

3690

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/09 THROUGH 2/28/09

ST LOTTERY FD - INVESTMENT (3690)

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 36599	2/04/09 2/09/09	912803AA 287047	US TREASURY STRIPS CITIGROUP/CITIBANK DOMESTIC	2/15/15	100,000.00	2.662 85.292		85,292.00	
PUR 36607	2/04/09 2/09/09	912803BB 287047	US TREASURY STRIPS UBS WARBURG LLC	2/15/23	100,000.00	4.119 56.467		56,467.00	
PUR 36594	2/04/09 2/09/09	912820EM 287047	US TREASURY STRIPS JP MORGAN	2/15/10	100,000.00	.626 99.367		99,367.00	
PUR 44653	2/04/09 2/09/09	912833CZ 287047	US TREASURY STRIPS JP MORGAN	2/15/11	100,000.00	.925 98.157		98,157.00	
PUR 44654	2/04/09 2/09/09	912833DB 287047	US TREASURY STRIPS DEUTSCHE BANK AG (DOMESTIC)	2/15/12	100,000.00	1.712 94.988		94,988.00	
PUR 44655	2/04/09 2/09/09	912833DD 287047	US TREASURY STRIPS JP MORGAN	2/15/13	100,000.00	1.920 92.613		92,613.00	
PUR 44656	2/04/09 2/09/09	912833DF 287047	US TREASURY STRIPS JP MORGAN	2/15/14	100,000.00	2.332 89.019		89,019.00	
PUR 44657	2/04/09 2/09/09	912833KG 287047	US TREASURY STRIPS DEUTSCHE BANK AG (DOMESTIC)	2/15/16	100,000.00	3.152 80.298		80,298.00	
PUR 36601	2/04/09 2/09/09	912833KL 287047	US TREASURY STRIPS DEUTSCHE BANK AG (DOMESTIC)	2/15/17	100,000.00	3.319 76.807		76,807.00	
PUR 36602	2/04/09 2/09/09	912833KQ 287047	US TREASURY STRIPS DEUTSCHE BANK AG (DOMESTIC)	2/15/18	100,000.00	3.747 71.552		71,552.00	
PUR 44658	2/04/09 2/09/09	912833KU 287047	US TREASURY STRIPS JP MORGAN	2/15/19	100,000.00	3.730 69.063		69,063.00	
PUR 44659	2/04/09 2/09/09	912833KY 287047	US TREASURY STRIPS JP MORGAN	2/15/20	100,000.00	3.929 65.137		65,137.00	

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44660	2/04/09 2/09/09	912833LC 287047	US TREASURY STRIPS CITIGROUP/CITIBANK DOMESTIC	2/15/21	100,000.00	4.073 61.604		61,604.00	
PUR 36606	2/04/09 2/09/09	912833LG 287047	US TREASURY STRIPS JP MORGAN	2/15/22	100,000.00	4.120 58.809		58,809.00	
PUR 36608	2/04/09 2/09/09	912833LQ 287047	US TREASURY STRIPS JP MORGAN	2/15/24	100,000.00	4.212 53.478		53,478.00	
PUR 44661	2/04/09 2/09/09	912833LU 287047	US TREASURY STRIPS DEUTSCHE BANK AG (DOMESTIC)	2/15/25	100,000.00	4.183 51.528		51,528.00	
PUR 44662	2/04/09 2/09/09	912833LY 287047	US TREASURY STRIPS JP MORGAN	2/15/26	100,000.00	4.006 50.916		50,916.00	
PUR 44663	2/04/09 2/09/09	912833PC 287047	US TREASURY STRIPS CITIGROUP/CITIBANK DOMESTIC	2/15/27	100,000.00	4.065 48.432		48,432.00	
PUR 36612	2/04/09 2/09/09	912833RY 287047	US TREASURY STRIPS UBS WARBURG LLC	2/15/28	100,000.00	4.116 46.078		46,078.00	
SUBTOTAL FIXED PURCHASES:					1,900,000.00			1,349,605.00	
TOTAL FUND PURCHASES:					1,900,000.00			1,349,605.00	

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SALES OF STOCK AND OTHER EQUITIES									
SALE 28913	2/20/09 2/25/09	09367910 422331	BLOCKBUSTER INC. CL A INSTINET (PORTAL)		26,700.00	1.010	.16 186.90	26,779.94	-109,559.34
SALE 21323	2/20/09 2/25/09	24419910 422331	DEERE & CO. SANFORD BERNSTEIN & CO.		5,000.00	28.485	.80 200.00	142,224.70	16,532.51
SALE 15342	2/11/09 2/17/09	43851610 422304	HONEYWELL INTERNATIONAL INC LANGEN MCALENNEY		5,000.00	32.097	.90 200.00	160,285.10	-12,951.34
SALE 07163 101,600.01	2/20/09 2/25/09	59814810 422331	MIDWAY GAMES INC. INSTINET (PORTAL)		5,000.00	.100	.01 25.00	474.99	-
SALE 12149	2/20/09 2/25/09	65566410 422331	NORDSTROM, INC. SANFORD BERNSTEIN & CO.		12,000.00	11.544	.78 480.00	138,041.22	-95,208.78
SALE 32020 145,820.35	2/20/09 2/25/09	73936310 422331	POWERWAVE TECHNOLOGIES, INC INSTINET (PORTAL)		1,228.00	.310	.01 6.14	374.65	-
SALE 05840	2/20/09 2/25/09	74018910 422331	PRECISION CASTPARTS CORP. SANFORD BERNSTEIN & CO.		3,000.00	59.230	1.00 120.00	177,568.40	109,620.00
SALE 03294	1/29/09 2/03/09	74752510 422266	QUALCOMM INC. GOLDMAN SACHS & COMPANY		15,000.00	34.827	2.93 450.00	521,955.07	463,208.19
SALE 08825	2/11/09 2/17/09	78651420 422304	SAFEWAY INC. LANGEN MCALENNEY		5,000.00	20.659	.58 200.00	103,094.42	-53,054.66
SALE 15575	2/11/09 2/17/09	87612E10 422304	TARGET CORP. LANGEN MCALENNEY		5,000.00	31.589	.89 200.00	157,745.11	35,210.45
SALE 18410	2/11/09 2/17/09	88320310 422304	TEXTRON INC. LANGEN MCALENNEY		6,000.00	6.753	.23 240.00	40,274.77	-112,125.23
SALE 22390	1/29/09 2/03/09	88579Y10 422266	3M CO JP MORGAN		5,000.00	56.339	1.58 200.00	281,492.42	97,032.61

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SALES OF STOCK AND OTHER EQUITIES									
SALE 22390	2/20/09 2/25/09	88579Y10 422331	3M CO SANFORD BERNSTEIN & CO.		5,000.00	46.830	1.32 200.00	233,949.18	49,489.37
SALE 42760 628.46	2/20/09 2/25/09	89467510 422331	TREE.COM INC. INSTINET (PORTAL)		258.00	4.005	.01 1.81	1,031.39	-
SALE 33749 11,372.40	2/20/09 2/25/09	89705120 422331	TRONOX INC. CL B INSTINET (PORTAL)		1,338.00	.040	.01 6.69	46.82	-
SALE 17411	2/11/09 2/17/09	92343V10 422304	VERIZON COMMUNICATIONS INC LANGEN MCALENNEY		20,000.00	29.889	3.35 800.00	596,974.65	-61,843.90
SALE 22175	1/29/09 2/03/09	98302410 422266	WYETH JP MORGAN		10,000.00	43.567	2.44 400.00	435,268.56	26,342.40
SUBTOTAL STOCK SALES:					130,524.00		17.00	3,017,581.39	
93,271.06							3,916.54		
TOTAL FUND SALES:					130,524.00		17.00	3,017,581.39	
93,271.06							3,916.54		

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SALES OF STOCK AND OTHER EQUITIES									
SALE 15716 168,102.28	2/18/09 2/23/09	00463110 422321	ACME COMMUNICATIONS INC. INSTINET (PORTAL)		15,000.00	.263	.03 75.00	3,874.47	-
SALE 15716 168,852.27	2/19/09 2/24/09	00463110 422326	ACME COMMUNICATIONS INC. INSTINET (PORTAL)		15,000.00	.213	.02 75.00	3,124.48	-
SALE 19580 130,192.07	2/18/09 2/23/09	09367910 422321	BLOCKBUSTER INC. CL A INSTINET (DOMESTIC)		10,000.00	1.185	.07 70.00	11,783.93	-
SALE 16590	2/18/09 2/23/09	09970910 422321	BORDERS GROUP, INC. INSTINET (DOMESTIC)		20,000.00	.511	.06 100.00	10,123.94	-300,001.06
SALE 16273	2/18/09 2/23/09	11704310 422321	BRUNSWICK CORP. DEUTSCHE BANK AG (DOMESTIC)		15,000.00	3.221	.28 600.00	47,720.72	-238,768.57
SALE 44245	2/18/09 2/23/09	22410110 422321	CRACKER BARREL OLD COUNTRY DEUTSCHE BANK AG (DOMESTIC)		5,000.00	18.023	.50 200.00	89,915.50	-60,464.50
SALE 23325	2/18/09 2/23/09	33909910 422321	FLEETWOOD ENTERPRISES INC. INSTINET (PORTAL)		50,000.00	.094	.03 250.00	4,449.97	-278,400.03
SALE 20454	2/18/09 2/23/09	41805610 422321	HASBRO, INC. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	23.282	.66 200.00	116,209.34	34,546.09
SALE 19678	2/18/09 2/23/09	42345210 422321	HELMERICH & PAYNE, INC. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	22.005	.62 200.00	109,826.38	41,231.84
SALE 08706 125,738.78	2/18/09 2/23/09	44894710 422321	IDT CORP. INSTINET (DOMESTIC)		10,500.00	.336	.02 52.50	3,476.53	-
SALE 20086 100,423.72	2/18/09 2/23/09	44894730 422321	IDT CORP. CL B INSTINET (DOMESTIC)		10,500.00	.342	.03 52.50	3,538.47	-
SALE 16600 87,492.04	2/18/09 2/23/09	50533610 422321	LA-Z-BOY INC. INSTINET (DOMESTIC)		6,000.00	1.100	.04 42.00	6,557.96	-

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SALE 09688	2/18/09 2/23/09	63727710 422321	NATIONAL RV HOLDINGS, INC. INSTINET (PORTAL)		24,000.00	.042	.01 120.00	887.99	-410,250.01
SALE 18605	2/18/09 2/23/09	64944510 422321	NEW YORK COMMUNITY BANCORP DEUTSCHE BANK AG (DOMESTIC)		10,000.00	10.784	.61 400.00	107,439.39	-15,672.54
SALE 16263	2/18/09 2/23/09	87227510 422321	TCF FINANCIAL CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	12.213	.69 400.00	121,725.31	-10,760.89
SALE 33231	2/18/09 2/23/09	88162420 422321	TEVA PHARMACEUTICAL INDS LT DEUTSCHE BANK AG (DOMESTIC)		12,642.00	46.000	3.26 505.68	581,023.06	471,793.71
SALE 20022	2/18/09 2/23/09	91131210 422321	UNITED PARCEL SERVICE-CL B DEUTSCHE BANK AG (DOMESTIC)		4,800.00	42.362	1.14 192.00	203,143.98	-63,446.02
SALE 06651	2/18/09 2/23/09	91704710 422321	URBAN OUTFITTERS INC DEUTSCHE BANK AG (DOMESTIC)		5,000.00	15.776	.45 200.00	78,678.55	71,659.30
SALE 37980	2/18/09 2/23/09	G9144P10 422321	TYCO ELECTRONICS LTD. DEUTSCHE BANK AG (DOMESTIC)		2,346.00	12.191	.17 93.84	28,506.78	-50,911.70
SUBTOTAL STOCK SALES:					235,788.00		8.69	1,532,006.75	-
							3,828.52		
TOTAL FUND SALES:					235,788.00		8.69	1,532,006.75	-
							3,828.52		

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 40688	2/13/09 2/19/09	00206R10 422311	AT&T INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	24.295	60.00	48,649.00	
PUR 42872	2/13/09 2/19/09	02209S10 422311	ALTRIA GROUP INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	15.944	60.00	31,947.00	
PUR 43986	2/13/09 2/19/09	02991220 422311	AMERICAN TOWER CORP. CL-A DEUTSCHE BANK AG (DOMESTIC)		3,000.00	28.902	90.00	86,794.80	
PUR 43986	2/24/09 2/27/09	02991220 422338	AMERICAN TOWER CORP. CL-A JP MORGAN		1,000.00	26.131	30.00	26,161.00	
PUR 36208	2/12/09 2/18/09	03783310 422307	APPLE INC. UBS WARBURG LLC		1,000.00	97.355	30.00	97,384.80	
PUR 44642	2/04/09 2/09/09	04033V20 422283	ARIBA, INC. CREDIT SUISSE SEC (USA) LLC		27,000.00	7.700	810.00	208,699.20	
PUR 44642	2/05/09 2/10/09	04033V20 422288	ARIBA, INC. UBS WARBURG LLC		9,000.00	7.545	270.00	68,175.90	
PUR 38630	2/06/09 2/11/09	04622410 422292	ASTEC INDUSTRIES INC. UBS WARBURG LLC		2,000.00	27.801	60.00	55,662.00	
PUR 38630	2/10/09 2/13/09	04622410 422298	ASTEC INDUSTRIES INC. UBS WARBURG LLC		1,000.00	25.781	30.00	25,810.70	
PUR 38630	2/10/09 2/13/09	04622410 422298	ASTEC INDUSTRIES INC. UBS WARBURG LLC		2,000.00	28.107 =====	60.00	56,273.80	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,000.00	27.332	90.00	82,084.50	
PUR 38630	2/13/09 2/19/09	04622410 422311	ASTEC INDUSTRIES INC. CITIGROUP/CITIBANK DOMESTIC		2,000.00	24.735	60.00	49,530.00	

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PUR 38630	2/17/09 2/20/09	04622410 422315	ASTEC INDUSTRIES INC. JEFFERIES & COMPANY		1,000.00	23.360	30.00	23,390.00	
PUR 44327	2/20/09 2/25/09	04951310 422329	ATMEL CORP. UBS WARBURG LLC		10,000.00	3.286	300.00	33,160.00	
PUR 44525	1/28/09 2/02/09	05276910 422259	AUTODESK INC. GOLDMAN SACHS & COMPANY		15,000.00	17.232	450.00	258,930.00	
PUR 44525	1/30/09 2/04/09	05276910 422269	AUTODESK INC. JANNEY MONTGOMERY SCOTT		3,000.00	16.970	90.00	51,000.00	
PUR 44525	2/10/09 2/13/09	05276910 422298	AUTODESK INC. UBS WARBURG LLC		2,000.00	17.932	60.00	35,923.00	
PUR 44525	2/11/09 2/17/09	05276910 422302	AUTODESK INC. UBS WARBURG LLC		1,000.00	17.340	30.00	17,370.00	
PUR 43168	2/03/09 2/06/09	05348W30 422278	AVANEX CORP. CREDIT SUISSE SEC (USA) LLC		10,000.00	1.821	300.00	18,511.00	
PUR 43168	2/03/09 2/06/09	05348W30 422278	AVANEX CORP. CREDIT SUISSE SEC (USA) LLC		14,000.00	1.854	420.00	26,371.80	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					24,000.00	1.840	720.00	44,882.80	

PUR 43168	2/04/09 2/09/09	05348W30 422283	AVANEX CORP. INSTINET (PORTAL)	10,000.00	1.817	70.00	18,243.00
PUR 43168	2/05/09 2/10/09	05348W30 422288	AVANEX CORP. INSTINET (PORTAL)	6,519.00	1.761	45.63	11,525.59
PUR 43168	2/06/09 2/11/09	05348W30 422292	AVANEX CORP. INSTINET (PORTAL)	3,481.00	1.672	24.37	5,845.99

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PUR 43168	2/10/09 2/13/09	05348W30 422298	AVANEX CORP. UBS WARBURG LLC		10,000.00	1.820	100.00	18,295.00	
PUR 43168	2/11/09 2/17/09	05348W30 422302	AVANEX CORP. UBS WARBURG LLC		10,000.00	1.731	100.00	17,406.00	
PUR 43168	2/13/09 2/19/09	05348W30 422311	AVANEX CORP. INSTINET (PORTAL)		5,502.00	1.683	38.51	9,296.18	
PUR 43168	2/17/09 2/20/09	05348W30 422315	AVANEX CORP. INSTINET (PORTAL)		4,498.00	1.694	31.49	7,651.10	
PUR 43168	2/19/09 2/24/09	05348W30 422324	AVANEX CORP. INSTINET (PORTAL)		10,000.00	1.694	70.00	17,005.00	
PUR 37926	2/02/09 2/05/09	05714910 422273	BAKER (MICHAEL) CORP OPPENHEIMER & CO., INC		2,000.00	35.733	60.00	71,525.00	
PUR 37926	2/06/09 2/11/09	05714910 422292	BAKER (MICHAEL) CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	39.073	60.00	78,206.00	
PUR 37926	2/10/09 2/13/09	05714910 422298	BAKER (MICHAEL) CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	40.033	60.00	80,125.20	
PUR 40773	1/30/09 2/04/09	06212810 422269	BANK OF FLORIDA CORP. JANNEY MONTGOMERY SCOTT		2,000.00	3.200	60.00	6,460.00	
PUR 40773	2/09/09 2/12/09	06212810 422295	BANK OF FLORIDA CORP. UBS WARBURG LLC		8,000.00	2.996	240.00	24,204.00	
PUR 44006	2/24/09 2/27/09	06405810 422338	BANK OF NEW YORK MELLON COR JP MORGAN		5,000.00	22.079	150.00	110,545.00	
PUR 44626	2/03/09 2/06/09	09702310 422278	BOEING COMPANY (THE) DEUTSCHE BANK AG (DOMESTIC)		9,000.00	41.328	360.00	372,315.60	
PUR 44626	2/10/09 2/13/09	09702310 422298	BOEING COMPANY (THE) DEUTSCHE BANK AG (DOMESTIC)		1,000.00	40.157	30.00	40,187.00	

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PUR 44626	2/24/09 2/27/09	09702310 422338	BOEING COMPANY (THE) JP MORGAN		1,000.00	34.421	30.00	34,451.00	
PUR 42590	2/20/09 2/25/09	09946950 422329	BOOTS & COOTS INTERNATIONAL JP MORGAN		10,000.00	1.154	100.00	11,635.00	
PUR 44177	1/30/09 2/04/09	12665010 422269	CVS CORP OPPENHEIMER & CO., INC		1,000.00	27.035	30.00	27,064.60	
PUR 44177	2/11/09 2/17/09	12665010 422302	CVS CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	27.780	30.00	27,810.00	
PUR 42966	2/17/09 2/20/09	12686C10 422315	CABLEVISION SYSTEMS-NY GRP- CITIGROUP/CITIBANK DOMESTIC		15,000.00	13.057	450.00	196,302.00	
PUR 42966	2/18/09 2/23/09	12686C10 422319	CABLEVISION SYSTEMS-NY GRP- DEUTSCHE BANK AG (DOMESTIC)		5,000.00	13.230	150.00	66,300.00	
PUR 42966	2/23/09 2/26/09	12686C10 422334	CABLEVISION SYSTEMS-NY GRP- JP MORGAN		5,000.00	12.088	150.00	60,592.00	
PUR 43670	2/06/09 2/11/09	15678210 422292	CERNER CORP. UBS WARBURG LLC		1,000.00	34.771	30.00	34,801.00	

PUR 43670	2/10/09 2/13/09	15678210 422298	CERNER CORP. UBS WARBURG LLC	1,000.00	36.933	30.00	36,963.00
PUR 23375	2/05/09 2/10/09	17275R10 422288	CISCO SYSTEMS, INC. UBS WARBURG LLC	12,000.00	15.930	360.00	191,518.80
PUR 43952	1/30/09 2/04/09	18538Q10 422269	CLEARWIRE CORP. CL A JANNEY MONTGOMERY SCOTT	10,000.00	4.000	300.00	40,300.00
PUR 43952	2/11/09 2/17/09	18538Q10 422302	CLEARWIRE CORP. CL A UBS WARBURG LLC	10,000.00	3.573	300.00	36,034.00
PUR 43952	2/13/09 2/19/09	18538Q10 422311	CLEARWIRE CORP. CL A BARCLAYS CAPITAL (DOMESTIC)	10,000.00	3.600	300.00	36,300.00

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PUR 43007	1/29/09 2/03/09	19210810 422264	COEUR D'ALENE MINES CORP. OPPENHEIMER & CO., INC		10,000.00	.700	100.00	7,100.00	
PUR 43007	1/30/09 2/04/09	19210810 422269	COEUR D'ALENE MINES CORP. OPPENHEIMER & CO., INC		10,000.00	.757	100.00	7,671.00	
PUR 43007	2/06/09 2/11/09	19210810 422292	COEUR D'ALENE MINES CORP. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	.711	600.00	21,930.00	
PUR 43007	2/09/09 2/12/09	19210810 422295	COEUR D'ALENE MINES CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	.709	200.00	14,380.00	
PUR 43007	2/10/09 2/13/09	19210810 422298	COEUR D'ALENE MINES CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	.730	100.00	7,400.00	
PUR 43007	2/12/09 2/18/09	19210810 422307	COEUR D'ALENE MINES CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	.748	100.00	7,578.00	
PUR 43007	2/13/09 2/19/09	19210810 422311	COEUR D'ALENE MINES CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	.704	100.00	7,139.00	
PUR 43007	2/17/09 2/20/09	19210810 422315	COEUR D'ALENE MINES CORP. INSTINET (DOMESTIC)		10,000.00	.740	50.00	7,450.00	
PUR 43007	2/18/09 2/23/09	19210810 422319	COEUR D'ALENE MINES CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	.710	100.00	7,200.00	
PUR 43007	2/20/09 2/25/09	19210810 422329	COEUR D'ALENE MINES CORP. JP MORGAN		10,000.00	.780	100.00	7,900.00	
PUR 41914	2/03/09 2/06/09	20337210 422278	COMMSCOPE INC. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	13.991	30.00	14,021.00	
PUR 37805	1/30/09 2/04/09	20825C10 422269	CONOCOPHILLIPS OPPENHEIMER & CO., INC		1,000.00	47.796	30.00	47,826.00	
PUR 43974	2/06/09 2/11/09	22405110 422292	COX RADIO CL A DEUTSCHE BANK AG (DOMESTIC)		4,000.00	5.351	120.00	21,522.40	

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PUR 35210	2/11/09 2/17/09	25179M10 422302	DEVON ENERGY CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	52.101	30.00	52,131.00	
PUR 35210	2/11/09 2/17/09	25179M10 422302	DEVON ENERGY CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	56.520 =====	30.00	56,550.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	54.311	60.00	108,681.00	
PUR 44674	2/05/09 2/10/09	25468710 422288	WALT DISNEY CO JP MORGAN		20,000.00	18.945	800.00	379,690.00	
PUR 44674	2/06/09 2/11/09	25468710 422292	WALT DISNEY CO DEUTSCHE BANK AG (DOMESTIC)		2,000.00	19.084	60.00	38,228.00	

PUR 42995	2/06/09 2/11/09	25674610 422292	DOLLAR TREE INC UBS WARBURG LLC		2,000.00	35.880	60.00	71,820.00	
PUR 42995	2/09/09 2/12/09	25674610 422295	DOLLAR TREE INC UBS WARBURG LLC		2,000.00	35.499	60.00	71,057.20	
PUR 42995	2/10/09 2/13/09	25674610 422298	DOLLAR TREE INC UBS WARBURG LLC		1,000.00	35.398	30.00	35,428.00	
PUR 42995	2/12/09 2/18/09	25674610 422307	DOLLAR TREE INC UBS WARBURG LLC		1,000.00	33.562	30.00	33,591.90	
PUR 44052	2/10/09 2/13/09	26353410 422298	DU PONT (E.I.) DE NEMOURS DEUTSCHE BANK AG (DOMESTIC)		1,000.00	23.670	30.00	23,700.00	
PUR 44052	2/10/09 2/13/09	26353410 422298	DU PONT (E.I.) DE NEMOURS DEUTSCHE BANK AG (DOMESTIC)		1,000.00	24.593	30.00	24,623.20	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	24.132	60.00	48,323.20	

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PUR 44052	2/13/09 2/19/09	26353410 422311	DU PONT (E.I.) DE NEMOURS DEUTSCHE BANK AG (DOMESTIC)		2,000.00	22.622	60.00	45,303.60	
PUR 44779	2/13/09 2/19/09	28238P10 422311	EHEALTH INC CITIGROUP/CITIBANK DOMESTIC		17,000.00	14.063	510.00	239,575.90	
PUR 44779	2/13/09 2/19/09	28238P10 422311	EHEALTH INC ITG (CHANNEL)		5,000.00	13.925	75.00	69,700.00	
PUR 44779	2/19/09 2/24/09	28238P10 422324	EHEALTH INC BARCLAYS CAPITAL (DOMESTIC)		2,000.00	12.913	60.00	25,885.80	
PUR 44853	2/20/09 2/25/09	29100P10 422329	EMERGENCY MEDICAL SVCS CO DEUTSCHE BANK AG (DOMESTIC)		3,400.00	34.997	102.00	119,090.10	
PUR 44853	2/23/09 2/26/09	29100P10 422334	EMERGENCY MEDICAL SVCS CO DEUTSCHE BANK AG (DOMESTIC)		6,600.00	34.828	198.00	230,064.78	
PUR 44684	2/06/09 2/11/09	29265910 422292	ENERGY CONVERSION DEVICES UBS WARBURG LLC		10,000.00	25.243	300.00	252,729.00	
PUR 44684	2/09/09 2/12/09	29265910 422295	ENERGY CONVERSION DEVICES UBS WARBURG LLC		5,000.00	25.887	150.00	129,587.00	
PUR 44684	2/11/09 2/17/09	29265910 422302	ENERGY CONVERSION DEVICES BARCLAYS CAPITAL (DOMESTIC)		461.00	27.129	13.83	12,520.11	
PUR 44684	2/11/09 2/17/09	29265910 422302	ENERGY CONVERSION DEVICES ITG (CHANNEL)		1,539.00	26.881	23.09	41,392.18	
PUR 44684	2/11/09 2/17/09	29265910 422302	ENERGY CONVERSION DEVICES UBS WARBURG LLC		1,000.00	28.300	30.00	28,330.00	
PUR 43302	2/02/09 2/05/09	29380T10 422273	ENTERTAINMENT PROPERTIES TR OPPENHEIMER & CO., INC		1,000.00	22.410	30.00	22,440.00	
PUR 43302	2/04/09 2/09/09	29380T10 422283	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		2,000.00	22.880	60.00	45,820.00	

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PUR 43302	2/06/09 2/11/09	29380T10 422292	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		4,000.00	22.625	120.00	90,620.00	
PUR 43302	2/09/09 2/12/09	29380T10 422295	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		1,000.00	23.244	30.00	23,274.00	
PUR 43302	2/10/09 2/13/09	29380T10 422298	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		1,000.00	21.156	30.00	21,186.40	

PUR 43302	2/10/09 2/13/09	29380T10 422298	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)	1,000.00	23.255 =====	30.00	23,285.00	
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	2,000.00	22.206	60.00	44,471.40	
PUR 43302	2/11/09 2/17/09	29380T10 422302	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)	3,000.00	21.235	90.00	63,794.10	
PUR 43302	2/13/09 2/19/09	29380T10 422311	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)	4,000.00	20.345	120.00	81,500.80	
PUR 43302	2/17/09 2/20/09	29380T10 422315	ENTERTAINMENT PROPERTIES TR CITIGROUP/CITIBANK DOMESTIC	2,000.00	18.684	60.00	37,428.00	
PUR 43302	2/17/09 2/20/09	29380T10 422315	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)	3,000.00	19.330	90.00	58,080.00	
PUR 43302	2/18/09 2/23/09	29380T10 422319	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)	1,000.00	18.600	30.00	18,630.00	
PUR 43302	2/18/09 2/23/09	29380T10 422319	ENTERTAINMENT PROPERTIES TR JP MORGAN	2,000.00	18.049	60.00	36,157.20	
PUR 43302	2/19/09 2/24/09	29380T10 422324	ENTERTAINMENT PROPERTIES TR JP MORGAN	2,000.00	18.600	60.00	37,260.00	

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PUR 43302	2/20/09 2/25/09	29380T10 422329	ENTERTAINMENT PROPERTIES TR JP MORGAN		2,000.00	17.820	80.00	35,720.00	
PUR 43302	2/23/09 2/26/09	29380T10 422334	ENTERTAINMENT PROPERTIES TR JP MORGAN		2,000.00	18.982	80.00	38,044.40	
PUR 43302	2/24/09 2/27/09	29380T10 422338	ENTERTAINMENT PROPERTIES TR JP MORGAN		4,000.00	16.263	120.00	65,171.20	
PUR 43302	2/24/09 2/27/09	29380T10 422338	ENTERTAINMENT PROPERTIES TR JP MORGAN		4,000.00	15.596	160.00	62,542.40	
PUR 43302	2/24/09 2/27/09	29380T10 422338	ENTERTAINMENT PROPERTIES TR JP MORGAN		2,000.00	16.946 =====	60.00	33,951.00	
-			3 INTRA-DAY TRANSACTIONS SUBTOTAL:		10,000.00	16.132	340.00	161,664.60	
PUR 43708	1/29/09 2/03/09	30205120 422264	EXIDE TECHNOLOGIES GOLDMAN SACHS & COMPANY		1,550.00	3.843	46.50	6,002.69	
PUR 43708	1/29/09 2/03/09	30205120 422264	EXIDE TECHNOLOGIES ITG (CHANNEL)		450.00	3.763	4.50	1,697.99	
PUR 43708	2/02/09 2/05/09	30205120 422273	EXIDE TECHNOLOGIES ITG (CHANNEL)		2,000.00	3.567	20.00	7,154.00	
PUR 43708	2/03/09 2/06/09	30205120 422278	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		2,000.00	3.597	60.00	7,253.60	
PUR 43708	2/04/09 2/09/09	30205120 422283	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		2,000.00	3.593	60.00	7,245.40	
PUR 43708	2/06/09 2/11/09	30205120 422292	EXIDE TECHNOLOGIES UBS WARBURG LLC		2,000.00	3.533	60.00	7,125.00	

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PUR 43708	2/10/09 2/13/09	30205120 422298	EXIDE TECHNOLOGIES UBS WARBURG LLC		2,000.00	3.815	60.00	7,689.00	

PUR 43708	2/11/09 2/17/09	30205120 422302	EXIDE TECHNOLOGIES UBS WARBURG LLC	2,000.00	3.612	60.00	7,284.00
PUR 43708	2/13/09 2/19/09	30205120 422311	EXIDE TECHNOLOGIES CITIGROUP/CITIBANK DOMESTIC	2,000.00	3.490	60.00	7,040.00
PUR 44724	2/10/09 2/13/09	31677310 422298	FIFTH THIRD BAN UBS WARBURG LLC	10,000.00	2.209	300.00	22,390.00
PUR 44724	2/10/09 2/13/09	31677310 422298	FIFTH THIRD BAN UBS WARBURG LLC	50,000.00	2.659	1,500.00	134,465.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				60,000.00	2.584	1,800.00	156,855.00
PUR 44724	2/11/09 2/17/09	31677310 422302	FIFTH THIRD BAN UBS WARBURG LLC	10,000.00	2.370	300.00	24,000.00
PUR 39085	1/28/09 2/02/09	33643310 422259	FIRST SOLAR INC. JANNEY MONTGOMERY SCOTT	300.00	145.20	9.00	43,569.00
PUR 39085	1/30/09 2/04/09	33643310 422269	FIRST SOLAR INC. JANNEY MONTGOMERY SCOTT	200.00	141.55	6.00	28,315.98
PUR 39085	2/03/09 2/06/09	33643310 422278	FIRST SOLAR INC. CREDIT SUISSE SEC (USA) LLC	200.00	140.99	6.00	28,204.00
PUR 39085	2/04/09 2/09/09	33643310 422283	FIRST SOLAR INC. CREDIT SUISSE SEC (USA) LLC	200.00	144.94	6.00	28,994.00
PUR 39085	2/11/09 2/17/09	33643310 422302	FIRST SOLAR INC. UBS WARBURG LLC	2,000.00	147.64	60.00	295,340.00

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PUR 43534	2/11/09 2/17/09	36938510 422302	GENERAL COMMUNICATION INC-A UBS WARBURG LLC		4,000.00	6.472	120.00	26,006.40	
PUR 43534	2/13/09 2/19/09	36938510 422311	GENERAL COMMUNICATION INC-A CITIGROUP/CITIBANK DOMESTIC		4,000.00	6.491	120.00	26,082.00	
PUR 43534	2/18/09 2/23/09	36938510 422319	GENERAL COMMUNICATION INC-A JEFFERIES & COMPANY		6,000.00	6.082	180.00	36,673.20	
PUR 12731	2/10/09 2/13/09	36960410 422298	GENERAL ELECTRIC CO. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	11.551	300.00	115,813.00	
PUR 44780	2/13/09 2/19/09	39116410 422311	GREAT PLAINS ENERGY INC DEUTSCHE BANK AG (DOMESTIC)		20,000.00	15.526	600.00	311,126.00	
PUR 43756	1/30/09 2/04/09	41987910 422269	HAWAIIAN HOLDINGS INC OPPENHEIMER & CO., INC		2,000.00	4.500	40.00	9,040.00	
PUR 43756	2/11/09 2/17/09	41987910 422302	HAWAIIAN HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	4.361	60.00	8,782.00	
PUR 44598	2/02/09 2/05/09	43146610 422273	HILL INTERNATIONAL INC OPPENHEIMER & CO., INC		30,000.00	5.656	900.00	170,577.00	
PUR 44598	2/03/09 2/06/09	43146610 422278	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.537	300.00	55,672.00	
PUR 44598	2/03/09 2/06/09	43146610 422278	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.689	300.00	57,194.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	5.613	600.00	112,866.00	
PUR 44598	2/04/09 2/09/09	43146610 422283	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.659	300.00	56,893.00	

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PUR 44598	2/06/09 2/11/09	43146610 422292	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)	10,000.00	5.401	300.00	54,305.00
PUR 44598	2/09/09 2/12/09	43146610 422295	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)	10,000.00	5.960	300.00	59,897.00
PUR 44598	2/13/09 2/19/09	43146610 422311	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)	4,000.00	4.920	120.00	19,799.60
PUR 44598	2/13/09 2/19/09	43146610 422311	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)	2,000.00	5.063	60.00	10,186.00
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-	2 INTRA-DAY TRANSACTIONS SUBTOTAL:			6,000.00	4.968	180.00	29,985.60
PUR 44598	2/17/09 2/20/09	43146610 422315	HILL INTERNATIONAL INC CITIGROUP/CITIBANK DOMESTIC	4,000.00	4.116	120.00	16,585.20
PUR 44598	2/17/09 2/20/09	43146610 422315	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)	2,000.00	4.900	60.00	9,860.00
PUR 44598	2/18/09 2/23/09	43146610 422319	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)	4,000.00	4.539	120.00	18,274.00
PUR 44598	2/18/09 2/23/09	43146610 422319	HILL INTERNATIONAL INC JP MORGAN	4,000.00	3.752	120.00	15,126.00
PUR 44598	2/24/09 2/27/09	43146610 422338	HILL INTERNATIONAL INC JP MORGAN	20,000.00	3.253	600.00	65,660.00
PUR 28084	2/10/09 2/13/09	46625H10 422298	J.P. MORGAN CHASE & CO. DEUTSCHE BANK AG (DOMESTIC)	4,000.00	24.752	120.00	99,128.00
PUR 18884	2/17/09 2/20/09	47816010 422315	JOHNSON & JOHNSON DEUTSCHE BANK AG (DOMESTIC)	3,000.00	56.690	90.00	170,160.00

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PUR 18884	2/18/09 2/23/09	47816010 422319	JOHNSON & JOHNSON DEUTSCHE BANK AG (DOMESTIC)			2,000.00	55.510	60.00	111,080.00	
PUR 44247	2/05/09 2/10/09	52605730 422288	LENNAR CORP CL-B DEUTSCHE BANK AG (DOMESTIC)			2,000.00	6.286	60.00	12,631.00	
PUR 44247	2/11/09 2/17/09	52605730 422302	LENNAR CORP CL-B DEUTSCHE BANK AG (DOMESTIC)			4,000.00	5.640	120.00	22,680.00	
PUR 44247	2/13/09 2/19/09	52605730 422311	LENNAR CORP CL-B DEUTSCHE BANK AG (DOMESTIC)			2,000.00	5.448	60.00	10,956.00	
PUR 44053	2/04/09 2/09/09	53245710 422283	LILLY ELI DEUTSCHE BANK AG (DOMESTIC)			1,000.00	39.040	30.00	39,070.00	
PUR 44053	2/17/09 2/20/09	53245710 422315	LILLY ELI DEUTSCHE BANK AG (DOMESTIC)			6,000.00	34.500	180.00	207,180.00	
PUR 41562	1/30/09 2/04/09	53555510 422269	LINDSAY CORP. OPPENHEIMER & CO., INC			2,000.00	26.028	60.00	52,115.00	
PUR 43432	2/10/09 2/13/09	53591920 422298	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)			10,000.00	4.091	300.00	41,207.00	
PUR 43432	2/11/09 2/17/09	53591920 422302	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)			10,000.00	4.248	300.00	42,775.00	
PUR 44854	2/20/09 2/25/09	55402X10 422329	MWI VETERINARY SUPPLY INC UBS WARBURG LLC			6,102.00	26.482	183.06	161,776.22	
PUR 44854	2/23/09 2/26/09	55402X10 422334	MWI VETERINARY SUPPLY INC UBS WARBURG LLC			400.00	26.403	12.00	10,573.00	
PUR 44854	2/24/09 2/27/09	55402X10 422338	MWI VETERINARY SUPPLY INC UBS WARBURG LLC			1,498.00	26.497	44.94	39,736.70	
PUR 41251	2/06/09 2/11/09	55608B10 422292	MACQUARIE INFRASTRUCTURE CO DEUTSCHE BANK AG (DOMESTIC)			6,000.00	4.042	180.00	24,433.80	

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PUR 41251	2/10/09 2/13/09	55608B10 422298	MACQUARIE INFRASTRUCTURE CO DEUTSCHE BANK AG (DOMESTIC)		2,000.00	4.154	60.00	8,367.00	
PUR 41251	2/13/09 2/19/09	55608B10 422311	MACQUARIE INFRASTRUCTURE CO DEUTSCHE BANK AG (DOMESTIC)		3,000.00	3.937	90.00	11,901.00	
PUR 41251	2/18/09 2/23/09	55608B10 422319	MACQUARIE INFRASTRUCTURE CO DEUTSCHE BANK AG (DOMESTIC)		3,000.00	3.669	90.00	11,096.10	
PUR 44599	2/02/09 2/05/09	57708110 422273	MATTEL INC JP MORGAN		18,000.00	11.929	720.00	215,449.20	
PUR 44599	2/03/09 2/06/09	57708110 422278	MATTEL INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	11.920	300.00	119,503.00	
PUR 42586	1/30/09 2/04/09	58013510 422269	MCDONALD'S CORP. OPPENHEIMER & CO., INC		1,000.00	58.570	30.00	58,600.00	
PUR 42586	2/13/09 2/19/09	58013510 422311	MCDONALD'S CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	56.780	30.00	56,810.00	
PUR 42586	2/20/09 2/25/09	58013510 422329	MCDONALD'S CORP. JP MORGAN		1,000.00	54.760	30.00	54,790.00	
PUR 44745	2/11/09 2/17/09	58155Q10 422302	MCKESSON CORP DEUTSCHE BANK AG (DOMESTIC)		10,000.00	45.204	400.00	452,440.00	
PUR 44745	2/12/09 2/18/09	58155Q10 422307	MCKESSON CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	44.618	30.00	44,648.40	
PUR 44745	2/13/09 2/19/09	58155Q10 422311	MCKESSON CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	45.720	30.00	45,750.00	
PUR 38052	2/11/09 2/17/09	58497720 422302	MEDTOX SCIENTIFIC INC. UBS WARBURG LLC		2,000.00	6.315	60.00	12,690.40	
PUR 41790	2/13/09 2/19/09	58933110 422311	MERCK & CO., INC. DEUTSCHE BANK AG (DOMESTIC)		3,000.00	29.027	90.00	87,170.10	

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PUR 12799	2/10/09 2/13/09	59491810 422298	MICROSOFT CORP. UBS WARBURG LLC		4,000.00	19.418	120.00	77,793.60	
PUR 12799	2/24/09 2/27/09	59491810 422338	MICROSOFT CORP. CREDIT SUISSE SEC (USA) LLC		10,000.00	17.007	300.00	170,367.00	
PUR 43940	1/30/09 2/04/09	60786L10 422269	MODUSLINK GLOBAL SOLUTIONS JANNEY MONTGOMERY SCOTT		10,000.00	2.511	300.00	25,406.00	
PUR 41264	1/28/09 2/02/09	60871R20 422259	MOLSON COORS BREWING CO. OPPENHEIMER & CO., INC		1,000.00	41.707	30.00	41,737.00	
PUR 41264	1/30/09 2/04/09	60871R20 422269	MOLSON COORS BREWING CO. OPPENHEIMER & CO., INC		1,000.00	40.700	30.00	40,730.00	
PUR 41264	2/03/09 2/06/09	60871R20 422278	MOLSON COORS BREWING CO. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	40.035	30.00	40,065.00	
PUR 43453	2/06/09 2/11/09	61166W10 422292	MONSANTO CO DEUTSCHE BANK AG (DOMESTIC)		1,000.00	84.373	30.00	84,403.00	
PUR 44439	1/30/09 2/04/09	62458M10 422269	MOVE INC JANNEY MONTGOMERY SCOTT		10,000.00	1.675	100.00	16,852.00	
PUR 44439	2/06/09 2/11/09	62458M10 422292	MOVE INC UBS WARBURG LLC		10,000.00	1.720	100.00	17,300.00	
PUR 44439	2/12/09 2/18/09	62458M10 422307	MOVE INC UBS WARBURG LLC		10,000.00	1.608	100.00	16,182.00	
PUR 43555	2/13/09 2/19/09	62937750 422311	NRG ENERGY INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	22.170	30.00	22,200.00	
PUR 43555	2/18/09 2/23/09	62937750 422319	NRG ENERGY INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	19.838	80.00	39,755.40	
PUR 43555	2/23/09 2/26/09	62937750 422334	NRG ENERGY INC JP MORGAN		1,000.00	19.623	30.00	19,653.00	

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PUR 43555	2/24/09 2/27/09	62937750 422338	NRG ENERGY INC JP MORGAN		1,000.00	19.498	30.00	19,528.00	
PUR 43579	2/13/09 2/19/09	62949110 422311	NYSE EURONEXT DEUTSCHE BANK AG (DOMESTIC)		9,000.00	19.419	270.00	175,037.40	
PUR 44091	1/30/09 2/04/09	65122910 422269	NEWELL RUBBERMAID INC OPPENHEIMER & CO., INC		4,000.00	8.180	120.00	32,840.00	
PUR 44091	2/02/09 2/05/09	65122910 422273	NEWELL RUBBERMAID INC OPPENHEIMER & CO., INC		2,000.00	7.870	60.00	15,800.00	
PUR 44091	2/11/09 2/17/09	65122910 422302	NEWELL RUBBERMAID INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	7.820	120.00	31,400.00	
PUR 42992	1/29/09 2/03/09	65163910 422264	NEWMONT MINING CORP. OPPENHEIMER & CO., INC		1,000.00	37.300	30.00	37,330.00	
PUR 42992	2/06/09 2/11/09	65163910 422292	NEWMONT MINING CORP. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	40.972	150.00	205,007.50	
PUR 42992	2/20/09 2/25/09	65163910 422329	NEWMONT MINING CORP. JP MORGAN		2,000.00	42.520	60.00	85,100.00	
PUR 42992	2/24/09 2/27/09	65163910 422338	NEWMONT MINING CORP. JP MORGAN		1,000.00	40.431	30.00	40,460.50	
PUR 44790	2/17/09 2/20/09	65440K10 422315	99 CENTS ONLY STORES CITIGROUP/CITIBANK DOMESTIC		25,500.00	7.776	765.00	199,060.65	
PUR 44790	2/18/09 2/23/09	65440K10 422319	99 CENTS ONLY STORES CITIGROUP/CITIBANK DOMESTIC		4,500.00	7.800	135.00	35,235.00	
PUR 44790	2/18/09 2/23/09	65440K10 422319	99 CENTS ONLY STORES JP MORGAN		10,000.00	7.570	300.00	76,004.00	
PUR 44790	2/20/09 2/25/09	65440K10 422329	99 CENTS ONLY STORES JP MORGAN		8,000.00	7.651	240.00	61,448.00	

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PUR 44749	2/12/09 2/18/09	65584410 422307	NORFOLK SOUTHERN CORP DEUTSCHE BANK AG (DOMESTIC)		10,000.00	37.129	300.00	371,585.00	
PUR 44749	2/13/09 2/19/09	65584410 422311	NORFOLK SOUTHERN CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	37.117	30.00	37,146.50	
PUR 29494	2/13/09 2/19/09	69002720 422311	OUTDOOR CHANNEL HOLDINGS, I BARCLAYS CAPITAL (DOMESTIC)		2,000.00	5.300	60.00	10,660.00	
PUR 29494	2/13/09 2/19/09	69002720 422311	OUTDOOR CHANNEL HOLDINGS, I CITIGROUP/CITIBANK DOMESTIC		2,000.00	5.869	60.00	11,798.00	
PUR 29494	2/17/09 2/20/09	69002720 422315	OUTDOOR CHANNEL HOLDINGS, I ITG (CHANNEL)		2,000.00	4.520	20.00	9,060.00	
PUR 29494	2/18/09 2/23/09	69002720 422319	OUTDOOR CHANNEL HOLDINGS, I ITG (CHANNEL)		2,000.00	3.970	20.00	7,960.40	
PUR 29494	2/18/09 2/23/09	69002720 422319	OUTDOOR CHANNEL HOLDINGS, I ITG (CHANNEL)		2,000.00	4.245 =====	20.00	8,509.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	4.107	40.00	16,469.40	
PUR 29494	2/23/09 2/26/09	69002720 422334	OUTDOOR CHANNEL HOLDINGS, I ITG (CHANNEL)		3,000.00	3.916	30.00	11,776.80	
PUR 29494	2/24/09 2/27/09	69002720 422338	OUTDOOR CHANNEL HOLDINGS, I ITG (CHANNEL)		2,000.00	3.984	20.00	7,988.40	
PUR 40443	2/18/09 2/23/09	70454910 422319	PEABODY ENERGY CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	25.630	30.00	25,660.00	
PUR	2/24/09	70454910	PEABODY ENERGY CORP.						

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PUR 43554	1/30/09 2/04/09	71344810 422269	PEPSICO INC OPPENHEIMER & CO., INC		1,000.00	51.006	30.00	51,036.00	
PUR 43554	2/10/09 2/13/09	71344810 422298	PEPSICO INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	49.532	60.00	99,123.00	
PUR 43554	2/10/09 2/13/09	71344810 422298	PEPSICO INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	50.940	30.00	50,970.00	
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		3,000.00	50.001	90.00	150,093.00	
PUR 43554	2/11/09 2/17/09	71344810 422302	PEPSICO INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	49.900	30.00	49,930.00	
PUR 40646	1/30/09 2/04/09	71817210 422269	PHILIP MORRIS INTERNATIONAL OPPENHEIMER & CO., INC		1,000.00	38.299	30.00	38,329.00	
PUR 40646	2/04/09 2/09/09	71817210 422283	PHILIP MORRIS INTERNATIONAL DEUTSCHE BANK AG (DOMESTIC)		4,000.00	36.703	120.00	146,930.00	
PUR 40646	2/06/09 2/11/09	71817210 422292	PHILIP MORRIS INTERNATIONAL SANFORD BERNSTEIN & CO.		4,000.00	37.204	160.00	148,976.00	
PUR 40646	2/11/09 2/17/09	71817210 422302	PHILIP MORRIS INTERNATIONAL DEUTSCHE BANK AG (DOMESTIC)		1,000.00	36.040	30.00	36,070.00	
PUR 40646	2/13/09 2/19/09	71817210 422311	PHILIP MORRIS INTERNATIONAL DEUTSCHE BANK AG (DOMESTIC)		3,000.00	36.011	90.00	108,122.10	
PUR 33680	1/30/09 2/04/09	74271810 422269	PROCTER & GAMBLE CO. OPPENHEIMER & CO., INC		367.00	55.130	11.01	20,243.72	
PUR 38456	2/13/09 2/19/09	74346Y10 422311	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	5.308	60.00	10,676.00	

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PUR 38456	2/13/09 2/19/09	74346Y10 422311	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	5.593	60.00	11,246.00	
-									
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		4,000.00	5.451	120.00	21,922.00	
PUR 38440	2/24/09 2/27/09	74973W10 422338	RTI INTERNATIONAL METALS IN JP MORGAN		6,000.00	11.420	180.00	68,701.20	
PUR 42765	2/23/09 2/26/09	75190730 422334	RAMTRON INTERNATIONAL CORP. INSTINET (PORTAL)		2,000.00	1.160	14.00	2,334.00	
PUR 39062	2/06/09 2/11/09	76011210 422292	RENTECH INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	.873	200.00	8,928.00	
PUR 39062	2/23/09 2/26/09	76011210 422334	RENTECH INC. INSTINET (PORTAL)		10,000.00	.612	50.00	6,174.00	
PUR 43802	1/28/09 2/02/09	76041610 422259	REPUBLIC FIRST BANCORP IN JANNEY MONTGOMERY SCOTT		2,000.00	7.719	60.00	15,498.00	
PUR 43802	1/30/09 2/04/09	76041610 422269	REPUBLIC FIRST BANCORP IN JANNEY MONTGOMERY SCOTT		2,000.00	7.872	60.00	15,804.00	
PUR 43802	2/05/09 2/10/09	76041610 422288	REPUBLIC FIRST BANCORP IN UBS WARBURG LLC		2,000.00	7.689	60.00	15,437.00	
PUR 43802	2/09/09 2/12/09	76041610 422295	REPUBLIC FIRST BANCORP IN UBS WARBURG LLC		2,000.00	7.687	60.00	15,434.40	

PUR 43802	2/10/09 2/13/09	76041610 422298	REPUBLIC FIRST BANCORP IN UBS WARBURG LLC	2,000.00	7.659	60.00	15,378.60
PUR 43802	2/11/09 2/17/09	76041610 422302	REPUBLIC FIRST BANCORP IN BARCLAYS CAPITAL (DOMESTIC)	4,000.00	6.816	120.00	27,385.60

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PUR 43802	2/12/09 2/18/09	76041610 422307	REPUBLIC FIRST BANCORP IN UBS WARBURG LLC		2,000.00	7.271	60.00	14,602.40	
PUR 43802	2/18/09 2/23/09	76041610 422319	REPUBLIC FIRST BANCORP IN JEFFERIES & COMPANY		2,000.00	6.875	60.00	13,810.00	
PUR 43802	2/19/09 2/24/09	76041610 422324	REPUBLIC FIRST BANCORP IN BARCLAYS CAPITAL (DOMESTIC)		2,000.00	7.103	60.00	14,266.00	
PUR 43802	2/20/09 2/25/09	76041610 422329	REPUBLIC FIRST BANCORP IN ITG (CHANNEL)		4,000.00	6.045	60.00	24,238.00	
PUR 43802	2/23/09 2/26/09	76041610 422334	REPUBLIC FIRST BANCORP IN ITG (CHANNEL)		2,000.00	6.274	30.00	12,577.20	
PUR 36871	2/06/09 2/11/09	76171310 422292	REYNOLDS AMERICAN INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	38.772	60.00	77,604.00	
PUR 36871	2/11/09 2/17/09	76171310 422302	REYNOLDS AMERICAN INC. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	39.550	30.00	39,580.00	
PUR 44725	2/10/09 2/13/09	78462F10 422298	SPDR TRUST SERIES 1 LANGEN MCALENNY		90,000.00	83.131	2,700.00	7,484,526.00	
PUR 43474	1/30/09 2/04/09	81725T10 422269	SENSIENT TECHNOLOGIES OPPENHEIMER & CO., INC		1,000.00	22.250	30.00	22,279.90	
PUR 44468	1/29/09 2/03/09	82922610 422264	SINCLAIR BROADCAST GROUP-A ITG (CHANNEL)		4,407.00	2.100	44.07	9,298.77	
PUR 44468	1/29/09 2/03/09	82922610 422264	SINCLAIR BROADCAST GROUP-A JANNEY MONTGOMERY SCOTT		25,000.00	2.097	750.00	53,185.00	
PUR 44468	1/30/09 2/04/09	82922610 422269	SINCLAIR BROADCAST GROUP-A ITG (CHANNEL)		44,593.00	2.074	445.93	92,922.89	
PUR 44468	1/30/09 2/04/09	82922610 422269	SINCLAIR BROADCAST GROUP-A JANNEY MONTGOMERY SCOTT		25,000.00	2.100	750.00	53,250.00	

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PUR 44468	2/02/09 2/05/09	82922610 422273	SINCLAIR BROADCAST GROUP-A JANNEY MONTGOMERY SCOTT		10,000.00	1.850	100.00	18,596.00	
PUR 44468	2/03/09 2/06/09	82922610 422278	SINCLAIR BROADCAST GROUP-A CREDIT SUISSE SEC (USA) LLC		10,000.00	1.830	300.00	18,596.00	
PUR 44468	2/06/09 2/11/09	82922610 422292	SINCLAIR BROADCAST GROUP-A UBS WARBURG LLC		20,000.00	1.497	200.00	30,146.00	
PUR 44743	2/11/09 2/17/09	84756010 422302	SPECTRA ENERGY CORP CITIGROUP/CITIBANK DOMESTIC		15,160.00	14.326	454.80	217,636.96	
PUR 44743	2/12/09 2/18/09	84756010 422307	SPECTRA ENERGY CORP CITIGROUP/CITIBANK DOMESTIC		4,840.00	14.220	145.20	68,967.58	
PUR 44743	2/13/09 2/19/09	84756010 422311	SPECTRA ENERGY CORP DEUTSCHE BANK AG (DOMESTIC)		10,000.00	14.186	300.00	142,160.00	
PUR 44438	1/28/09 2/02/09	85747710 422259	STATE STREET CORP. OPPENHEIMER & CO., INC		1,000.00	22.790	30.00	22,820.00	
PUR 44831	2/19/09 2/24/09	86837X10 422324	SUPERIOR WELL SERVICES INC JEFFERIES & COMPANY		20,000.00	7.430	600.00	149,204.00	
PUR	2/20/09	86837X10	SUPERIOR WELL SERVICES INC						

44831	2/25/09	422329	ITG (CHANNEL)	8,989.00	7.242	134.84	65,233.18
PUR	2/20/09	86837X10	SUPERIOR WELL SERVICES INC				
44831	2/25/09	422329	UBS WARBURG LLC	10,000.00	7.308	300.00	73,377.00
PUR	2/23/09	86837X10	SUPERIOR WELL SERVICES INC				
44831	2/26/09	422334	CREDIT SUISSE SEC (USA) LLC	15,000.00	5.979	450.00	90,135.00
PUR	2/23/09	86837X10	SUPERIOR WELL SERVICES INC				
44831	2/26/09	422334	INSTINET (PORTAL)	5,000.00	5.920	35.00	29,636.00
PUR	2/23/09	86837X10	SUPERIOR WELL SERVICES INC				
44831	2/26/09	422334	ITG (CHANNEL)	1,011.00	7.207	15.17	7,301.35

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PUR	1/30/09	88320310	TEXTRON INC.						
42545	2/04/09	422269	OPPENHEIMER & CO., INC		10,000.00	8.994	300.00	90,243.00	
PUR	2/03/09	88320310	TEXTRON INC.						
42545	2/06/09	422278	DEUTSCHE BANK AG (DOMESTIC)		10,000.00	8.481	300.00	85,107.00	
PUR	2/10/09	88320310	TEXTRON INC.						
42545	2/13/09	422298	DEUTSCHE BANK AG (DOMESTIC)		6,000.00	6.241	180.00	37,627.80	
PUR	2/10/09	88320310	TEXTRON INC.						
42545	2/13/09	422298	DEUTSCHE BANK AG (DOMESTIC)		4,000.00	7.685	120.00	30,859.20	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					10,000.00	6.819	300.00	68,487.00	
PUR	2/13/09	88320310	TEXTRON INC.						
42545	2/19/09	422311	DEUTSCHE BANK AG (DOMESTIC)		5,000.00	6.886	150.00	34,581.00	
PUR	2/11/09	88633P30	TICKETMASTER						
44747	2/17/09	422302	BARCLAYS CAPITAL (DOMESTIC)		40,000.00	5.103	1,200.00	205,300.00	
PUR	2/12/09	88633P30	TICKETMASTER						
44747	2/18/09	422307	UBS WARBURG LLC		10,000.00	5.121	300.00	51,506.00	
PUR	2/13/09	88633P30	TICKETMASTER						
44747	2/19/09	422311	CITIGROUP/CITIBANK DOMESTIC		10,000.00	5.335	300.00	53,650.00	
PUR	2/12/09	88731710	TIME WARNER INC.						
41243	2/18/09	422307	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	8.460	60.00	16,980.00	
PUR	2/13/09	88731710	TIME WARNER INC.						
41243	2/19/09	422311	DEUTSCHE BANK AG (DOMESTIC)		4,000.00	8.760	120.00	35,159.20	
PUR	2/10/09	90323610	URS CORP						
42955	2/13/09	422298	DEUTSCHE BANK AG (DOMESTIC)		3,000.00	37.031	90.00	111,183.90	

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PUR	2/11/09	90323610	URS CORP						
42955	2/17/09	422302	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	35.500	30.00	35,530.00	
PUR	1/28/09	90341W10	US AIRWAYS GROUP INC						
43732	2/02/09	422259	OPPENHEIMER & CO., INC		40,000.00	7.136	1,200.00	286,632.00	
PUR	1/30/09	90341W10	US AIRWAYS GROUP INC						
43732	2/04/09	422269	OPPENHEIMER & CO., INC		10,000.00	5.492	300.00	55,216.00	
PUR	2/03/09	90341W10	US AIRWAYS GROUP INC						
43732	2/06/09	422278	DEUTSCHE BANK AG (DOMESTIC)		4,000.00	5.829	120.00	23,436.00	
PUR	2/06/09	90341W10	US AIRWAYS GROUP INC						
43732	2/11/09	422292	DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.313	400.00	53,532.00	
PUR	2/13/09	91126810	UNITED ONLINE INC						
44273	2/19/09	422311	CITIGROUP/CITIBANK DOMESTIC		10,000.00	5.271	300.00	53,005.00	
PUR	2/18/09	91126810	UNITED ONLINE INC						

44273	2/23/09	422319	JEFFERIES & COMPANY	30,000.00	4.996	900.00	150,774.00
PUR	2/20/09	91126810	UNITED ONLINE INC				
44273	2/25/09	422329	UBS WARBURG LLC	20,000.00	4.346	600.00	87,512.00
PUR	1/30/09	92046N10	VALUECLICK INC				
43990	2/04/09	422269	JANNEY MONTGOMERY SCOTT	4,000.00	6.340	120.00	25,478.00
PUR	2/06/09	92046N10	VALUECLICK INC				
43990	2/11/09	422292	UBS WARBURG LLC	20,000.00	7.231	600.00	145,218.00
PUR	2/09/09	92046N10	VALUECLICK INC				
43990	2/12/09	422295	UBS WARBURG LLC	4,000.00	6.896	120.00	27,702.40
PUR	2/10/09	92046N10	VALUECLICK INC				
43990	2/13/09	422298	UBS WARBURG LLC	2,000.00	6.822	60.00	13,703.40
PUR	2/12/09	92046N10	VALUECLICK INC				
43990	2/18/09	422307	UBS WARBURG LLC	2,000.00	6.568	60.00	13,196.60

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PUR	2/02/09	92343V10	VERIZON COMMUNICATIONS INC						
43853	2/05/09	422273	OPPENHEIMER & CO., INC		3,000.00	30.290	90.00	90,960.00	
PUR	2/04/09	92343V10	VERIZON COMMUNICATIONS INC						
43853	2/09/09	422283	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	31.662	60.00	63,384.60	
PUR	1/30/09	92824110	VIROPHARMA INC						
44220	2/04/09	422269	JANNEY MONTGOMERY SCOTT		2,000.00	12.170	60.00	24,400.00	
PUR	2/04/09	92824110	VIROPHARMA INC						
44220	2/09/09	422283	CREDIT SUISSE SEC (USA) LLC		1,000.00	12.410	30.00	12,440.00	
PUR	2/05/09	92824110	VIROPHARMA INC						
44220	2/10/09	422288	UBS WARBURG LLC		2,000.00	12.034	60.00	24,128.60	
PUR	2/06/09	92824110	VIROPHARMA INC						
44220	2/11/09	422292	UBS WARBURG LLC		4,000.00	12.160	120.00	48,761.20	
PUR	2/09/09	92824110	VIROPHARMA INC						
44220	2/12/09	422295	UBS WARBURG LLC		21,000.00	6.353	630.00	134,049.30	
PUR	2/10/09	92824110	VIROPHARMA INC						
44220	2/13/09	422298	UBS WARBURG LLC		10,000.00	6.014	300.00	60,435.00	
PUR	1/30/09	93114210	WAL-MART STORES, INC.						
40141	2/04/09	422269	OPPENHEIMER & CO., INC		1,000.00	48.040	30.00	48,070.00	
PUR	2/04/09	93114210	WAL-MART STORES, INC.						
40141	2/09/09	422283	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	47.250	60.00	94,560.00	
PUR	2/10/09	93114210	WAL-MART STORES, INC.						
40141	2/13/09	422298	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	47.537	60.00	95,134.00	
PUR	2/13/09	93114210	WAL-MART STORES, INC.						
40141	2/19/09	422311	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	46.738	60.00	93,535.00	
PUR	1/30/09	93142210	WALGREEN CO.						
44214	2/04/09	422269	OPPENHEIMER & CO., INC		1,000.00	28.020	30.00	28,050.00	

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PUR	2/09/09	93142210	WALGREEN CO.						
44214	2/12/09	422295	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	27.736	60.00	55,531.60	
PUR	2/11/09	93142210	WALGREEN CO.						
44214	2/17/09	422302	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	26.738	60.00	53,535.00	
PUR	2/11/09	93142210	WALGREEN CO.						
44214	2/17/09	422302	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	27.000	30.00	27,030.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,000.00	26.825	90.00	80,565.00	

PUR 44214	2/12/09 2/18/09	93142210 422307	WALGREEN CO. DEUTSCHE BANK AG (DOMESTIC)	1,000.00	26.318	30.00	26,348.00
PUR 44214	2/13/09 2/19/09	93142210 422311	WALGREEN CO. DEUTSCHE BANK AG (DOMESTIC)	2,000.00	26.803	60.00	53,665.00
PUR 44214	2/17/09 2/20/09	93142210 422315	WALGREEN CO. CITIGROUP/CITIBANK DOMESTIC	1,000.00	25.590	30.00	25,620.00
PUR 44522	1/28/09 2/02/09	94974610 422259	WELLS FARGO & COMPANY OPPENHEIMER & CO., INC	30,000.00	19.250	900.00	578,400.00
PUR 44522	2/10/09 2/13/09	94974610 422298	WELLS FARGO & COMPANY DEUTSCHE BANK AG (DOMESTIC)	4,000.00	16.469	120.00	65,994.00
PUR 42697	2/03/09 2/06/09	97314910 422278	WIND RIVER SYSTEMS, INC. CREDIT SUISSE SEC (USA) LLC	4,000.00	8.042	120.00	32,288.40
PUR 42697	2/04/09 2/09/09	97314910 422283	WIND RIVER SYSTEMS, INC. CREDIT SUISSE SEC (USA) LLC	4,000.00	7.859	120.00	31,556.40
PUR 42697	2/11/09 2/17/09	97314910 422302	WIND RIVER SYSTEMS, INC. UBS WARBURG LLC	2,000.00	8.044	60.00	16,148.00

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PUR 42697	2/23/09 2/26/09	97314910 422334	WIND RIVER SYSTEMS, INC. CREDIT SUISSE SEC (USA) LLC		4,000.00	7.416	120.00	29,785.60	
PUR 42697	2/24/09 2/27/09	97314910 422338	WIND RIVER SYSTEMS, INC. CREDIT SUISSE SEC (USA) LLC		4,000.00	7.297	120.00	29,308.40	
PUR 44469	1/28/09 2/02/09	98302410 422259	WYETH OPPENHEIMER & CO., INC		5,000.00	43.764	150.00	218,971.00	
PUR 44469	2/02/09 2/05/09	98302410 422273	WYETH OPPENHEIMER & CO., INC		5,000.00	43.388	150.00	217,089.00	
PUR 44469	2/03/09 2/06/09	98302410 422278	WYETH DEUTSCHE BANK AG (DOMESTIC)		2,000.00	43.550	60.00	87,160.00	
PUR 44469	2/06/09 2/11/09	98302410 422292	WYETH DEUTSCHE BANK AG (DOMESTIC)		2,000.00	43.345	60.00	86,750.00	
PUR 43303	1/28/09 2/02/09	98970110 422259	ZIONS BANCORP JANNEY MONTGOMERY SCOTT		3,000.00	15.680	90.00	47,130.00	
PUR 43303	2/06/09 2/11/09	98970110 422292	ZIONS BANCORP UBS WARBURG LLC		5,000.00	13.990	150.00	70,100.00	
PUR 43303	2/10/09 2/13/09	98970110 422298	ZIONS BANCORP UBS WARBURG LLC		5,000.00	14.360	150.00	71,950.50	
PUR 43303	2/11/09 2/17/09	98970110 422302	ZIONS BANCORP UBS WARBURG LLC		2,000.00	12.870	60.00	25,800.00	
SUBTOTAL STOCK PURCHASES:					1,889,267.00		50,299.94	26,269,548.81	
TOTAL FUND PURCHASES:					1,889,267.00		50,299.94	26,269,548.81	

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SALES OF STOCK AND OTHER EQUITIES									
SALE 43627 4,241.33	2/02/09 2/05/09	00086T10 422274	A.C. MOORE ARTS & CRAFTS, I INSTINET (PORTAL)		10,000.00	1.696	.10 70.00	16,891.90	-
SALE	2/12/09	00086T10	A.C. MOORE ARTS & CRAFTS, I				.09		

43627 4,838.16	2/18/09	422308	INSTINET (PORTAL)	9,300.00	1.600	65.10	14,815.74	-
SALE 43627 351.22	2/13/09 2/19/09	00086T10 422312	A.C. MOORE ARTS & CRAFTS, I INSTINET (PORTAL)	700.00	1.619	.01 4.90	1,128.11	-
SALE 43627 6,183.32	2/18/09 2/23/09	00086T10 422320	A.C. MOORE ARTS & CRAFTS, I INSTINET (PORTAL)	10,000.00	1.502	.09 70.00	14,949.91	-
SALE 40688	2/02/09 2/05/09	00206R10 422274	AT&T INC. OPPENHEIMER & CO., INC	2,000.00	24.820	.28 60.00	49,579.72	-14,575.86
SALE 43433	1/30/09 2/04/09	00282410 422270	ABBOTT LABORATORIES OPPENHEIMER & CO., INC	1,000.00	55.567	.32 30.00	55,536.68	770.81
SALE 43172	2/11/09 2/17/09	00507V10 422303	ACTIVISION BLIZZARD INC BARCLAYS CAPITAL (DOMESTIC)	4,000.00	9.553	.22 120.00	38,091.78	-10,308.15
SALE 43172 12,446.14	2/12/09 2/18/09	00507V10 422308	ACTIVISION BLIZZARD INC UBS WARBURG LLC	4,000.00	9.019	.21 120.00	35,953.79	-
SALE 43172	2/13/09 2/19/09	00507V10 422312	ACTIVISION BLIZZARD INC JEFFERIES & COMPANY	26,000.00	9.356	1.37 780.00	242,469.43	-72,130.13
SALE 43436	1/28/09 2/02/09	00817Y10 422260	AETNA INC OPPENHEIMER & CO., INC	1,000.00	33.773	.19 30.00	33,742.81	3,255.51
SALE 43436	1/28/09 2/02/09	00817Y10 422260	AETNA INC OPPENHEIMER & CO., INC	3,000.00	32.800	.56 90.00	98,309.44	6,847.52
-				-----	=====	-----	-----	-----
10,103.03			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	4,000.00	33.043	.75 120.00	132,052.25	

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SALE 42113	2/02/09 2/05/09	03251510 422274	ANADIGICS INC JANNEY MONTGOMERY SCOTT		40,000.00	1.992	.45 400.00	79,267.55	-51,206.16
SALE 42113	2/03/09 2/06/09	03251510 422279	ANADIGICS INC CREDIT SUISSE SEC (USA) LLC		60,000.00	2.068	.70 1,800.00	122,297.30	-73,413.27
SALE 42113 20,811.12	2/04/09 2/09/09	03251510 422284	ANADIGICS INC ITG (CHANNEL)		17,300.00	2.069	.21 173.00	35,618.76	-
SALE 42113 3,168.07	2/05/09 2/10/09	03251510 422289	ANADIGICS INC ITG (CHANNEL)		2,700.00	2.099	.04 27.00	5,638.91	-
SALE 42113 18,787.13	2/11/09 2/17/09	03251510 422303	ANADIGICS INC UBS WARBURG LLC		20,000.00	2.353	.27 600.00	46,449.73	-
SALE 36208	1/28/09 2/02/09	03783310 422260	APPLE INC. JANNEY MONTGOMERY SCOTT		500.00	91.940	.26 15.00	45,954.79	-20,427.55
SALE 36208 20,007.60	2/05/09 2/10/09	03783310 422289	APPLE INC. UBS WARBURG LLC		500.00	92.780	.26 15.00	46,374.74	-
SALE 43914	1/28/09 2/02/09	05722410 422260	BAKER HUGHES INCORPORATED OPPENHEIMER & CO., INC		5,000.00	35.496	1.00 150.00	177,327.00	23,016.79
SALE 44006	1/28/09 2/02/09	06405810 422260	BANK OF NEW YORK MELLON COR OPPENHEIMER & CO., INC		1,000.00	26.270	.15 30.00	26,239.85	-2,246.25
SALE 44006	2/03/09 2/06/09	06405810 422279	BANK OF NEW YORK MELLON COR DEUTSCHE BANK AG (DOMESTIC)		1,000.00	26.860	.16 30.00	26,830.04	-1,656.06
SALE 44006	2/12/09 2/18/09	06405810 422308	BANK OF NEW YORK MELLON COR DEUTSCHE BANK AG (DOMESTIC)		1,000.00	26.085	.15 40.00	26,045.25	-2,440.85
SALE 44006	2/17/09 2/20/09	06405810 422316	BANK OF NEW YORK MELLON COR CITIGROUP/CITIBANK DOMESTIC		2,000.00	23.500	.27 60.00	46,939.73	-10,032.47
SALE 44448	2/03/09 2/06/09	09062X10 422279	BIOMERIE INC CREDIT SUISSE SEC (USA) LLC		1,000.00	50.047	.29 30.00	50,016.21	1,867.01

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SALE 44448	2/18/09 2/23/09	09062X10 422320	BIOGEN IDEC INC JEFFERIES & COMPANY		9,000.00	50.983	2.57 270.00	458,570.83	25,228.03	
SALE 37974	2/10/09 2/13/09	11012210 422299	BRISTOL-MYERS SQUIBB CO. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	22.910	.13 30.00	22,879.87	187.95	
SALE 43959	2/02/09 2/05/09	12673P10 422274	CA INC OPPENHEIMER & CO., INC		12,000.00	17.798	1.20 360.00	213,210.00	27,278.40	
SALE 42966	1/30/09 2/04/09	12686C10 422270	CABLEVISION SYSTEMS-NY GRP- OPPENHEIMER & CO., INC		5,000.00	15.957	.45 150.00	79,635.55	-29,892.02	
SALE 42966	2/02/09 2/05/09	12686C10 422274	CABLEVISION SYSTEMS-NY GRP- OPPENHEIMER & CO., INC		5,000.00	15.422	.44 150.00	76,960.56	-32,567.01	
SALE 42966	2/04/09 2/09/09	12686C10 422284	CABLEVISION SYSTEMS-NY GRP- DEUTSCHE BANK AG (DOMESTIC)		5,000.00	14.758	.42 150.00	73,638.58	-35,889.00	
SALE 43903	2/19/09 2/24/09	15133V20 422325	CENTENNIAL COMMUNICATIONS BARCLAYS CAPITAL (DOMESTIC)		10,000.00	8.240	.47 300.00	82,099.53	4,632.97	
SALE 43903	2/23/09 2/26/09	15133V20 422335	CENTENNIAL COMMUNICATIONS CREDIT SUISSE SEC (USA) LLC		10,000.00	8.240	.47 300.00	82,099.53	4,632.97	
SALE 43903	2/24/09 2/27/09	15133V20 422339	CENTENNIAL COMMUNICATIONS CREDIT SUISSE SEC (USA) LLC		10,000.00	8.240	.47 300.00	82,099.53	4,632.97	
SALE 43670	2/17/09 2/20/09	15678210 422316	CERNER CORP. JEFFERIES & COMPANY		1,000.00	37.592	.22 30.00	37,561.78	153.36	
SALE 44206	2/03/09 2/06/09	20779710 422279	CONNECTICUT WATER SERVICE, CREDIT SUISSE SEC (USA) LLC		3,000.00	23.705	.40 90.00	71,025.20	2,042.65	
SALE 43010	2/11/09 2/17/09	21037110 422303	CONSTELLATION ENERGY GROUP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	25.510	.29 60.00	50,959.71	1,186.37	
SALE 43010 5,183.60	2/20/09 2/25/09	21037110 422330	CONSTELLATION ENERGY GROUP JP MORGAN		2,000.00	22.325	.26 60.00	44,589.74	-	

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SALE 43148	2/03/09 2/06/09	23257720 422279	CYNOSURE INC CL A CREDIT SUISSE SEC (USA) LLC		6,000.00	7.500	.26 180.00	44,819.74	-48,886.78	
SALE 43148 48,578.38	2/10/09 2/13/09	23257720 422299	CYNOSURE INC CL A UBS WARBURG LLC		6,000.00	7.551	.26 180.00	45,128.14	-	
SALE 43148 48,129.58	2/11/09 2/17/09	23257720 422303	CYNOSURE INC CL A UBS WARBURG LLC		6,000.00	7.626	.26 180.00	45,576.94	-	
SALE 43148	2/13/09 2/19/09	23257720 422312	CYNOSURE INC CL A JEFFERIES & COMPANY		6,000.00	8.093	.28 180.00	48,378.92	-45,327.60	
SALE 44446	1/28/09 2/02/09	25470M10 422260	DISH NETWORKS GOLDMAN SACHS & COMPANY		12,000.00	13.220	.89 360.00	158,279.11	21,936.51	
SALE 44446	2/04/09 2/09/09	25470M10 422284	DISH NETWORKS CREDIT SUISSE SEC (USA) LLC		12,000.00	12.782	.86 360.00	153,024.34	16,681.74	
SALE 43731	2/03/09 2/06/09	29084Q10 422279	EMCOR GROUP INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	20.953	.47 160.00	83,650.73	27,754.03	
SALE 43731	2/04/09 2/09/09	29084Q10 422284	EMCOR GROUP INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	21.324	.24 60.00	42,587.76	14,639.41	
SALE 43731	2/05/09 2/10/09	29084Q10 422289	EMCOR GROUP INC DEUTSCHE BANK AG (DOMESTIC)		3,000.00	21.032	.36 120.00	62,975.94	21,053.42	
SALE 37233	1/28/09 2/02/09	29363910 422260	ENTERCOM COMMUNICATIONS COR OPPENHEIMER & CO., INC		4,000.00	1.300	.03 120.00	5,081.57	-13,565.04	
SALE 44005	2/03/09 2/06/09	31428X10 422279	FEDEX CORP. DEUTSCHE BANK AG (DOMESTIC)		3,000.00	52.585	.89 90.00	157,663.51	-42,016.49	
SALE 42617	1/30/09 2/04/09	35952H10 422270	FUELCELL ENERGY INC JANNEY MONTGOMERY SCOTT		10,000.00	3.930	.23 300.00	38,998.77	-34,005.92	
SALE	2/11/09	38238810	GOODRICH CORP.				2.86			

41933	2/17/09	422303	DEUTSCHE BANK AG (DOMESTIC)	13,000.00	39.272	390.00	510,148.34	-107,821.29
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SALE 33645	2/03/09 2/06/09	38259P50 422279	GOOGLE INC. CREDIT SUISSE SEC (USA) LLC		200.00	334.66	.38 6.00	66,926.98	-32,412.26
SALE 37953	2/11/09 2/17/09	43575830 422303	HOLLY CORP. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	25.277	.29 60.00	50,492.71	-20,652.16
SALE 37953	2/11/09 2/17/09	43575830 422303	HOLLY CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	25.400 =====	.14 40.00	25,360.06	-10,212.37
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30,864.53	2 INTRA-DAY TRANSACTIONS SUBTOTAL:				3,000.00	25.318	.43 100.00	75,852.77	-
SALE 28084	2/11/09 2/17/09	46625H10 422303	J.P. MORGAN CHASE & CO. DEUTSCHE BANK AG (DOMESTIC)		4,000.00	25.642	.58 120.00	102,446.62	-51,330.79
SALE 28084	2/17/09 2/20/09	46625H10 422316	J.P. MORGAN CHASE & CO. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	22.670	1.27 300.00	226,398.73	-158,044.79
SALE 25663	2/13/09 2/19/09	48517030 422312	KANSAS CITY SOUTHERN DEUTSCHE BANK AG (DOMESTIC)		2,000.00	19.705	.23 60.00	39,348.77	-20,220.65
SALE 39623	2/02/09 2/05/09	50207910 422274	LMI AEROSPACE INC. JANNEY MONTGOMERY SCOTT		2,000.00	11.198	.13 60.00	22,334.87	-8,532.82
SALE 39623	2/03/09 2/06/09	50207910 422279	LMI AEROSPACE INC. CREDIT SUISSE SEC (USA) LLC		2,000.00	11.927	.14 60.00	23,793.26	-7,074.43
SALE 43435	1/30/09 2/04/09	53071M50 422270	LIBERTY MEDIA CORP JANNEY MONTGOMERY SCOTT		2,000.00	18.555	.21 60.00	37,049.79	2,415.70
SALE 42956	1/30/09 2/04/09	53418710 422270	LINCOLN NATIONAL CORP OPPENHEIMER & CO., INC		2,000.00	16.920	.19 60.00	33,779.81	-16,973.75
SALE 42956	2/17/09 2/20/09	53418710 422316	LINCOLN NATIONAL CORP CITIGROUP/CITIBANK DOMESTIC		18,000.00	13.106	1.33 540.00	235,372.07	-221,409.95

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SALE 41562 54,179.04	2/19/09 2/24/09	53555510 422325	LINDSAY CORP. JP MORGAN		2,000.00	28.223	.32 60.00	56,385.68	-
SALE 43432	2/04/09 2/09/09	53591920 422284	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		20,000.00	5.510	.62 800.00	109,399.38	-38,722.43
SALE 43432	2/17/09 2/20/09	53591920 422316	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.174	.24 300.00	41,441.76	-22,597.30
SALE 43432	2/18/09 2/23/09	53591920 422320	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.150	.24 300.00	41,199.76	-22,839.30
SALE 43432 7,795.73	2/19/09 2/24/09	53591920 422325	LIONS GATE ENTERTAINMENT CO JP MORGAN		4,000.00	4.485	.11 120.00	17,819.89	-
SALE 43432 20,307.31	2/20/09 2/25/09	53591920 422330	LIONS GATE ENTERTAINMENT CO JP MORGAN		10,000.00	4.403	.25 300.00	43,731.75	-
SALE 43432 11,561.60	2/23/09 2/26/09	53591920 422335	LIONS GATE ENTERTAINMENT CO JP MORGAN		6,000.00	4.507	.16 180.00	26,861.84	-
SALE 40131	2/02/09 2/05/09	53814610 422274	LIVEPERSON, INC. JANNEY MONTGOMERY SCOTT		10,000.00	1.926	.11 100.00	19,158.89	-16,392.49
SALE 40131	2/03/09 2/06/09	53814610 422279	LIVEPERSON, INC. CREDIT SUISSE SEC (USA) LLC		10,000.00	2.001	.12 300.00	19,704.88	-15,846.50

SALE 40131 17,393.49	2/10/09 2/13/09	53814610 422299	LIVEPERSON, INC. UBS WARBURG LLC	10,000.00	1.826	.11 100.00	18,157.89	-
SALE 40131 18,431.48	2/11/09 2/17/09	53814610 422303	LIVEPERSON, INC. UBS WARBURG LLC	10,000.00	1.722	.10 100.00	17,119.90	-
SALE 40131 15,724.50	2/13/09 2/19/09	53814610 422312	LIVEPERSON, INC. INSTINET (PORTAL)	10,000.00	1.990	.12 70.00	19,826.88	-
SALE 40131 15,621.50	2/17/09 2/20/09	53814610 422316	LIVEPERSON, INC. INSTINET (PORTAL)	10,000.00	2.000	.12 70.00	19,929.88	-

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SALE 40131	2/17/09 2/20/09	53814610 422316	LIVEPERSON, INC. JEFFERIES & COMPANY		10,000.00	1.917	.11 300.00	18,873.89	-16,677.49
SALE 40575	2/10/09 2/13/09	55271510 422299	MEMC ELECTRONICS MATERIALS, DEUTSCHE BANK AG (DOMESTIC)		2,000.00	15.135	.17 60.00	30,209.83	-49,347.09
SALE 40575	2/13/09 2/19/09	55271510 422312	MEMC ELECTRONICS MATERIALS, DEUTSCHE BANK AG (DOMESTIC)		2,000.00	16.278	.19 60.00	32,495.81	-47,061.11
SALE 40575	2/17/09 2/20/09	55271510 422316	MEMC ELECTRONICS MATERIALS, DEUTSCHE BANK AG (DOMESTIC)		1,000.00	15.355	.09 30.00	15,324.91	-24,453.55
SALE 43101 149,811.42	1/28/09 2/02/09	55616P10 422260	MACY'S INC JP MORGAN		28,000.00	9.897	1.56 840.00	276,263.24	-
SALE 43829	2/11/09 2/17/09	58505510 422303	MEDTRONIC INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	32.273	.37 60.00	64,484.63	1,148.13
SALE 43829	2/17/09 2/20/09	58505510 422316	MEDTRONIC INC CITIGROUP/CITIBANK DOMESTIC		1,000.00	34.660	.20 30.00	34,629.80	2,961.55
SALE 43264	2/17/09 2/20/09	61945A10 422316	MOSIAC CO/THE DEUTSCHE BANK AG (DOMESTIC)		1,000.00	40.500	.23 30.00	40,469.77	4,166.09
SALE 44439 880.01	2/19/09 2/24/09	62458M10 422325	MOVE INC INSTINET (PORTAL)		10,000.00	1.718	.10 70.00	17,111.90	
SALE 44439 730.00	2/20/09 2/25/09	62458M10 422330	MOVE INC INSTINET (PORTAL)		10,000.00	1.703	.10 70.00	16,961.90	
SALE 43500	2/03/09 2/06/09	63530910 422279	NATIONAL CINEMEDIA INC CREDIT SUISSE SEC (USA) LLC		4,000.00	10.610	.24 120.00	42,319.76	14,614.60
SALE 43500 9,378.48	2/10/09 2/13/09	63530910 422299	NATIONAL CINEMEDIA INC UBS WARBURG LLC		2,000.00	11.646	.14 60.00	23,231.06	
SALE 43500 8,978.29	2/11/09 2/17/09	63530910 422303	NATIONAL CINEMEDIA INC UBS WARBURG LLC		2,000.00	11.446	.13 60.00	22,830.87	

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SALE 42992	2/11/09 2/17/09	65163910 422303	NEWMONT MINING CORP. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	41.919	1.18 150.00	209,444.82	11,697.84
SALE 43276	2/11/09 2/17/09	67018T10 422303	NU SKIN ENTERPRISES INC - A DEUTSCHE BANK AG (DOMESTIC)		5,000.00	11.115	.32 150.00	55,423.18	-5,683.38
SALE 43554	2/18/09 2/23/09	71344810 422320	PEPSICO INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	51.960	.59 60.00	103,859.41	-4,235.17
SALE	2/19/09	71344810	PEPSICO INC				.29		

43554 2,567.58	2/24/09	422325	JP MORGAN		1,000.00	51.510	30.00	51,479.71	-
SALE 38456	1/28/09 2/02/09	74346Y10 422260	PROS HOLDINGS INC. OPPENHEIMER & CO., INC		4,000.00	5.852	.14 120.00	23,289.06	-26,431.99
SALE 38456 12,053.61	1/30/09 2/04/09	74346Y10 422270	PROS HOLDINGS INC. OPPENHEIMER & CO., INC		2,000.00	6.434	.08 60.00	12,806.92	-
SALE 38456 12,748.80	2/03/09 2/06/09	74346Y10 422279	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	6.086	.07 60.00	12,111.73	-
SALE 38456 13,233.60	2/11/09 2/17/09	74346Y10 422303	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	5.844	.07 60.00	11,626.93	-
SALE 40042	1/28/09 2/02/09	74531010 422260	PUGET ENERGY INC. JP MORGAN		20,000.00	29.174	3.27 600.00	582,876.73	70,020.85
SALE 40042	1/30/09 2/04/09	74531010 422270	PUGET ENERGY INC. OPPENHEIMER & CO., INC		11,000.00	29.571	1.83 330.00	324,943.67	42,872.93
SALE 40042	2/02/09 2/05/09	74531010 422274	PUGET ENERGY INC. OPPENHEIMER & CO., INC		10,000.00	29.425	1.65 300.00	293,948.35	37,520.41
SALE 42765 2,292.47	1/30/09 2/04/09	75190730 422270	RAMTRON INTERNATIONAL CORP. JANNEY MONTGOMERY SCOTT		2,000.00	1.651	.02 20.00	3,280.98	-
SALE 44725	2/11/09 2/17/09	78462F10 422303	SPDR TRUST SERIES 1 DEUTSCHE BANK AG (DOMESTIC)		10,000.00	83.660	4.69 300.00	836,295.31	4,681.31

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SALE 44725	2/12/09 2/18/09	78462F10 422308	SPDR TRUST SERIES 1 DEUTSCHE BANK AG (DOMESTIC)		10,000.00	82.086	4.60 300.00	820,552.40	-11,061.60
SALE 44725	2/13/09 2/19/09	78462F10 422312	SPDR TRUST SERIES 1 DEUTSCHE BANK AG (DOMESTIC)		10,000.00	83.426	4.68 300.00	833,956.32	2,342.32
SALE 44725	2/13/09 2/19/09	78462F10 422312	SPDR TRUST SERIES 1 DEUTSCHE BANK AG (DOMESTIC)		10,000.00	83.257 =====	4.67 300.00	832,267.33	653.33
-	2 INTRA-DAY TRANSACTIONS SUBTOTAL:				20,000.00	83.342	9.35 600.00	1,666,223.65	2,995.65
SALE 44725	2/17/09 2/20/09	78462F10 422316	SPDR TRUST SERIES 1 CITIGROUP/CITIBANK DOMESTIC		2,000.00	79.910	.90 60.00	159,759.10	-6,563.70
SALE 44725 17,705.50	2/20/09 2/25/09	78462F10 422330	SPDR TRUST SERIES 1 JP MORGAN		3,000.00	77.290	1.30 90.00	231,778.70	-
SALE 44725 15,091.65	2/23/09 2/26/09	78462F10 422335	SPDR TRUST SERIES 1 JP MORGAN		2,000.00	75.646	.85 60.00	151,231.15	-
SALE 44725	2/24/09 2/27/09	78462F10 422339	SPDR TRUST SERIES 1 JP MORGAN		4,000.00	77.359	1.74 120.00	309,315.06	-23,330.54
SALE 33134	1/30/09 2/04/09	79084910 422270	ST. JUDE MEDICAL INC. OPPENHEIMER & CO., INC		2,000.00	35.871	.41 60.00	71,680.59	-5,899.39
SALE 33134	2/17/09 2/20/09	79084910 422316	ST. JUDE MEDICAL INC. CITIGROUP/CITIBANK DOMESTIC		1,000.00	38.023	.22 30.00	37,992.78	-797.21
SALE 43666	1/30/09 2/04/09	83269640 422270	JM SMUCKER CO/THE OPPENHEIMER & CO., INC		1,000.00	45.071	.26 30.00	45,041.04	4,932.44
SALE 43666	2/04/09 2/09/09	83269640 422284	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	45.518	2.55 300.00	454,881.45	53,795.40

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SALE 43666	2/05/09 2/10/09	83269640 422289	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)	5,000.00	44.443	1.25 200.00	222,012.75	21,469.72	
SALE 44438	2/03/09 2/06/09	85747710 422279	STATE STREET CORP. DEUTSCHE BANK AG (DOMESTIC)	2,000.00	23.491	.27 60.00	46,921.33	8,717.13	
SALE 44438	2/05/09 2/10/09	85747710 422289	STATE STREET CORP. BARCLAYS CAPITAL (DOMESTIC)	14,000.00	26.147	2.05 560.00	365,498.75	98,069.35	
SALE 39378	1/29/09 2/03/09	87157D10 422265	SYNAPTICS INCORPORATED GOLDMAN SACHS & COMPANY	2,000.00	24.835	.28 60.00	49,610.52	5,134.77	
SALE 39378	1/30/09 2/04/09	87157D10 422270	SYNAPTICS INCORPORATED JANNEY MONTGOMERY SCOTT	2,000.00	24.881	.28 60.00	49,701.52	5,225.77	
SALE 39378	2/02/09 2/05/09	87157D10 422274	SYNAPTICS INCORPORATED JANNEY MONTGOMERY SCOTT	2,000.00	23.301	.27 60.00	46,541.73	2,065.98	
SALE 39378	2/03/09 2/06/09	87157D10 422279	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (USA) LLC	1,000.00	23.358	.14 30.00	23,327.56	1,089.69	
SALE 36147	1/30/09 2/04/09	88870610 422270	TIVO INC. JANNEY MONTGOMERY SCOTT	4,000.00	7.367	.17 120.00	29,347.83	5,266.77	
SALE 36147 3,191.38	2/10/09 2/13/09	88870610 422299	TIVO INC. UBS WARBURG LLC	2,000.00	7.646	.09 60.00	15,231.91		
SALE 36147 3,233.38	2/13/09 2/19/09	88870610 422312	TIVO INC. JEFFERIES & COMPANY	2,000.00	7.667	.09 60.00	15,273.91		
SALE 36147 2,326.38	2/17/09 2/20/09	88870610 422316	TIVO INC. JEFFERIES & COMPANY	2,000.00	7.214	.09 60.00	14,366.91		
SALE 43853 2,867.72	2/24/09 2/27/09	92343V10 422339	VERIZON COMMUNICATIONS INC JP MORGAN	1,000.00	27.980	.16 30.00	27,949.84	-	
SALE 40141	2/17/09 2/20/09	93114210 422316	WAL-MART STORES, INC. CITIGROUP/CITIBANK DOMESTIC	2,000.00	48.190	.54 60.00	96,319.46	-7,862.45	

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SALE 40141 2,631.23	2/18/09 2/23/09	93114210 422320	WAL-MART STORES, INC. JP MORGAN		1,000.00	49.490	.28 30.00	49,459.72	-	
SALE 43668	2/02/09 2/05/09	93439040 422274	WARNACO GROUP INC OPPENHEIMER & CO., INC		2,000.00	22.210	.25 60.00	44,359.75	11,576.92	
SALE 43668	2/03/09 2/06/09	93439040 422279	WARNACO GROUP INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	21.860	.25 60.00	43,658.75	10,875.92	
SALE 43668	2/10/09 2/13/09	93439040 422299	WARNACO GROUP INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	23.387	.14 30.00	23,356.86	6,965.45	
SALE 43668	2/13/09 2/19/09	93439040 422312	WARNACO GROUP INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	22.662	.13 30.00	22,631.87	6,240.46	
SALE 43668	2/17/09 2/20/09	93439040 422316	WARNACO GROUP INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	21.400	.24 60.00	42,739.76	9,956.93	
SALE 43668 5,258.45	2/19/09 2/24/09	93439040 422325	WARNACO GROUP INC JP MORGAN		1,000.00	21.680	.13 30.00	21,649.87		
SALE 44054	2/18/09 2/23/09	94973V10 422320	WELLPOINT INC DEUTSCHE BANK AG (DOMESTIC)		9,000.00	41.960	2.12 270.00	377,367.88	48,813.88	
SALE 44522	2/20/09 2/25/09	94974610 422330	WELLS FARGO & COMPANY JP MORGAN		34,000.00	10.668	2.04 1,020.00	361,700.16	-282,693.84	
SALE 43705	1/28/09 2/02/09	98433210 422260	YAHOO! INC. GOLDMAN SACHS & COMPANY		4,000.00	12.199	.28 120.00	48,676.12	-394.25	

					SUBTOTAL STOCK SALES:	856,200.00		82.39	14,564,910.29	-
1,671,840.10								22,716.00	-----	

					TOTAL FUND SALES:	856,200.00		82.39	14,564,910.29	-
1,671,840.10										
								22,716.00		

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44680	2/06/09 2/06/09	00282CPB 287046	ABBOTT LABORATORIES DISC C BANK OF AMERICA SECURITIES	.1700 2/11/09	37,542,000.00	.170 99.998		37,541,113.60	
PUR 44636	2/04/09 2/04/09	00282CPD 287030	ABBOTT LABORATORIES DISC C BANK OF AMERICA SECURITIES	.1500 2/13/09	24,116,000.00	.150 99.996		24,115,095.65	
PUR 44618	2/03/09 2/03/09	01039LQ3 287024	ALABAMA POWER CO DISC C P MERRILL LYNCH (RESEARCH)	.2300 3/03/09	23,562,000.00	.230 99.982		23,557,785.02	
PUR 44694	2/09/09 2/09/09	01039LQ3 287053	ALABAMA POWER CO DISC C P MERRILL LYNCH (RESEARCH)	.2500 3/03/09	22,000,000.00	.250 99.985		21,996,638.88	
PUR 44649	2/05/09 2/05/09	02585RC2 287040	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1500 2/06/09	50,000,000.00	.150 100.00		50,000,000.00	
PUR 44643	2/05/09 2/05/09	02585RC3 287040	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1500 2/09/09	30,000,000.00	.150 100.00		30,000,000.00	
PUR 44676	2/06/09 2/06/09	02585RC6 287046	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.2500 3/02/09	25,000,000.00	.250 100.00		25,000,000.00	
PUR 44679	2/06/09 2/06/09	02585RC8 287046	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.3200 3/06/09	20,000,000.00	.320 100.00		20,000,000.00	
PUR 44692	2/09/09 2/09/09	02585RD2 287053	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.2500 2/27/09	25,000,000.00	.250 100.00		25,000,000.00	
PUR 44738	2/11/09 2/11/09	02585RD9 287066	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.3200 3/13/09	30,000,000.00	.320 100.00		30,000,000.00	
PUR 44835	2/20/09 2/20/09	02585RG2 287103	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.3000 3/09/09	25,000,000.00	.300 100.00		25,000,000.00	
PUR 44899	2/26/09 2/26/09	0556N0PT 287130	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.2500 2/27/09	25,000,000.00	.250 99.999		24,999,826.39	

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PUR 44590	2/02/09 2/02/09	05570BYG 287018	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.3100 2/23/09	25,000,000.00	.310 100.00		25,000,000.00	
PUR 44677	2/06/09 2/06/09	05570BYU 287046	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.3300 3/02/09	25,000,000.00	.330 100.00		25,000,000.00	
PUR 44845	2/20/09 2/20/09	06051HRN 287103	BANK OF AMERICA TLGP DISC C BANK OF AMERICA SECURITIES	.3600 4/22/09	30,000,000.00	.360 99.939		29,981,700.00	
PUR 44823	2/19/09 2/19/09	06416PFM 287097	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.4000 3/23/09	25,000,000.00	.400 100.00		25,000,000.00	
PUR 44922	2/27/09 2/27/09	06416PGK 287137	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.4000 4/01/09	39,250,000.00	.400 100.00		39,250,000.00	
PUR 44575	2/02/09 2/02/09	0660P0P9 287018	BANK OF AMERICA CORP DISC C BANK OF AMERICA SECURITIES	.3500 2/09/09	25,000,000.00	.350 99.993		24,998,298.60	
PUR 44647	2/05/09 2/05/09	0660P0P9 287040	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.3700 2/09/09	10,000,000.00	.370 99.996		9,999,588.89	
PUR 44828	2/20/09 2/20/09	0660P0PP 287103	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.2700 2/23/09	100,000,000.00	.270 99.998		99,997,750.00	
PUR 44859	2/23/09 2/23/09	0660P0Q2 287110	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.3600 3/02/09	50,000,000.00	.360 99.993		49,996,500.00	
PUR 44584	2/02/09 2/02/09	13508TS1 287018	GOV'T OF CANADA DISC C P RBC CAPITAL (DOMESTIC)	.3800 5/01/09	37,500,000.00	.380 99.907		37,465,166.67	
PUR 44628	2/04/09 2/04/09	14178LPR 287030	CARGILL INC DISC C P BANK OF AMERICA SECURITIES	.3000 2/25/09	75,000,000.00	.300 99.983		74,986,875.00	

PUR 44634	2/04/09 2/04/09	16677EMA 287030	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.2500 2/23/09	55,000,000.00	.250 100.00	55,000,000.00
PUR 44632	2/04/09 2/04/09	16677EMC 287030	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.2500 2/27/09	40,000,000.00	.250 100.00	40,000,000.00

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PUR 44691	2/09/09 2/09/09	16677EMK 287053	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.2500 3/06/09	50,000,000.00	.250 100.00		50,000,000.00	
PUR 44832	2/20/09 2/20/09	16677ENH 287103	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.3800 3/25/09	45,000,000.00	.380 100.00		45,000,000.00	
PUR 44721	2/10/09 2/10/09	1667MBRL 287059	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.3700 3/12/09	25,000,000.00	.370 100.00		25,000,000.00	
PUR 44737	2/11/09 2/11/09	1667MBRN 287066	CHEVRON CORP IBN CHEVRON USA INC	.4000 3/13/09	70,000,000.00	.400 100.00		70,000,000.00	
PUR 44809	2/18/09 2/18/09	1667MBRS 284091	CHEVRON CORP IBN CHEVRON USA INC	.3000 3/05/09	19,702,000.00	.300 100.00		19,702,000.00	
PUR 44860	2/23/09 2/23/09	1667MBRU 287110	CHEVRON CORP IBN CHEVRON USA INC	.3800 3/25/09	45,000,000.00	.380 100.00		45,000,000.00	
PUR 44892	2/23/09 2/26/09	191216AH 287130	COCA COLA CO GLOBAL NOTES MORGAN STANLEY	5.7500 3/15/11	9,000,000.00	2.394 106.68		9,601,380.00	
PUR 44765	2/13/09 2/13/09	2082M2PH 287079	CONOCO PHILLIPS DISC C P JP MORGAN	.3000 2/17/09	17,848,000.00	.300 99.997		17,847,405.07	
PUR 44841	2/20/09 2/20/09	2082M2PP 287103	CONOCO PHILLIPS DISC C P MERRILL LYNCH (RESEARCH)	.1900 2/23/09	40,000,000.00	.190 99.998		39,999,366.68	
PUR 44650	2/05/09 2/05/09	25154BMN 287040	DEUTSCHE BANK AG YANKEE CER DEUTSCHE BANK	.2400 2/23/09	15,000,000.00	.240 100.00		15,000,000.00	
PUR 44844	2/20/09 2/20/09	25154BMT 287103	DEUTSCHE BANK AG YANKEE CER DEUTSCHE BANK AG (DOMESTIC)	.3000 3/11/09	25,000,000.00	.300 100.00		25,000,000.00	
PUR 44767	2/13/09 2/13/09	2635J4PL 287079	DUPONT EI DENEMOURS CO DISC CREDIT SUISSE SEC (USA) LLC	.2500 2/20/09	2,335,000.00	.250 99.995		2,334,886.49	
PUR 44869	2/24/09 2/24/09	2635J4QJ 287116	DUPONT (EI) DENEMOURS DISC CREDIT SUISSE SEC (USA) LLC	.2800 3/18/09	5,527,000.00	.280 99.983		5,526,054.27	

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PUR 44924	2/27/09 2/27/09	2635J4QJ 287137	DUPONT (EI) DENEMOURS DISC CREDIT SUISSE SEC (USA) LLC	.2700 3/18/09	5,223,000.00	.270 99.986		5,222,255.72	
PUR 44842	2/20/09 2/20/09	313397EA 287103	FED HM LN MTG CORP DISC NTS MORGAN STANLEY	.2500 4/07/09	15,000,000.00	.250 99.968		14,995,208.34	
PUR 44588	2/02/09 2/02/09	34108AQ2 287018	FLORIDA POWER & LIGHT CORP MERRILL LYNCH (RESEARCH)	.2500 3/02/09	16,700,000.00	.250 99.981		16,696,752.79	
PUR 44797	2/18/09 2/18/09	34108AQ9 287091	FLORIDA POWER & LIGHT CORP MERRILL LYNCH (RESEARCH)	.2500 3/09/09	12,000,000.00	.250 99.987		11,998,416.67	
PUR 44919	2/27/09 2/27/09	34108AQT 287137	FLORIDA POWER & LIGHT CORP MERRILL LYNCH (RESEARCH)	.3100 3/27/09	35,750,000.00	.310 99.976		35,741,380.28	
PUR 44751	2/13/09 2/13/09	36967LAV 287079	GENERAL ELECTRIC CP TLGP GENERAL ELECTRIC CAP/TLGP	.3500 4/14/09	85,000,000.00	.350 100.00		85,000,000.00	
PUR 44808	2/18/09 2/18/09	36967LAX 287091	GENERAL ELECTRIC CP TLGP GENERAL ELECTRIC CAP/TLGP	.3800 4/20/09	45,000,000.00	.380 100.00		45,000,000.00	
PUR 44824	2/19/09 2/19/09	36967LAY 287097	GENERAL ELECTRIC CP TLGP GENERAL ELECTRIC COMPANY	.3800 4/20/09	40,000,000.00	.380 100.00		40,000,000.00	
PUR 44843	2/20/09 2/20/09	36967LBA 287103	GENERAL ELECTRIC CP TLGP GENERAL ELECTRIC CAP/TLGP	.3800 4/24/09	45,000,000.00	.380 100.00		45,000,000.00	

PUR 44596	2/02/09 2/02/09	3696E2BP 287018	GENERAL ELECTRIC CO GENERAL ELECTRIC COMPANY	IBN CO	.2500 2/03/09	5,353,000.00	.250 100.00		5,353,000.00
PUR 44846	2/20/09 2/20/09	3696E2DQ 287103	GENERAL ELECTRIC CO GENERAL ELECTRIC COMPANY	IBN CO	.2000 2/23/09	16,447,000.00	.200 100.00		16,447,000.00
PUR 44847	2/20/09 2/20/09	3696E2DQ 287103	GENERAL ELECTRIC CO GENERAL ELECTRIC COMPANY	IBN CO	.2000 2/23/09	5,268,000.00	.200 100.00		5,268,000.00
PUR 44764	2/13/09 2/13/09	42823JQ4 287079	HEWLETT PACKARD CO BANK OF AMERICA SECURITIES	DISC C P CO	.3200 3/04/09	23,361,000.00	.320 99.983		23,357,054.58

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PUR 44753	2/13/09 2/13/09	42823JQ5 287079	HEWLETT PACKARD CO CITIGROUP GBL MKT(FMLY SALO	DISC C P CO	.3400 3/05/09	35,000,000.00	.340 99.981	34,993,388.89	
PUR 44591	2/02/09 2/02/09	42823JQ9 287018	HEWLETT PACKARD CO CREDIT SUISSE SEC (USA) LLC	DISC C P CO	.3000 3/09/09	33,300,000.00	.300 99.971	33,290,287.49	
PUR 44787	2/17/09 2/17/09	42823JQL 287085	HEWLETT PACKARD CO BANK OF AMERICA SECURITIES	DISC C P CO	.3500 3/20/09	58,339,000.00	.350 99.970	58,321,417.27	
PUR 44788	2/17/09 2/17/09	4497W0PJ 287085	ING US FUNDING DISC C P ING FINANCIAL MARKETS LLC	DISC C P CO	.3000 2/18/09	6,661,000.00	.300 99.999	6,660,944.49	
PUR 44900	2/26/09 2/26/09	4497W0PT 287130	ING US FUNDING DISC C P ING FINANCIAL MARKETS LLC	DISC C P CO	.2500 2/27/09	25,000,000.00	.250 99.999	24,999,826.39	
PUR 44625	2/04/09 2/04/09	4662J0P5 287030	JP MORGAN CHASE CO JP MORGAN	DISC C P CO	.3100 2/05/09	25,000,000.00	.310 99.999	24,999,784.73	
PUR 44646	2/05/09 2/05/09	4662J0P6 287040	JP MORGAN CHASE CO JP MORGAN	DISC C P CO	.2500 2/06/09	25,000,000.00	.250 99.999	24,999,826.40	
PUR 44672	2/06/09 2/06/09	4662J0P9 287046	JP MORGAN CHASE CO JP MORGAN CHASE	DISC C P CO	.2500 2/09/09	25,000,000.00	.250 99.998	24,999,479.18	
PUR 44897	2/26/09 2/26/09	4662J0PT 287130	JP MORGAN CHASE CO JP MORGAN CHASE	DISC C P CO	.2500 2/27/09	60,000,000.00	.250 99.999	59,999,583.36	
PUR 44898	2/26/09 2/26/09	4662J0PT 287130	JP MORGAN CHASE CO JP MORGAN CHASE	DISC C P CO	.2500 2/27/09	40,000,000.00	.250 99.999	39,999,722.24	
PUR 44866	2/24/09 2/24/09	4662J0QA 287116	JP MORGAN CHASE CO JP MORGAN CHASE	DISC C P CO	.2500 3/10/09	40,000,000.00	.250 99.990	39,996,111.12	
PUR 44651	2/05/09 2/05/09	47816FPD 287040	JOHNSON & JOHNSON DISC C P WILLIAMS CAPITAL GROUP	DISC C P CO	.2000 2/13/09	20,000,000.00	.200 99.996	19,999,111.11	
PUR 44693	2/09/09 2/09/09	47816FQ6 287053	JOHNSON & JOHNSON DISC C P WILLIAMS CAPITAL GROUP	DISC C P CO	.2000 3/06/09	50,000,000.00	.200 99.986	49,993,055.56	

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PUR 44700	2/09/09 2/09/09	47816FQ6 287053	JOHNSON & JOHNSON DISC C P WILLIAMS CAPITAL GROUP	DISC C P CO	.2000 3/06/09	50,000,000.00	.200 99.986	49,993,055.56	
PUR 44732	2/11/09 2/11/09	53245PPD 287066	ELI LILLY CO DISC C P BANK OF AMERICA SECURITIES	DISC C P CO	.1900 2/13/09	31,653,000.00	.190 99.999	31,652,665.87	
PUR 44671	2/06/09 2/06/09	63253LFA 287046	NATIONAL AUSTRALIA FDG DE I NATL AUSTRALIA FUNDING DELA	DISC C P CO	.1700 2/09/09	25,000,000.00	.170 100.00	25,000,000.00	
PUR 44748	2/09/09 2/13/09	683234A3 287079	PROVINCE OF ONTARIO NBF SECURITIES	DISC C P CO	3.1250 9/08/10	10,000,000.00	1.957 101.79	10,179,600.00	
PUR 44813	2/13/09 2/19/09	683234A3 287097	PROVINCE OF ONTARIO NBF SECURITIES	DISC C P CO	3.1250 9/08/10	10,000,000.00	1.902 101.86	10,186,200.00	
PUR 44812	2/13/09 2/19/09	683234A3 287097	PROVINCE OF ONTARIO RBC DOMINION SECURITIES -IE	DISC C P CO	3.1250 9/08/10	30,000,000.00	1.990 101.72	30,517,800.00	
PUR	2/04/09	7244P0PH	PITNEY BOWES INC DISC C P	DISC C P CO	.2000		.200		

44633	2/04/09	287030	CITIGROUP GBL MKT(FMLY SALO	2/17/09	14,000,000.00	99.993		13,998,988.89
PUR	2/09/09	7244P0PH	PITNEY BOWES INC DISC C P	.2300		.230		
44702	2/09/09	287053	CITIGROUP GBL MKT(FMLY SALO	2/17/09	16,270,000.00	99.995		16,269,168.42
PUR	2/06/09	7426M4P9	PRIVATE EXPORT FUNDING CORP	.2600		.260		
44681	2/06/09	287046	JP MORGAN	2/09/09	110,000.00	99.998		109,997.62
PUR	2/09/09	7426M4PA	PRIVATE EXPORT FUNDING CORP	.2500		.250		
44709	2/09/09	287053	JP MORGAN	2/10/09	6,925,000.00	99.999		6,924,951.91
PUR	2/04/09	74271TP6	PROCTER & GAMBLE CO DISC C	.2500		.250		
44624	2/04/09	287030	MERRILL LYNCH (RESEARCH)	2/06/09	45,000,000.00	99.999		44,999,375.00
PUR	2/02/09	74271TQ9	PROCTER & GAMBLE CO DISC C	.2100		.210		
44595	2/02/09	287018	MERRILL LYNCH (RESEARCH)	3/09/09	21,600,000.00	99.980		21,595,589.99
PUR	2/05/09	7443KQH6	PRUDENTIAL FUNDING LLC IBN	.2500		.250		
44644	2/05/09	287040	PRUDENTIAL FUNDING INC	2/06/09	25,000,000.00	100.00		25,000,000.00

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PUR	2/11/09	7443KQJ4	PRUDENTIAL FUNDING LLC IBN	.2500		.250			
44739	2/11/09	287066	PRUDENTIAL FUNDING INC	2/13/09	18,347,000.00	100.00		18,347,000.00	
PUR	2/19/09	7443KQK6	PRUDENTIAL FUNDING LLC IBN	.2300		.230			
44825	2/19/09	287097	PRUDENTIAL FUNDING INC	2/20/09	2,558,000.00	100.00		2,558,000.00	
PUR	2/06/09	83365RP9	SOCIETE GENERALE NA DISC C	.2000		.200			
44673	2/06/09	287046	SOCIETE GENERALE INTERNATIO	2/09/09	35,000,000.00	99.998		34,999,416.67	
PUR	2/02/09	8336P2TR	SOCIETE GENERALE YANKEE CER	.3500		.350			
44573	2/02/09	287018	SOCIETE GENERALE INTERNATIO	2/09/09	25,000,000.00	100.00		25,000,000.00	
PUR	2/11/09	8336P2UN	SOCIETE GENERALE YANKEE CER	.4500		.450			
44733	2/11/09	287066	SOCIETE GENERALE INTERNATIO	3/11/09	25,000,000.00	100.00		25,000,000.00	
PUR	2/18/09	8336P2V3	SOCIETE GENERALE YANKEE CER	.3700		.370			
44802	2/18/09	287091	SOCIETE GENERALE INTERNATIO	3/11/09	25,000,000.00	100.00		25,000,000.00	
PUR	2/25/09	8336P2VB	SOCIETE GENERALE YANKEE CER	.2700		.270			
44889	2/25/09	287124	SOCIETE GENERALE INTERNATIO	3/04/09	11,646,000.00	100.00		11,646,000.00	
PUR	2/06/09	87019PF4	SWEDBANK YANKEE CERT DEP	.3800		.380			
44678	2/06/09	287046	BGC FINANCIAL	3/06/09	25,000,000.00	100.00		25,000,000.00	
PUR	2/20/09	87019PF6	SWEDBANK YANKEE CERT DEP	.4200		.420			
44840	2/20/09	287103	BGC FINANCIAL	3/24/09	25,000,000.00	100.00		25,000,000.00	
PUR	2/24/09	87019PF8	SWEDBANK YANKEE CERT DEP	.4200		.420			
44865	2/24/09	287116	BGC FINANCIAL	3/27/09	25,000,000.00	100.00		25,000,000.00	
PUR	2/02/09	89233GPP	TOYOTA MOTOR CREDIT DISC C	.3500		.350			
44594	2/02/09	287018	TOYOTA MOTOR CR CORP.	2/23/09	38,400,000.00	99.980		38,392,160.00	
PUR	2/18/09	89233GQP	TOYOTA MOTOR CREDIT DISC C	.4000		.400			
44796	2/18/09	287091	TOYOTA MOTOR CR CORP.	3/23/09	30,300,000.00	99.963		30,288,890.00	
PUR	2/24/09	89233GQP	TOYOTA MOTOR CREDIT DISC C	.3000		.300			
44864	2/24/09	287116	TOYOTA MOTOR CR CORP.	3/23/09	50,000,000.00	99.978		49,988,750.00	

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PUR	2/18/09	89233GQQ	TOYOTA MOTOR CREDIT DISC C	.4000		.400			
44795	2/18/09	287091	TOYOTA MOTOR CR CORP.	3/24/09	30,300,000.00	99.962		30,288,553.33	
PUR	2/02/09	90328APH	USAA CAPITAL CORP DISC C P	.2000		.200			
44577	2/02/09	287018	GOLDMAN SACHS & COMPANY	2/17/09	12,500,000.00	99.992		12,498,958.34	
PUR	2/23/09	90328APQ	USAA CAPITAL CORP DISC C P	.2000		.200			
44861	2/23/09	287110	GOLDMAN SACHS & COMPANY	2/24/09	17,313,000.00	99.999		17,312,903.81	
PUR	2/05/09	90477DP6	UNILEVER CAPITAL CORP DISC	.2500		.250			
44652	2/05/09	287040	JP MORGAN	2/06/09	1,738,000.00	99.999		1,737,987.93	

PUR 44645	2/05/09 2/05/09	9113A2P9 287040	UPS DISC C P CREDIT SUISSE SEC (USA) LLC	.0600 2/09/09	35,000,000.00	99.999		34,999,766.66
PUR 44883	2/25/09 2/25/09	912795K5 287124	U.S. TREASURY BILLS BANK OF AMERICA SECURITIES	.0770 2/26/09	140,000,000.00	100.00		139,999,700.54
PUR 44884	2/25/09 2/25/09	912795K5 287124	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.0595 2/26/09	75,000,000.00	100.00		74,999,876.04
PUR 44856	2/23/09 2/23/09	912795K8 287110	U S TREASURY BILLS JP MORGAN	.1745 3/19/09	100,000,000.00	99.988		99,988,366.68
PUR 44635	2/04/09 2/04/09	912795K9 287030	U S TREASURY BILLS GREENWICH CAPITAL MARKETS	.2620 3/26/09	16,000,000.00	99.964		15,994,177.78
PUR 44736	2/11/09 2/11/09	912795L8 287066	U S TREASURY BILLS JP MORGAN	.2945 5/14/09	100,000,000.00	99.925		99,924,738.90
PUR 44794	2/17/09 2/18/09	912795L8 287091	U S TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.2850 5/14/09	37,425,000.00	99.933		37,399,816.09
PUR 44789	2/17/09 2/17/09	912795L8 287085	U S TREASURY BILLS DEUTSCHE BANK SECURITIES IN	.2745 5/14/09	37,425,000.00	99.934		37,400,458.56
PUR 44885	2/25/09 2/25/09	912795M2 287124	U S TREASURY BILLS GREENWICH CAPITAL MARKETS	.2820 5/28/09	100,000,000.00	99.928		99,927,933.34

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PUR 44923	2/27/09 2/27/09	912795M2 287137	U S TREASURY BILLS BNP PARIBAS SECURITIES CORP	.2495 5/28/09	50,000,000.00	99.250 938		49,968,812.50	
PUR 44734	2/11/09 2/11/09	912795M4 287066	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	.3195 6/11/09	100,000,000.00	99.320 894		99,893,500.00	
PUR 44735	2/11/09 2/11/09	912795N5 287066	U S TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.4400 8/06/09	100,000,000.00	99.441 785		99,784,888.90	
PUR 44886	2/25/09 2/25/09	912795Q8 287124	U S TREASURY BILLS JP MORGAN	.3545 7/02/09	100,000,000.00	99.355 875		99,874,940.28	
PUR 44887	2/25/09 2/25/09	912795Q8 287124	U S TREASURY BILLS JP MORGAN	.3545 7/02/09	50,000,000.00	99.355 875		49,937,470.14	
PUR 44888	2/25/09 2/25/09	912795S2 287124	U S TREASURY BILLS GREENWICH CAPITAL MARKETS	.4820 8/27/09	100,000,000.00	99.483 755		99,754,983.34	
PUR 44703	2/09/09 2/09/09	91302CPR 287053	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1800 2/25/09	18,730,000.00	99.180 992		18,728,501.60	
PUR 44695	2/09/09 2/09/09	91302CPT 287053	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1800 2/27/09	53,000,000.00	99.180 991		52,995,230.00	
PUR 44742	2/11/09 2/11/09	91302CQ2 287066	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1900 3/02/09	15,331,000.00	99.190 990		15,329,462.64	
PUR 44822	2/19/09 2/19/09	9497F0PS 287097	WELLS FARGO DISC C P WELLS FARGO	.2500 2/26/09	50,000,000.00	99.250 995		49,997,569.44	
PUR 44839	2/20/09 2/20/09	9497F0Q4 287103	WELLS FARGO DISC C P WELLS FARGO	.2500 3/04/09	25,000,000.00	99.250 992		24,997,916.67	
-			SUBTOTAL FIXED PURCHASES:		4023355000.00			4023613161.26	
-			TOTAL FUND PURCHASES:		4023355000.00			4023613161.26	

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SALES OF FIXED INCOME SECURITIES

SALE2/26/09912795K6U S TREASURY BILLS1.79051.806

42851	2/26/09	287130	CREDIT SUISSE SEC (USA) LLC	3/05/09	18,873,000.00	99.998		18,872,557.79	6,128.48
-									
6,128.48			SUBTOTAL FIXED SALES:		18,873,000.00			18,872,557.79	
-									
6,128.48			TOTAL FUND SALES:		18,873,000.00			18,872,557.79	

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44615	1/28/09 2/02/09	529289AA 422261	LEXINGTON MASTER LP GOLDMAN SACHS & COMPANY	5.4500 1/15/27	3,000,000.00	9.428 65.875		1,976,250.00	
PUR 44615	2/05/09 2/10/09	529289AA 422285	LEXINGTON MASTER LP FRIEDMAN BILLINGS RAMSEY	5.4500 1/15/27	2,500,000.00	9.732 64.000		1,600,000.00	
PUR 44850	2/18/09 2/23/09	65332VBG 287108	NEXTEL COMM CO GUAR NOTES CANTOR FITZGERALD SECURITIE	7.3750 8/01/15	12,000,000.00	23.897 47.000		5,640,000.00	
PUR 44850	2/18/09 2/23/09	65332VBG 287108	NEXTEL COMM CO GUAR NOTES JP MORGAN	7.3750 8/01/15	10,000,000.00	23.832 47.125		4,712,500.00	
PUR 44877	2/20/09 2/25/09	65332VBH 287123	NEXTEL COMM CO GUAR NOTES JP MORGAN	6.8750 10/31/13	13,000,000.00	26.195 49.500		6,435,000.00	
PUR 44851	2/18/09 2/23/09	65332VBJ 287108	NEXTEL COMM CO GUAR NOTES CREDIT SUISSE SEC (USA) LLC	5.9500 3/15/14	10,000,000.00	24.657 47.500		4,750,000.00	
-			SUBTOTAL FIXED PURCHASES:		50,500,000.00			25,113,750.00	

PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 32425	2/09/09 2/12/09	00206R10 422293	AT&T INC. BARCLAYS CAPITAL (DOMESTIC)		1,100,000.00	25.878	44,000.00	28,510,240.00	
PUR 32425	2/10/09 2/13/09	00206R10 422296	AT&T INC. MERRILL LYNCH (RESEARCH)		900,000.00	25.029	36,000.00	22,561,740.00	
PUR 32425	2/19/09 2/24/09	00206R10 422322	AT&T INC. CITIGROUP/CITIBANK DOMESTIC		1,200,000.00	23.443	48,000.00	28,179,000.00	
PUR 32425	2/20/09 2/25/09	00206R10 422327	AT&T INC. BLAIR, WILLIAM & COMPANY		619,200.00	23.717	24,768.00	14,710,396.32	

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PUR 32425	2/20/09 2/25/09	00206R10 422327	AT&T INC. CRAIG-HALLUM CAPITAL GRP LL		80,800.00	23.798	3,232.00	1,926,078.08	
PUR 06156	2/11/09 2/17/09	01736110 422300	ALLEGHENY ENERGY, INC. MIDWOOD SECURITIES, INC.		81,250.00	29.252	4,062.50	2,380,803.75	
PUR 06156	2/11/09 2/17/09	01736110 422300	ALLEGHENY ENERGY, INC. NUTMEG SECURITIES		68,750.00	29.514	2,750.00	2,031,816.88	
PUR 06156	2/13/09 2/19/09	01736110 422309	ALLEGHENY ENERGY, INC. RBC CAPITAL (DOMESTIC)		200,000.00	28.469	8,000.00	5,701,720.00	
PUR 05297	2/13/09 2/19/09	03741110 422309	APACHE CORP. SANFORD BERNSTEIN & CO.		112,000.00	73.649	4,480.00	8,253,179.20	
PUR 08811	2/13/09 2/19/09	16516710 422309	CHESAPEAKE ENERGY CORP. SANFORD BERNSTEIN & CO.		28,000.00	18.558	1,120.00	520,749.60	
PUR	2/04/09	22160K10	COSTCO WHOLESALE CORP.						

14344	2/09/09	422281	UBS WARBURG LLC	35,000.00	42.954	1,050.00	1,504,436.50
PUR 18029	2/17/09 2/20/09	25179M10 422313	DEVON ENERGY CORP. FTN MIDWEST SECURITIES	62,000.00	48.820	2,480.00	3,029,295.20
PUR 15735	2/13/09 2/19/09	25468710 422309	WALT DISNEY CO. (THE) LEERINK SWANN LLC	100,000.00	18.696	4,000.00	1,873,590.00
PUR 23068	2/17/09 2/20/09	27886510 422313	ECOLAB INC. FTN MIDWEST SECURITIES	61,000.00	32.959	2,440.00	2,012,920.70
PUR 43169	2/11/09 2/17/09	39116410 422300	GREAT PLAINS ENERGY INC SANFORD BERNSTEIN & CO.	250,000.00	15.583	10,000.00	3,905,775.00
PUR 16011	1/30/09 2/04/09	53245710 422267	LILLY ELI & CO. MORGAN STANLEY	460,000.00	37.489	18,400.00	17,263,294.00
PUR 15929	2/12/09 2/18/09	93114210 422305	WAL-MART STORES, INC. MERRILL LYNCH (RESEARCH)	100,000.00	47.524	4,000.00	4,756,430.00

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PUR 15929	2/13/09 2/19/09	93114210 422309	WAL-MART STORES, INC. LANGEN MCALENNY		41,500.00	47.016	1,660.00	1,952,836.45	
PUR 15929	2/13/09 2/19/09	93114210 422309	WAL-MART STORES, INC. SOLEIL SECURITIES CORP.		249,500.00	47.139	9,980.00	11,771,110.60	
SUBTOTAL STOCK PURCHASES:					5,749,000.00		230,422.50	162,845,412.28	
PURCHASES OF COMINGLED FUND UNITS									
PUR 44904	2/12/09 2/12/09	9AMCS84M 422280	LIGAND PHARMA RIGHTS Internal Cash Not Affected		35,000.00				.01
PUR 44701	2/06/09 2/09/09	SPX8250U 422280	S&P 500 SPX.OE PALI CAPITAL (OPTIONS)		300,000.00	30.133	6,000.00	9,045,990.00	
SUBTOTAL UNIT-ASSET PURCHASES:					335,000.00		6,000.00	9,045,990.01	
TOTAL FUND PURCHASES:					56,584,000.00		236,422.50	197,005,152.29	
SALES OF FIXED INCOME SECURITIES									
SALE 43727	2/09/09 2/13/09	025816AX 287077	AMERICAN EXPRESS SR NOTES JEFFERIES & COMPANY	6.1500 8/28/17	10,000,000.00	9.797 93.922		9,392,200.00	1,470,808.03
SALE 44027	2/06/09 2/11/09	852060AS 287064	SPRINT CAPITAL CORP NOTES CREDIT SUISSE SEC (USA) LLC	8.3750 3/15/12	12,500,000.00	21.179 82.000		10,250,000.00	1,257,738.81
SALE 43912	2/06/09 2/11/09	852060AT 287064	SPRINT CAPITAL CORP GOLDMAN SACHS & COMPANY	8.7500 3/15/32	10,000,000.00	15.959 63.000		6,300,000.00	689,417.26
SUBTOTAL FIXED SALES:					32,500,000.00			25,942,200.00	3,417,964.10

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SALES OF STOCK AND OTHER EQUITIES										

SALE 41225	2/19/09 2/24/09	00922R10 422323	AIR TRANSPORT SERVICES GROU INSTINET (PORTAL)		501,486.00	.173	.49 2,507.43	84,399.60	-2,933,503.11	
SALE 41225	2/20/09 2/25/09	00922R10 422328	AIR TRANSPORT SERVICES GROU INSTINET (PORTAL)		168,514.00	.189	.18 842.57	30,989.54	-983,114.26	
SALE 09384	1/29/09 2/03/09	02313510 422263	AMAZON.COM INC. GOLDMAN SACHS & COMPANY		60,000.00	50.106	16.84 1,800.00	3,004,525.16	218,056.47	

SALE 15593	2/06/09 2/11/09	03265410 422291	ANALOG DEVICES, INC. DEUTSCHE BANK AG (DOMESTIC)	50,000.00	22.098	6.19 2,000.00	1,102,878.81	332,403.41
SALE 38056	1/28/09 2/02/09	03748R10 422258	APARTMENT INVEST. & MGMT. C JP MORGAN	50,000.00	10.292	2.89 2,000.00	512,602.11	-886,777.55
SALE 38056	2/11/09 2/17/09	03748R10 422301	APARTMENT INVEST. & MGMT. C DEUTSCHE BANK AG (DOMESTIC)	57,381.00	6.486	2.09 2,295.24	369,864.36	-1,236,091.72
SALE 37900	2/05/09 2/10/09	03761U10 422287	APOLLO INVESTMENT CORP. UBS WARBURG LLC	100,000.00	5.111	2.87 3,000.00	508,047.13	-1,553,935.54
SALE 07005 860,348.36	2/05/09 2/10/09	04626510 422287	ASTORIA FINANCIAL CORP. JP MORGAN	100,000.00	7.377	4.14 4,000.00	733,705.86	-
SALE 09989	1/28/09 2/02/09	05367P10 422258	AVID TECHNOLOGY, INC. GOLDMAN SACHS & COMPANY	30,000.00	11.147	1.88 900.00	333,508.12	-820,108.08
SALE 09989	1/28/09 2/02/09	05367P10 422258	AVID TECHNOLOGY, INC. ITG (CHANNEL)	10,000.00	11.275	.64 150.00	112,598.36	-271,940.37
SALE 09989	1/29/09 2/03/09	05367P10 422263	AVID TECHNOLOGY, INC. GOLDMAN SACHS & COMPANY	20,000.00	10.683	1.20 600.00	213,050.80	-556,026.67
SALE 20570	2/11/09 2/17/09	05548210 422301	BJ SERVICES CO. MERRILL LYNCH (RESEARCH)	30,000.00	11.190	1.88 1,200.00	334,489.12	-288,127.23

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SALE 20570	2/12/09 2/18/09	05548210 422306	BJ SERVICES CO. MERRILL LYNCH (RESEARCH)		150,000.00	10.824	9.10 6,000.00	1,617,575.90	-1,495,505.86
SALE 13225	2/05/09 2/10/09	06050510 422287	BANK OF AMERICA CORP. BARCLAYS CAPITAL (DOMESTIC)		285,000.00	4.355	6.96 11,400.00	1,229,739.54	-7,214,378.82
SALE 14964	2/12/09 2/18/09	08651610 422306	BEST BUY CO INC. MERRILL LYNCH (RESEARCH)		100,000.00	29.721	16.65 4,000.00	2,968,083.35	-232,345.67
SALE 14964	2/13/09 2/19/09	08651610 422310	BEST BUY CO INC. FRIEDMAN BILLINGS RAMSEY		441,000.00	30.578	75.52 17,640.00	13,466,961.98	-646,929.98
SALE 34287	2/04/09 2/09/09	09193550 422282	BLACKBOARD, INC. UBS WARBURG LLC		20,000.00	23.727	2.66 600.00	473,941.34	-76,029.88
SALE 34287	2/05/09 2/10/09	09193550 422287	BLACKBOARD, INC. UBS WARBURG LLC		20,000.00	28.946	3.25 600.00	578,312.75	28,341.53
SALE 34287	2/06/09 2/11/09	09193550 422291	BLACKBOARD, INC. UBS WARBURG LLC		20,000.00	28.927	3.24 600.00	577,940.76	27,969.54
SALE 03410	1/30/09 2/04/09	11012210 422268	BRISTOL-MYERS SQUIBB CO. JP MORGAN		820,000.00	21.578	99.09 32,800.00	17,660,732.91	-5,608,574.50
SALE 31989	1/28/09 2/02/09	12618T10 422258	CRA INTERNATIONAL, INC. GOLDMAN SACHS & COMPANY		10,000.00	21.838	1.23 300.00	218,081.77	-227,254.95
SALE 29762	2/13/09 2/19/09	13078810 422310	CALIFORNIA WATER SERVICE GR RBC CAPITAL (DOMESTIC)		2,400.00	44.248	.60 96.00	106,099.32	20,175.70
SALE 21041	2/06/09 2/11/09	16676410 422291	CHEVRON CORP. WACHOVIA SECURITIES, INC.		134,000.00	74.536	55.94 5,360.00	9,982,341.06	5,566,854.00
SALE 14589	2/04/09 2/09/09	19121610 422282	COCA-COLA CO. (THE) DEUTSCHE BANK AG (DOMESTIC)		25,000.00	42.420	5.94 1,000.00	1,059,494.06	298,929.77
SALE 04501	2/04/09 2/09/09	19416210 422282	COLGATE-PALMOLIVE CO. DEUTSCHE BANK AG (DOMESTIC)		25,000.00	63.942	8.96 1,000.00	1,597,531.04	561,030.22

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SALE 32337 256,053.85	2/06/09 2/11/09	23280610 422291	CYPRESS SEMICONDUCTOR CORP. JP MORGAN		100,000.00	5.167	2.90 4,000.00	512,707.10	

SALE 35758	1/28/09 2/02/09	23426410 422258	DAKTRONICS INC. GOLDMAN SACHS & COMPANY	20,000.00	9.296	1.05 600.00	185,316.95	-488,751.12
SALE 12330	2/04/09 2/09/09	25388810 422282	DIGITAL RIVER, INC. UBS WARBURG LLC	20,000.00	24.806	2.78 600.00	495,519.22	-54,689.81
SALE 40367	2/04/09 2/09/09	25674610 422282	DOLLAR TREE INC UBS WARBURG LLC	90,000.00	42.038	21.19 2,700.00	3,780,680.81	1,062,725.03
SALE 30895	2/13/09 2/19/09	25786710 422310	DONNELLEY RR & SONS CO. SANFORD BERNSTEIN & CO.	25,000.00	9.019	1.27 1,000.00	224,481.23	-614,773.77
SALE 15805	2/06/09 2/11/09	29454910 422291	EQUITABLE RESOURCES, INC. BARCLAYS CAPITAL (DOMESTIC)	100,000.00	38.038	21.31 4,000.00	3,799,748.69	1,827,983.35
SALE 38186	2/06/09 2/11/09	29717810 422291	ESSEX PROPERTY TRUST INC. DEUTSCHE BANK AG (DOMESTIC)	10,000.00	58.089	3.26 400.00	580,489.74	-539,566.42
SALE 15200	2/06/09 2/11/09	30231610 422291	EXXON MOBIL CORP. WACHOVIA SECURITIES, INC.	125,000.00	80.019	56.02 5,000.00	9,997,356.48	6,969,586.21
SALE 35238	2/04/09 2/09/09	31428X10 422282	FEDEX CORP BARCLAYS CAPITAL (DOMESTIC)	100,000.00	51.484	28.83 4,000.00	5,144,351.17	-5,033,103.30
SALE 22463 789,768.97	1/28/09 2/02/09	32054K10 422258	FIRST INDUSTRIAL REALTY TRU ITG (CHANNEL)	30,769.00	6.430	1.12 461.54	197,375.86	-
SALE 22463	1/28/09 2/02/09	32054K10 422258	FIRST INDUSTRIAL REALTY TRU MORGAN STANLEY	69,231.00	6.368	2.47 2,769.24	438,118.99	-1,782,980.95
SALE 22463	2/04/09 2/09/09	32054K10 422282	FIRST INDUSTRIAL REALTY TRU DEUTSCHE BANK AG (DOMESTIC)	35,000.00	5.104	1.01 1,400.00	177,235.49	-945,650.18
SALE 22463	2/05/09 2/10/09	32054K10 422287	FIRST INDUSTRIAL REALTY TRU DEUTSCHE BANK AG (DOMESTIC)	10,000.00	4.653	.27 400.00	46,126.73	-274,697.75

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SALE 22463	2/06/09 2/11/09	32054K10 422291	FIRST INDUSTRIAL REALTY TRU DEUTSCHE BANK AG (DOMESTIC)		55,000.00	4.802	1.48 2,200.00	261,886.52	-1,502,648.11
SALE 38049	2/04/09 2/09/09	37002110 422282	GENERAL GROWTH PROPERTIES INSTINET (DOMESTIC)		200,000.00	.760	.86 1,000.00	150,999.14	-7,618,490.72
SALE 36329	2/19/09 2/24/09	37155910 422323	GENESEE & WYOMING INC. CL A WACHOVIA SECURITIES, INC.		80,000.00	21.835	9.79 3,200.00	1,743,598.21	-460,628.79
SALE 24582	2/06/09 2/11/09	37246010 422291	GENUINE PARTS CO. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	33.584	18.81 4,000.00	3,354,401.19	353,699.45
SALE 18074	2/11/09 2/17/09	42345210 422301	HELMERICH & PAYNE, INC. MERRILL LYNCH (RESEARCH)		20,000.00	22.274	2.50 800.00	444,675.50	244,690.36
SALE 18074	2/12/09 2/18/09	42345210 422306	HELMERICH & PAYNE, INC. MERRILL LYNCH (RESEARCH)		60,000.00	21.840	7.34 2,400.00	1,307,992.66	708,037.24
SALE 12113	2/06/09 2/11/09	42823610 422291	HEWLETT-PACKARD CO. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	35.313	9.89 2,000.00	1,763,625.11	430,580.70
SALE 39379	2/05/09 2/10/09	43730610 422287	HOME PROPERTIES, INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	31.169	1.75 400.00	311,284.25	-111,157.78
SALE 30945	2/11/09 2/17/09	44332010 422301	HUB GROUP, INC. - CL A UBS WARBURG LLC		60,000.00	22.321	7.50 1,800.00	1,337,452.50	583,413.07
SALE 35372 442,265.57	2/06/09 2/11/09	45811810 422291	INTEGRATED DEVICE TECHNOLOG UBS WARBURG LLC		50,000.00	6.158	1.73 1,500.00	306,418.27	-
SALE 14861	2/06/09 2/11/09	45814010 422291	INTEL CORP. UBS WARBURG LLC		50,000.00	14.537	4.08 1,500.00	725,350.92	7,633.01
SALE 12962	1/28/09 2/02/09	46145F10 422258	INVESTMENT TECHNOLOGY GROUP MORGAN STANLEY		99,527.00	21.710	12.11 3,981.08	2,156,747.93	-65,560.07
SALE 44143	1/28/09 2/02/09	46428765 422258	ISHARES RUSSELL 2000 JP MORGAN		500,000.00	47.229	132.25 20,000.00	23,594,417.75	224,967.75

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SALE 44143	1/29/09 2/03/09	46428765 422263	ISHARES RUSSELL 2000 JP MORGAN		500,000.00	46.196	129.35 20,000.00	23,077,820.65	-291,629.35
SALE 43644	1/28/09 2/02/09	52904310 422258	LEXINGTON REALTY TRUST JP MORGAN		14,000.00	5.077	.40 560.00	70,512.00	-
SALE 43644	2/05/09 2/10/09	52904310 422287	LEXINGTON REALTY TRUST DEUTSCHE BANK AG (DOMESTIC)		20,000.00	4.317	.49 800.00	85,529.51	-56,837.79
SALE 43644	2/06/09 2/11/09	52904310 422291	LEXINGTON REALTY TRUST DEUTSCHE BANK AG (DOMESTIC)		80,000.00	4.263	1.91 3,200.00	337,798.09	-231,671.10
SALE 32911	2/04/09 2/09/09	53803410 422282	LIVE NATION, INC. SANFORD BERNSTEIN & CO.		370,000.00	5.556	11.52 14,800.00	2,040,723.48	-4,108,857.92
SALE 18102	2/04/09 2/09/09	59491810 422282	MICROSOFT CORP. UBS WARBURG LLC		100,000.00	18.665	10.46 3,000.00	1,863,499.54	1,300,981.23
SALE 22828	2/04/09 2/09/09	62914B10 422282	NIC INC. UBS WARBURG LLC		20,000.00	5.227	.59 600.00	103,933.41	
SALE 03676	1/28/09 2/02/09	62941030 422258	NTN BUZZTIME INC. INSTINET (DOMESTIC)		4,700.00	.193	.01 23.50	884.06	-
SALE 03676	1/29/09 2/03/09	62941030 422263	NTN BUZZTIME INC. INSTINET (DOMESTIC)		1,100.00	.176	.01 5.50	188.53	-
SALE 03676	1/30/09 2/04/09	62941030 422268	NTN BUZZTIME INC. INSTINET (DOMESTIC)		9,165.00	.170	.01 45.83	1,512.21	-
SALE 03676	2/03/09 2/06/09	62941030 422277	NTN BUZZTIME INC. INSTINET (DOMESTIC)		200.00	.170	.01 1.00	32.99	-
SALE 03676	2/04/09 2/09/09	62941030 422282	NTN BUZZTIME INC. INSTINET (DOMESTIC)		3,835.00	.141	.01 19.18	519.63	-
SALE 03676	2/05/09 2/10/09	62941030 422287	NTN BUZZTIME INC. INSTINET (DOMESTIC)		61,000.00	.140	.05 305.00	8,234.95	-227,051.19

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SALE 31384	2/09/09 2/12/09	63663710 422294	NATIONAL LAMPOON INC. INSTINET (PORTAL)		25,000.00	.150	.03 125.00	3,624.97	-70,270.09
SALE 31384	2/13/09 2/19/09	63663710 422310	NATIONAL LAMPOON INC. INSTINET (PORTAL)		75,000.00	.120	.06 375.00	8,624.94	-213,060.25
SALE 31384	2/17/09 2/20/09	63663710 422314	NATIONAL LAMPOON INC. INSTINET (PORTAL)		5,000.00	.110	.01 25.00	524.99	-
SALE 31384	2/19/09 2/24/09	63663710 422323	NATIONAL LAMPOON INC. INSTINET (PORTAL)		10,000.00	.120	.01 50.00	1,149.99	-
SALE 31384	2/23/09 2/26/09	63663710 422333	NATIONAL LAMPOON INC. INSTINET (PORTAL)		45,000.00	.120	.04 225.00	5,174.96	-127,836.15
SALE 40618	2/06/09 2/11/09	64110D10 422291	NETAPP INC. UBS WARBURG LLC		50,000.00	15.575	4.37 1,500.00	777,225.63	-229,622.01
SALE 22814	2/04/09 2/09/09	65122910 422282	NEWELL RUBBERMAID INC WACHOVIA SECURITIES, INC.		150,000.00	7.827	6.58 6,000.00	1,167,983.42	-1,570,557.59
SALE 29698	2/13/09 2/19/09	65248E10 422310	NEWS CORP. CL A FRIEDMAN BILLINGS RAMSEY		200,000.00	6.505	7.29 6,000.00	1,294,952.71	-2,511,475.86
SALE 29097	2/13/09 2/19/09	66439710 422310	NORTHEAST UTILITIES RBC CAPITAL (DOMESTIC)		150,000.00	24.062	20.22 6,000.00	3,603,279.78	-118,583.93
SALE 7625	2/11/09 2/17/09	69331C10 422301	P G & E CORP SANFORD BERNSTEIN & CO.		100,000.00	37.370	20.93 4,000.00	3,733,009.07	826,940.95
SALE 19029	2/05/09 2/10/09	74144T10 422287	T ROWE PRICE GROUP INC. UBS WARBURG LLC		50,000.00	26.484	7.42 1,500.00	1,322,667.58	1,197,776.66
SALE 37939	1/28/09 2/02/09	74157K84 422258	PRIMEDIA, INC. MORGAN STANLEY		40,433.00	2.122	.49 1,617.32	84,181.02	-3,227,288.43

SALE 37939	1/29/09 2/03/09	74157K84 422263	PRIMEDIA, INC. MORGAN STANLEY	16,200.00	1.939	.18 324.00	31,094.10	-1,295,688.61
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SALE 37939 136,135.28	1/30/09 2/04/09	74157K84 422268	PRIMEDIA, INC. MORGAN STANLEY		1,700.00	1.841	.02 34.00	3,095.00	-
SALE 04802	2/04/09 2/09/09	74586710 422282	PULTE HOMES, INC. JP MORGAN		25,000.00	10.744	1.51 1,000.00	267,585.99	-87,066.93
SALE 03288	2/06/09 2/11/09	74752510 422291	QUALCOMM INC. UBS WARBURG LLC		50,000.00	35.329	9.90 1,500.00	1,764,940.10	554,833.70
SALE 33649	2/06/09 2/11/09	77669610 422291	ROPER INDUSTRIES, INC. SANFORD BERNSTEIN & CO.		135,000.00	43.749	33.08 5,400.00	5,900,681.92	-282,099.02
SALE 36076 117,750.61	2/04/09 2/09/09	82554910 422282	SHUFFLE MASTER, INC. INSTINET (PORTAL)		5,200.00	2.901	.09 36.40	15,050.27	-
SALE 36076	2/04/09 2/09/09	82554910 422282	SHUFFLE MASTER, INC. ITG (CHANNEL)		77,591.00	2.864	1.25 775.91	221,458.98	-1,760,108.99
SALE 36076	2/05/09 2/10/09	82554910 422287	SHUFFLE MASTER, INC. ITG (CHANNEL)		120,278.00	2.669	1.80 1,202.78	319,853.49	-2,751,882.04
SALE 26192	2/11/09 2/17/09	83851810 422301	SOUTH JERSEY INDUSTRIES INC MIDWOOD SECURITIES, INC.		100,000.00	37.707	21.12 5,000.00	3,765,628.88	225,509.14
SALE 23594	2/04/09 2/09/09	85524410 422282	STARBUCKS CORP. UBS WARBURG LLC		420,000.00	9.803	23.06 12,600.00	4,104,552.94	-895,457.70
SALE 38810	2/06/09 2/11/09	86681020 422291	SUN MICROSYSTEMS INC UBS WARBURG LLC		150,000.00	5.607	4.71 4,500.00	836,485.29	-2,191,738.74
SALE 8884	2/04/09 2/09/09	87150310 422282	SYMANTEC CORP. UBS WARBURG LLC		100,000.00	15.227	8.53 3,000.00	1,519,721.47	-347,657.19
SALE 37698	1/28/09 2/02/09	87157B10 422258	SYNCHRONOSS TECHNOLOGIES IN GOLDMAN SACHS & COMPANY		30,000.00	9.162	1.54 900.00	273,961.46	-531,669.56
SALE 37698 177,094.19	1/28/09 2/02/09	87157B10 422258	SYNCHRONOSS TECHNOLOGIES IN ITG (CHANNEL)		10,000.00	9.160	.52 150.00	91,449.48	-

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SALE 37698	1/29/09 2/03/09	87157B10 422263	SYNCHRONOSS TECHNOLOGIES IN GOLDMAN SACHS & COMPANY		30,000.00	8.941	1.51 900.00	267,334.49	-538,296.53
SALE 22050	2/04/09 2/09/09	87160710 422282	SYNOPSYS INC UBS WARBURG LLC		100,000.00	19.199	10.76 3,000.00	1,916,919.24	-815,804.86
SALE 44213	2/18/09 2/23/09	88162420 422318	TEVA PHARMACEUTICAL INDS LT BARCLAYS CAPITAL (DOMESTIC)		56,448.00	46.000	14.55 1,693.44	2,594,928.23	576,305.12
SALE 26103	2/04/09 2/09/09	88731710 422282	TIME WARNER INC. WACHOVIA SECURITIES, INC.		200,000.00	9.487	10.63 8,000.00	1,889,349.37	-1,611,846.41
SALE 38650	2/02/09 2/03/09	89376R20 422280	TRANSMETA CORP/DELAWARE TENDERED		260,000.00	19.007		4,941,820.00	1,496,066.50
SALE 34914	2/17/09 2/20/09	91913Y10 422314	VALERO ENERGY CORP. FTN MIDWEST SECURITIES		180,000.00	22.228	22.41 7,200.00	3,993,853.59	-7,249,476.47
SALE 43273	2/06/09 2/11/09	92343V10 422291	VERIZON COMMUNICATIONS INC CITIGROUP/CITIBANK DOMESTIC		250,000.00	31.757	44.46 10,000.00	7,929,105.54	761,210.52
SALE 43273	2/06/09 2/11/09	92343V10 422291	VERIZON COMMUNICATIONS INC LEERINK SWANN LLC		250,000.00	31.736	44.44 10,000.00	7,923,980.56	756,085.54
SALE	2/06/09	92343V10	VERIZON COMMUNICATIONS INC				44.39		

43273	2/11/09	422291	SANFORD BERNSTEIN & CO.	250,000.00	31.706	10,000.00	7,916,555.61	748,660.59
SALE	2/06/09	92343V10	VERIZON COMMUNICATIONS INC			44.42		
43273	2/11/09	422291	SOLEIL SECURITIES CORP.	250,000.00	31.728	10,000.00	7,922,005.58	754,110.56
SALE	2/09/09	92343V10	VERIZON COMMUNICATIONS INC			158.07		
43273	2/12/09	422294	BARCLAYS CAPITAL (DOMESTIC)	900,000.00	31.362	36,000.00	28,189,911.93	2,385,489.86
SALE	2/10/09	92343V10	VERIZON COMMUNICATIONS INC			44.79		
43273	2/13/09	422297	MERRILL LYNCH (RESEARCH)	260,900.00	30.655	10,436.00	7,987,408.71	506,993.47
SALE	2/11/09	92343V10	VERIZON COMMUNICATIONS INC			.07		
43273	2/17/09	422301	MERRILL LYNCH (RESEARCH)	400.00	30.400	16.00	12,143.93	675.30

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SALE 43273	2/19/09 2/24/09	92343V10 422323	VERIZON COMMUNICATIONS INC MERRILL LYNCH (RESEARCH)		181,000.00	28.488	28.88 7,240.00	5,149,059.12	-40,496.88
SALE 43273	2/20/09 2/25/09	92343V10 422328	VERIZON COMMUNICATIONS INC MERRILL LYNCH (RESEARCH)		819,000.00	28.573	131.05 32,760.00	23,368,641.65	-113,382.44
SALE 17381	2/06/09 2/11/09	92829810 422291	VISHAY INTERTECHNOLOGY, INC SANFORD BERNSTEIN & CO.		100,000.00	3.065	1.72 4,000.00	302,528.28	-1,368,221.76
SALE 23823	2/09/09 2/12/09	96332010 422294	WHIRLPOOL CORP. JP MORGAN		25,000.00	35.268	4.94 1,000.00	880,690.06	-307,218.28
SALE 44120	2/03/09 2/06/09	H8817H10 422275	TRANSOCEAN LTD ZUG TRANSFERRED TO		290,496.00	53.690		15,596,730.24	-10,569,214.02
-									
SUBTOTAL STOCK SALES:					13,027,954.00		1,620.67 434,248.96	309,407,966.77	-61,099,425.79
SALES OF COMINGLED-FUND UNITS									

SALE 44701	2/20/09 2/23/09	SPX8250U 422280	S&P 500 SPX.OE PALI CAPITAL (OPTIONS)		50,000.00	72.800	1,000.00	3,639,000.00	2,131,335.00
SALE 44701	2/24/09 2/25/09	SPX8250U 422280	S&P 500 SPX.OE PALI CAPITAL (OPTIONS)		150,000.00	82.100	3,000.00	12,312,000.00	7,789,005.00
-									
9,920,340.00									
SUBTOTAL UNIT-ASSET SALES:					200,000.00			15,951,000.00	
							4,000.00		
-									
TOTAL FUND SALES:					45,727,954.00		1,620.67 438,248.96	351,301,166.77	-47,761,121.69
END OF REPORT FOR: COMMON PENSION FD A									

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PURCHASE OF FIXED INCOME SECURITIES									

PUR 44581	1/29/09 2/03/09	00206RAS 287023	AT&T INC SR NOTES JP MORGAN	6.5500 2/15/39	15,000,000.00	6.593 99.437		14,915,550.00	
PUR 44581	2/04/09 2/09/09	00206RAS 287052	AT&T INC SR NOTES CITIGROUP/CITIBANK DOMESTIC	6.5500 2/15/39	25,000,000.00	6.678 98.345		24,586,250.00	
PUR 44891	2/23/09 2/26/09	040555CL 287129	ARIZONA PUBLIC SERVICE NOTE BARCLAYS CAPITAL INC	8.7500 3/01/19	17,000,000.00	8.758 99.945		16,990,650.00	
PUR 44722	2/06/09 2/11/09	110709DL 287065	BRITISH COLUMBIA PROV CDA B RBC CAPITAL (DOMESTIC)	6.5000 1/15/26	10,000,000.00	4.682 121.08		12,108,600.00	
PUR 43161	2/18/09 2/23/09	13342BAC 287109	CAMERON INT'L CORP SR NOTES JP MORGAN	6.3750 7/15/18	5,000,000.00	8.230 88.015		4,400,750.00	
PUR 43161	2/24/09 2/27/09	13342BAC 287136	CAMERON INT'L CORP SR NOTES JP MORGAN	6.3750 7/15/18	6,000,000.00	8.395 87.049		5,222,940.00	

PUR 41591	2/03/09 2/06/09	13342BAD 287045	CAMERON INT'L CORP SR NOTES CREDIT SUISSE SEC (USA) LLC	7.0000 7/15/38	5,000,000.00	9.099 78.603		3,930,150.00
PUR 44878	2/18/09 2/25/09	136375BT 287123	CANADIAN NATIONAL RAILWAY N JP MORGAN	5.5500 3/01/19	20,000,000.00	5.698 98.881		19,776,200.00
PUR 43950	2/04/09 2/09/09	149123BR 287052	CATERPILLAR INC NOTES STIFEL NICOLAUS	8.2500 12/15/38	5,000,000.00	7.155 113.40		5,670,300.00
PUR 43950	2/12/09 2/18/09	149123BR 287090	CATERPILLAR INC NOTES FTN MIDWEST SECURITIES	8.2500 12/15/38	5,000,000.00	7.000 115.54		5,777,100.00
PUR 43950	2/13/09 2/19/09	149123BR 287096	CATERPILLAR INC NOTES FTN MIDWEST SECURITIES	8.2500 12/15/38	3,000,000.00	7.076 114.48		3,434,520.00
PUR 43950	2/24/09 2/27/09	149123BR 287136	CATERPILLAR INC NOTES FTN MIDWEST SECURITIES	8.2500 12/15/38	5,000,000.00	6.984 115.76		5,788,100.00

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PUR 43950	2/24/09 2/27/09	149123BR 287139	CATERPILLAR INC NOTES FTN MIDWEST SECURITIES	8.2500 12/15/38	5,000,000.00	7.051 114.82		5,741,300.00	
PUR 44731	2/05/09 2/12/09	14912L4E 287071	CATERPILLAR FIN'L SERVICES CITIGROUP/CITIBANK DOMESTIC	7.1500 2/15/19	15,000,000.00	7.174 99.830		14,974,500.00	
PUR 44783	2/09/09 2/17/09	17275RAD 287084	CISCO SYSTEMS INC NTS BANK OF AMERICA SECURITIES	5.9000 2/15/39	25,000,000.00	5.916 99.777		24,944,250.00	
PUR 44784	2/09/09 2/17/09	17275RAE 287084	CISCO SYSTEMS INC SR NOTES GOLDMAN SACHS & COMPANY	4.9500 2/15/19	50,000,000.00	4.979 99.774		49,887,000.00	
PUR 44750	2/09/09 2/13/09	207597EE 287078	CONNECTICUT LIGHT&PWR 1ST M BARCLAYS CAPITAL INC	5.5000 2/01/19	5,000,000.00	5.552 99.601		4,980,050.00	
PUR 44583	1/29/09 2/03/09	20825CAQ 287023	CONOCO PHILLIPS NOTE BARCLAYS CAPITAL INC	6.5000 2/01/39	20,000,000.00	6.611 98.560		19,712,000.00	
PUR 44664	2/03/09 2/06/09	20825CAR 287045	CONOCO PHILLIPS NOTE CANTOR FITZGERALD SECURITIE	5.7500 2/01/19	10,000,000.00	5.773 99.827		9,982,700.00	
PUR 44827	2/12/09 2/20/09	224044BV 287102	COX COMMUNICATIONS INC BOND JP MORGAN	8.3750 3/01/39	20,000,000.00	8.410 99.613		19,922,600.00	
PUR 44542	1/28/09 2/02/09	29365TAA 287017	ENTERGY TEXAS INC 1ST MTG B CREDIT SUISSE SEC (USA) LLC	7.1250 2/01/19	3,000,000.00	7.267 99.000		2,970,000.00	
PUR 38360	2/20/09 2/25/09	36962G3H 287123	GENERAL ELECTRIC CAPITAL CO FTN MIDWEST SECURITIES	5.6250 9/15/17	5,000,000.00	6.954 91.533		4,576,650.00	
PUR 44580	1/29/09 2/03/09	370334BH 287023	GENERAL MILLS INC SR NOTES JP MORGAN	5.6500 2/15/19	7,000,000.00	5.661 99.914		6,993,980.00	
PUR 44713	2/04/09 2/10/09	373334JN 287058	GEORGIA POWER CO SR NOTES WACHOVIA SECURITIES, INC.	5.9500 2/01/39	10,000,000.00	5.977 99.628		9,962,800.00	
PUR 41116	2/05/09 2/10/09	415864AJ 287058	HARSCO CORP NOTES JP MORGAN	5.7500 5/15/18	8,000,000.00	5.714 100.25		8,020,000.00	

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PUR 44582	1/29/09 2/03/09	42809HAB 287023	HESS CORP SR NOTES GOLDMAN SACHS & COMPANY	8.1250 2/15/19	10,000,000.00	8.172 99.677		9,967,700.00	
PUR 44826	2/17/09 2/20/09	438516AZ 287102	HONEYWELL INT'L SENIOR NOTE JP MORGAN	5.0000 2/15/19	15,000,000.00	5.046 99.643		14,946,450.00	
PUR 44441	2/24/09 2/27/09	50075NAW 287136	KRAFT FOODS INC JP MORGAN	6.8750 1/26/39	5,000,000.00	6.534 104.44		5,222,400.00	
PUR 44441	2/25/09 2/27/09	50075NAW 287136	KRAFT FOODS INC CANTOR FITZGERALD SECURITIE	6.8750 1/26/39	10,000,000.00	6.651 102.88		10,288,300.00	
PUR	2/09/09	581557AX	MCKESSON CORP NOTES	7.5000		7.549			

44730	2/12/09	287071	BANK OF AMERICA SECURITIES	2/15/19	3,000,000.00	99.659		2,989,770.00
PUR	1/28/09	61166WAG	MONSANTO CO SENIOR NOTES	5.8750		5.404		
40739	2/02/09	287017	JEFFERIES & COMPANY	4/15/38	2,000,000.00	106.87		2,137,400.00
PUR	2/11/09	629527AU	NABISCO INC	7.5500		5.406		
44782	2/17/09	287084	JP MORGAN	6/15/15	10,000,000.00	111.35		11,135,000.00
PUR	2/24/09	655044AD	NOBLE ENERGY NOTES	8.2500		8.320		
44902	2/27/09	287136	DEUTSCHE BANK AG (DOMESTIC)	3/01/19	45,000,000.00	99.529		44,788,050.00
PUR	2/04/09	66989GAA	NOVARTIES SECURITIES INV LT	5.1250		5.148		
44714	2/10/09	287058	JP MORGAN	2/10/19	15,000,000.00	99.822		14,973,300.00
PUR	2/10/09	670346AH	NUCOR CORP NOTES	6.4000		6.317		
38948	2/13/09	287078	CREDIT SUISSE SEC (USA) LLC	12/01/37	4,000,000.00	101.08		4,043,320.00
PUR	2/13/09	694308GN	PACIFIC GAS & ELECTRIC SR N	8.2500		5.084		
43340	2/19/09	287096	TOUSSAINT CAPITAL	10/15/18	5,450,000.00	123.91		6,753,204.00
PUR	2/13/09	694308GN	PACIFIC GAS & ELECTRIC SR N	8.2500		5.107		
43340	2/19/09	287096	TOUSSAINT CAPITAL	10/15/18	550,000.00	123.71		680,427.00
PUR	2/19/09	742651DG	PRIVATE EXPORT FD CORP SEC	4.3750		4.440		
44890	2/26/09	287129	GREENWICH CAPITAL MARKETS	3/15/19	25,000,000.00	99.475		24,868,750.00

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PUR	2/06/09	748148RT	QUEBEC PROVINCE OF GLOBAL N	4.6250		4.790				
41073	2/11/09	287065	NATIONAL BNK OF CANADA FINA	5/14/18	5,000,000.00	98.771			4,938,550.00	
PUR	2/18/09	771196AS	ROCHE HOLDINGS INC NOTES	6.0000		6.213				
44880	2/25/09	287123	BANK OF AMERICA SECURITIES	3/01/19	25,000,000.00	98.428			24,607,000.00	
PUR	2/18/09	771196AU	ROCHE HOLDINGS INC NOTES	7.0000		7.223				
44879	2/25/09	287123	CITIGROUP/CITIBANK DOMESTIC	3/01/39	30,000,000.00	97.278			29,183,400.00	
PUR	2/06/09	803854ET	PROVINCE OF SASKATCHEWAN DE	9.3750		4.597				
44726	2/11/09	287065	RBC CAPITAL (DOMESTIC)	12/15/20	15,000,000.00	143.25			21,488,250.00	
PUR	2/19/09	831641EP	US SMALL BUS ADM PART CERT	4.7270		4.727				
44882	2/25/09	287123	GOLDMAN SACHS & COMPANY	2/10/19	6,000,000.00	100.00			6,000,000.00	
PUR	2/18/09	904764AK	UNILEVER CAPITAL CORP SENIO	4.8000		4.813				
44852	2/23/09	287109	BARCLAYS CAPITAL INC	2/15/19	15,000,000.00	99.897			14,984,550.00	
PUR	2/19/09	904764AK	UNILEVER CAPITAL CORP SENIO	4.8000		4.921				
44852	2/24/09	287115	MORGAN STANLEY	2/15/19	5,000,000.00	99.053			4,952,650.00	
PUR	2/24/09	904764AK	UNILEVER CAPITAL CORP SENIO	4.8000		5.000				
44852	2/27/09	287136	BARCLAYS CAPITAL INC	2/15/19	15,000,000.00	98.442			14,766,300.00	
PUR	1/29/09	912810FG	UNITED STATES TREAS BDS	5.2500		3.805				
34214	2/03/09	287023	CREDIT SUISSE SEC (USA) LLC	2/15/29	50,000,000.00	120.12			60,062,700.00	
PUR	1/29/09	947075AG	WEATHERFORD INT'L LTD	9.8750		9.997				
44574	2/03/09	287023	GOLDMAN SACHS & COMPANY	3/01/39	10,000,000.00	98.827			9,882,700.00	
-	SUBTOTAL FIXED PURCHASES:									648,929,111.00
-	TOTAL FUND PURCHASES:									648,929,111.00

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SALES OF FIXED INCOME SECURITIES									

SALE 34144	2/04/09 2/09/09	00206RAB 287052	AT&T INC. NOTES CITIGROUP/CITIBANK DOMESTIC	6.8000 5/15/36	25,000,000.00	6.813 103.43		25,857,500.00	902,091.90
SALE 35140	1/29/09 2/03/09	020002AT 287023	ALLSTATE CORP SR NOTES CREDIT SUISSE SEC (USA) LLC	5.9500 4/01/36	5,000,000.00	6.049 84.794		4,239,700.00	-694,179.08

SALE 35140	1/29/09 2/03/09	020002AT 287023	ALLSTATE CORP SR NOTES GOLDMAN SACHS & COMPANY	5.9500 4/01/36	5,000,000.00	6.049 85.453		4,272,650.00	-661,229.08
SALE 35140	2/05/09 2/10/09	020002AT 287058	ALLSTATE CORP SR NOTES GOLDMAN SACHS & COMPANY	5.9500 4/01/36	5,000,000.00	6.049 81.789		4,089,450.00	-844,481.77
SALE 35053	2/25/09 2/27/09	026874AZ 287136	AMERICAN INT'L GROUP NOTES CANTOR FITZGERALD SECURITIE	6.2500 5/01/36	15,000,000.00	6.288 45.000		6,750,000.00	-8,174,531.56
SALE 30163	1/29/09 2/03/09	079860AK 287023	BELLSOUTH CORP BONDS BARCLAYS CAPITAL INC	6.0000 11/15/34	32,000,000.00	6.207 98.379		31,481,280.00	330,058.02
SALE 30163	1/29/09 2/03/09	079860AK 287023	BELLSOUTH CORP BONDS FTN MIDWEST SECURITIES	6.0000 11/15/34	10,400,000.00	6.207 97.582		10,148,528.00	24,380.85
SALE 30163	1/29/09 2/03/09	079860AK 287023	BELLSOUTH CORP BONDS FTN MIDWEST SECURITIES	6.0000 11/15/34	10,000,000.00	6.207 97.746		9,774,600.00	39,843.13
SALE 38931	1/28/09 2/02/09	125577AZ 287017	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	-719,965.80
SALE 38153	2/04/09 2/09/09	14912L3K 287052	CATERPILLAR FIN SERV CORP M STIFEL NICOLAUS	5.8500 9/01/17	5,000,000.00	5.853 96.591		4,829,550.00	-169,274.88
SALE 38153	2/05/09 2/10/09	14912L3K 287058	CATERPILLAR FIN SERV CORP M BARCLAYS CAPITAL INC	5.8500 9/01/17	10,000,000.00	5.853 94.142		9,414,200.00	-583,468.12
SALE 24053	2/10/09 2/13/09	209111EA 287078	CONSOLIDATED EDISON CO OF N WACHOVIA SECURITIES, INC.	4.8750 2/01/13	10,000,000.00	4.897 103.94		10,394,100.00	402,029.95

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SALE 38360	2/24/09 2/27/09	36962G3H 287136	GENERAL ELECTRIC CAPITAL CO FTN MIDWEST SECURITIES	5.6250 9/15/17	5,000,000.00	5.404 88.213		4,410,650.00	-664,023.00
SALE 38360	2/24/09 2/27/09	36962G3H 287136	GENERAL ELECTRIC CAPITAL CO JP MORGAN	5.6250 9/15/17	5,000,000.00	5.404 88.121		4,406,050.00	-668,623.00
SALE 39399	2/24/09 2/27/09	36962G3P 287136	GENERAL ELECTRIC CAP CORP S BARCLAYS CAPITAL INC	5.8750 1/14/38	25,000,000.00	6.120 72.622		18,155,500.00	-6,018,153.52
SALE 39399	2/24/09 2/27/09	36962G3P 287136	GENERAL ELECTRIC CAP CORP S GOLDMAN SACHS & COMPANY	5.8750 1/14/38	5,000,000.00	6.120 73.006		3,650,300.00	-1,184,430.70
SALE 39399	2/25/09 2/27/09	36962G3P 287136	GENERAL ELECTRIC CAP CORP S CANTOR FITZGERALD SECURITIE	5.8750 1/14/38	10,000,000.00	6.120 72.972		7,297,200.00	-2,372,261.41
SALE 35874	2/10/09 2/13/09	36962GX4 287078	GENERAL ELEC CAP CORP GLOB JP MORGAN	5.6500 6/09/14	10,000,000.00	5.060 99.615		9,961,500.00	-309,996.53
SALE 35428	2/20/09 2/25/09	36962GY4 287123	GENERAL ELEC CAP CORP SR NT FTN MIDWEST SECURITIES	5.3750 10/20/16	5,000,000.00	5.444 93.555		4,677,750.00	-300,495.61
SALE 27897	2/11/09 2/17/09	37247DAB 287084	GENWORTH FINANCIAL, INC. NO CANTOR FITZGERALD SECURITIE	6.5000 6/15/34	5,000,000.00	5.905 41.000		2,050,000.00	-3,338,052.71
SALE 40303	1/28/09 2/02/09	416515AU 287017	HARTFORD FIN'L SERVICES SR MORGAN STANLEY	6.3000 3/15/18	8,000,000.00	6.300 84.750		6,780,000.00	-1,219,273.80
SALE 39120	2/10/09 2/13/09	46625HGY 287078	J P MORGAN CHASE & CO SR NO CREDIT SUISSE SEC (USA) LLC	6.0000 1/15/18	10,000,000.00	5.790 102.23		10,223,100.00	79,002.18
SALE 43162	2/24/09 2/27/09	487836AS 287136	KELLOGG CO NOTES FTN MIDWEST SECURITIES	6.6000 4/01/11	10,120,000.00	5.182 106.87		10,815,345.20	414,595.59
SALE 44730	2/09/09 2/12/09	581557AX 287071	MCKESSON CORP NOTES BANK OF AMERICA SECURITIES	7.5000 2/15/19	3,000,000.00	7.549 103.17		3,095,310.00	105,540.00
SALE 27693	2/24/09 2/27/09	89420GAE 287136	TRAVELERS PPTY CAS CORP NEW GOLDMAN SACHS & COMPANY	6.3750 3/15/33	10,000,000.00	6.632 94.816		9,481,600.00	-211,346.43

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SALE	2/17/09	912810EM	UNITED STATES TREAS BDS	7.2500		5.207			

13125	2/20/09	287102	GOLDMAN SACHS & COMPANY	8/15/22	25,000,000.00	138.34		34,585,837.50	4,680,701.77
SALE	2/17/09	912810EN	UNITED STATES TREAS BDS	7.6250		6.077			
16455	2/20/09	287102	BANK OF AMERICA SECURITIES	11/15/22	25,000,000.00	143.12		35,781,150.00	7,215,408.21
SALE	2/17/09	912810EV	UNITED STATES TREAS BDS	6.8750		4.703			
31796	2/20/09	287102	CREDIT SUISSE SEC (USA) LLC	8/15/25	25,000,000.00	141.51		35,378,806.25	4,198,718.92
SALE	1/30/09	912810FG	UNITED STATES TREAS BDS	5.2500		4.780			
34214	2/04/09	287029	UBS WARBURG LLC	2/15/29	50,000,000.00	118.62		59,312,300.00	6,305,412.37
SALE	1/29/09	947075AB	WEATHERFORD INT'L LTD NOTES	6.5000		6.278			
36620	2/03/09	287023	GOLDMAN SACHS & COMPANY	8/01/36	10,000,000.00	70.736		7,073,600.00	-3,215,387.24
SALE	1/28/09	949746NX	WELLS FARGO & CO NOTES	5.6250		5.680			
38974	2/02/09	287017	CANTOR FITZGERALD SECURITIE	12/11/17	5,000,000.00	100.14		5,007,200.00	26,555.85
SUBTOTAL FIXED SALES:					388,520,000.00			397,632,256.95	-6,624,835.50

SALES OF MORTGAGE BACKED SECURITIES

SALE	1/16/09	3128LXE8	FED HOME LOAN MTG CORP	5.0000		5.219			
33610	2/11/09	304520	CANTOR FITZGERALD SECURITIE	12/01/35	40,226,797.08	102.62		41,282,750.43	2,454,463.09
			POOL NUMBER: G01959						
SALE	2/03/09	31294KZT	FED HOME LOAN MTG CORP	5.0000		5.111			
28031	2/18/09	304521	CANTOR FITZGERALD SECURITIE	6/01/19	11,799,105.75	102.81		12,130,955.60	459,058.96
			POOL NUMBER: E01654						
SALE	2/03/09	3129654E	FED HOME LOAN MTG CORP	5.0000		5.044			
28029	2/18/09	304524	CANTOR FITZGERALD SECURITIE	4/01/19	9,955,801.26	102.81		10,235,808.12	315,785.52
			POOL NUMBER: B13521						
SALE	2/03/09	312966CH	FED HOME LOAN MTG CORP	5.0000		5.044			
28028	2/18/09	304522	CANTOR FITZGERALD SECURITIE	4/01/19	11,625,736.31	102.81		11,952,710.27	368,753.95
			POOL NUMBER: B13672						

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SALE 28033	2/03/09 2/18/09	312967H4 304523	FED HOME LOAN MTG CORP CANTOR FITZGERALD SECURITIE POOL NUMBER: B14751	5.0000 5/01/19	3,842,581.57	5.104 102.81		3,950,654.27	146,498.52
SALE 28027	2/03/09 2/18/09	312967R3 304525	FED HOME LOAN MTG CORP CANTOR FITZGERALD SECURITIE POOL NUMBER: B15006	5.0000 6/01/19	11,852,852.51	5.102 102.81		12,186,213.98	450,037.99
SUBTOTAL MORTGAGE SALES:					89,302,874.48			91,739,092.67	4,194,598.03
TOTAL FUND SALES:					477,822,874.48			489,371,349.62	-
2,430,237.47									

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PURCHASE OF STOCK AND OTHER EQUITIES									

PUR 41139	2/05/09 2/10/09	03571040 422286	ANNALY CAPITAL MANAGEMENT I JP MORGAN		25,000.00	14.567	1,000.00	365,180.00	
PUR 40574	2/24/09 2/27/09	29380T10 422336	ENTERTAINMENT PROPERTIES TR JP MORGAN		10,000.00	15.754	400.00	157,944.00	
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SUBTOTAL STOCK PURCHASES:					35,000.00			523,124.00	
					-----		1,400.00	-----	-----

TOTAL FUND PURCHASES:				35,000.00		1,400.00	523,124.00	
SALES OF STOCK AND OTHER EQUITIES								
SALE 40012	2/24/09 2/27/09	25159110 422337	DEVELOPERS DIVERSIFIED RLTY CREDIT SUISSE SEC (USA) LLC	256,900.00	3.380	4.87 7,707.00	860,610.13	-6,886,182.84
SALE 40622	1/28/09 2/02/09	32054K10 422258	FIRST INDUSTRIAL REALTY TRU ITG (CHANNEL)	9,231.00	6.430	.32 138.47	59,214.69	-
SALE 40622	1/28/09 2/02/09	32054K10 422258	FIRST INDUSTRIAL REALTY TRU MORGAN STANLEY	20,769.00	6.368	.74 830.76	131,433.80	-504,937.17
SALE 40598	1/28/09 2/02/09	37930210 422258	GLIMCHER REALTY TRUST JP MORGAN	12,100.00	2.200	.15 363.00	26,256.85	-
SALE 40598	1/29/09 2/03/09	37930210 422263	GLIMCHER REALTY TRUST JP MORGAN	700.00	2.200	.01 21.00	1,518.99	-
SALE 40598	2/02/09 2/05/09	37930210 422272	GLIMCHER REALTY TRUST JP MORGAN	47,200.00	1.786	.48 1,416.00	82,868.56	-
SALE 40598	2/04/09 2/09/09	37930210 422282	GLIMCHER REALTY TRUST INSTINET (DOMESTIC)	50,000.00	1.654	.47 350.00	82,354.53	-532,654.07

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SALE 40598	2/05/09 2/10/09	37930210 422287	GLIMCHER REALTY TRUST DEUTSCHE BANK AG (DOMESTIC)		15,000.00	1.589	.14 450.00	23,387.86	-161,114.72
SALE 40598	2/06/09 2/11/09	37930210 422291	GLIMCHER REALTY TRUST DEUTSCHE BANK AG (DOMESTIC)		85,000.00	1.620	.78 1,700.00	136,016.22	-909,498.39
SALE 40685	1/28/09 2/02/09	70910210 422258	PENN REAL ESTATE INVEST TRU MORGAN STANLEY		25,000.00	5.361	.76 1,000.00	133,029.24	-471,330.65
SUBTOTAL STOCK SALES:					521,900.00		8.72 13,976.23	1,536,690.87	-
TOTAL FUND SALES:					521,900.00		8.72 13,976.23	1,536,690.87	-
END OF REPORT FOR: REIT COMMON PENSION FD A									

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PUR 39887	2/24/09 2/27/09	02991220 422336	AMERICAN TOWER CORP. CL A BOENNING & SCATTERGOOD		50,000.00	26.266	2,000.00	1,315,305.00	
PUR 40527	2/10/09 2/13/09	04622410 422296	ASTEC INDUSTRIES INC. JEFFERIES & COMPANY		10,000.00	25.739	300.00	257,689.00	
PUR 40527	2/17/09 2/20/09	04622410 422313	ASTEC INDUSTRIES INC. JEFFERIES & COMPANY		10,000.00	23.360	300.00	233,900.00	
PUR 43167	1/30/09 2/04/09	04951310 422267	ATMEL CORP. GOLDMAN SACHS & COMPANY		100,000.00	3.404	3,000.00	343,430.00	
PUR 43167	2/19/09 2/24/09	04951310 422322	ATMEL CORP. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	3.428	3,000.00	345,780.00	
PUR 43167	2/23/09 2/26/09	04951310 422332	ATMEL CORP. UBS WARBURG LLC		100,000.00	3.331	3,000.00	336,080.00	

PUR 43167	2/24/09 2/27/09	04951310 422336	ATMEL CORP. CREDIT SUISSE SEC (USA) LLC	100,000.00	3.363	3,000.00	339,250.00
PUR 44526	1/28/09 2/02/09	05276910 422257	AUTODESK INC. GOLDMAN SACHS & COMPANY	100,000.00	17.232	3,000.00	1,726,200.00
PUR 44526	1/29/09 2/03/09	05276910 422262	AUTODESK INC. GOLDMAN SACHS & COMPANY	100,000.00	17.182	3,000.00	1,721,170.00
PUR 44526	1/30/09 2/04/09	05276910 422267	AUTODESK INC. GOLDMAN SACHS & COMPANY	100,000.00	16.734	3,000.00	1,676,430.00
PUR 44526	2/02/09 2/05/09	05276910 422271	AUTODESK INC. GOLDMAN SACHS & COMPANY	100,000.00	16.329	3,000.00	1,635,920.00
PUR 44526	2/03/09 2/06/09	05276910 422276	AUTODESK INC. UBS WARBURG LLC	100,000.00	16.826	3,000.00	1,685,550.00

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PUR 44526	2/10/09 2/13/09	05276910 422296	AUTODESK INC. JEFFERIES & COMPANY		100,000.00	18.105	3,000.00	1,813,520.00	
PUR 44526	2/11/09 2/17/09	05276910 422300	AUTODESK INC. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	17.457	3,000.00	1,748,650.00	
PUR 39896	2/10/09 2/13/09	05714910 422296	BAKER (MICHAEL) CORP LEERINK SWANN LLC		10,000.00	39.850	400.00	398,895.00	
PUR 44007	2/24/09 2/27/09	06405810 422336	BANK OF NEW YORK MELLON COR BOENNING & SCATTERGOOD		140,000.00	22.713	5,600.00	3,185,448.00	
PUR 42925	2/24/09 2/27/09	08578910 422336	BERRY PETROLEUM CO WACHOVIA SECURITIES, INC.		20,000.00	6.520	800.00	131,200.00	
PUR 44627	2/03/09 2/06/09	09702310 422276	BOEING COMPANY (THE) DEUTSCHE BANK AG (DOMESTIC)		100,000.00	41.328	4,000.00	4,136,840.00	
PUR 44627	2/10/09 2/13/09	09702310 422296	BOEING COMPANY (THE) LEERINK SWANN LLC		100,000.00	41.435	4,000.00	4,147,490.00	
PUR 44627	2/24/09 2/27/09	09702310 422336	BOEING COMPANY (THE) BOENNING & SCATTERGOOD		100,000.00	34.819	4,000.00	3,485,940.00	
PUR 43671	1/28/09 2/02/09	15678210 422257	CERNER CORP. GOLDMAN SACHS & COMPANY		20,000.00	35.373	600.00	708,058.00	
PUR 43671	1/29/09 2/03/09	15678210 422262	CERNER CORP. GOLDMAN SACHS & COMPANY		20,000.00	35.386	600.00	708,318.00	
PUR 43671	1/30/09 2/04/09	15678210 422267	CERNER CORP. GOLDMAN SACHS & COMPANY		20,000.00	33.996	600.00	680,522.00	
PUR 43671	1/30/09 2/04/09	15678210 422267	CERNER CORP. ITG (CHANNEL)		20,000.00	33.674	300.00	673,776.00	
PUR 43671	2/02/09 2/05/09	15678210 422271	CERNER CORP. GOLDMAN SACHS & COMPANY		20,000.00	33.873	600.00	678,068.00	

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PUR 43671	2/03/09 2/06/09	15678210 422276	CERNER CORP. CREDIT SUISSE SEC (USA) LLC		20,000.00	35.551	600.00	711,628.00	
PUR 43671	2/05/09 2/10/09	15678210 422286	CERNER CORP. UBS WARBURG LLC		10,000.00	33.954	300.00	339,837.00	
PUR 43671	2/10/09 2/13/09	15678210 422296	CERNER CORP. JEFFERIES & COMPANY		20,000.00	37.049	600.00	741,580.00	
PUR 39905	2/05/09 2/10/09	17275R10 422286	CISCO SYSTEMS, INC. UBS WARBURG LLC		100,000.00	15.930	3,000.00	1,595,990.00	
PUR 43953	2/13/09 2/19/09	18538Q10 422309	CLEARWIRE CORP. CL A BARCLAYS CAPITAL (DOMESTIC)		50,000.00	3.611	1,500.00	182,035.00	

PUR 43953	2/17/09 2/20/09	18538Q10 422313	CLEARWIRE CORP. CL A ITG (CHANNEL)	10,000.00	3.578	100.00	35,883.00
PUR 43953	2/17/09 2/20/09	18538Q10 422313	CLEARWIRE CORP. CL A UBS WARBURG LLC	40,000.00	3.591	1,200.00	144,848.00
PUR 43953	2/19/09 2/24/09	18538Q10 422322	CLEARWIRE CORP. CL A BARCLAYS CAPITAL (DOMESTIC)	50,000.00	3.376	1,500.00	170,315.00
PUR 43953	2/20/09 2/25/09	18538Q10 422327	CLEARWIRE CORP. CL A UBS WARBURG LLC	50,000.00	3.119	1,500.00	157,425.00
PUR 39906	2/03/09 2/06/09	20337210 422276	COMMScope INC. DEUTSCHE BANK AG (DOMESTIC)	30,000.00	14.067	1,200.00	423,216.00
PUR 39904	2/24/09 2/27/09	20825C10 422336	CONOCOPHILLIPS BOENNING & SCATTERGOOD	20,000.00	38.063	800.00	762,050.00
PUR 44524	1/28/09 2/02/09	23331A10 422257	DR HORTON INC JP MORGAN	100,000.00	6.957	4,000.00	699,650.00
PUR 44524	1/29/09 2/03/09	23331A10 422262	DR HORTON INC MORGAN STANLEY	200,000.00	6.454	8,000.00	1,298,820.00

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PUR 44524	1/30/09 2/04/09	23331A10 422267	DR HORTON INC MORGAN STANLEY		200,000.00	6.004	8,000.00	1,208,700.00	
PUR 44524	2/03/09 2/06/09	23331A10 422276	DR HORTON INC JP MORGAN		200,000.00	7.335	8,000.00	1,475,020.00	
PUR 44524	2/13/09 2/19/09	23331A10 422309	DR HORTON INC LEERINK SWANN LLC		200,000.00	8.670	8,000.00	1,741,940.00	
PUR 39908	2/19/09 2/24/09	24419910 422322	DEERE & CO. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	32.774	400.00	328,140.00	
PUR 39912	2/11/09 2/17/09	25179M10 422300	DEVON ENERGY CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	51.878	800.00	1,038,352.00	
PUR 39912	2/13/09 2/19/09	25179M10 422309	DEVON ENERGY CORP. LEERINK SWANN LLC		40,000.00	51.976	1,600.00	2,080,648.00	
PUR 44675	2/05/09 2/10/09	25468710 422286	WALT DISNEY CO JP MORGAN		300,000.00	18.945	12,000.00	5,695,350.00	
PUR 44675	2/06/09 2/11/09	25468710 422290	WALT DISNEY CO SANFORD BERNSTEIN & CO.		100,000.00	19.313	4,000.00	1,935,340.00	
PUR 44675	2/10/09 2/13/09	25468710 422296	WALT DISNEY CO LEERINK SWANN LLC		200,000.00	18.963	8,000.00	3,800,540.00	
PUR 44675	2/11/09 2/17/09	25468710 422300	WALT DISNEY CO FOX-PITT KLTON CCHRN CRN WA		200,000.00	18.629	8,000.00	3,733,840.00	
PUR 44675	2/12/09 2/18/09	25468710 422305	WALT DISNEY CO DEUTSCHE BANK AG (DOMESTIC)		50,000.00	18.238	2,000.00	913,920.00	
PUR 44675	2/13/09 2/19/09	25468710 422309	WALT DISNEY CO LEERINK SWANN LLC		50,000.00	18.696	2,000.00	936,795.00	
PUR 42996	2/09/09 2/12/09	25674610 422293	DOLLAR TREE INC UBS WARBURG LLC		20,000.00	35.499	600.00	710,572.00	

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PUR 42996	2/10/09 2/13/09	25674610 422296	DOLLAR TREE INC JEFFERIES & COMPANY		20,000.00	35.852	600.00	717,634.00	
PUR 42996	2/12/09 2/18/09	25674610 422305	DOLLAR TREE INC UBS WARBURG LLC		30,000.00	33.562	900.00	1,007,757.00	
PUR	2/06/09	29265910	ENERGY CONVERSION DEVICES						

44685	2/11/09	422290	UBS WARBURG LLC	100,000.00	25.243	3,000.00	2,527,290.00	
PUR	2/09/09	29265910	ENERGY CONVERSION DEVICES					
44685	2/12/09	422293	UBS WARBURG LLC	100,000.00	25.887	3,000.00	2,591,740.00	
PUR	2/10/09	29265910	ENERGY CONVERSION DEVICES					
44685	2/13/09	422296	ITG (CHANNEL)	10,000.00	27.394	150.00	274,091.00	
PUR	2/10/09	29265910	ENERGY CONVERSION DEVICES					
44685	2/13/09	422296	JEFFERIES & COMPANY	50,000.00	29.807	1,500.00	1,491,840.00	
PUR	2/10/09	29265910	ENERGY CONVERSION DEVICES					
44685	2/13/09	422296	JEFFERIES & COMPANY	40,000.00	27.264	1,200.00	1,091,768.00	
				-----	=====	-----	-----	-----
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				90,000.00	28.677	2,700.00	2,583,608.00	
PUR	2/11/09	29265910	ENERGY CONVERSION DEVICES					
44685	2/17/09	422300	BARCLAYS CAPITAL (DOMESTIC)	11,539.00	27.129	346.17	313,383.09	
PUR	2/11/09	29265910	ENERGY CONVERSION DEVICES					
44685	2/17/09	422300	BARCLAYS CAPITAL (DOMESTIC)	50,000.00	28.101	1,500.00	1,406,540.00	
				-----	=====	-----	-----	-----
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				61,539.00	27.919	1,846.17	1,719,923.09	
PUR	2/11/09	29265910	ENERGY CONVERSION DEVICES					
44685	2/17/09	422300	ITG (CHANNEL)	38,461.00	26.880	576.92	1,034,427.83	

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PUR 44685	2/12/09 2/18/09	29265910 422305	ENERGY CONVERSION DEVICES ITG (CHANNEL)		30,000.00	27.867	450.00	836,448.00	
PUR 44685	2/12/09 2/18/09	29265910 422305	ENERGY CONVERSION DEVICES UBS WARBURG LLC		20,000.00	28.014	600.00	560,886.00	
PUR 44685	2/13/09 2/19/09	29265910 422309	ENERGY CONVERSION DEVICES BARCLAYS CAPITAL (DOMESTIC)		50,000.00	29.049	1,500.00	1,453,950.00	
PUR 44685	2/17/09 2/20/09	29265910 422313	ENERGY CONVERSION DEVICES ITG (CHANNEL)		50,000.00	26.142	749.50	1,307,844.50	
PUR 44685	2/18/09 2/23/09	29265910 422317	ENERGY CONVERSION DEVICES ITG (CHANNEL)		5,000.00	25.812	75.00	129,133.00	
PUR 44685	2/18/09 2/23/09	29265910 422317	ENERGY CONVERSION DEVICES JEFFERIES & COMPANY		45,000.00	26.408	1,350.00	1,189,723.50	
PUR 44685	2/23/09 2/26/09	29265910 422332	ENERGY CONVERSION DEVICES CREDIT SUISSE SEC (USA) LLC		40,000.00	24.029	1,200.00	962,372.00	
PUR 44685	2/23/09 2/26/09	29265910 422332	ENERGY CONVERSION DEVICES ITG (CHANNEL)		10,000.00	23.985	150.00	239,996.00	
PUR 39916	2/12/09 2/18/09	29380T10 422305	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		10,000.00	20.748	400.00	207,882.00	
PUR 39916	2/13/09 2/19/09	29380T10 422309	ENTERTAINMENT PROPERTIES TR LEERINK SWANN LLC		10,000.00	20.663	400.00	207,025.00	
PUR 39916	2/17/09 2/20/09	29380T10 422313	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		10,000.00	19.140	400.00	191,802.00	
PUR 39916	2/19/09 2/24/09	29380T10 422322	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		10,000.00	18.521	400.00	185,609.00	
PUR 39916	2/20/09 2/25/09	29380T10 422327	ENTERTAINMENT PROPERTIES TR JP MORGAN		10,000.00	17.820	400.00	178,600.00	

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PUR 39916	2/23/09 2/26/09	29380T10 422332	ENTERTAINMENT PROPERTIES TR JP MORGAN	10,000.00	18.982	400.00	190,222.00
PUR 39916	2/24/09 2/27/09	29380T10 422336	ENTERTAINMENT PROPERTIES TR JP MORGAN	10,000.00	15.596	400.00	156,356.00
PUR 39916	2/24/09 2/27/09	29380T10 422336	ENTERTAINMENT PROPERTIES TR WACHOVIA SECURITIES, INC.	10,000.00	15.412	400.00	154,521.00
PUR 44060	1/28/09 2/02/09	30205120 422257	EXIDE TECHNOLOGIES GOLDMAN SACHS & COMPANY	35,000.00	3.814	1,050.00	134,529.50
PUR 44060	1/28/09 2/02/09	30205120 422257	EXIDE TECHNOLOGIES ITG (CHANNEL)	5,000.00	3.724	50.00	18,669.50
PUR 44060	1/29/09 2/03/09	30205120 422262	EXIDE TECHNOLOGIES GOLDMAN SACHS & COMPANY	15,450.00	3.843	463.50	59,833.22
PUR 44060	1/29/09 2/03/09	30205120 422262	EXIDE TECHNOLOGIES ITG (CHANNEL)	4,550.00	3.763	45.50	17,168.52
PUR 44060	1/30/09 2/04/09	30205120 422267	EXIDE TECHNOLOGIES GOLDMAN SACHS & COMPANY	20,000.00	3.715	600.00	74,908.00
PUR 44060	2/02/09 2/05/09	30205120 422271	EXIDE TECHNOLOGIES ITG (CHANNEL)	30,000.00	3.567	300.00	107,310.00
PUR 44060	2/03/09 2/06/09	30205120 422276	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC	10,000.00	3.626	300.00	36,563.00
PUR 44060	2/03/09 2/06/09	30205120 422276	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC	30,000.00	3.597	900.00	108,804.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				40,000.00	3.604	1,200.00	145,367.00

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PUR 44060	2/03/09 2/06/09	30205120 422276	EXIDE TECHNOLOGIES ITG (CHANNEL)		10,000.00	3.615	100.00	36,254.00	
PUR 44060	2/04/09 2/09/09	30205120 422281	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		30,000.00	3.593	900.00	108,681.00	
PUR 44060	2/10/09 2/13/09	30205120 422296	EXIDE TECHNOLOGIES JEFFERIES & COMPANY		20,000.00	3.807	600.00	76,740.00	
PUR 44060	2/11/09 2/17/09	30205120 422300	EXIDE TECHNOLOGIES BARCLAYS CAPITAL (DOMESTIC)		20,000.00	3.601	600.00	72,610.00	
PUR 44060	2/12/09 2/18/09	30205120 422305	EXIDE TECHNOLOGIES UBS WARBURG LLC		20,000.00	3.518	600.00	70,956.00	
PUR 44060	2/13/09 2/19/09	30205120 422309	EXIDE TECHNOLOGIES BARCLAYS CAPITAL (DOMESTIC)		20,000.00	3.508	600.00	70,752.00	
PUR 44060	2/17/09 2/20/09	30205120 422313	EXIDE TECHNOLOGIES ITG (CHANNEL)		10,000.00	3.233	100.00	32,431.00	
PUR 44060	2/17/09 2/20/09	30205120 422313	EXIDE TECHNOLOGIES UBS WARBURG LLC		10,000.00	3.275	300.00	33,054.00	
PUR 44060	2/19/09 2/24/09	30205120 422322	EXIDE TECHNOLOGIES BARCLAYS CAPITAL (DOMESTIC)		20,000.00	3.249	600.00	65,584.00	
PUR 44060	2/23/09 2/26/09	30205120 422332	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		20,000.00	3.036	600.00	61,324.00	
PUR 44060	2/24/09 2/27/09	30205120 422336	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		20,000.00	3.039	600.00	61,384.00	
PUR 40312	1/28/09 2/02/09	33643310 422257	FIRST SOLAR INC. GOLDMAN SACHS & COMPANY		10,000.00	145.16	300.00	1,451,991.00	
PUR 40312	1/29/09 2/03/09	33643310 422262	FIRST SOLAR INC. GOLDMAN SACHS & COMPANY		10,000.00	141.73	300.00	1,417,626.00	

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PUR 40312	2/04/09 2/09/09	33643310 422281	FIRST SOLAR INC. UBS WARBURG LLC		10,000.00	145.76	300.00	1,457,934.00	
PUR 44059	2/17/09 2/20/09	39762420 422313	GREIF INC-CL B SANFORD BERNSTEIN & CO.		6,800.00	29.630	272.00	201,756.68	
PUR 44059	2/18/09 2/23/09	39762420 422317	GREIF INC-CL B SANFORD BERNSTEIN & CO.		4,800.00	29.858	192.00	143,510.88	
PUR 44059	2/19/09 2/24/09	39762420 422322	GREIF INC-CL B SANFORD BERNSTEIN & CO.		8,400.00	30.215	336.00	254,141.16	
PUR 44059	2/20/09 2/25/09	39762420 422327	GREIF INC-CL B RBC CAPITAL (DOMESTIC)		6,000.00	29.034	240.00	174,444.00	
PUR 44059	2/23/09 2/26/09	39762420 422332	GREIF INC-CL B RBC CAPITAL (DOMESTIC)		5,200.00	28.566	208.00	148,751.72	
PUR 44059	2/24/09 2/27/09	39762420 422336	GREIF INC-CL B RBC CAPITAL (DOMESTIC)		3,000.00	28.463	120.00	85,508.10	
PUR 41682	2/24/09 2/27/09	47012E10 422336	JAKKS PACIFIC, INC. CREDIT SUISSE SEC (USA) LLC		30,000.00	12.971	900.00	390,015.00	
PUR 39946	2/17/09 2/20/09	53245710 422313	LILLY ELI & CO. CITIGROUP/CITIBANK DOMESTIC		100,000.00	34.724	4,000.00	3,476,420.00	
PUR 41563	1/30/09 2/04/09	53555510 422267	LINDSAY CORP. JP MORGAN		10,000.00	25.986	400.00	260,260.00	
PUR 41563	2/05/09 2/10/09	53555510 422286	LINDSAY CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	27.123	400.00	271,626.00	
PUR 41252	2/13/09 2/19/09	55608B10 422309	MACQUARIE INFRASTRUCTURE CO WACHOVIA SECURITIES, INC.		50,000.00	4.007	2,000.00	202,340.00	
PUR 44600	2/02/09 2/05/09	57708110 422271	MATTEL INC JP MORGAN		500,000.00	11.929	20,000.00	5,984,700.00	

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PUR 44600	2/03/09 2/06/09	57708110 422276	MATTEL INC JP MORGAN		200,000.00	12.215	8,000.00	2,450,920.00	
PUR 42619	1/30/09 2/04/09	58013510 422267	MCDONALD'S CORP. JP MORGAN		20,000.00	57.918	800.00	1,159,164.00	
PUR 42619	2/20/09 2/25/09	58013510 422327	MCDONALD'S CORP. RBC CAPITAL (DOMESTIC)		20,000.00	54.921	800.00	1,099,224.00	
PUR 44746	2/11/09 2/17/09	58155Q10 422300	MCKESSON CORP DEUTSCHE BANK AG (DOMESTIC)		50,000.00	45.204	2,000.00	2,262,200.00	
PUR 44746	2/12/09 2/18/09	58155Q10 422305	MCKESSON CORP MERRILL LYNCH (RESEARCH)		100,000.00	44.990	4,000.00	4,502,950.00	
PUR 44746	2/13/09 2/19/09	58155Q10 422309	MCKESSON CORP WACHOVIA SECURITIES, INC.		100,000.00	45.839	4,000.00	4,587,890.00	
PUR 44746	2/17/09 2/20/09	58155Q10 422313	MCKESSON CORP CITIGROUP/CITIBANK DOMESTIC		100,000.00	44.778	4,000.00	4,481,760.00	
PUR 44746	2/18/09 2/23/09	58155Q10 422317	MCKESSON CORP FRIEDMAN BILLINGS RAMSEY		50,000.00	44.532	2,000.00	2,228,575.00	
PUR 44746	2/19/09 2/24/09	58155Q10 422322	MCKESSON CORP PACIFIC CREST SECURITIES		50,000.00	45.010	2,000.00	2,252,485.00	
PUR 44746	2/20/09 2/25/09	58155Q10 422327	MCKESSON CORP RBC CAPITAL (DOMESTIC)		50,000.00	44.645	2,000.00	2,234,235.00	
PUR 44746	2/23/09 2/26/09	58155Q10 422332	MCKESSON CORP JP MORGAN		40,000.00	43.931	1,600.00	1,758,832.00	
PUR 41268	1/28/09 2/02/09	60871R20 422257	MOLSON COORS BREWING CO. OPPENHEIMER & CO., INC		10,000.00	41.764	400.00	418,040.00	
PUR 41268	1/30/09 2/04/09	60871R20 422267	MOLSON COORS BREWING CO. JP MORGAN		20,000.00	40.299	800.00	806,786.00	

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PUR 41268	2/03/09 2/06/09	60871R20 422276	MOLSON COORS BREWING CO. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	40.690	400.00	407,301.00	
PUR 43551	1/30/09 2/04/09	62937750 422267	NRG ENERGY INC JP MORGAN		50,000.00	23.003	2,000.00	1,152,145.00	
PUR 43551	2/18/09 2/23/09	62937750 422317	NRG ENERGY INC DEUTSCHE BANK AG (DOMESTIC)		50,000.00	19.838	2,000.00	993,885.00	
PUR 43551	2/23/09 2/26/09	62937750 422332	NRG ENERGY INC JP MORGAN		100,000.00	19.526	4,000.00	1,956,630.00	
PUR 43551	2/24/09 2/27/09	62937750 422336	NRG ENERGY INC WACHOVIA SECURITIES, INC.		100,000.00	19.920	4,000.00	1,995,960.00	
PUR 44092	1/30/09 2/04/09	65122910 422267	NEWELL RUBBERMAID INC STIFEL NICOLAUS		100,000.00	8.125	4,000.00	816,480.00	
PUR 44092	2/02/09 2/05/09	65122910 422271	NEWELL RUBBERMAID INC COWEN AND CO., LLC		60,000.00	7.976	2,400.00	480,948.00	
PUR 44092	2/02/09 2/05/09	65122910 422271	NEWELL RUBBERMAID INC SANFORD BERNSTEIN & CO.		40,000.00	8.072	1,600.00	324,496.00	
PUR 44092	2/03/09 2/06/09	65122910 422276	NEWELL RUBBERMAID INC JP MORGAN		100,000.00	7.954	4,000.00	799,390.00	
PUR 44092	2/11/09 2/17/09	65122910 422300	NEWELL RUBBERMAID INC FOX-PITT KLTON CCHRN CRN WA		100,000.00	7.719	4,000.00	775,880.00	
PUR 42997	1/29/09 2/03/09	65163910 422262	NEWMONT MINING CORP. OPPENHEIMER & CO., INC		20,000.00	37.479	800.00	750,386.00	
PUR 42997	2/20/09 2/25/09	65163910 422327	NEWMONT MINING CORP. RBC CAPITAL (DOMESTIC)		20,000.00	42.188	800.00	844,550.00	
PUR 41088	2/24/09 2/27/09	68668810 422336	ORMAT TECHNOLOGIES INC. WACHOVIA SECURITIES, INC.		20,000.00	28.698	800.00	574,752.00	

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PUR 39898	2/24/09 2/27/09	70454910 422336	PEABODY ENERGY CORP. WACHOVIA SECURITIES, INC.		20,000.00	23.168	800.00	464,152.00	
PUR 40653	1/30/09 2/04/09	71817210 422267	PHILIP MORRIS INTERNATIONAL JP MORGAN		100,000.00	37.319	4,000.00	3,735,860.00	
PUR 40653	2/04/09 2/09/09	71817210 422281	PHILIP MORRIS INTERNATIONAL JP MORGAN		200,000.00	36.839	8,000.00	7,375,720.00	
PUR 40653	2/06/09 2/11/09	71817210 422290	PHILIP MORRIS INTERNATIONAL SANFORD BERNSTEIN & CO.		100,000.00	37.204	4,000.00	3,724,400.00	
PUR 39973	2/24/09 2/27/09	74973W10 422336	RTI INTERNATIONAL METALS IN WACHOVIA SECURITIES, INC.		35,000.00	11.465	1,400.00	402,661.00	
PUR 44744	2/11/09 2/17/09	84756010 422300	SPECTRA ENERGY CORP CITIGROUP/CITIBANK DOMESTIC		151,597.00	14.326	4,547.91	2,176,326.53	
PUR 44744	2/12/09 2/18/09	84756010 422305	SPECTRA ENERGY CORP CITIGROUP/CITIBANK DOMESTIC		48,403.00	14.220	1,452.09	689,718.55	
PUR 44744	2/13/09 2/19/09	84756010 422309	SPECTRA ENERGY CORP WACHOVIA SECURITIES, INC.		200,000.00	14.304	8,000.00	2,868,740.00	
PUR 44744	2/19/09 2/24/09	84756010 422322	SPECTRA ENERGY CORP PACIFIC CREST SECURITIES		200,000.00	13.413	8,000.00	2,690,520.00	
PUR 44744	2/20/09 2/25/09	84756010 422327	SPECTRA ENERGY CORP PACIFIC CREST SECURITIES		200,000.00	13.121	8,000.00	2,632,280.00	
PUR 44744	2/24/09 2/27/09	84756010 422336	SPECTRA ENERGY CORP WACHOVIA SECURITIES, INC.		100,000.00	13.036	4,000.00	1,307,600.00	
PUR 44440	1/28/09 2/02/09	85747710 422257	STATE STREET CORP. MORGAN STANLEY		100,000.00	24.945	4,000.00	2,498,510.00	
PUR	1/30/09	88320310	TEXTRON INC.						

39985 2/04/09 422267 JP MORGAN 200,000.00 8.945 8,000.00 1,797,000.00

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PUR 39985	2/03/09 2/06/09	88320310 422276	TEXTRON INC. SANFORD BERNSTEIN & CO.		100,000.00	8.373	4,000.00	841,300.00	
PUR 39985	2/10/09 2/13/09	88320310 422296	TEXTRON INC. LANGEN MCALENNEY		30,000.00	6.243	1,200.00	188,490.00	
PUR 39985	2/10/09 2/13/09	88320310 422296	TEXTRON INC. LEERINK SWANN LLC		50,000.00	7.370	2,000.00	370,510.00	
PUR 39985	2/13/09 2/19/09	88320310 422309	TEXTRON INC. WACHOVIA SECURITIES, INC.		100,000.00	7.240	4,000.00	727,980.00	
PUR 39985	2/24/09 2/27/09	88320310 422336	TEXTRON INC. WACHOVIA SECURITIES, INC.		20,000.00	5.894	800.00	118,688.00	
PUR 41951	1/28/09 2/02/09	90341W10 422257	US AIRWAYS GROUP INC OPPENHEIMER & CO., INC		100,000.00	7.136	3,000.00	716,580.00	
PUR 41951	1/30/09 2/04/09	90341W10 422267	US AIRWAYS GROUP INC MORGAN STANLEY		100,000.00	6.127	4,000.00	616,650.00	
PUR 41951	1/30/09 2/04/09	90341W10 422267	US AIRWAYS GROUP INC STIFEL NICOLAUS		100,000.00	5.637	4,000.00	567,660.00	
PUR 41951	2/03/09 2/06/09	90341W10 422276	US AIRWAYS GROUP INC SANFORD BERNSTEIN & CO.		200,000.00	5.763	8,000.00	1,160,540.00	
PUR 41951	2/04/09 2/09/09	90341W10 422281	US AIRWAYS GROUP INC JP MORGAN		100,000.00	5.846	4,000.00	588,560.00	
PUR 41951	2/06/09 2/11/09	90341W10 422290	US AIRWAYS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.313	400.00	53,532.00	
PUR 41951	2/24/09 2/27/09	90341W10 422336	US AIRWAYS GROUP INC WACHOVIA SECURITIES, INC.		90,000.00	3.475	3,600.00	316,377.00	
PUR 44855	2/20/09 2/25/09	91126810 422327	UNITED ONLINE INC UBS WARBURG LLC		200,000.00	4.346	6,000.00	875,120.00	

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PUR 44855	2/23/09 2/26/09	91126810 422332	UNITED ONLINE INC UBS WARBURG LLC		200,000.00	4.755	6,000.00	957,060.00	
PUR 44855	2/24/09 2/27/09	91126810 422336	UNITED ONLINE INC CREDIT SUISSE SEC (USA) LLC		200,000.00	4.895	6,000.00	985,080.00	
PUR 43854	2/02/09 2/05/09	92343V10 422271	VERIZON COMMUNICATIONS INC COWEN AND CO., LLC		100,000.00	29.919	4,000.00	2,995,860.00	
PUR 43854	2/02/09 2/05/09	92343V10 422271	VERIZON COMMUNICATIONS INC SANFORD BERNSTEIN & CO.		100,000.00	30.402	4,000.00	3,044,210.00	
PUR 44271	1/28/09 2/02/09	92824110 422257	VIROPHARMA INC GOLDMAN SACHS & COMPANY		20,000.00	12.137	600.00	243,338.00	
PUR 44271	1/28/09 2/02/09	92824110 422257	VIROPHARMA INC ITG (CHANNEL)		20,000.00	12.081	300.00	241,928.00	
PUR 44271	1/28/09 2/02/09	92824110 422257	VIROPHARMA INC JANNEY MONTGOMERY SCOTT		30,000.00	12.106	900.00	364,089.00	
PUR 44271	1/29/09 2/03/09	92824110 422262	VIROPHARMA INC GOLDMAN SACHS & COMPANY		15,000.00	12.142	450.00	182,574.00	
PUR 44271	1/29/09 2/03/09	92824110 422262	VIROPHARMA INC ITG (CHANNEL)		15,000.00	12.152	225.00	182,500.50	
PUR 44271	1/30/09 2/04/09	92824110 422267	VIROPHARMA INC GOLDMAN SACHS & COMPANY		30,000.00	11.979	900.00	360,276.00	

PUR 44271	1/30/09 2/04/09	92824110 422267	VIROPHARMA INC ITG (CHANNEL)	20,000.00	11.996	300.00	240,216.00
PUR 44271	2/03/09 2/06/09	92824110 422276	VIROPHARMA INC CREDIT SUISSE SEC (USA) LLC	40,000.00	11.745	1,200.00	471,012.00
PUR 44271	2/04/09 2/09/09	92824110 422281	VIROPHARMA INC UBS WARBURG LLC	30,000.00	12.292	900.00	369,645.00

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PUR 44271	2/05/09 2/10/09	92824110 422286	VIROPHARMA INC UBS WARBURG LLC		30,000.00	12.034	900.00	361,929.00	
PUR 44271	2/06/09 2/11/09	92824110 422290	VIROPHARMA INC UBS WARBURG LLC		30,000.00	12.160	900.00	365,709.00	
PUR 44271	2/09/09 2/12/09	92824110 422293	VIROPHARMA INC UBS WARBURG LLC		120,000.00	6.353	3,600.00	765,996.00	
PUR 44271	2/10/09 2/13/09	92824110 422296	VIROPHARMA INC JEFFERIES & COMPANY		90,000.00	6.270	2,700.00	567,018.00	
PUR 44271	2/11/09 2/17/09	92824110 422300	VIROPHARMA INC BARCLAYS CAPITAL (DOMESTIC)		100,000.00	6.396	3,000.00	642,620.00	
PUR 44215	1/30/09 2/04/09	93142210 422267	WALGREEN CO. JP MORGAN		50,000.00	27.834	2,000.00	1,393,695.00	
PUR 44523	1/28/09 2/02/09	94974610 422257	WELLS FARGO & COMPANY COWEN AND CO., LLC		1,000,000.00	20.217	40,000.00	20,257,100.00	
PUR 41913	1/29/09 2/03/09	98302410 422262	WYETH MORGAN STANLEY		100,000.00	43.609	4,000.00	4,364,860.00	
PUR 41913	2/02/09 2/05/09	98302410 422271	WYETH COWEN AND CO., LLC		60,000.00	43.462	2,400.00	2,610,096.00	
PUR 41913	2/02/09 2/05/09	98302410 422271	WYETH SANFORD BERNSTEIN & CO.		40,000.00	43.381	1,600.00	1,736,824.00	
PUR 41913	2/03/09 2/06/09	98302410 422276	WYETH JP MORGAN		100,000.00	43.586	4,000.00	4,362,630.00	
PUR 41913	2/05/09 2/10/09	98302410 422286	WYETH JP MORGAN		100,000.00	42.980	4,000.00	4,302,010.00	
PUR 41913	2/19/09 2/24/09	98302410 422322	WYETH DEUTSCHE BANK AG (DOMESTIC)		100,000.00	43.059	4,000.00	4,309,910.00	

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PUR 43304	1/28/09 2/02/09	98970110 422257	ZIONS BANCORP GOLDMAN SACHS & COMPANY		40,000.00	16.236	1,200.00	650,624.00	
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SUBTOTAL STOCK PURCHASES:					13,139,200.00		478,599.59	243,703,432.78	
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TOTAL FUND PURCHASES:					13,139,200.00		478,599.59	243,703,432.78	
SALES OF STOCK AND OTHER EQUITIES									

SALE 40683	1/28/09 2/02/09	00206R10 422258	AT&T INC. MORGAN STANLEY		100,000.00	25.491	14.28 4,000.00	2,545,105.72	-767,601.28
SALE 40683	2/02/09 2/05/09	00206R10 422272	AT&T INC. MORGAN STANLEY		100,000.00	24.711	13.84 4,000.00	2,467,066.16	-845,640.84
SALE 40683	2/03/09 2/06/09	00206R10 422277	AT&T INC. SANFORD BERNSTEIN & CO.		100,000.00	25.138	14.08 4,000.00	2,509,775.92	-802,931.08
SALE	2/06/09	00206R10	AT&T INC.				14.63		

40683	2/11/09	422291	JP MORGAN	100,000.00	26.116	4,000.00	2,607,575.37	-705,131.63
SALE	1/30/09	00282410	ABBOTT LABORATORIES			15.58		
39882	2/04/09	422268	JP MORGAN	50,000.00	55.626	2,000.00	2,779,289.42	324,462.23
SALE	2/11/09	00507V10	ACTIVISION BLIZZARD INC			5.35		
43173	2/17/09	422301	BARCLAYS CAPITAL (DOMESTIC)	100,000.00	9.553	3,000.00	952,294.65	-171,532.99
SALE	2/13/09	00507V10	ACTIVISION BLIZZARD INC			5.27		
43173	2/19/09	422310	BARCLAYS CAPITAL (DOMESTIC)	100,000.00	9.398	3,000.00	936,754.73	-187,072.91
SALE	2/19/09	00507V10	ACTIVISION BLIZZARD INC			10.72		
43173	2/24/09	422323	BARCLAYS CAPITAL (DOMESTIC)	200,000.00	9.569	6,000.00	1,907,829.28	-339,826.00
SALE	2/24/09	00507V10	ACTIVISION BLIZZARD INC			5.44		
43173	2/27/09	422337	UBS WARBURG LLC	100,000.00	9.699	3,000.00	966,854.56	-
156,973.08								

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SALE	1/28/09	00817Y10	AETNA INC				9.43		
43437	2/02/09	422258	MORGAN STANLEY		50,000.00	33.658	2,000.00	1,680,890.57	363,281.24
SALE	1/28/09	00817Y10	AETNA INC				18.66		
43437	2/02/09	422258	MORGAN STANLEY		100,000.00	33.319	4,000.00	3,327,841.34	692,622.67
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					150,000.00	33.432	28.09 6,000.00	5,008,731.91	1,055,903.91
SALE	1/30/09	00817Y10	AETNA INC				8.77		
43437	2/04/09	422268	JP MORGAN		50,000.00	31.306	2,000.00	1,563,271.23	245,661.90
SALE	2/04/09	00817Y10	AETNA INC				18.21		
43437	2/09/09	422282	SANFORD BERNSTEIN & CO.		100,000.00	32.511	4,000.00	3,247,091.79	611,873.12
SALE	2/23/09	00817Y10	AETNA INC				15.63		
43437	2/26/09	422333	SANFORD BERNSTEIN & CO.		100,000.00	27.898	4,000.00	2,785,764.37	150,545.70
SALE	2/24/09	00817Y10	AETNA INC				15.79		
43437	2/27/09	422337	SOLEIL SECURITIES CORP.		100,000.00	28.187	4,000.00	2,814,684.21	179,465.55
SALE	2/17/09	00825210	AFFILIATED MANAGERS GROUP I				1.18		
39885	2/20/09	422314	CITIGROUP/CITIBANK DOMESTIC		5,000.00	42.020	200.00	209,898.82	-115,831.50
SALE	2/17/09	00825210	AFFILIATED MANAGERS GROUP I				5.80		
39885	2/20/09	422314	SANFORD BERNSTEIN & CO.		25,000.00	41.405	1,000.00	1,034,119.20	-594,532.38
SALE	2/10/09	03042010	AMERICAN WATER WORKS CO. IN				2.40		
40888	2/13/09	422297	LANGEN MCALENNY		20,000.00	21.364	800.00	426,473.60	14,564.73
SALE	2/11/09	03042010	AMERICAN WATER WORKS CO. IN				2.37		
40888	2/17/09	422301	KEEFE BRUYETTE & WOODS INC.		20,000.00	21.112	800.00	421,433.63	9,524.76
SALE	2/04/09	03116210	AMGEN INC.				31.83		
39886	2/09/09	422282	CREDIT SUISSE SEC (USA) LLC		100,000.00	56.825	3,000.00	5,679,418.17	-56,311.12

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SALE	2/06/09	03529010	ANIXTER INTERNATIONAL INC.				6.07		
39891	2/11/09	422291	DEUTSCHE BANK AG (DOMESTIC)		30,000.00	36.104	1,200.00	1,081,904.93	-527,157.40
SALE	1/28/09	03783310	APPLE INC.				10.32		
39881	2/02/09	422258	GOLDMAN SACHS & COMPANY		20,000.00	92.092	600.00	1,841,225.68	203,817.16
SALE	1/30/09	03783310	APPLE INC.				5.13		
39881	2/04/09	422268	GOLDMAN SACHS & COMPANY		10,000.00	91.541	300.00	915,100.87	96,396.61
SALE	2/04/09	03783310	APPLE INC.				10.57		
39881	2/09/09	422282	CREDIT SUISSE SEC (USA) LLC		20,000.00	94.363	600.00	1,886,643.43	249,234.91
SALE	2/10/09	03783310	APPLE INC.				11.32		
39881	2/13/09	422297	JEFFERIES & COMPANY		20,000.00	101.02	600.00	2,019,834.68	382,426.16

SALE 39881	2/19/09 2/24/09	03783310 422323	APPLE INC. BARCLAYS CAPITAL (DOMESTIC)	10,000.00	92.163	5.17 300.00	921,322.83	102,618.57
SALE 39889	2/19/09 2/24/09	04269010 422323	ARRIS GROUP INC. BARCLAYS CAPITAL (DOMESTIC)	100,000.00	6.772	3.80 3,000.00	674,196.20	-125,800.81
SALE 39889 78,925.32	2/20/09 2/25/09	04269010 422328	ARRIS GROUP INC. UBS WARBURG LLC	50,000.00	6.452	1.81 1,500.00	321,073.19	-
SALE 39889	2/23/09 2/26/09	04269010 422333	ARRIS GROUP INC. CREDIT SUISSE SEC (USA) LLC	50,000.00	6.117	1.72 1,500.00	304,343.28	-95,655.23
SALE 44007	1/28/09 2/02/09	06405810 422258	BANK OF NEW YORK MELLON COR JP MORGAN	40,000.00	26.010	5.83 1,600.00	1,038,802.17	-67,570.52
SALE 44007	2/03/09 2/06/09	06405810 422277	BANK OF NEW YORK MELLON COR DEUTSCHE BANK AG (DOMESTIC)	60,000.00	27.017	9.08 2,400.00	1,618,598.92	-40,960.11
SALE 44007	2/04/09 2/09/09	06405810 422282	BANK OF NEW YORK MELLON COR BARCLAYS CAPITAL (DOMESTIC)	40,000.00	27.754	6.22 1,600.00	1,108,549.78	2,177.09
SALE 44007	2/06/09 2/11/09	06405810 422291	BANK OF NEW YORK MELLON COR DEUTSCHE BANK AG (DOMESTIC)	40,000.00	28.275	6.34 1,600.00	1,129,385.66	23,012.97

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SALE 44007	2/12/09 2/18/09	06405810 422306	BANK OF NEW YORK MELLON COR DEUTSCHE BANK AG (DOMESTIC)		40,000.00	26.085	5.84 1,600.00	1,041,810.16	-64,562.53
SALE 44007	2/13/09 2/19/09	06405810 422310	BANK OF NEW YORK MELLON COR FRIEDMAN BILLINGS RAMSEY		20,000.00	25.927	2.91 800.00	517,741.09	-35,445.25
SALE 39895	2/06/09 2/11/09	08442310 422291	WR BERKLEY CORP DEUTSCHE BANK AG (DOMESTIC)		40,000.00	25.277	5.67 1,600.00	1,009,454.33	354,441.78
SALE 39895	2/13/09 2/19/09	08442310 422310	WR BERKLEY CORP SOLEIL SECURITIES CORP.		40,000.00	23.500	5.27 1,600.00	938,402.73	283,390.18
SALE 39895	2/20/09 2/25/09	08442310 422328	WR BERKLEY CORP RBC CAPITAL (DOMESTIC)		40,000.00	21.196	4.75 1,600.00	846,219.25	191,206.70
SALE 44449	2/18/09 2/23/09	09062X10 422318	BIOGEN IDEC INC JEFFERIES & COMPANY		90,000.00	50.983	25.70 2,700.00	4,585,708.30	244,283.80
SALE 44449	2/19/09 2/24/09	09062X10 422323	BIOGEN IDEC INC BARCLAYS CAPITAL (DOMESTIC)		110,000.00	51.047	31.45 3,300.00	5,611,838.55	305,653.05
SALE 39897	2/04/09 2/09/09	11012210 422282	BRISTOL-MYERS SQUIBB CO. SANFORD BERNSTEIN & CO.		100,000.00	22.718	12.73 4,000.00	2,267,807.27	-515,273.91
SALE 39897	2/06/09 2/11/09	11012210 422291	BRISTOL-MYERS SQUIBB CO. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	23.113	12.95 4,000.00	2,307,307.05	-475,774.13
SALE 43755	2/13/09 2/19/09	12589610 422310	CMS ENERGY CORP. SOLEIL SECURITIES CORP.		100,000.00	11.484	6.44 4,000.00	1,144,363.56	135,983.25
SALE 41263	2/02/09 2/05/09	12673P10 422272	CA INC. MORGAN STANLEY		200,000.00	17.782	19.92 8,000.00	3,548,360.08	-972,050.18
SALE 41263	2/04/09 2/09/09	12673P10 422282	CA INC. SANFORD BERNSTEIN & CO.		100,000.00	18.125	10.16 4,000.00	1,808,499.84	-451,705.29
SALE 41263	2/06/09 2/11/09	12673P10 422291	CA INC. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	18.348	10.28 4,000.00	1,830,749.72	-429,455.41

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SALE 41263	2/09/09 2/12/09	12673P10 422294	CA INC. SANFORD BERNSTEIN & CO.		200,000.00	18.528	20.76 8,000.00	3,697,599.24	-822,811.02
SALE 41263	2/10/09 2/13/09	12673P10 422297	CA INC. SOLEIL SECURITIES CORP.		100,000.00	18.286	10.24 4,000.00	1,824,559.76	-435,645.37
SALE	2/11/09	12673P10	CA INC.				10.22		

41263	2/17/09	422301	CRAIG-HALLUM CAPITAL GRP LL	100,000.00	18.234	4,000.00	1,819,339.78	-440,865.35
SALE	2/12/09	12673P10	CA INC.			10.14		
41263	2/18/09	422306	MERRILL LYNCH (RESEARCH)	100,000.00	18.095	4,000.00	1,805,509.86	-454,695.27
SALE	2/13/09	12673P10	CA INC.			10.48		
41263	2/19/09	422310	SOLEIL SECURITIES CORP.	100,000.00	18.704	4,000.00	1,866,349.52	-393,855.61
SALE	1/30/09	12686C10	CABLEVISION SYSTEMS-NY GRP-			2.68		
39907	2/04/09	422268	JP MORGAN	30,000.00	15.950	1,200.00	477,285.32	-389,312.16
SALE	2/02/09	12686C10	CABLEVISION SYSTEMS-NY GRP-			3.48		
39907	2/05/09	422272	MORGAN STANLEY	40,000.00	15.526	1,600.00	619,416.52	-536,046.79
SALE	2/04/09	12686C10	CABLEVISION SYSTEMS-NY GRP-			3.32		
39907	2/09/09	422282	BARCLAYS CAPITAL (DOMESTIC)	40,000.00	14.820	1,600.00	591,212.68	-564,250.63
SALE	2/06/09	12686C10	CABLEVISION SYSTEMS-NY GRP-			5.10		
39907	2/11/09	422291	DEUTSCHE BANK AG (DOMESTIC)	60,000.00	15.153	2,400.00	906,756.90	-826,438.06
SALE	2/10/09	12686C10	CABLEVISION SYSTEMS-NY GRP-			4.13		
39907	2/13/09	422297	LANGEN MCALENNY	50,000.00	14.717	2,000.00	733,820.87	-710,508.26
SALE	2/17/09	15678210	CERNER CORP.			2.13		
43671	2/20/09	422314	UBS WARBURG LLC	10,000.00	37.965	300.00	379,344.87	14,686.13
SALE	2/06/09	19121610	COCA-COLA CO. (THE)			24.36		
39941	2/11/09	422291	BARCLAYS CAPITAL (DOMESTIC)	100,000.00	43.498	4,000.00	4,345,745.64	-18,140.00
SALE	2/04/09	19259P30	COINSTAR INC.			1.31		
42814	2/09/09	422282	CREDIT SUISSE SEC (USA) LLC	10,000.00	23.300	300.00	232,702.69	-69,246.08

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SALE	2/04/09	19259P30	COINSTAR INC.			1.31			
42814	2/09/09	422282	ITG (CHANNEL)		10,000.00	23.282	150.00	232,663.69	-69,285.08
SALE	2/06/09	19259P30	COINSTAR INC.			2.77			
42814	2/11/09	422291	UBS WARBURG LLC		20,000.00	24.676	600.00	492,915.23	-110,982.31
SALE	2/13/09	19259P30	COINSTAR INC.			1.48			
42814	2/19/09	422310	BARCLAYS CAPITAL (DOMESTIC)		10,000.00	26.409	300.00	263,789.52	-38,159.25
SALE	2/10/09	21037110	CONSTELLATION ENERGY GROUP			10.16			
43011	2/13/09	422297	SOLEIL SECURITIES CORP.		70,000.00	25.899	2,800.00	1,810,140.84	86,369.01
SALE	2/11/09	21037110	CONSTELLATION ENERGY GROUP			4.21			
43011	2/17/09	422301	SOLEIL SECURITIES CORP.		30,000.00	25.046	1,200.00	750,178.79	11,419.43
SALE	2/06/09	23331A10	DR HORTON INC			15.94			
44524	2/11/09	422291	BARCLAYS CAPITAL (DOMESTIC)		300,000.00	9.487	12,000.00	2,834,204.06	827,551.20
SALE	2/06/09	25470M10	DISH NETWORKS			45.49			
44447	2/11/09	422291	UBS WARBURG LLC		600,000.00	13.539	18,000.00	8,105,054.51	1,212,814.51
SALE	1/28/09	25674610	DOLLAR TREE INC			4.87			
42996	2/02/09	422258	GOLDMAN SACHS & COMPANY		20,000.00	43.416	600.00	867,707.13	129,602.17
SALE	1/28/09	26875P10	EOG RESOURCES INC			7.77			
43747	2/02/09	422258	MORGAN STANLEY		20,000.00	69.308	800.00	1,385,346.23	-88,613.54
SALE	2/10/09	26875P10	EOG RESOURCES INC			7.87			
43747	2/13/09	422297	LANGEN MCALENNY		20,000.00	70.237	800.00	1,403,936.13	-70,023.64
SALE	2/06/09	27864210	EBAY INC			30.42			
42970	2/11/09	422291	UBS WARBURG LLC		400,000.00	13.578	12,000.00	5,419,329.58	-2,839,314.60
SALE	2/03/09	29084Q10	EMCOR GROUP INC.			2.35			
39915	2/06/09	422277	DEUTSCHE BANK AG (DOMESTIC)		20,000.00	20.953	800.00	418,253.65	183,401.39
SALE	2/04/09	29084Q10	EMCOR GROUP INC.			2.40			
39915	2/09/09	422282	BARCLAYS CAPITAL (DOMESTIC)		20,000.00	21.410	800.00	427,391.60	192,539.34

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SALE 39915	2/05/09 2/10/09	29084Q10 422287	EMCOR GROUP INC. DEUTSCHE BANK AG (DOMESTIC)	20,000.00	21.032	2.36 800.00	419,839.64	184,987.38
SALE 39995	1/28/09 2/02/09	30231G10 422258	EXXON MOBIL CORP. JP MORGAN	20,000.00	78.667	8.82 800.00	1,572,527.18	1,017,204.16
SALE 39995	1/30/09 2/04/09	30231G10 422268	EXXON MOBIL CORP. JP MORGAN	50,000.00	77.978	21.84 2,000.00	3,896,868.16	2,508,560.62
SALE 39995	2/06/09 2/11/09	30231G10 422291	EXXON MOBIL CORP. DEUTSCHE BANK AG (DOMESTIC)	30,000.00	79.860	13.42 1,200.00	2,394,583.58	1,561,599.05
SALE 39995	2/13/09 2/19/09	30231G10 422310	EXXON MOBIL CORP. SOLEIL SECURITIES CORP.	20,000.00	75.255	8.43 800.00	1,504,297.57	948,974.55
SALE 39921	2/04/09 2/09/09	31428X10 422282	FEDEX CORP. BARCLAYS CAPITAL (DOMESTIC)	100,000.00	51.484	28.84 4,000.00	5,144,351.16	-4,078,824.87
SALE 39921	2/06/09 2/11/09	31428X10 422291	FEDEX CORP. BARCLAYS CAPITAL (DOMESTIC)	150,000.00	55.243	46.41 6,000.00	8,280,448.59	-5,554,315.45
SALE 39921	2/10/09 2/13/09	31428X10 422297	FEDEX CORP. LANGEN MCALENNY	20,000.00	53.242	5.97 800.00	1,064,030.03	-780,605.18
SALE 39921	2/11/09 2/17/09	31428X10 422301	FEDEX CORP. FOX-PITT KLTON CCHRN CRN WA	100,000.00	52.481	29.39 4,000.00	5,244,100.61	-3,979,075.42
SALE 41916	2/12/09 2/18/09	38238810 422306	GOODRICH CORP. MERRILL LYNCH (RESEARCH)	100,000.00	38.613	21.63 4,000.00	3,857,298.37	-996,514.83
SALE 41916	2/24/09 2/27/09	38238810 422337	GOODRICH CORP. SOLEIL SECURITIES CORP.	100,000.00	34.230	19.17 4,000.00	3,418,970.83	-1,434,842.37
SALE 39926	1/30/09 2/04/09	38259P50 422268	GOOGLE INC. GOLDMAN SACHS & COMPANY	3,000.00	341.54	5.74 90.00	1,024,532.06	-287,384.32
SALE 39926	2/03/09 2/06/09	38259P50 422277	GOOGLE INC. CREDIT SUISSE SEC (USA) LLC	3,000.00	334.66	5.63 90.00	1,003,904.77	-308,011.62

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SALE 41699	2/06/09 2/11/09	41387510 422291	HARRIS CORP. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	44.518	24.93 4,000.00	4,447,735.07	-351,222.73
SALE 39930	2/06/09 2/11/09	42786610 422291	HERSHEY FOODS CORP. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	37.080	20.77 4,000.00	3,703,939.23	187,931.59
SALE 41202	2/11/09 2/17/09	42829110 422301	HEXCEL CORP. KEEFE BRUYETTE & WOODS INC.		100,000.00	8.526	4.78 4,000.00	848,555.22	-1,233,418.83
SALE 39928	2/10/09 2/13/09	43575830 422297	HOLLY CORP. LANGEN MCALENNY		20,000.00	25.660	2.88 800.00	512,391.12	-265,269.05
SALE 39928	2/11/09 2/17/09	43575830 422301	HOLLY CORP. DEUTSCHE BANK AG (DOMESTIC)		40,000.00	25.400	5.70 1,600.00	1,014,402.30	-540,918.03
SALE 39934	2/06/09 2/11/09	45091110 422291	ITT CORP. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	44.964	12.60 2,000.00	2,246,202.40	65,322.16
SALE 39932	1/28/09 2/02/09	45920010 422258	INTL BUSINESS MACHINES CORP JP MORGAN		10,000.00	92.551	5.19 400.00	925,108.81	170,874.61
SALE 39932	1/29/09 2/03/09	45920010 422263	INTL BUSINESS MACHINES CORP JP MORGAN		10,000.00	93.651	5.25 400.00	936,105.75	181,871.55
SALE 39932	2/06/09 2/11/09	45920010 422291	INTL BUSINESS MACHINES CORP DEUTSCHE BANK AG (DOMESTIC)		20,000.00	94.927	10.64 800.00	1,897,735.36	389,266.97
SALE 39938	1/29/09 2/03/09	46603210 422263	J&J SNACK FOODS CORP. GOLDMAN SACHS & COMPANY		20,000.00	34.587	3.88 600.00	691,128.12	96,368.51
SALE 39938	2/03/09 2/06/09	46603210 422277	J&J SNACK FOODS CORP. CREDIT SUISSE SEC (USA) LLC		13,900.00	35.079	2.74 417.00	487,174.19	73,816.26
SALE 39938 6,080.27	2/03/09 2/06/09	46603210 422277	J&J SNACK FOODS CORP. ITG (CHANNEL)		1,100.00	35.281	.22 16.50	38,792.05	
SALE 39938	2/04/09 2/09/09	46603210 422282	J&J SNACK FOODS CORP. CREDIT SUISSE SEC (USA) LLC		10,000.00	34.928	1.96 300.00	348,980.04	51,600.23

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SALE 39938 13,206.05	2/05/09 2/10/09	46603210 422287	J&J SNACK FOODS CORP. ITG (CHANNEL)		2,500.00	35.036	.50 37.50	87,551.00	
SALE 39938	2/05/09 2/10/09	46603210 422287	J&J SNACK FOODS CORP. UBS WARBURG LLC		7,500.00	34.802	1.47 225.00	260,789.28	37,754.43
SALE 39938	2/06/09 2/11/09	46603210 422291	J&J SNACK FOODS CORP. UBS WARBURG LLC		15,000.00	35.065	2.95 450.00	525,523.55	79,453.84
SALE 39938	2/10/09 2/13/09	46603210 422297	J&J SNACK FOODS CORP. JEFFERIES & COMPANY		10,000.00	34.690	1.95 300.00	346,597.05	49,217.24
SALE 39940	2/17/09 2/20/09	46625H10 422314	J.P. MORGAN CHASE & CO. WACHOVIA SECURITIES, INC.		200,000.00	22.551	25.26 8,000.00	4,502,214.74	-1,911,734.11
SALE 41682	2/06/09 2/11/09	47012E10 422291	JAKKS PACIFIC, INC. UBS WARBURG LLC		30,000.00	18.055	3.04 900.00	540,758.96	-130,006.34
SALE 39939	2/06/09 2/11/09	47816010 422291	JOHNSON & JOHNSON SANFORD BERNSTEIN & CO.		150,000.00	58.523	49.16 6,000.00	8,772,445.84	3,331,112.47
SALE 39942	2/13/09 2/19/09	48517030 422310	KANSAS CITY SOUTHERN FRIEDMAN BILLINGS RAMSEY		50,000.00	19.869	5.57 2,000.00	991,439.43	-372,104.59
SALE 39942	2/19/09 2/24/09	48517030 422323	KANSAS CITY SOUTHERN DEUTSCHE BANK AG (DOMESTIC)		20,000.00	19.356	2.17 800.00	386,317.83	-159,099.78
SALE 43455	2/06/09 2/11/09	53071M50 422291	LIBERTY MEDIA CORP UBS WARBURG LLC		50,000.00	19.203	5.38 1,500.00	958,664.62	164,189.44
SALE 39948	1/29/09 2/03/09	53418710 422263	LINCOLN NATIONAL CORP. JP MORGAN		20,000.00	17.556	1.97 800.00	350,318.03	-336,402.90
SALE 39948	2/17/09 2/20/09	53418710 422314	LINCOLN NATIONAL CORP. WACHOVIA SECURITIES, INC.		100,000.00	12.904	7.23 4,000.00	1,286,372.77	-2,147,231.86
SALE 39948	2/20/09 2/25/09	53418710 422328	LINCOLN NATIONAL CORP. RBC CAPITAL (DOMESTIC)		20,000.00	11.177	1.26 800.00	222,740.74	-463,980.19

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SALE 41563	2/20/09 2/25/09	53555510 422328	LINDSAY CORP. RBC CAPITAL (DOMESTIC)		20,000.00	26.783	3.00 800.00	534,851.00	-1,002,675.66
SALE 44270	2/04/09 2/09/09	53591920 422282	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		50,000.00	5.510	1.55 2,000.00	273,498.45	-1,501.24
SALE 40376 46,125.75	1/29/09 2/03/09	57308310 422263	MARTHA STEWART LIVING CL A ITG (CHANNEL)		10,000.00	2.630	.15 100.00	26,194.85	-
SALE 40376	1/29/09 2/03/09	57308310 422263	MARTHA STEWART LIVING CL A MORGAN STANLEY		30,000.00	2.656	.45 1,200.00	78,479.55	-138,482.24
SALE 40376 97,769.46	1/30/09 2/04/09	57308310 422268	MARTHA STEWART LIVING CL A ITG (CHANNEL)		20,000.00	2.354	.27 200.00	46,871.73	-
SALE 40376	1/30/09 2/04/09	57308310 422268	MARTHA STEWART LIVING CL A STIFEL NICOLAUS		110,000.00	2.356	1.46 4,400.00	254,802.54	-540,724.01
SALE 39954	1/28/09 2/02/09	59491810 422258	MICROSOFT CORP. GOLDMAN SACHS & COMPANY		100,000.00	17.961	10.06 3,000.00	1,793,119.94	1,103,399.50
SALE 39954	2/06/09 2/11/09	59491810 422291	MICROSOFT CORP. UBS WARBURG LLC		200,000.00	19.784	22.16 6,000.00	3,950,837.84	2,571,396.95
SALE 43263	2/06/09 2/11/09	61945A10 422291	MOSIAC CO/THE DEUTSCHE BANK AG (DOMESTIC)		20,000.00	44.914	5.04 800.00	897,466.96	167,565.52
SALE 43263	2/17/09 2/20/09	61945A10 422314	MOSIAC CO/THE CITIGROUP/CITIBANK DOMESTIC		5,000.00	40.500	1.14 200.00	202,298.86	19,823.50
SALE 43263	2/17/09 2/20/09	61945A10 422314	MOSIAC CO/THE SANFORD BERNSTEIN & CO.		35,000.00	39.958	7.84 1,400.00	1,397,118.66	119,791.15
SALE 43263	2/20/09 2/25/09	61945A10 422328	MOSIAC CO/THE JP MORGAN		20,000.00	41.428	4.64 800.00	827,757.36	97,855.92
SALE 40323	1/29/09 2/03/09	66680710 422263	NORTHROP GRUMMAN CORP. MORGAN STANLEY		30,000.00	48.690	8.18 1,200.00	1,459,497.82	-830,068.67

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SALE 40323	2/24/09 2/27/09	66680710 422337	NORTHROP GRUMMAN CORP. SOLEIL SECURITIES CORP.		20,000.00	42.367	4.75 800.00	846,539.25	-679,838.41
SALE 43536	1/28/09 2/02/09	67066610 422258	NVIDIA CORP GOLDMAN SACHS & COMPANY		200,000.00	8.625	9.67 6,000.00	1,719,010.33	230,448.66
SALE 43536	1/30/09 2/04/09	67066610 422268	NVIDIA CORP GOLDMAN SACHS & COMPANY		200,000.00	8.021	8.99 6,000.00	1,598,171.01	109,609.34
SALE 41088	2/06/09 2/11/09	68668810 422291	ORMAT TECHNOLOGIES INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	34.645	3.89 800.00	692,096.11	-273,659.75
SALE 41416	2/13/09 2/19/09	69331C10 422310	P G & E CORP FRIEDMAN BILLINGS RAMSEY		30,000.00	37.859	6.37 1,200.00	1,134,569.63	-31,911.70
SALE 41639	1/29/09 2/03/09	70959W10 422263	PENSKE AUTO GROUP INC. MORGAN STANLEY		40,000.00	7.791	1.75 1,600.00	310,050.25	-245,931.96
SALE 41639 318,652.15	2/06/09 2/11/09	70959W10 422291	PENSKE AUTO GROUP INC. ITG (CHANNEL)		59,915.00	8.596	2.89 898.73	514,139.70	-
SALE 41639	2/06/09 2/11/09	70959W10 422291	PENSKE AUTO GROUP INC. SANFORD BERNSTEIN & CO.		120,000.00	8.577	5.77 4,800.00	1,024,398.23	-643,548.40
SALE 41639	2/09/09 2/12/09	70959W10 422294	PENSKE AUTO GROUP INC. INSTINET (DOMESTIC)		20,085.00	8.505	.96 140.60	170,689.40	-108,483.17
SALE 41639	2/09/09 2/12/09	70959W10 422294	PENSKE AUTO GROUP INC. SANFORD BERNSTEIN & CO.		70,000.00	8.484	3.33 2,800.00	591,069.67	-381,899.19
SALE 39963	1/29/09 2/03/09	71708110 422263	PFIZER INC. COWEN AND CO., LLC		200,000.00	15.257	17.09 8,000.00	3,043,402.91	-762,050.97
SALE 39963	2/02/09 2/05/09	71708110 422272	PFIZER INC. MORGAN STANLEY		300,000.00	14.864	24.98 12,000.00	4,447,205.02	-1,260,975.79
SALE 39963	2/05/09 2/10/09	71708110 422287	PFIZER INC. JP MORGAN		200,000.00	14.558	16.31 8,000.00	2,903,583.69	-901,870.19

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SALE 43588	1/29/09 2/03/09	74432010 422263	PRUDENTIAL FINANCIAL INC JP MORGAN		20,000.00	30.491	3.42 800.00	609,020.58	166,279.25
SALE 43588	1/30/09 2/04/09	74432010 422268	PRUDENTIAL FINANCIAL INC JP MORGAN		20,000.00	25.949	2.91 800.00	518,185.09	75,443.76
SALE 43588	2/05/09 2/10/09	74432010 422287	PRUDENTIAL FINANCIAL INC DEUTSCHE BANK AG (DOMESTIC)		60,000.00	26.518	8.92 2,400.00	1,588,683.08	260,459.07
SALE 39968	1/28/09 2/02/09	74531010 422258	PUGET ENERGY INC. ITG (CHANNEL)		75,100.00	29.025	12.21 1,126.50	2,178,631.28	334,479.51
SALE 39968	1/28/09 2/02/09	74531010 422258	PUGET ENERGY INC. MORGAN STANLEY		124,900.00	29.039	20.32 4,996.00	3,622,004.74	554,966.72
SALE 39968	1/29/09 2/03/09	74531010 422263	PUGET ENERGY INC. JP MORGAN		100,000.00	29.085	16.29 4,000.00	2,904,503.71	448,908.81
SALE 39968	1/30/09 2/04/09	74531010 422268	PUGET ENERGY INC. JP MORGAN		120,000.00	29.369	19.74 4,800.00	3,519,448.26	572,734.39
SALE 39968	2/02/09 2/05/09	74531010 422272	PUGET ENERGY INC. MORGAN STANLEY		280,000.00	29.364	46.05 11,200.00	8,210,673.95	1,335,008.24
SALE 39968	2/03/09 2/06/09	74531010 422277	PUGET ENERGY INC. JP MORGAN		250,000.00	29.324	41.06 10,000.00	7,320,908.94	1,181,921.70
SALE 39968	2/04/09 2/09/09	74531010 422282	PUGET ENERGY INC. BARCLAYS CAPITAL (DOMESTIC)		850,000.00	29.549	140.66 34,000.00	25,082,169.34	4,209,612.73
SALE 41584	2/10/09 2/13/09	75876610 422297	REGAL ENTERTAINMENT GROUP-A LANGEN MCALENNY		50,000.00	9.816	2.75 2,000.00	488,812.25	-269,762.16

SALE 39978	1/28/09 2/02/09	79084910 422258	ST. JUDE MEDICAL INC. MORGAN STANLEY	100,000.00	35.685	19.99 4,000.00	3,564,470.01	1,273,318.60
SALE 39978	2/06/09 2/11/09	79084910 422291	ST. JUDE MEDICAL INC. SANFORD BERNSTEIN & CO.	100,000.00	37.373	20.93 4,000.00	3,733,319.07	1,442,167.66

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SALE 42047	2/13/09 2/19/09	82967N10 422310	SIRIUS XM RADIO INC. INSTINET (PORTAL)		1,700,000.00	.108	1.03 8,500.00	175,098.97	-2,966,872.01
SALE 43667	2/04/09 2/09/09	83269640 422282	JM SMUCKER CO/THE BARCLAYS CAPITAL (DOMESTIC)		40,000.00	44.981	10.08 1,600.00	1,797,633.92	497,194.82
SALE 43667	2/05/09 2/10/09	83269640 422287	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		30,000.00	44.443	7.47 1,200.00	1,332,076.53	356,747.21
SALE 43667	2/06/09 2/11/09	83269640 422291	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		20,000.00	44.375	4.97 800.00	886,695.03	236,475.48
SALE 43667	2/06/09 2/11/09	83269640 422291	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		40,000.00	44.425	9.96 1,600.00	1,775,374.04	474,934.94
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					60,000.00	44.408	14.93 2,400.00	2,662,069.07	711,410.42
SALE 43667	2/10/09 2/13/09	83269640 422297	JM SMUCKER CO/THE LANGEN MCALENNEY		40,000.00	43.020	9.64 1,600.00	1,719,174.36	418,735.26
SALE 43667	2/10/09 2/13/09	83269640 422297	JM SMUCKER CO/THE LANGEN MCALENNEY		40,000.00	42.089	9.43 1,600.00	1,681,946.57	381,507.47
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					80,000.00	42.554	19.07 3,200.00	3,401,120.93	800,242.73
SALE 43667	2/11/09 2/17/09	83269640 422301	JM SMUCKER CO/THE KEEFE BRUYETTE & WOODS INC.		40,000.00	42.131	9.44 1,600.00	1,683,626.56	383,187.46
SALE 43667	2/12/09 2/18/09	83269640 422306	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		40,000.00	42.466	9.52 1,600.00	1,697,010.48	396,571.38
SALE 43667	2/13/09 2/19/09	83269640 422310	JM SMUCKER CO/THE SOLEIL SECURITIES CORP.		20,000.00	43.724	4.90 800.00	873,671.10	223,451.55

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SALE 43667	2/17/09 2/20/09	83269640 422314	JM SMUCKER CO/THE WACHOVIA SECURITIES, INC.		20,000.00	42.296	4.74 800.00	845,105.26	194,885.71
SALE 43667	2/19/09 2/24/09	83269640 422323	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		20,000.00	41.656	4.67 800.00	832,319.33	182,099.78
SALE 43667	2/23/09 2/26/09	83269640 422333	JM SMUCKER CO/THE JP MORGAN		30,000.00	40.769	6.85 1,200.00	1,221,851.15	246,521.83
SALE 43667	2/24/09 2/27/09	83269640 422337	JM SMUCKER CO/THE SOLEIL SECURITIES CORP.		20,000.00	40.468	4.54 800.00	808,559.46	158,339.91
SALE 44440	2/03/09 2/06/09	85747710 422277	STATE STREET CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	23.764	2.67 800.00	474,479.33	53,173.73
SALE 44440	2/05/09 2/10/09	85747710 422287	STATE STREET CORP. BARCLAYS CAPITAL (DOMESTIC)		180,000.00	26.147	26.36 7,200.00	4,699,269.64	907,519.24
SALE 44440	2/06/09 2/11/09	85747710 422291	STATE STREET CORP. JP MORGAN		300,000.00	30.540	51.31 12,000.00	9,150,038.69	2,830,454.69
SALE 40599	1/29/09 2/03/09	87157D10 422263	SYNAPTICS INCORPORATED GOLDMAN SACHS & COMPANY		20,000.00	24.835	2.79 600.00	496,105.21	42,251.98

SALE 40599	1/30/09 2/04/09	87157D10 422268	SYNAPTICS INCORPORATED GOLDMAN SACHS & COMPANY	20,000.00	23.738	2.66 600.00	474,153.34	20,300.11
SALE 40599	2/02/09 2/05/09	87157D10 422272	SYNAPTICS INCORPORATED GOLDMAN SACHS & COMPANY	20,000.00	23.396	2.63 600.00	467,325.37	13,472.14
SALE 40599	2/03/09 2/06/09	87157D10 422277	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (USA) LLC	20,000.00	23.358	2.62 600.00	466,551.38	12,698.15
SALE 40599	2/04/09 2/09/09	87157D10 422282	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (USA) LLC	20,000.00	25.264	2.83 600.00	504,671.17	50,817.94
SALE 40599	2/06/09 2/11/09	87157D10 422291	SYNAPTICS INCORPORATED UBS WARBURG LLC	20,000.00	26.340	2.96 600.00	526,195.04	72,341.81

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SALE 42954	2/06/09 2/11/09	87160710 422291	SYNOPSYS INC UBS WARBURG LLC		50,000.00	19.867	5.57 1,500.00	991,854.43	-17,479.66
SALE 42954	2/10/09 2/13/09	87160710 422297	SYNOPSYS INC JEFFERIES & COMPANY		50,000.00	19.602	5.49 1,500.00	978,584.51	-30,749.58
SALE 42954	2/13/09 2/19/09	87160710 422310	SYNOPSYS INC BARCLAYS CAPITAL (DOMESTIC)		50,000.00	19.532	5.47 1,500.00	975,099.53	-34,234.56
SALE 42954	2/24/09 2/27/09	87160710 422337	SYNOPSYS INC CREDIT SUISSE SEC (USA) LLC		10,000.00	19.021	1.07 300.00	189,912.93	-11,953.89
SALE 42954	2/24/09 2/27/09	87160710 422337	SYNOPSYS INC UBS WARBURG LLC		40,000.00	18.955	4.25 1,200.00	756,995.75	-50,471.52
SALE 39984	2/06/09 2/11/09	88731710 422291	TIME WARNER INC. JP MORGAN		400,000.00	9.663	21.65 16,000.00	3,849,018.35	-2,228,145.68
SALE 39986 226,720.40	2/06/09 2/11/09	90984P10 422291	UNITED COMMUNITY BANKS, INC UBS WARBURG LLC		20,000.00	4.476	.51 600.00	88,927.49	-
SALE 39986	2/13/09 2/19/09	90984P10 422310	UNITED COMMUNITY BANKS, INC BARCLAYS CAPITAL (DOMESTIC)		86,000.00	3.476	1.68 2,580.00	296,362.92	-1,060,922.99
SALE 39986	2/17/09 2/20/09	90984P10 422314	UNITED COMMUNITY BANKS, INC BARCLAYS CAPITAL (DOMESTIC)		14,000.00	3.108	.25 420.00	43,093.15	-177,860.37
SALE 43735	2/03/09 2/06/09	91131210 422277	UNITED PARCEL SERVICE-CL B DEUTSCHE BANK AG (DOMESTIC)		100,000.00	44.975	25.19 4,000.00	4,493,454.81	-648,371.86
SALE 40418	2/06/09 2/11/09	91324P10 422291	UNITEDHEALTH GROUP INC JP MORGAN		100,000.00	28.965	16.23 4,000.00	2,892,513.77	-278,079.56
SALE 43553	1/28/09 2/02/09	91704710 422258	URBAN OUTFITTERS INC GOLDMAN SACHS & COMPANY		30,000.00	17.088	2.88 900.00	511,749.12	-79,225.68
SALE 43553	1/30/09 2/04/09	91704710 422268	URBAN OUTFITTERS INC GOLDMAN SACHS & COMPANY		20,000.00	15.739	1.77 600.00	314,172.23	-79,810.97

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SALE 43854	2/24/09 2/27/09	92343V10 422337	VERIZON COMMUNICATIONS INC PACIFIC CREST SECURITIES		72,000.00	27.860	11.24 2,880.00	2,003,021.56	-131,843.24
SALE 43854	2/24/09 2/27/09	92343V10 422337	VERIZON COMMUNICATIONS INC SOLEIL SECURITIES CORP.		28,000.00	27.898	4.38 1,120.00	780,008.42	-50,216.78
SALE 39992	2/06/09 2/11/09	93114210 422291	WAL-MART STORES, INC. JP MORGAN		100,000.00	49.885	27.94 4,000.00	4,984,432.06	3,025,788.47
SALE 43669	2/06/09 2/11/09	93439040 422291	WARNACO GROUP INC DEUTSCHE BANK AG (DOMESTIC)		50,000.00	24.248	6.79 2,000.00	1,210,408.21	357,960.38
SALE 43669	2/13/09 2/19/09	93439040 422310	WARNACO GROUP INC SOLEIL SECURITIES CORP.		50,000.00	22.647	6.35 2,000.00	1,130,358.65	277,910.82
SALE	2/06/09	94973V10	WELLPOINT INC				12.86		

44058	2/11/09	422291	DEUTSCHE BANK AG (DOMESTIC)	50,000.00	45.909	2,000.00	2,293,447.14	442,105.00
SALE	2/24/09	94973V10	WELLPOINT INC			11.27		
44058	2/27/09	422337	BOENNING & SCATTERGOOD	50,000.00	40.220	2,000.00	2,008,988.73	157,646.59
SALE	2/20/09	94974610	WELLS FARGO & COMPANY			28.14		
44523	2/25/09	422328	PACIFIC CREST SECURITIES	500,000.00	10.049	20,000.00	5,004,671.86	-5,123,878.14
SALE	2/23/09	94974610	WELLS FARGO & COMPANY			12.82		
44523	2/26/09	422333	SANFORD BERNSTEIN & CO.	200,000.00	11.446	8,000.00	2,281,087.18	-1,770,332.82
SALE	2/24/09	94974610	WELLS FARGO & COMPANY			6.41		
44523	2/27/09	422337	SOLEIL SECURITIES CORP.	100,000.00	11.441	4,000.00	1,140,063.59	-885,646.41
SALE	1/28/09	98433210	YAHOO! INC.			3.42		
39997	2/02/09	422258	GOLDMAN SACHS & COMPANY	50,000.00	12.199	1,500.00	608,451.58	-170,850.42
SUBTOTAL STOCK SALES:				16,776,000.00		2,084.84	371,543,127.91	-19,757,770.28
						570,737.83		
TOTAL FUND SALES:				16,776,000.00		2,084.84	371,543,127.91	-19,757,770.28
						570,737.83		
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PURCHASE OF FIXED INCOME SECURITIES										
PUR	1/29/09	001031AF	AEP INDUSTRIES INC	7.8750		24.674				
44621	2/03/09	287031	LOGAN CIRCLE	3/15/13	100,000.00	58.000		58,000.00		
PUR	1/29/09	001031AF	AEP INDUSTRIES INC	7.8750		24.674				
44621	2/03/09	287031	LOGAN CIRCLE	3/15/13	100,000.00	58.000		58,000.00		
PUR	2/19/09	029171AC	AMERICAN REAL ESTATE PROPER	8.1250		11.197				
42254	2/24/09	287031	LOGAN CIRCLE	6/01/12	75,000.00	91.750		68,812.50		
PUR	2/06/09	060505DR	BANK OF AMERICA CORP	8.0000		19.256				
44775	2/11/09	287031	LOGAN CIRCLE	12/29/49	205,000.00	41.500		85,075.00		
PUR	2/18/09	090613AD	BIOMET INC	10.3750		11.924				
44863	2/23/09	287031	LOGAN CIRCLE	10/15/17	260,000.00	91.750		238,550.00		
PUR	2/13/09	1248EPAC	CCO HLDGS LLC& CCO	8.7500		14.978				
44836	2/19/09	287031	LOGAN CIRCLE	11/15/13	25,000.00	79.350		19,837.50		
PUR	2/13/09	1248EPAC	CCO HLDGS LLC& CCO	8.7500		15.278				
44836	2/19/09	287031	LOGAN CIRCLE	11/15/13	50,000.00	78.500		39,250.00		
PUR	2/17/09	1248EPAC	CCO HLDGS LLC& CCO	8.7500		13.906				
44836	2/20/09	287031	LOGAN CIRCLE	11/15/13	50,000.00	82.500		41,250.00		
PUR	2/12/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.400				
43098	2/18/09	287031	LOGAN CIRCLE	7/15/15	75,000.00	97.500		73,125.00		
PUR	2/09/09	126304AZ	CSC HOLDINGS INC	8.6250		9.375				
44776	2/12/09	287031	LOGAN CIRCLE	2/15/19	100,000.00	95.196		95,196.00		
PUR	2/11/09	165167CD	CHESAPEAKE ENRGY	9.5000		10.008				
44800	2/17/09	287031	LOGAN CIRCLE	2/15/15	95,000.00	97.750		92,862.50		
PUR	2/17/09	210805CQ	CONTINENTAL AIRLINES 1999-1	6.5450		8.181				
44179	2/20/09	287031	LOGAN CIRCLE	2/02/19	72,380.98	89.000		64,419.07		

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PUR	2/20/09	228227AZ	CROWN CASTLE INT	9.0000		9.618				
44513	2/25/09	287031	LOGAN CIRCLE	1/15/15	25,000.00	97.250		24,312.50		
PUR	2/18/09	27876GBF	ECHOSTAR DBS CORP	7.0000		8.189				
44862	2/23/09	287031	LOGAN CIRCLE	10/01/13	300,000.00	95.500		286,500.00		

PUR 44862	2/18/09 2/23/09	27876GBF 287031	EHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	125,000.00	8.189 95.500		119,375.00
PUR 44862	2/24/09 2/27/09	27876GBF 287031	EHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	35,000.00	8.745 93.500		32,725.00
PUR 44718	2/04/09 2/09/09	28336LBT 287031	EL PASO CORP LOGAN CIRCLE	8.2500 2/15/16	95,000.00	9.125 95.535		90,758.25
PUR 44801	2/11/09 2/17/09	346091BC 287031	FOREST OIL LOGAN CIRCLE	8.5000 2/15/14	255,000.00	9.749 95.150		242,632.50
PUR 42160	2/09/09 2/12/09	35687MAM 287031	FREESCALE SEMICONDUCTOR LOGAN CIRCLE	8.8750 12/15/14	175,000.00	49.936 23.750		41,562.50
PUR 44881	2/19/09 2/24/09	370425SJ 287031	GMAC LLC LOGAN CIRCLE	5.6250 5/15/09	135,000.00	47.307 91.375		123,356.25
PUR 44339	2/17/09 2/20/09	382550AY 287031	GOODYEAR TIRE LOGAN CIRCLE	6.3175 12/01/09	110,000.00	15.433 93.500		102,850.00
PUR 44837	2/13/09 2/19/09	404119BB 287031	HCA INC LOGAN CIRCLE	9.8750 2/15/17	200,000.00	10.500 96.673		193,346.00
PUR 44821	2/12/09 2/18/09	422248AA 287031	HEALTH NET INC LOGAN CIRCLE	6.3750 6/01/17	125,000.00	14.002 63.250		79,062.50
PUR 44821	2/18/09 2/23/09	422248AA 287031	HEALTH NET INC LOGAN CIRCLE	6.3750 6/01/17	75,000.00	13.665 64.500		48,375.00
PUR 44821	2/19/09 2/24/09	422248AA 287031	HEALTH NET INC LOGAN CIRCLE	6.3750 6/01/17	25,000.00	13.667 64.500		16,125.00

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PUR 44613	1/28/09 2/02/09	45661TAF 287031	INERGY LP INERGY FIN LOGAN CIRCLE	8.7500 3/01/15	205,000.00	11.001 90.191		184,891.55	
PUR 44944	2/24/09 2/27/09	45763PAB 287031	INMARSAT FINANCE PLC LOGAN CIRCLE	7.6250 6/30/12	90,000.00	8.494 97.500		87,750.00	
PUR 44838	2/13/09 2/19/09	45928HAA 287031	INTERNATIONAL COAL LOGAN CIRCLE	10.2500 7/15/14	170,000.00	19.404 70.125		119,212.50	
PUR 44947	2/24/09 2/27/09	459745FL 287031	INTERNATIONAL LEASE FIN COR LOGAN CIRCLE	3.5000 4/01/09	45,000.00	76.195 93.500		42,075.00	
PUR 43799	2/04/09 2/09/09	481087AC 287031	VISANT CORP LOGAN CIRCLE	7.6250 10/01/12	55,000.00	10.484 91.500		50,325.00	
PUR 42091	2/10/09 2/13/09	554273AC 287031	MACDERMID INC LOGAN CIRCLE	9.5000 4/15/17	110,000.00	28.702 40.500		44,550.00	
PUR 44426	2/19/09 2/24/09	591709AG 287031	METROPCS WIRELESS INC LOGAN CIRCLE	9.2500 11/01/14	20,000.00	10.158 96.125		19,225.00	
PUR 44514	2/03/09 2/06/09	669936AA 287031	NOVA CHEMICALS CORP MTN BE LOGAN CIRCLE	7.4000 4/01/09	55,000.00	630.51 50.250		27,637.50	
PUR 42391	2/20/09 2/25/09	68383KAB 287031	OPTI CANADA INCORPORATED LOGAN CIRCLE	8.2500 12/15/14	125,000.00	35.212 35.000		43,750.00	
PUR 44774	2/06/09 2/11/09	700690AQ 287031	CAESARS ENTERTAINMEN LOGAN CIRCLE	7.8800 3/15/10	175,000.00	154.64 32.000		56,000.00	
PUR 42311	2/03/09 2/06/09	75524TAA 287031	REABLE THERAPEUTICS LOGAN CIRCLE	11.7500 11/15/14	25,000.00	23.183 64.500		16,125.00	
PUR 42182	2/04/09 2/09/09	87952VAB 287031	TELESAT CANADA LOGAN CIRCLE	12.5000 11/01/17	20,000.00	19.849 70.000		14,000.00	
PUR 44341	2/06/09 2/11/09	90333HAD 287031	U S I HLDGS CORP LOGAN CIRCLE	5.1125 11/15/14	917,000.00	22.809 44.000		403,480.00	

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PUR 44341	2/06/09 2/11/09	90333HAD 287031	U S I HLDGS CORP LOGAN CIRCLE	5.1125 11/15/14	917,000.00	22.809 44.000	403,480.00	
PUR 44911	2/23/09 2/26/09	94106LAU 287031	WASTE MANAGEMENT LOGAN CIRCLE	7.3750 3/11/19	100,000.00	7.391 99.882	99,882.00	
-			SUBTOTAL FIXED PURCHASES:		5,916,380.98		3,947,741.62	
-			TOTAL FUND PURCHASES:		5,916,380.98		3,947,741.62	
SALES OF FIXED INCOME SECURITIES								
SALE 42152	2/18/09 2/23/09	090613AE 287031	BIOMET INC LOGAN CIRCLE	11.6250 10/15/17	230,000.00	11.262 94.750	217,925.00	-16,544.41
SALE 43098	2/04/09 2/09/09	12543DAF 287031	COMMUNITY HEALTH SYSTEMS LOGAN CIRCLE	8.8750 7/15/15	125,000.00	9.976 98.000	122,500.00	3,935.82
SALE 43098	2/11/09 2/17/09	12543DAF 287031	COMMUNITY HEALTH SYSTEMS LOGAN CIRCLE	8.8750 7/15/15	30,000.00	9.976 98.750	29,625.00	1,166.75
SALE 44337	2/04/09 2/09/09	126304AW 287031	CSC HOLDINGS INC LOGAN CIRCLE	8.5000 4/15/14	50,000.00	10.712 100.00	50,000.00	4,325.53
SALE 44337	2/18/09 2/23/09	126304AW 287031	CSC HOLDINGS INC LOGAN CIRCLE	8.5000 4/15/14	50,000.00	10.712 99.000	49,500.00	3,799.62
SALE 44776	2/12/09 2/18/09	126304AZ 287031	CSC HOLDINGS INC LOGAN CIRCLE	8.6250 2/15/19	100,000.00	9.375 97.000	97,000.00	1,799.09
SALE 42255	2/03/09 2/06/09	147448AB 287031	CASELLA WASTE SYSTEMS LOGAN CIRCLE	9.7500 2/01/13	25,000.00	9.854 83.750	20,937.50	-3,977.70
SALE 42083 36.04	2/23/09 2/26/09	21036PAC 287031	CONSTELLATION BRANDS LOGAN CIRCLE	8.1250 1/15/12	60,000.00	8.143 100.00	60,000.00	

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SALE 44179	1/28/09 2/02/09	210805CQ 287031	CONTINENTAL AIRLINES 1999-1 LOGAN CIRCLE	6.5450 2/02/19	5,833.12	9.503 100.00		5,833.12	1,098.04
SALE 43431	1/29/09 2/03/09	27876GBF 287031	EHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	150,000.00	12.581 94.875		142,312.50	21,208.15
SALE 43431	2/04/09 2/09/09	27876GBF 287031	EHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	150,000.00	12.581 96.250		144,375.00	23,191.89
SALE 44862	2/18/09 2/23/09	27876GBF 287031	EHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	300,000.00	8.189 95.625		286,875.00	375.00
SALE 42258	2/20/09 2/25/09	29270UAF 287031	ENERGY PARTNERS LTD LOGAN CIRCLE	9.7500 4/15/14	180,000.00	11.581 30.000		54,000.00	-113,446.48
SALE 42238	2/03/09 2/06/09	382550AX 287031	GOODYEAR TIRE LOGAN CIRCLE	8.6250 12/01/11	355,000.00	8.092 94.000		333,700.00	-25,912.48
SALE 44837	2/13/09 2/19/09	404119BB 287031	HCA INC LOGAN CIRCLE	9.8750 2/15/17	75,000.00	10.500 98.125		73,593.75	1,089.00
SALE 44175	2/09/09 2/12/09	413627BC 287031	HARRAH'S OPERATING LOGAN CIRCLE	10.0000 12/15/18	215,000.00	18.981 23.500		50,525.00	-79,716.93
SALE 44613	1/28/09 2/02/09	45661TAF 287031	INERGY LP INERGY FIN LOGAN CIRCLE	8.7500 3/01/15	205,000.00	11.001 93.000		190,650.00	5,758.45
SALE 44944	2/24/09 2/27/09	45763PAB 287031	INMARSAT FINANCE PLC LOGAN CIRCLE	7.6250 6/30/12	90,000.00	8.494 97.625		87,862.50	112.50
SALE 42239	2/19/09 2/24/09	45763UAC 287031	INMARSAT FINANCE LOGAN CIRCLE	10.3750 11/15/12	75,000.00	9.998 102.00		76,500.00	662.63
SALE 44294	2/06/09 2/11/09	594087AM 287031	MICHAELS STORES LOGAN CIRCLE	11.3750 11/01/16	110,000.00	34.859 28.000		30,800.00	-11,167.41
SALE 43761	2/05/09 2/10/09	690742AA 287031	OWENS CORNING INC LOGAN CIRCLE	6.5000 12/01/16	145,000.00	11.197 75.250		109,112.50	-1,010.72

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SALE 43046	2/03/09 2/06/09	750829AB 287031	RAINBOW NATIONAL SERVICES LOGAN CIRCLE	10.3750 9/01/14	125,000.00	10.090 104.12		130,156.25	3,683.76	
SALE 42098	2/09/09 2/12/09	816074AG 287031	SEITEL INC LOGAN CIRCLE	9.7500 2/14/14	75,000.00	12.365 42.000		31,500.00	-36,338.82	
SALE 43648	2/09/09 2/12/09	817565BF 287031	SERVICE CORP INTL LOGAN CIRCLE	7.0000 6/15/17	100,000.00	11.070 92.375		92,375.00	14,196.06	
SALE 44297	2/23/09 2/26/09	857689AV 287031	STATION CASINOS INC LOGAN CIRCLE	6.0000 4/01/12	500,000.00	65.288 35.000		175,000.00	50,482.75	
SALE 44341	2/06/09 2/11/09	90333HAD 287031	U S I HLDGS CORP LOGAN CIRCLE	5.1125 11/15/14	840,000.00	22.926 44.500		373,800.00	6,181.04	
SALE 44341	2/06/09 2/11/09	90333HAD 287031	U S I HLDGS CORP LOGAN CIRCLE	5.1125 11/15/14	917,000.00	22.926 44.000		403,480.00	2,162.63	
SALE 42099	2/04/09 2/09/09	90333HAE 287031	USI HOLDINGS CORP LOGAN CIRCLE	9.7500 5/15/15	325,000.00	17.240 45.750		148,687.50	-85,046.60	
SUBTOTAL FIXED SALES:					5,607,833.12			3,588,625.62	-	
TOTAL FUND SALES:					5,607,833.12			3,588,625.62	-	
END OF REPORT FOR: LOGAN CIRCLE										

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PURCHASE OF FIXED INCOME SECURITIES										
PUR 44689	2/03/09 2/06/09	02209SAH 287032	ALTRIA GROUP INC POST ADVISORY	10.2000 2/06/39	175,000.00	10.204 99.963		174,935.25		
PUR 44770	2/09/09 2/12/09	126304AZ 287032	CSC HOLDINGS INC POST ADVISORY	8.6250 2/15/19	125,000.00	9.375 95.196		118,995.00		
PUR 44770	2/11/09 2/17/09	126304AZ 287032	CSC HOLDINGS INC POST ADVISORY	8.6250 2/15/19	200,000.00	9.049 97.250		194,500.00		
PUR 44769	2/06/09 2/11/09	35671DAT 287032	FREEMPORT MCMORAN C & G POST ADVISORY	7.0838 4/01/15	525,000.00	14.408 70.750		371,437.50		
PUR 44785	2/10/09 2/13/09	51508LAD 287032	LANDRY'S RESTAURANT INC POST ADVISORY	14.0000 8/15/11	400,000.00	20.346 88.000		352,000.00		
PUR 44768	2/06/09 2/11/09	852061AE 287032	SPRINT NEXTEL CORP POST ADVISORY	1.8663 6/28/10	250,000.00	14.501 84.500		211,250.00		
PUR 44576	1/29/09 2/03/09	885797AB 287032	CANWEST MEDIA INC POST ADVISORY	8.0000 9/15/12	200,000.00	64.293 24.000		48,000.00		
SUBTOTAL FIXED PURCHASES:					1,875,000.00			1,471,117.75		
TOTAL FUND PURCHASES:					1,875,000.00			1,471,117.75		
SALES OF FIXED INCOME SECURITIES										
SALE 44689	2/04/09 2/09/09	02209SAH 287032	ALTRIA GROUP INC POST ADVISORY	10.2000 2/06/39	175,000.00	10.204 103.25		180,687.50	5,755.86	
SALE 42527	2/17/09 2/20/09	12502CAQ 287032	CCH II LLC POST ADVISORY	10.2500 10/01/13	1,200,000.00	12.981 84.500		1,014,000.00	-74,508.08	

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-										
SALE 44342	2/11/09 2/17/09	126304AW 287032	CSC HOLDINGS INC POST ADVISORY	8.5000 4/15/14	200,000.00	11.359 99.250		198,500.00	20,427.36	

SUBTOTAL FIXED SALES:					1,575,000.00			1,393,187.50	-	

TOTAL FUND SALES:					1,575,000.00			1,393,187.50	-	

END OF REPORT FOR: POST ADVISORY										

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44717	2/04/09 2/09/09	00130HBA 287033	AES CORP BLACKROCK	8.7500 5/15/13	250,000.00	8.319 101.50		253,750.00	
PUR 44817	2/12/09 2/18/09	018581AA 287033	ALLIANCE DATA CV BLACKROCK	1.7500 8/01/13	180,000.00	8.729 74.700		134,460.00	
PUR 44817	2/24/09 2/27/09	018581AA 287033	ALLIANCE DATA CV BLACKROCK	1.7500 8/01/13	80,000.00	12.217 65.000		52,000.00	
PUR 42654	1/30/09 2/04/09	019736AA 287033	ALLISON TRANSMISSION BLACKROCK	11.0000 11/01/15	40,000.00	24.696 56.000		22,400.00	
PUR 44690	2/03/09 2/06/09	02209SAH 287033	ALTRIA GROUP INC BLACKROCK	10.2000 2/06/39	145,000.00	10.204 99.963		144,946.35	
PUR 44723	2/05/09 2/10/09	038521AD 287033	ARAMARK CORP BLACKROCK	8.5000 2/01/15	100,000.00	9.162 97.000		97,000.00	
PUR 44716	2/04/09 2/09/09	05454RAG 287033	AXCAN INTERMEDIATE HOLD BLACKROCK	12.7500 3/01/16	50,000.00	15.158 89.750		44,875.00	
PUR 44696	2/03/09 2/06/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	45,000.00	11.672 75.000		33,750.00	
PUR 44696	2/09/09 2/12/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	20,000.00	10.739 78.500		15,700.00	
PUR 44696	2/10/09 2/13/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	70,000.00	10.222 80.500		56,350.00	
PUR 44696	2/10/09 2/13/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	35,000.00	10.222 80.500		28,175.00	
PUR 44696	2/11/09 2/17/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	65,000.00	10.404 79.875		51,918.75	

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PUR 44696	2/17/09 2/20/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	45,000.00	10.441 79.750		35,887.50	
PUR 44696	2/18/09 2/23/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	105,000.00	10.774 78.500		82,425.00	
PUR	2/17/09	1248EPAC	CCO HLDGS LLC& CCO	8.7500		13.089			

44848	2/20/09	287033	BLACKROCK	11/15/13	30,000.00	85.000		25,500.00
PUR	2/18/09	1248EPAC	CCO HLDGS LLC& CCO	8.7500		12.856		
44848	2/23/09	287033	BLACKROCK	11/15/13	100,000.00	85.750		85,750.00
PUR	2/09/09	126304AZ	CSC HOLDINGS INC	8.6250		9.375		
44772	2/12/09	287033	BLACKROCK	2/15/19	300,000.00	95.196		285,588.00
PUR	1/28/09	165167CD	CHESAPEAKE ENRGY	9.5000		10.625		
44611	2/02/09	287033	BLACKROCK	2/15/15	445,000.00	95.071		423,065.95
PUR	1/29/09	165167CD	CHESAPEAKE ENRGY	9.5000		10.118		
44611	2/03/09	287033	BLACKROCK	2/15/15	35,000.00	97.250		34,037.50
PUR	1/29/09	165167CD	CHESAPEAKE ENRGY	9.5000		10.118		
44611	2/03/09	287033	BLACKROCK	2/15/15	65,000.00	97.250		63,212.50
PUR	2/17/09	224044BV	COX COMM INC BONDS	8.3750		8.410		
44849	2/20/09	287033	BLACKROCK	3/01/39	300,000.00	99.613		298,839.00
PUR	2/10/09	247916AB	DENBURY RESOURCE	9.7500		11.251		
44786	2/13/09	287033	BLACKROCK	3/01/16	175,000.00	92.816		162,428.00
PUR	1/30/09	25459HAB	DIRECTV HLDGS	8.3750		7.936		
43282	2/04/09	287033	BLACKROCK	3/15/13	100,000.00	101.50		101,500.00
PUR	1/28/09	256669AF	DOLLAR GEN CORP	10.6300		10.682		
44578	2/02/09	287033	BLACKROCK	7/15/15	120,000.00	99.750		119,700.00
PUR	2/04/09	28336LBT	EL PASO CORP	8.2500		8.709		
44715	2/09/09	287033	BLACKROCK	2/15/16	15,000.00	97.625		14,643.75

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PUR	2/04/09	28336LBT	EL PASO CORP	8.2500		8.734			
44715	2/09/09	287033	BLACKROCK	2/15/16	35,000.00	97.500		34,125.00	
PUR	2/04/09	28336LBT	EL PASO CORP	8.2500		9.125			
44715	2/09/09	287033	BLACKROCK	2/15/16	100,000.00	95.535		95,535.00	
PUR	2/11/09	346091BC	FOREST OIL	8.5000		9.749			
44798	2/17/09	287033	BLACKROCK	2/15/14	360,000.00	95.150		342,540.00	
PUR	2/13/09	404119BB	HCA INC	9.8750		10.500			
44834	2/19/09	287033	BLACKROCK	2/15/17	90,000.00	96.673		87,005.70	
PUR	1/29/09	42809HAB	HESS CORP SR NOTES	8.1250		8.172			
44622	2/03/09	287033	BLACKROCK	2/15/19	180,000.00	99.677		179,418.60	
PUR	1/28/09	436440AA	HOLOGIC INC	2.0000		4.034			
44020	2/02/09	287033	BLACKROCK	12/15/37	60,000.00	65.500		39,300.00	
PUR	2/09/09	45822EAK	INTELSAT SUBSIDIARY	8.8750		11.609			
44771	2/12/09	287033	BLACKROCK	1/15/15	70,000.00	88.500		61,950.00	
PUR	2/12/09	521863AK	LEAP WIRELESS CV	4.5000		12.406			
44818	2/18/09	287033	BLACKROCK	7/15/14	40,000.00	69.500		27,800.00	
PUR	2/18/09	521863AK	LEAP WIRELESS CV	4.5000		12.723			
44818	2/23/09	287033	BLACKROCK	7/15/14	20,000.00	68.583		13,716.52	
PUR	1/30/09	552953AF	MGM MIRAGE	6.0000		18.575			
44640	2/04/09	287033	BLACKROCK	10/01/09	40,000.00	92.500		37,000.00	
PUR	2/11/09	565849AH	MARATHON OIL CORP	7.5000		7.602			
44799	2/17/09	287033	BLACKROCK	2/15/19	75,000.00	99.296		74,472.00	
PUR	2/12/09	565849AH	MARATHON OIL CORP	7.5000		7.432			
44799	2/18/09	287033	BLACKROCK	2/15/19	35,000.00	100.47		35,165.90	
PUR	2/12/09	576203AJ	MASSEY ENERGY CO CV	3.2500		10.899			
44819	2/18/09	287033	BLACKROCK	8/01/15	300,000.00	65.202		195,606.00	

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-	-	-	-	-	-	-	-	-	-

PUR 44819	2/18/09 2/23/09	576203AJ 287033	MASSEY ENERGY CO CV BLACKROCK	3.2500 8/01/15	75,000.00	11.186 64.250	48,187.50
PUR 42441	2/23/09 2/26/09	629377AU 287033	NRG ENERGY INC BLACKROCK	7.3750 2/01/16	100,000.00	7.945 97.000	97,000.00
PUR 44820	2/12/09 2/18/09	749121BY 287033	QWEST COMM CV BLACKROCK	3.5000 11/15/25	60,000.00	4.347 90.000	54,000.00
PUR 44820	2/12/09 2/18/09	749121BY 287033	QWEST COMM CV BLACKROCK	3.5000 11/15/25	40,000.00	4.347 90.000	36,000.00
PUR 43471	1/28/09 2/02/09	767754BL 287033	RITE AID CORP BLACKROCK	7.5000 3/01/17	40,000.00	18.227 55.500	22,200.00
PUR 43471	1/28/09 2/02/09	767754BL 287033	RITE AID CORP BLACKROCK	7.5000 3/01/17	20,000.00	18.409 55.000	11,000.00
PUR 44612	1/28/09 2/02/09	772739AD 287033	ROCK-TENN CO BLACKROCK	5.6250 3/15/13	100,000.00	9.026 88.500	88,500.00
PUR 44641	1/30/09 2/04/09	92344SAL 287033	VERIZON WIRELESS CAPITAL BLACKROCK	5.5500 2/01/14	500,000.00	5.700 99.357	496,785.00
PUR 44941	2/24/09 2/27/09	94106LAU 287033	WASTE MANAGEMENT BLACKROCK	7.3750 3/11/19	85,000.00	7.208 101.17	85,997.05
-							
			SUBTOTAL FIXED PURCHASES:		5,340,000.00		4,831,206.57
-							
			TOTAL FUND PURCHASES:		5,340,000.00		4,831,206.57

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SALES OF FIXED INCOME SECURITIES									
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SALE 42560	2/24/09 2/27/09	001546AG 287033	AK STEEL CORPORATION BLACKROCK	7.7500 6/15/12	30,000.00	7.211 87.250		26,175.00	-4,287.83
SALE 42708	2/06/09 2/11/09	029912AS 287033	AMERICAN TOWER CORP BLACKROCK	7.0000 10/15/17	200,000.00	6.961 97.500		195,000.00	-5,475.87
SALE 42407	2/12/09 2/18/09	12502CAD 287033	CCH II LLC & CCH II BLACKROCK	10.2500 9/15/10	50,000.00	12.107 51.000		25,500.00	-23,194.08
SALE 42407	2/12/09 2/18/09	12502CAD 287033	CCH II LLC & CCH II BLACKROCK	10.2500 9/15/10	50,000.00	12.107 53.000		26,500.00	-22,194.08
SALE 44343	1/30/09 2/04/09	126304AW 287033	CSC HOLDINGS INC BLACKROCK	8.5000 4/15/14	230,000.00	11.359 97.750		224,825.00	20,177.24
SALE 44343	2/03/09 2/06/09	126304AW 287033	CSC HOLDINGS INC BLACKROCK	8.5000 4/15/14	40,000.00	11.359 98.000		39,200.00	3,605.49
SALE 44343	2/03/09 2/06/09	126304AW 287033	CSC HOLDINGS INC BLACKROCK	8.5000 4/15/14	20,000.00	11.359 98.375		19,675.00	1,877.75
SALE 44772	2/09/09 2/12/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	70,000.00	9.375 97.000		67,900.00	1,262.80
SALE 44772	2/10/09 2/13/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	50,000.00	9.375 97.750		48,875.00	1,276.32
SALE 44772	2/18/09 2/23/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	40,000.00	9.375 96.250		38,500.00	419.03
SALE 44772	2/18/09 2/23/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	20,000.00	9.375 96.750		19,350.00	309.51
SALE 44772	2/18/09 2/23/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	20,000.00	9.375 96.750		19,350.00	309.51

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SALE 44772	2/20/09 2/25/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	60,000.00	9.375 95.750		57,450.00	328.15
SALE 44772	2/23/09 2/26/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	40,000.00	9.375 94.500		37,800.00	-281.37
SALE 44422	1/29/09 2/03/09	126408GQ 287033	CSX CORP BLACKROCK	7.3750 2/01/19	85,000.00	7.466 95.000		80,750.00	-3,710.85
SALE 42381	1/28/09 2/02/09	165167CC 287033	CHESAPEAKE ENERGY BLACKROCK	7.2500 12/15/18	20,000.00	7.804 84.750		16,950.00	-2,294.66
SALE 44509	2/03/09 2/06/09	228227AZ 287033	CROWN CASTLE INT BLACKROCK	9.0000 1/15/15	30,000.00	11.246 95.875		28,762.50	1,630.66
SALE 43837	1/30/09 2/04/09	25459HAG 287033	DIRECTTV HOLDINGS BLACKROCK	7.6250 5/15/16	100,000.00	7.579 97.500		97,500.00	-2,738.65
SALE 43837	2/23/09 2/26/09	25459HAG 287033	DIRECTTV HOLDINGS BLACKROCK	7.6250 5/15/16	125,000.00	7.579 95.750		119,687.50	-5,608.75
SALE 42438	2/23/09 2/26/09	26816LAW 287033	DYNEGY HOLDINGS INCORPORATE BLACKROCK	7.7500 6/01/19	350,000.00	9.998 64.000		224,000.00	-76,140.20
SALE 42439	2/20/09 2/25/09	281023AU 287033	EDISON MISSION BLACKROCK	7.0000 5/15/17	685,000.00	7.633 91.500		626,775.00	-31,990.99
SALE 42561	2/24/09 2/27/09	35671DAS 287033	FREEMPORT MCMORAN BLACKROCK	8.3750 4/01/17	60,000.00	7.441 86.250		51,750.00	-11,607.04
SALE 42561	2/24/09 2/27/09	35671DAS 287033	FREEMPORT MCMORAN BLACKROCK	8.3750 4/01/17	45,000.00	7.441 86.000		38,700.00	-8,817.78
SALE 44225	2/02/09 2/05/09	36186CAW 287033	GENERAL MOTORS ACCEPTANCE C BLACKROCK	6.7500 12/01/14	120,000.00	16.945 65.000		78,000.00	2,228.84
SALE 44224	2/02/09 2/05/09	36186CBD 287033	GENERAL MOTORS ACCEPTANCE C BLACKROCK	4.4025 12/01/14	18,000.00	16.108 57.000		10,260.00	121.13

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SALE 42642	2/03/09 2/06/09	382550AX 287033	GOODYEAR TIRE BLACKROCK	8.6250 12/01/11	10,000.00	7.431 91.500		9,150.00	-1,147.06
SALE 42642	2/03/09 2/06/09	382550AX 287033	GOODYEAR TIRE BLACKROCK	8.6250 12/01/11	10,000.00	7.431 94.000		9,400.00	-897.06
SALE 44834	2/13/09 2/19/09	404119BB 287033	HCA INC BLACKROCK	9.8750 2/15/17	10,000.00	10.500 98.125		9,812.50	145.20
SALE 44834	2/13/09 2/19/09	404119BB 287033	HCA INC BLACKROCK	9.8750 2/15/17	70,000.00	10.500 98.500		68,950.00	1,278.90
SALE 44834	2/13/09 2/19/09	404119BB 287033	HCA INC BLACKROCK	9.8750 2/15/17	10,000.00	10.500 98.375		9,837.50	170.20
SALE 42644	2/02/09 2/05/09	413627AY 287033	HARRAHS OPERATING COMPANY I BLACKROCK	10.7500 2/01/16	160,000.00	18.859 22.000		35,200.00	-75,516.33
SALE 43180	2/23/09 2/26/09	420122AB 287033	HAWKER BEECHCRAFT BLACKROCK	8.5000 4/01/15	60,000.00	9.991 19.000		11,400.00	-44,578.56
SALE 42736	2/23/09 2/26/09	471109AB 287033	JARDEN CORP BLACKROCK	7.5000 5/01/17	50,000.00	9.357 78.500		39,250.00	-5,513.87
SALE 42736	2/24/09 2/27/09	471109AB 287033	JARDEN CORP BLACKROCK	7.5000 5/01/17	20,000.00	9.357 78.000		15,600.00	-2,306.05
SALE 44640	2/04/09 2/09/09	552953AF 287033	MGM MIRAGE BLACKROCK	6.0000 10/01/09	10,000.00	18.575 84.000		8,400.00	-865.02
SALE 44640	2/05/09 2/10/09	552953AF 287033	MGM MIRAGE BLACKROCK	6.0000 10/01/09	20,000.00	18.575 84.000		16,800.00	-1,736.06
SALE 44640	2/10/09 2/13/09	552953AF 287033	MGM MIRAGE BLACKROCK	6.0000 10/01/09	10,000.00	18.575 84.500		8,450.00	-827.08
SALE 42440	2/23/09 2/26/09	591709AC 287033	METROPCS WIRELESS BLACKROCK	9.2500 11/01/14	20,000.00	9.590 94.500		18,900.00	-802.73

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SALE 44419	2/24/09 2/27/09	591709AG 287033	METROPCS WIRELESS INC BLACKROCK	9.2500 11/01/14	40,000.00	11.799 93.250		37,300.00	1,446.35
SALE 42660	2/23/09 2/26/09	65409QAC 287033	NIELSEN FINANCE BLACKROCK	10.0000 8/01/14	10,000.00	9.602 86.500		8,650.00	-1,513.92
SALE 42661	2/02/09 2/05/09	656569AK 287033	NORTEL NETWORKS BLACKROCK	7/15/11	250,000.00	11.666 15.000		37,500.00	-198,512.00
SALE 43230	2/02/09 2/05/09	76114EAE 287033	RESIDENTIAL CAP LLC BLACKROCK	8.5000 5/15/10	135,000.00	56.767 71.000		95,850.00	15,195.87
SALE 42649	2/02/09 2/05/09	83272AAC 287033	STONE CONTAINER BLACKROCK	8.0000 3/15/17	250,000.00	11.556 10.125		25,312.50	-178,641.55
SALE 42444	2/24/09 2/27/09	852060AJ 287033	SPRINT CAPITAL CORP BLACKROCK	7.6250 1/30/11	100,000.00	8.592 85.375		85,375.00	-12,932.53
SALE 42426	2/04/09 2/09/09	867363AH 287033	SUNGARD DATA SYS INC BLACKROCK	9.1250 8/15/13	40,000.00	8.561 86.000		34,400.00	-6,428.97
SALE 42426	2/05/09 2/10/09	867363AH 287033	SUNGARD DATA SYS INC BLACKROCK	9.1250 8/15/13	30,000.00	8.561 86.000		25,800.00	-4,821.56
SALE 42426	2/06/09 2/11/09	867363AH 287033	SUNGARD DATA SYS INC BLACKROCK	9.1250 8/15/13	45,000.00	8.561 87.250		39,262.50	-6,669.60
SALE 43103	2/17/09 2/20/09	867363AM 287033	SUNGARD DATA SYS INC BLACKROCK	10.6250 5/15/15	20,000.00	10.867 84.000		16,800.00	-2,978.10
SALE 43103	2/17/09 2/20/09	867363AM 287033	SUNGARD DATA SYS INC BLACKROCK	10.6250 5/15/15	20,000.00	10.867 83.500		16,700.00	-3,078.10
SALE 43103	2/23/09 2/26/09	867363AM 287033	SUNGARD DATA SYS INC BLACKROCK	10.6250 5/15/15	30,000.00	10.867 85.000		25,500.00	-4,167.87
SALE 42651	2/19/09 2/24/09	87255MAA 287033	TL ACQUISITIONS INC BLACKROCK	10.5000 1/15/15	75,000.00	14.656 49.000		36,750.00	-26,202.62

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SALE 42651	2/19/09 2/24/09	87255MAA 287033	TL ACQUISITIONS INC BLACKROCK	10.5000 1/15/15	25,000.00	14.656 49.000		12,250.00	-8,734.21
SALE 44641	2/11/09 2/17/09	92344SAL 287033	VERIZON WIRELESS CAPITAL BLACKROCK	5.5500 2/01/14	310,000.00	5.700 102.00		316,200.00	8,188.59
SALE 42653	2/04/09 2/09/09	983130AD 287033	WYNN LAS VEGAS LLC BLACKROCK	6.6250 12/01/14	55,000.00	8.450 70.750		38,912.50	-11,542.45

738,783.91	SUBTOTAL FIXED SALES:	4,453,000.00			3,332,947.50	-
738,783.91	TOTAL FUND SALES:	4,453,000.00			3,332,947.50	-

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PURCHASE OF FIXED INCOME SECURITIES									

PUR 44699	2/03/09 2/06/09	00103YAE 287034	AES RED OAK LLC PIMCO	8.5400 11/30/19	123,034.82	9.294 94.875		116,729.29
PUR 44699	2/05/09 2/10/09	00103YAE 287034	AES RED OAK LLC PIMCO	8.5400 11/30/19	150,000.00	12.294 77.820		116,729.29
PUR 44697	2/03/09 2/06/09	02209SAJ 287034	ALTRIA GROUP INC PIMCO	9.2500 8/06/19	150,000.00	9.268 99.881		149,821.50
PUR 44698	2/03/09 2/06/09	126304AK 287034	CSC HLDGS INC PIMCO	7.6250 7/15/18	125,000.00	8.645 93.500		116,875.00
PUR 44781	2/10/09 2/13/09	247916AB 287034	DENBURY RESOURCE PIMCO	9.7500 3/01/16	75,000.00	11.251 92.816		69,612.00
PUR 44781	2/11/09 2/17/09	247916AB 287034	DENBURY RESOURCE PIMCO	9.7500 3/01/16	25,000.00	10.833 94.750		23,687.50
PUR 44833	2/13/09 2/19/09	38141GEG 287034	GOLDMAN SACHS GROUP INC PIMCO	3.6944 3/22/16	275,000.00	11.031 64.250		176,687.50
PUR 44607	1/28/09 2/02/09	74913GAC 287034	QWEST CORP PIMCO	8.8750 3/15/12	250,000.00	8.962 99.750		249,375.00
PUR 44473	2/12/09 2/18/09	80007PAF 287034	SANDRIDGE ENERGY INC PIMCO	8.6300 4/01/15	300,000.00	16.284 71.000		213,000.00
PUR 44816	2/12/09 2/18/09	80007PAG 287034	SANDRIDGE ENERGY PIMCO	7.5075 4/01/14	100,000.00	18.449 64.250		64,250.00
PUR 44816	2/13/09 2/19/09	80007PAG 287034	SANDRIDGE ENERGY PIMCO	7.5075 4/01/14	275,000.00	18.454 64.250		176,687.50
PUR 44816	2/17/09 2/20/09	80007PAG 287034	SANDRIDGE ENERGY PIMCO	7.5075 4/01/14	275,000.00	18.560 64.000		176,000.00

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PUR 42628	2/06/09 2/11/09	852060AT 287034	SPRINT CAPITAL CORP PIMCO	8.7500 3/15/32	75,000.00	14.027 64.000		48,000.00	
PUR 42628	2/09/09 2/12/09	852060AT 287034	SPRINT CAPITAL CORP PIMCO	8.7500 3/15/32	50,000.00	13.920 64.500		32,250.00	
-									
SUBTOTAL FIXED PURCHASES:					2,248,034.82			1,729,704.58	
-									
TOTAL FUND PURCHASES:					2,248,034.82			1,729,704.58	

SALES OF FIXED INCOME SECURITIES									
SALE 43576 6,308.52	2/17/09 2/20/09	35687MAM 287034	FREESCALE SEMICONDUCTOR PIMCO	8.8750 12/15/14	25,000.00	28.158 21.000		5,250.00	-
SALE 42048 6,823.67	1/28/09 2/02/09	428040BZ 287034	HERTZ CORPORATION PIMCO	8.8750 1/01/14	25,000.00	10.799 65.500		16,375.00	-
SALE 42048 6,092.13	2/24/09 2/27/09	428040BZ 287034	HERTZ CORPORATION PIMCO	8.8750 1/01/14	15,000.00	10.799 52.250		7,837.50	-
SALE 42048 9,716.05	2/24/09 2/27/09	428040BZ 287034	HERTZ CORPORATION PIMCO	8.8750 1/01/14	25,000.00	10.799 54.000		13,500.00	-
SALE 42048 13,952.47	2/24/09 2/27/09	428040BZ 287034	HERTZ CORPORATION PIMCO	8.8750 1/01/14	35,000.00	10.799 53.000		18,550.00	-
SALE 42053 170.75	1/28/09 2/02/09	74913EAN 287034	QWEST CAPITAL FUNDING PIMCO	7.0000 8/03/09	250,000.00	7.398 99.875		249,687.50	
SALE 43994 15,125.06	2/19/09 2/24/09	75952BAM 287034	RELIANT ENERGY INC PIMCO	6.7500 12/15/14	150,000.00	10.647 93.500		140,250.00	
SALE 43994 15,312.56	2/19/09 2/24/09	75952BAM 287034	RELIANT ENERGY INC PIMCO	6.7500 12/15/14	150,000.00	10.647 93.625		140,437.50	

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SALE 42055 17,127.81	2/12/09 2/18/09	80007PAC 287034	SANDRIDGE ENERGY INC. PIMCO	8.0000 6/01/18	100,000.00	8.016 82.750		82,750.00	-
SALE 42055 50,633.44	2/12/09 2/18/09	80007PAC 287034	SANDRIDGE ENERGY INC. PIMCO	8.0000 6/01/18	300,000.00	8.016 83.000		249,000.00	-
SALE 42055 49,163.87	2/13/09 2/19/09	80007PAC 287034	SANDRIDGE ENERGY INC. PIMCO	8.0000 6/01/18	275,000.00	8.016 82.000		225,500.00	-
SALE 42055 49,851.27	2/17/09 2/20/09	80007PAC 287034	SANDRIDGE ENERGY INC. PIMCO	8.0000 6/01/18	275,000.00	8.016 81.750		224,812.50	-
SALE 42056 12,980.68	2/06/09 2/11/09	852060AG 287034	SPRINT CAPITAL CORP PIMCO	6.9000 5/01/19	75,000.00	8.806 70.000		52,500.00	-
SALE 42056 8,654.88	2/09/09 2/12/09	852060AG 287034	SPRINT CAPITAL CORP PIMCO	6.9000 5/01/19	50,000.00	8.806 70.000		35,000.00	-
SALE 43613 10,501.42	2/06/09 2/11/09	952355AC 287034	WEST CORP PIMCO	9.5000 10/15/14	65,000.00	24.551 71.250		46,312.50	
SALE 43613 20,798.15	2/06/09 2/11/09	952355AC 287034	WEST CORP PIMCO	9.5000 10/15/14	135,000.00	24.551 70.500		95,175.00	
SUBTOTAL FIXED SALES:					1,950,000.00			1,602,937.50	-
TOTAL FUND SALES:					1,950,000.00			1,602,937.50	-

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44895	2/20/09 2/25/09	01958XAZ 287035	ALLIED WASTE NORTH AMER INC NOMURA	7.8750 4/15/13	25,000.00	7.763 100.37		25,093.75	
PUR 44895	2/24/09 2/27/09	01958XAZ 287035	ALLIED WASTE NORTH AMER INC NOMURA	7.8750 4/15/13	75,000.00	7.691 100.62		75,468.75	
PUR 44914	2/23/09 2/26/09	01958XBR 287035	ALLIED WASTE NORTH NOMURA	7.1250 5/15/16	25,000.00	7.578 97.500		24,375.00	
PUR 44875	2/19/09 2/24/09	029912AQ 287035	AMERICAN TOWER CORP NOMURA	7.1250 10/15/12	25,000.00	6.768 101.12		25,281.25	
PUR 44875	2/23/09 2/26/09	029912AQ 287035	AMERICAN TOWER CORP NOMURA	7.1250 10/15/12	25,000.00	6.806 101.00		25,250.00	
PUR 42595	2/06/09 2/11/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	12.023 90.250		22,562.50	
PUR 42595	2/09/09 2/12/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.731 91.500		22,875.00	
PUR 42595	2/09/09 2/12/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.760 91.375		22,843.75	
PUR 42595	2/10/09 2/13/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.444 92.750		23,187.50	
PUR 42595	2/10/09 2/13/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.501 92.500		23,125.00	
PUR	1/30/09	090613AC	BIOMET INC	10.0000		9.693			

43672	2/04/09	287035	NOMURA	10/15/17	25,000.00	101.75		25,437.50
PUR	2/04/09	090613AC	BIOMET INC	10.0000		9.565		
43672	2/09/09	287035	NOMURA	10/15/17	25,000.00	102.50		25,625.00

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PUR	2/06/09	090613AE	BIOMET INC	11.6250		12.382			
43015	2/11/09	287035	NOMURA	10/15/17	25,000.00	96.000		24,000.00	
PUR	2/06/09	090613AE	BIOMET INC	11.6250		12.432			
43015	2/11/09	287035	NOMURA	10/15/17	25,000.00	95.750		23,937.50	
PUR	2/12/09	1248EPAC	CCO HLDGS LLC& CCO	8.7500		16.364			
44814	2/18/09	287035	NOMURA	11/15/13	50,000.00	75.500		37,750.00	
PUR	2/12/09	1248EPAC	CCO HLDGS LLC& CCO	8.7500		16.457			
44814	2/18/09	287035	NOMURA	11/15/13	25,000.00	75.250		18,812.50	
PUR	2/13/09	12502CAD	CCH II LLC & CCH II	10.2500		29.038			
44829	2/19/09	287035	NOMURA	9/15/10	50,000.00	77.500		38,750.00	
PUR	1/28/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.479			
42002	2/02/09	287035	NOMURA	7/15/15	50,000.00	97.125		48,562.50	
PUR	1/28/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.560			
42002	2/02/09	287035	NOMURA	7/15/15	25,000.00	96.750		24,187.50	
PUR	2/03/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.399			
42002	2/06/09	287035	NOMURA	7/15/15	25,000.00	97.500		24,375.00	
PUR	2/03/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.453			
42002	2/06/09	287035	NOMURA	7/15/15	25,000.00	97.250		24,312.50	
PUR	2/03/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.479			
42002	2/06/09	287035	NOMURA	7/15/15	25,000.00	97.125		24,281.25	
PUR	2/04/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.293			
42002	2/09/09	287035	NOMURA	7/15/15	25,000.00	98.000		24,500.00	
PUR	2/04/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.293			
42002	2/09/09	287035	NOMURA	7/15/15	25,000.00	98.000		24,500.00	
PUR	2/04/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.346			
42002	2/09/09	287035	NOMURA	7/15/15	25,000.00	97.750		24,437.50	

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PUR	2/19/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.454			
42002	2/24/09	287035	NOMURA	7/15/15	25,000.00	97.250		24,312.50	
PUR	2/09/09	126304AZ	CSC HOLDINGS INC	8.6250		9.088			
44759	2/12/09	287035	NOMURA	2/15/19	25,000.00	97.000		24,250.00	
PUR	2/09/09	126304AZ	CSC HOLDINGS INC	8.6250		9.375			
44759	2/12/09	287035	NOMURA	2/15/19	125,000.00	95.196		118,995.00	
PUR	2/13/09	126304AZ	CSC HOLDINGS INC	8.6250		9.049			
44759	2/19/09	287035	NOMURA	2/15/19	25,000.00	97.250		24,312.50	
PUR	2/24/09	126304AZ	CSC HOLDINGS INC	8.6250		9.571			
44759	2/27/09	287035	NOMURA	2/15/19	25,000.00	94.000		23,500.00	
PUR	2/13/09	161175AA	CHARTER COMM OPT	8.0000		11.227			
44500	2/19/09	287035	NOMURA	4/30/12	25,000.00	91.500		22,875.00	
PUR	2/13/09	161175AD	CHARTER COMMUNICATIONS	8.3750		11.080			
43244	2/19/09	287035	NOMURA	4/30/14	25,000.00	89.500		22,375.00	
PUR	2/13/09	161175AD	CHARTER COMMUNICATIONS	8.3750		11.218			
43244	2/19/09	287035	NOMURA	4/30/14	25,000.00	89.000		22,250.00	
PUR	2/12/09	161175AG	CHARTER COMM	10.8750		12.792			
44815	2/18/09	287035	NOMURA	9/15/14	25,000.00	92.500		23,125.00	

PUR 44815	2/12/09 2/18/09	161175AG 287035	CHARTER COMM NOMURA	10.8750 9/15/14	25,000.00	12.792 92.500		23,125.00
PUR 44815	2/19/09 2/24/09	161175AG 287035	CHARTER COMM NOMURA	10.8750 9/15/14	25,000.00	12.134 95.000		23,750.00
PUR 44815	2/19/09 2/24/09	161175AG 287035	CHARTER COMM NOMURA	10.8750 9/15/14	25,000.00	12.134 95.000		23,750.00
PUR 44815	2/19/09 2/24/09	161175AG 287035	CHARTER COMM NOMURA	10.8750 9/15/14	25,000.00	12.166 94.875		23,718.75

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PUR 44638	1/28/09 2/02/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	10.004 97.750		24,437.50	
PUR 44638	1/28/09 2/02/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	10.061 97.500		24,375.00	
PUR 44638	1/28/09 2/02/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	225,000.00	10.625 95.071		213,909.75	
PUR 44638	2/11/09 2/17/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	9.837 98.500		24,625.00	
PUR 44638	2/11/09 2/17/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	150,000.00	10.008 97.750		146,625.00	
PUR 44686	2/03/09 2/06/09	197670AL 287035	COLUMBIA HCA INC NOMURA	8.7000 2/10/10	25,000.00	9.360 99.375		24,843.75	
PUR 44894	2/20/09 2/25/09	22025YAD 287035	CORRECTIONS CORP AMER NEW NOMURA	7.5000 5/01/11	25,000.00	7.555 99.875		24,968.75	
PUR 43684	2/04/09 2/09/09	226566AH 287035	CRICKET COMMUNICATIONS NOMURA	10.0000 7/15/15	25,000.00	10.991 95.500		23,875.00	
PUR 44501	2/03/09 2/06/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	9.904 96.000		24,000.00	
PUR 44754	2/06/09 2/11/09	23331AAZ 287035	DR HORTON INC NOMURA	6.5000 4/15/16	25,000.00	10.307 81.000		20,250.00	
PUR 44754	2/06/09 2/11/09	23331AAZ 287035	DR HORTON INC NOMURA	6.5000 4/15/16	25,000.00	10.537 80.000		20,000.00	
PUR 44777	2/10/09 2/13/09	247916AB 287035	DENBURY RESOURCE NOMURA	9.7500 3/01/16	50,000.00	11.251 92.816		46,408.00	
PUR 43758	2/24/09 2/27/09	25459HAG 287035	DIRECTTV HOLDINGS NOMURA	7.6250 5/15/16	25,000.00	8.467 95.500		23,875.00	

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PUR 44778	2/10/09 2/13/09	256669AG 287035	DOLLAR GENERAL NOMURA	11.8750 7/15/17	25,000.00	12.556 96.500		24,125.00	
PUR 44778	2/12/09 2/18/09	256669AG 287035	DOLLAR GENERAL NOMURA	11.8750 7/15/17	25,000.00	12.606 96.250		24,062.50	
PUR 44712	2/04/09 2/09/09	28336LBT 287035	EL PASO CORP NOMURA	8.2500 2/15/16	50,000.00	9.125 95.535		47,767.50	
PUR 44545	2/03/09 2/06/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	15.178 79.500		19,875.00	
PUR 44545	2/12/09 2/18/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	15.564 78.000		19,500.00	
PUR 44545	2/12/09 2/18/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	15.564 78.000		19,500.00	
PUR 44545	2/12/09 2/18/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	15.564 78.000		19,500.00	

PUR 44545	2/24/09 2/27/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	20.101 62.750		15,687.50
PUR 44545	2/24/09 2/27/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	20.189 62.500		15,625.00
PUR 44939	2/24/09 2/27/09	30250BAC 287035	FMG FINANCE PTY LTD NOMURA	10.6250 9/01/16	50,000.00	13.514 86.625		43,312.50
PUR 44939	2/24/09 2/27/09	30250BAC 287035	FMG FINANCE PTY LTD NOMURA	10.6250 9/01/16	25,000.00	13.544 86.500		21,625.00
PUR 44687	2/03/09 2/06/09	319963AP 287035	FIRST DATA CORP NOMURA	9.8750 9/24/15	25,000.00	22.166 58.250		14,562.50
PUR 44791	2/11/09 2/17/09	346091BC 287035	FOREST OIL NOMURA	8.5000 2/15/14	50,000.00	9.749 95.150		47,575.00

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PUR 42929	1/28/09 2/02/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	50,000.00	11.901 81.875		40,937.50	
PUR 42929	1/28/09 2/02/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.491 83.750		20,937.50	
PUR 42929	1/28/09 2/02/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.545 83.500		20,875.00	
PUR 42929	2/06/09 2/11/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.020 86.000		21,500.00	
PUR 42929	2/06/09 2/11/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.125 85.500		21,375.00	
PUR 42929	2/06/09 2/11/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.151 85.375		21,343.75	
PUR 42929	2/06/09 2/11/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.310 84.625		21,156.25	
PUR 42929	2/09/09 2/12/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.711 87.500		21,875.00	
PUR 42929	2/09/09 2/12/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.711 87.500		21,875.00	
PUR 42929	2/12/09 2/18/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.164 90.250		22,562.50	
PUR 42929	2/13/09 2/19/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.164 90.250		22,562.50	
PUR 42929	2/13/09 2/19/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.164 90.250		22,562.50	
PUR 42929	2/13/09 2/19/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.189 90.125		22,531.25	

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PUR 42929	2/19/09 2/24/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.668 87.750		21,937.50	
PUR 44242	1/28/09 2/02/09	36186CAQ 287035	GENERAL MOTORS ACCEPTANCE C NOMURA	8.0000 11/01/31	25,000.00	13.353 62.000		15,500.00	
PUR 43300	2/05/09 2/10/09	370425SJ 287035	GENL MTRS ACCEPT CORP NOMURA	5.6250 5/15/09	75,000.00	20.840 96.125		72,093.75	
PUR 44289	1/28/09 2/02/09	370442BT 287035	GENERAL MOTORS NOMURA	8.3750 7/15/33	25,000.00	53.891 15.500		3,875.00	
PUR	2/24/09	404119AX	HCA INC	9.2500		10.696			

42006	2/27/09	287035	NOMURA	11/15/16	25,000.00	92.500		23,125.00
PUR	2/24/09	404119AX	HCA INC	9.2500		10.722		
42006	2/27/09	287035	NOMURA	11/15/16	25,000.00	92.375		23,093.75
PUR	2/13/09	404119BB	HCA INC	9.8750		10.153		
44830	2/19/09	287035	NOMURA	2/15/17	25,000.00	98.500		24,625.00
PUR	2/13/09	404119BB	HCA INC	9.8750		10.500		
44830	2/19/09	287035	NOMURA	2/15/17	25,000.00	96.673		24,168.25
PUR	2/09/09	442488AY	K HOVNANIAN ENTERP	6.2500		30.579		
44761	2/12/09	287035	NOMURA	1/15/16	25,000.00	31.500		7,875.00
PUR	1/28/09	45661TAF	INERGY LP INERGY FIN	8.7500		11.001		
44639	2/02/09	287035	NOMURA	3/01/15	100,000.00	90.191		90,191.00
PUR	2/03/09	45661TAF	INERGY LP INERGY FIN	8.7500		9.463		
44639	2/06/09	287035	NOMURA	3/01/15	25,000.00	96.750		24,187.50
PUR	1/28/09	45822EAF	INTELSAT SUBSIDIARY HOLDINGS	8.8750		10.423		
42219	2/02/09	287035	NOMURA	1/15/15	25,000.00	93.250		23,312.50
PUR	2/09/09	45822EAK	INTELSAT SUBSIDIARY	8.8750		10.070		
44760	2/12/09	287035	NOMURA	1/15/15	25,000.00	94.750		23,687.50

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PUR	2/09/09	45822EAK	INTELSAT SUBSIDIARY	8.8750		10.670			
44760	2/12/09	287035	NOMURA	1/15/15	25,000.00	92.250		23,062.50	
PUR	2/09/09	45822EAK	INTELSAT SUBSIDIARY	8.8750		10.731			
44760	2/12/09	287035	NOMURA	1/15/15	25,000.00	92.000		23,000.00	
PUR	2/09/09	45822EAK	INTELSAT SUBSIDIARY	8.8750		10.792			
44760	2/12/09	287035	NOMURA	1/15/15	25,000.00	91.750		22,937.50	
PUR	2/09/09	45822EAK	INTELSAT SUBSIDIARY	8.8750		11.609			
44760	2/12/09	287035	NOMURA	1/15/15	225,000.00	88.500		199,125.00	
PUR	2/03/09	45823VAC	INTELSAT CORP	9.2500		10.746			
44145	2/06/09	287035	NOMURA	6/15/16	25,000.00	92.500		23,125.00	
PUR	2/04/09	45823VAC	INTELSAT CORP	9.2500		10.332			
44145	2/09/09	287035	NOMURA	6/15/16	25,000.00	94.500		23,625.00	
PUR	2/20/09	462846AA	IRON MTN INC PA	8.6250		8.401			
44893	2/25/09	287035	NOMURA	4/01/13	75,000.00	100.75		75,562.50	
PUR	2/11/09	549463AE	LUCENT TECHNOLOGIES	6.4500		18.369			
44567	2/17/09	287035	NOMURA	3/15/29	25,000.00	37.000		9,250.00	
PUR	2/03/09	552953BD	MGM MIRAGE	13.0000		16.898			
44688	2/06/09	287035	NOMURA	11/15/13	25,000.00	87.500		21,875.00	
PUR	2/06/09	552953BD	MGM MIRAGE	13.0000		16.735			
44688	2/11/09	287035	NOMURA	11/15/13	25,000.00	88.000		22,000.00	
PUR	2/04/09	591709AG	METROPCS WIRELESS INC	9.2500		10.856			
44413	2/09/09	287035	NOMURA	11/01/14	25,000.00	93.250		23,312.50	
PUR	2/24/09	60467XAC	MIRANT NORTH AMER LL	7.3750		8.393			
44940	2/27/09	287035	NOMURA	12/31/13	25,000.00	96.000		24,000.00	
PUR	1/29/09	629377AT	NRG ENERGY INC	7.2500		8.243			
44623	2/03/09	287035	NOMURA	2/01/14	25,000.00	96.000		24,000.00	

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PUR	2/04/09	65409QAR	NIELSEN FINANCE	11.6250		13.903			
44503	2/09/09	287035	NOMURA	2/01/14	25,000.00	92.000		23,000.00	
PUR	2/05/09	65409QAR	NIELSEN FINANCE	11.6250		13.753			
44503	2/10/09	287035	NOMURA	2/01/14	25,000.00	92.500		23,125.00	

PUR 42211	1/28/09 2/02/09	67090FAC 287035	NUVEEN INVESTMENTS NOMURA	10.5000 11/15/15	50,000.00	43.207 29.500	14,750.00
PUR 42376	2/13/09 2/19/09	67105EAB 287035	OSI RESTAURANT LLC NOMURA	10.0000 6/15/15	25,000.00	56.185 21.250	5,312.50
PUR 42377	2/04/09 2/09/09	698657AG 287035	PANTRY INCORPORATED NOMURA	7.7500 2/15/14	25,000.00	14.889 75.375	18,843.75
PUR 44547	1/28/09 2/02/09	716495AE 287035	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	25,000.00	11.760 95.000	23,750.00
PUR 42283	1/28/09 2/02/09	716745AB 287035	PETROPLUS FINANCE NOMURA	7.0000 5/01/17	75,000.00	12.236 73.250	54,937.50
PUR 42930	2/24/09 2/27/09	726505AD 287035	PLAINS EXPLORATION NOMURA	7.7500 6/15/15	25,000.00	9.236 93.000	23,250.00
PUR 43655	1/28/09 2/02/09	767754BQ 287035	RITE AID CORP NOMURA	9.3750 12/15/15	25,000.00	43.130 27.000	6,750.00
PUR 43874	1/28/09 2/02/09	767754BT 287035	RITE AID CORP NOMURA	9.5000 6/15/17	50,000.00	42.296 25.500	12,750.00
PUR 43874	2/06/09 2/11/09	767754BT 287035	RITE AID CORP NOMURA	9.5000 6/15/17	50,000.00	36.452 30.500	15,250.00
PUR 44312	2/03/09 2/06/09	79546VAF 287035	SALLY HOLDINGS NOMURA	10.5000 11/15/16	25,000.00	14.291 82.500	20,625.00
PUR 44312	2/04/09 2/09/09	79546VAF 287035	SALLY HOLDINGS NOMURA	10.5000 11/15/16	25,000.00	14.048 83.500	20,875.00

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PUR 44312	2/06/09 2/11/09	79546VAF 287035	SALLY HOLDINGS NOMURA	10.5000 11/15/16	25,000.00	13.220 87.000		21,750.00	
PUR 44312	2/10/09 2/13/09	79546VAF 287035	SALLY HOLDINGS NOMURA	10.5000 11/15/16	25,000.00	12.436 90.500		22,625.00	
PUR 43558	2/19/09 2/24/09	852060AS 287035	SPRINT CAPITAL CORP NOMURA	8.3750 3/15/12	25,000.00	17.275 79.500		19,875.00	
PUR 43104	2/06/09 2/11/09	867363AM 287035	SUNGARD DATA SYS INC NOMURA	10.6250 5/15/15	25,000.00	13.581 87.750		21,937.50	
PUR 44756	2/06/09 2/11/09	88033GAT 287035	TENET HEALTHCARE NOMURA	6.3750 12/01/11	25,000.00	10.355 90.500		22,625.00	
PUR 44756	2/10/09 2/13/09	88033GAT 287035	TENET HEALTHCARE NOMURA	6.3750 12/01/11	150,000.00	10.029 91.250		136,875.00	
PUR 43656	2/11/09 2/17/09	88033GBA 287035	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	14.767 82.250		20,562.50	
PUR 43656	2/11/09 2/17/09	88033GBA 287035	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	15.003 81.500		20,375.00	
PUR 43656	2/24/09 2/27/09	88033GBA 287035	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	15.749 79.250		19,812.50	
PUR 43348	2/03/09 2/06/09	88033GBC 287035	TENET HEALTH CARE CORP NOMURA	9.2500 2/01/15	25,000.00	14.560 79.250		19,812.50	
PUR 43348	2/11/09 2/17/09	88033GBC 287035	TENET HEALTH CARE CORP NOMURA	9.2500 2/01/15	25,000.00	13.918 81.500		20,375.00	
PUR 44603	1/28/09 2/02/09	880779AU 287035	TEREX CORP NOMURA	8.0000 11/15/17	25,000.00	11.020 83.250		20,812.50	
PUR 44603	1/29/09 2/03/09	880779AU 287035	TEREX CORP NOMURA	8.0000 11/15/17	25,000.00	11.020 83.250		20,812.50	

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-	-	-	-	-	-	-	-	-	-

PUR 44603	2/04/09 2/09/09	880779AU 287035	TEREX CORP NOMURA	8.0000 11/15/17	50,000.00	11.386 81.500		40,750.00
PUR 44603	2/04/09 2/09/09	880779AU 287035	TEREX CORP NOMURA	8.0000 11/15/17	25,000.00	11.386 81.500		20,375.00
PUR 44548	2/12/09 2/18/09	882330AF 287035	TEXAS COMPETITIVE NOMURA	10.5000 11/01/15	25,000.00	18.301 70.500		17,625.00
PUR 44548	2/23/09 2/26/09	882330AF 287035	TEXAS COMPETITIVE NOMURA	10.5000 11/01/15	25,000.00	20.655 64.000		16,000.00
PUR 44915	2/23/09 2/26/09	94106LAT 287035	WASTE MANAGEMENT INC NOMURA	6.3750 3/11/15	25,000.00	6.445 99.650		24,912.50
PUR 44913	2/23/09 2/26/09	94106LAU 287035	WASTE MANAGEMENT NOMURA	7.3750 3/11/19	25,000.00	7.391 99.882		24,970.50
PUR 44762	2/09/09 2/12/09	952355AF 287035	WEST CORP NOMURA	11.0000 10/15/16	50,000.00	20.305 64.500		32,250.00
PUR 44876	2/19/09 2/24/09	97314XAA 287035	WIND ACQUISITION FI NOMURA	10.7500 12/01/15	150,000.00	10.690 100.25		150,375.00
PUR 44876	2/19/09 2/24/09	97314XAA 287035	WIND ACQUISITION FI NOMURA	10.7500 12/01/15	100,000.00	11.063 98.500		98,500.00
PUR 44757	2/06/09 2/11/09	97381WAC 287035	WINDSTREAM CORP NOMURA	8.1250 8/01/13	25,000.00	8.260 99.500		24,875.00
PUR 42307	2/04/09 2/09/09	97381WAD 287035	WINDSTREAM CORP NOMURA	8.6250 8/01/16	25,000.00	8.717 99.500		24,875.00
PUR 44605	2/12/09 2/18/09	9TERM0BT 287035	NIELSEN DOLLAR NOMURA	8/09/13	25,000.00	7.377 72.311		18,077.78
PUR 45060	2/24/09 2/27/09	9TERM0BZ 287035	TXU COMP ELEC T/L NOMURA	10/10/14	50,000.00	11.372 67.346		33,672.91
-								
SUBTOTAL FIXED PURCHASES:					5,125,000.00			4,452,148.19

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YIELD/
PRICE

EXPENSE/
COMMISSION

COST/PROCEEDS

GAIN-OR-LOSS

-

PURCHASE OF STOCK AND OTHER EQUITIES

-

PUR
44758

2/06/09
2/11/09

35671D78
287035

FREEMPORT-MCMORAN COPPER & G
NOMURA

250.00

54.350

13,587.50

PUR
44243

1/28/09
2/02/09

74038A20
287035

PREFERRED BLOCKER INC
NOMURA

100.00

265.00

26,500.00

-

SUBTOTAL STOCK PURCHASES:

350.00

40,087.50

-

TOTAL FUND PURCHASES:

5,125,350.00

4,492,235.69

SALES OF FIXED INCOME SECURITIES										
SALE 41993	2/12/09 2/18/09	008674AB 287035	AHERN RENTALS INC NOMURA	9.2500 8/15/13	50,000.00	18.516 30.000			15,000.00	-21,271.19
SALE 41993	2/17/09 2/20/09	008674AB 287035	AHERN RENTALS INC NOMURA	9.2500 8/15/13	25,000.00	18.516 32.000			8,000.00	-10,140.62
SALE 41993	2/19/09 2/24/09	008674AB 287035	AHERN RENTALS INC NOMURA	9.2500 8/15/13	25,000.00	18.516 32.000			8,000.00	-10,150.72
SALE 44153 1,688.46	2/23/09 2/26/09	014477AD 287035	ALERIS INTL INC NOMURA	9.0000 12/15/14	50,000.00	236.88 .030			15.00	-
SALE 41999	1/30/09 2/04/09	031652AW 287035	AMKOR TECHNOLOGIES INC NOMURA	9.2500 6/01/16	25,000.00	10.822 55.000			13,750.00	-9,289.66
SALE 41999	2/10/09 2/13/09	031652AW 287035	AMKOR TECHNOLOGIES INC NOMURA	9.2500 6/01/16	500,000.00	10.822 58.000			290,000.00	-170,874.10
SALE 42989	2/10/09 2/13/09	038521AD 287035	ARAMARK SERVICES CORPORATIO NOMURA	8.5000 2/01/15	25,000.00	9.867 93.250			23,312.50	-171.78

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SALE 42000	2/20/09 2/25/09	057741AA 287035	BALDOR ELECTRIC COMPANY NOMURA	8.6250 2/15/17	150,000.00	8.499 80.000		120,000.00	-31,072.85
SALE 42595 38.60	2/12/09 2/18/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.424 93.000		23,250.00	
SALE 42595 38.60	2/12/09 2/18/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.424 93.000		23,250.00	
SALE 43015	2/02/09 2/05/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.576 93.625		23,406.25	1,990.66
SALE 43015	2/02/09 2/05/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.576 93.750		23,437.50	2,021.91
SALE 43015	2/10/09 2/13/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.293 97.500		24,375.00	2,643.72
SALE 43015	2/10/09 2/13/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.293 97.500		24,375.00	2,643.72
SALE 43015	2/11/09 2/17/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.293 97.500		24,375.00	2,641.19
SALE 43015	2/11/09 2/17/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.293 97.500		24,375.00	2,641.18
SALE 43015	2/11/09 2/17/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.293 97.500		24,375.00	2,641.19
SALE 43015	2/11/09 2/17/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.293 96.750		24,187.50	2,453.68
SALE 44285	2/02/09 2/05/09	09689RAA 287035	BODY GAMING CORP NOMURA	7.1250 2/01/16	25,000.00	16.400 62.750		15,687.50	128.38
SALE 44285	2/23/09 2/26/09	09689RAA 287035	BODY GAMING CORP NOMURA	7.1250 2/01/16	25,000.00	16.400 56.000		14,000.00	-1,599.12

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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 44182	2/10/09 2/13/09	103304BD 287035	BOYD GAMING CORP NOMURA	6.7500 4/15/14	100,000.00	17.799 61.000		61,000.00	-2,590.82
SALE 44814	2/13/09 2/19/09	1248EPAC 287035	CCO HLDGS LLC& CCO NOMURA	8.7500 11/15/13	50,000.00	16.395 79.000		39,500.00	1,786.78
SALE 44814	2/13/09 2/19/09	1248EPAC 287035	CCO HLDGS LLC& CCO NOMURA	8.7500 11/15/13	25,000.00	16.395 80.750		20,187.50	1,330.89
SALE 42002	2/05/09 2/10/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 98.000		24,500.00	659.15
SALE 42002	2/06/09 2/11/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 98.500		24,625.00	783.89
SALE 42002	2/06/09 2/11/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 98.375		24,593.75	752.64
SALE 42002	2/06/09 2/11/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 98.500		24,625.00	783.89
SALE 42002	2/10/09 2/13/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 98.250		24,562.50	720.88
SALE 42002	2/10/09 2/13/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 99.375		24,843.75	1,002.13
SALE 42002	2/11/09 2/17/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 98.500		24,625.00	782.33
SALE 43017	1/28/09 2/02/09	15135EAB 287035	CENTENNIAL COMMUNICATIONS NOMURA	10.1250 6/15/13	25,000.00	9.758 103.87		25,968.75	654.52
SALE 44500 42.34	2/09/09 2/12/09	161175AA 287035	CHARTER COMM OPT NOMURA	8.0000 4/30/12	25,000.00	14.632 83.250		20,812.50	-

SALE 43244	2/05/09 2/10/09	161175AD 287035	CHARTER COMMUNICATIONS NOMURA	8.3750 4/30/14	25,000.00	13.416 82.250		20,562.50	196.53
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SALE 43244	2/09/09 2/12/09	161175AD 287035	CHARTER COMMUNICATIONS NOMURA	8.3750 4/30/14	25,000.00	13.416 80.000		20,000.00	-369.45
SALE 43244	2/11/09 2/17/09	161175AD 287035	CHARTER COMMUNICATIONS NOMURA	8.3750 4/30/14	25,000.00	13.416 79.000		19,750.00	-628.21
SALE 44162	1/28/09 2/02/09	161175AG 287035	CHARTER COMM NOMURA	10.8750 9/15/14	25,000.00	18.388 87.250		21,812.50	3,236.86
SALE 43920	2/02/09 2/05/09	165167BE 287035	CHESAPEAKE ENERGY NOMURA	6.8750 1/15/16	25,000.00	13.520 86.625		21,656.25	3,992.79
SALE 44638	1/28/09 2/02/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	10.515 98.250		24,562.50	678.66
SALE 44638	1/28/09 2/02/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	10.515 98.000		24,500.00	616.16
SALE 44638	1/30/09 2/04/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	50,000.00	10.515 97.750		48,875.00	1,103.40
SALE 44638	2/23/09 2/26/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	10.246 95.125		23,781.25	-399.37
SALE 44638	2/23/09 2/26/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	10.246 95.500		23,875.00	-305.62
SALE 44501	1/29/09 2/03/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.584 96.750		24,187.50	906.25
SALE 44501	2/02/09 2/05/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.584 96.750		24,187.50	905.35
SALE 44501	2/02/09 2/05/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.584 96.750		24,187.50	905.35
SALE 44501	2/06/09 2/11/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.541 97.250		24,312.50	982.33

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SALE 44501	2/06/09 2/11/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.541 97.500		24,375.00	1,044.83
SALE 44501	2/18/09 2/23/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	50,000.00	10.541 97.125		48,562.50	1,891.00
SALE 44777	2/11/09 2/17/09	247916AB 287035	DENBURY RESOURCE NOMURA	9.7500 3/01/16	25,000.00	11.251 94.500		23,625.00	418.51
SALE 44777	2/11/09 2/17/09	247916AB 287035	DENBURY RESOURCE NOMURA	9.7500 3/01/16	25,000.00	11.251 94.375		23,593.75	387.26
SALE 44518	1/29/09 2/03/09	25459HAB 287035	DIRECTV HLDGS LLC NOMURA	8.3800 3/15/13	25,000.00	8.266 101.25		25,312.50	218.73
SALE 43758	1/29/09 2/03/09	25459HAG 287035	DIRECTTV HOLDINGS NOMURA	7.6250 5/15/16	25,000.00	8.163 98.875		24,718.75	451.35
SALE 42904	1/29/09 2/03/09	28140JAD 287035	EDUCATION MANAGEMENT NOMURA	10.2500 6/01/16	25,000.00	12.901 83.250		20,812.50	-1,096.24
SALE 42904	2/02/09 2/05/09	28140JAD 287035	EDUCATION MANAGEMENT NOMURA	10.2500 6/01/16	25,000.00	12.901 86.000		21,500.00	-410.03
SALE 42904	2/06/09 2/11/09	28140JAD 287035	EDUCATION MANAGEMENT NOMURA	10.2500 6/01/16	25,000.00	12.901 88.500		22,125.00	211.03
SALE	2/11/09	28140JAD	EDUCATION MANAGEMENT	10.2500		12.901			

42904	2/17/09	287035	NOMURA	6/01/16	25,000.00	93.000		23,250.00	1,331.99
SALE	2/11/09	28140JAD	EDUCATION MANAGEMENT	10.2500		12.901			
42904	2/17/09	287035	NOMURA	6/01/16	25,000.00	92.750		23,187.50	1,269.49
SALE	2/05/09	28336LBT	EL PASO CORP	8.2500		9.125			
44712	2/10/09	287035	NOMURA	2/15/16	25,000.00	97.625		24,406.25	522.06
SALE	2/05/09	28336LBT	EL PASO CORP	8.2500		9.125			
44712	2/10/09	287035	NOMURA	2/15/16	25,000.00	97.625		24,406.25	522.06

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SALE	1/28/09	292680AC	ENERGY FUTURE	10.8750		13.094			
44545	2/02/09	287035	NOMURA	11/01/17	25,000.00	80.000		20,000.00	-2,150.19
SALE	1/28/09	292680AC	ENERGY FUTURE	10.8750		13.094			
44545	2/02/09	287035	NOMURA	11/01/17	75,000.00	79.250		59,437.50	-7,013.06
SALE	1/29/09	292680AC	ENERGY FUTURE	10.8750		13.094			
44545	2/03/09	287035	NOMURA	11/01/17	25,000.00	80.250		20,062.50	-2,088.18
SALE	2/05/09	292680AC	ENERGY FUTURE	10.8750		13.158			
44545	2/10/09	287035	NOMURA	11/01/17	25,000.00	80.000		20,000.00	-2,078.11
SALE	2/11/09	346091BC	FOREST OIL	8.5000		9.749			
44791	2/17/09	287035	NOMURA	2/15/14	25,000.00	96.500		24,125.00	337.50
SALE	2/11/09	346091BC	FOREST OIL	8.5000		9.749			
44791	2/17/09	287035	NOMURA	2/15/14	25,000.00	96.250		24,062.50	275.00
SALE	2/10/09	35671DAS	FREEPORT MCMORAN	8.3750		11.494			
42929	2/13/09	287035	NOMURA	4/01/17	25,000.00	88.125		22,031.25	1,086.89
SALE	2/11/09	35671DAS	FREEPORT MCMORAN	8.3750		11.494			
42929	2/17/09	287035	NOMURA	4/01/17	25,000.00	88.250		22,062.50	1,114.42
SALE	2/11/09	35671DAS	FREEPORT MCMORAN	8.3750		11.494			
42929	2/17/09	287035	NOMURA	4/01/17	25,000.00	88.500		22,125.00	1,176.92
SALE	1/30/09	35687MAM	FREESCALE SEMICONDUCTOR	8.8750		13.142			
42199	2/04/09	287035	NOMURA	12/15/14	25,000.00	21.000		5,250.00	-15,473.73
SALE	2/12/09	35687MAM	FREESCALE SEMICONDUCTOR	8.8750		13.142			
42199	2/18/09	287035	NOMURA	12/15/14	25,000.00	21.250		5,312.50	-15,429.29
SALE	2/09/09	35804GAF	FRESENIUS US FINANCE II	9.0000		9.927			
44432	2/12/09	287035	NOMURA	7/15/15	25,000.00	104.50		26,125.00	2,210.33
SALE	2/09/09	35804GAF	FRESENIUS US FINANCE II	9.0000		9.927			
44432	2/12/09	287035	NOMURA	7/15/15	25,000.00	103.00		25,750.00	1,835.33

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SALE	2/24/09	35804GAF	FRESENIUS US FINANCE II	9.0000		9.927			
44432	2/27/09	287035	NOMURA	7/15/15	125,000.00	104.25		130,312.50	10,720.80
SALE	1/28/09	36186CAQ	GENERAL MOTORS ACCEPTANCE C	8.0000		10.143			
44242	2/02/09	287035	NOMURA	11/01/31	25,000.00	63.000		15,750.00	-4,342.09
SALE	1/29/09	404119AX	HCA INC	9.2500		9.764			
42006	2/03/09	287035	NOMURA	11/15/16	75,000.00	95.250		71,437.50	-1,475.43
SALE	2/05/09	404119AX	HCA INC	9.2500		9.764			
42006	2/10/09	287035	NOMURA	11/15/16	25,000.00	95.500		23,875.00	-430.37
SALE	2/05/09	404119AX	HCA INC	9.2500		9.764			
42006	2/10/09	287035	NOMURA	11/15/16	25,000.00	95.625		23,906.25	-399.12
SALE	2/06/09	404119AX	HCA INC	9.2500		9.764			
42006	2/11/09	287035	NOMURA	11/15/16	25,000.00	95.500		23,875.00	-430.53
SALE	2/06/09	404119AX	HCA INC	9.2500		9.764			
42006	2/11/09	287035	NOMURA	11/15/16	25,000.00	95.500		23,875.00	-430.53

SALE 42006	2/06/09 2/11/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.764 95.750		23,937.50	-368.03
SALE 42006	2/10/09 2/13/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.764 95.500		23,875.00	-430.85
SALE 42006	2/11/09 2/17/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.764 95.500		23,875.00	-431.51
SALE 42006	2/11/09 2/17/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.764 95.750		23,937.50	-369.01
SALE 42006	2/13/09 2/19/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	50,000.00	9.764 96.000		48,000.00	-613.70
SALE 43021	1/29/09 2/03/09	404119BA 287035	HCA INC NOMURA	9.6250 11/15/16	25,000.00	10.626 84.000		21,000.00	-2,689.92

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SALE 44830	2/13/09 2/19/09	404119BB 287035	HCA INC NOMURA	9.8750 2/15/17	25,000.00	10.325 98.625		24,656.25	259.63
SALE 44194	2/09/09 2/12/09	413627BC 287035	HARRAH'S OPERATING NOMURA	10.0000 12/15/18	25,000.00	11.913 24.500		6,125.00	-16,138.02
SALE 44194	2/09/09 2/12/09	413627BC 287035	HARRAH'S OPERATING NOMURA	10.0000 12/15/18	135,000.00	11.913 23.000		31,050.00	-89,170.31
SALE 44766	2/10/09 2/13/09	413627BE 287035	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	25,000.00	22.029 18.000		4,500.00	-10,680.38
SALE 44766	2/10/09 2/13/09	413627BE 287035	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	25,000.00	22.029 18.500		4,625.00	-10,555.38
SALE 44766	2/10/09 2/13/09	413627BE 287035	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	25,000.00	22.029 23.000		5,750.00	-9,430.38
SALE 44766	2/10/09 2/13/09	413627BE 287035	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	25,000.00	22.029 23.000		5,750.00	-9,430.38
SALE 42202	2/24/09 2/27/09	428040BZ 287035	HERTZ CORPORATION NOMURA	8.8750 1/01/14	25,000.00	11.836 52.000		13,000.00	-9,322.24
SALE 44157	2/12/09 2/18/09	44107TAD 287035	HOST HOTELS NOMURA	6.8750 11/01/14	25,000.00	15.258 78.750		19,687.50	2,491.97
SALE 44157	2/12/09 2/18/09	44107TAD 287035	HOST HOTELS NOMURA	6.8750 11/01/14	25,000.00	15.258 78.750		19,687.50	2,491.97
SALE 42009	2/05/09 2/10/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 85.250		21,312.50	-710.17
SALE 42009	2/05/09 2/10/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 85.250		21,312.50	-710.17
SALE 42009	2/06/09 2/11/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 85.000		21,250.00	-774.04

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SALE 42009	2/09/09 2/12/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 85.375		21,343.75	-681.67
SALE 42009	2/12/09 2/18/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 84.000		21,000.00	-1,033.72
SALE 42009	2/12/09 2/18/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 84.000		21,000.00	-1,033.72
SALE 42009	2/18/09 2/23/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 79.500		19,875.00	-2,165.69
SALE 42009	2/18/09 2/23/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 78.000		19,500.00	-2,540.69

SALE 42009	2/18/09 2/23/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 78.750		19,687.50	-2,353.19
SALE 42009	2/19/09 2/24/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	35,000.00	10.371 80.250		28,087.50	-2,771.42
SALE 43044 69.07	2/11/09 2/17/09	45072PAB 287035	IASIS HEALTHCARE NOMURA	8.7500 6/15/14	25,000.00	9.655 96.000		24,000.00	-
SALE 43044	2/11/09 2/17/09	45072PAB 287035	IASIS HEALTHCARE NOMURA	8.7500 6/15/14	25,000.00	9.655 96.750		24,187.50	118.43
SALE 43044	2/13/09 2/19/09	45072PAB 287035	IASIS HEALTHCARE NOMURA	8.7500 6/15/14	25,000.00	9.655 97.000		24,250.00	180.27
SALE 44472	2/09/09 2/12/09	45820EAB 287035	INTELSAT LTD NOMURA	7.6300 4/15/12	25,000.00	16.487 81.750		20,437.50	754.83
SALE 43045	1/28/09 2/02/09	45820EAX 287035	INTELSAT SUBSIDIARY HOLDINGS NOMURA	11.2500 6/15/16	25,000.00	12.817 95.500		23,875.00	716.65
SALE 43045	1/29/09 2/03/09	45820EAX 287035	INTELSAT SUBSIDIARY HOLDINGS NOMURA	11.2500 6/15/16	25,000.00	12.817 95.500		23,875.00	716.34

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SALE 43045	1/29/09 2/03/09	45820EAX 287035	INTELSAT SUBSIDIARY HOLDINGS NOMURA	11.2500 6/15/16	25,000.00	12.817 95.500		23,875.00	716.34
SALE 43045	1/30/09 2/04/09	45820EAX 287035	INTELSAT SUBSIDIARY HOLDINGS NOMURA	11.2500 6/15/16	25,000.00	12.817 96.750		24,187.50	1,028.53
SALE 44760	2/09/09 2/12/09	45822EAK 287035	INTELSAT SUBSIDIARY NOMURA	8.8750 1/15/15	25,000.00	11.277 92.500		23,125.00	677.88
SALE 42011	2/09/09 2/12/09	464592AG 287035	ISLE OF CAPRI CASINO NOMURA	7.0000 3/01/14	110,000.00	20.653 58.000		63,800.00	-399.69
SALE 43179	1/28/09 2/02/09	502413AJ 287035	L-3 COMMUNICATIONS CORP NOMURA	7.6250 6/15/12	25,000.00	8.097 100.00		25,000.00	345.24
SALE 43608	2/10/09 2/13/09	532776AR 287035	LIN TELEVISION CORP NOMURA	6.5000 5/15/13	50,000.00	24.987 56.000		28,000.00	1,435.10
SALE 44688	2/20/09 2/25/09	552953BD 287035	MGM MIRAGE NOMURA	13.0000 11/15/13	25,000.00	16.816 82.000		20,500.00	-1,457.19
SALE 42206	2/10/09 2/13/09	554273AC 287035	MACDERMID INC NOMURA	9.5000 4/15/17	25,000.00	10.677 39.000		9,750.00	-13,664.64
SALE 42349	2/10/09 2/13/09	58445MAJ 287035	MEDIACOM LLC NOMURA	9.5000 1/15/13	75,000.00	10.212 94.000		70,500.00	-2,796.39
SALE 42349	2/12/09 2/18/09	58445MAJ 287035	MEDIACOM LLC NOMURA	9.5000 1/15/13	25,000.00	10.212 93.000		23,250.00	-1,183.22
SALE 43921	2/12/09 2/18/09	591709AC 287035	METROPCS WIRELESS NOMURA	9.2500 11/01/14	25,000.00	14.010 96.750		24,187.50	3,767.03
SALE 42207	2/18/09 2/23/09	60877UAC 287035	MOMENTIVE PERFORMANCE NOMURA	9.7500 12/01/14	25,000.00	14.598 42.000		10,500.00	-9,868.15
SALE 42220	1/29/09 2/03/09	629377AU 287035	NRG ENERGY INC NOMURA	7.3750 2/01/16	25,000.00	8.767 96.000		24,000.00	792.02

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SALE 42460	2/09/09 2/12/09	62941FAH 287035	NTL CABLE PLC NOMURA	9.1250 8/15/16	100,000.00	12.399 88.500		88,500.00	4,207.70
SALE 42460	2/10/09 2/13/09	62941FAH 287035	NTL CABLE PLC NOMURA	9.1250 8/15/16	100,000.00	12.399 88.875		88,875.00	4,578.37

SALE 42460	2/12/09 2/18/09	62941FAH 287035	NTL CABLE PLC NOMURA	9.1250 8/15/16	100,000.00	12.399 88.750		88,750.00	4,436.17
SALE 42209	2/19/09 2/24/09	629855AH 287035	NALCO COMPANY NOMURA	8.8750 11/15/13	200,000.00	8.416 98.625		197,250.00	-6,226.72
SALE 42303	2/02/09 2/05/09	65409QAC 287035	NIELSEN FINANCE NOMURA	10.0000 8/01/14	25,000.00	11.794 89.000		22,250.00	-973.69
SALE 44503	1/28/09 2/02/09	65409QAR 287035	NIELSEN FINANCE NOMURA	11.6250 2/01/14	25,000.00	14.407 92.750		23,187.50	606.67
SALE 42304	2/02/09 2/05/09	69349HAB 287035	PNM RESOURCES INC NOMURA	9.2500 5/15/15	350,000.00	8.796 93.000		325,500.00	-31,949.94
SALE 42212	2/20/09 2/25/09	695459AB 287035	PAETEC HOLDING CORPORATION NOMURA	9.5000 7/15/15	25,000.00	15.740 70.250		17,562.50	-1,283.05
SALE 43831	2/03/09 2/06/09	700690AQ 287035	CAESARS ENTERTAINMEN NOMURA	7.8800 3/15/10	25,000.00	57.464 46.000		11,500.00	-4,230.54
SALE 43831	2/03/09 2/06/09	700690AQ 287035	CAESARS ENTERTAINMEN NOMURA	7.8800 3/15/10	25,000.00	57.464 45.500		11,375.00	-4,355.54
SALE 43831	2/13/09 2/19/09	700690AQ 287035	CAESARS ENTERTAINMEN NOMURA	7.8800 3/15/10	25,000.00	57.464 35.000		8,750.00	-7,213.17
SALE 44546	1/28/09 2/02/09	704549AE 287035	PEABODY ENERGY CORP NOMURA	7.3750 11/01/16	25,000.00	7.897 98.250		24,562.50	311.92
SALE 44547	2/05/09 2/10/09	716495AE 287035	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	50,000.00	12.136 98.000		49,000.00	2,208.29

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SALE 44547	2/10/09 2/13/09	716495AE 287035	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	25,000.00	12.136 100.12		25,031.25	1,634.22
SALE 42930	2/10/09 2/13/09	726505AD 287035	PLAINS EXPLORATION NOMURA	7.7500 6/15/15	25,000.00	8.640 94.250		23,562.50	-363.97
SALE 42930	2/10/09 2/13/09	726505AD 287035	PLAINS EXPLORATION NOMURA	7.7500 6/15/15	25,000.00	8.640 94.625		23,656.25	-270.22
SALE 43661	2/19/09 2/24/09	729416AJ 287035	PLY GEM INDUSTRIES NOMURA	11.7500 6/15/13	25,000.00	14.585 51.250		12,812.50	-9,965.76
SALE 43661	2/23/09 2/26/09	729416AJ 287035	PLY GEM INDUSTRIES NOMURA	11.7500 6/15/13	25,000.00	14.585 50.500		12,625.00	-10,155.20
SALE 42308	1/28/09 2/02/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	75,000.00	6.997 100.00		75,000.00	
SALE 42308 31.25	1/30/09 2/04/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	25,000.00	6.997 99.875		24,968.75	-
SALE 42308 31.25	1/30/09 2/04/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	25,000.00	6.997 99.875		24,968.75	-
SALE 42308	2/09/09 2/12/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	25,000.00	6.997 100.00		25,000.00	
SALE 42308 31.25	2/10/09 2/13/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	25,000.00	6.997 99.875		24,968.75	-
SALE 42308	2/10/09 2/13/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	25,000.00	6.997 100.00		25,000.00	
SALE 42308	2/18/09 2/23/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	125,000.00	6.997 100.12		125,156.25	156.25
SALE 42214	2/17/09 2/20/09	76010RAC 287035	RENTAL SERVICE CORP NOMURA	9.5000 12/01/14	25,000.00	14.799 63.500		15,875.00	-4,085.11

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DELIVERY

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SECURITY DESCRIPTION/
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PAR-OR-SHARES

YIELD/
PRICE

EXPENSE/
COMMISSION

COST/PROCEEDS

GAIN-OR-LOSS

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SALE 42214	2/24/09 2/27/09	76010RAC 287035	RENTAL SERVICE CORP NOMURA	9.5000 12/01/14	25,000.00	14.799 56.000		14,000.00	-5,970.87
SALE 44505	2/18/09 2/23/09	79546VAC 287035	SALLY HLDGS LLC NOMURA	9.2500 11/15/14	25,000.00	11.406 97.000		24,250.00	1,480.30
SALE 42016	2/23/09 2/26/09	80007PAC 287035	SANDRIDGE ENERGY INC. NOMURA	8.0000 6/01/18	25,000.00	8.072 80.000		20,000.00	-4,879.23
SALE 42016	2/23/09 2/26/09	80007PAC 287035	SANDRIDGE ENERGY INC. NOMURA	8.0000 6/01/18	25,000.00	8.072 80.000		20,000.00	-4,879.23
SALE 43143	2/11/09 2/17/09	816074AG 287035	SEITEL INC NOMURA	9.7500 2/15/14	25,000.00	18.104 42.000		10,500.00	-7,817.52
SALE 43143	2/12/09 2/18/09	816074AG 287035	SEITEL INC NOMURA	9.7500 2/15/14	25,000.00	18.104 43.000		10,750.00	-7,569.57
SALE 43143	2/12/09 2/18/09	816074AG 287035	SEITEL INC NOMURA	9.7500 2/15/14	25,000.00	18.104 44.750		11,187.50	-7,132.07
SALE 43143	2/17/09 2/20/09	816074AG 287035	SEITEL INC NOMURA	9.7500 2/15/14	25,000.00	18.104 46.000		11,500.00	-6,823.70
SALE 43922	2/23/09 2/26/09	852060AJ 287035	SPRINT CAPITAL CORP NOMURA	7.6250 1/30/11	25,000.00	18.610 85.500		21,375.00	665.48
SALE 43922	2/23/09 2/26/09	852060AJ 287035	SPRINT CAPITAL CORP NOMURA	7.6250 1/30/11	50,000.00	18.610 85.250		42,625.00	1,205.96
SALE 43558	2/19/09 2/24/09	852060AS 287035	SPRINT CAPITAL CORP NOMURA	8.3750 3/15/12	25,000.00	19.251 80.750		20,187.50	1,272.75
SALE 42215	2/11/09 2/17/09	852060AT 287035	SPRINT CAPITAL CORP NOMURA	8.7500 3/15/32	25,000.00	10.158 63.500		15,875.00	-6,008.56
SALE 43104	2/11/09 2/17/09	867363AM 287035	SUNGARD DATA SYS INC NOMURA	10.6250 5/15/15	25,000.00	13.118 88.500		22,125.00	-262.43

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SALE 44548	2/10/09 2/13/09	882330AF 287035	TEXAS COMPETITIVE NOMURA	10.5000 11/01/15	25,000.00	12.558 77.500		19,375.00	-3,326.05
SALE 44548	2/23/09 2/26/09	882330AF 287035	TEXAS COMPETITIVE NOMURA	10.5000 11/01/15	25,000.00	12.719 66.000		16,500.00	-6,042.92
SALE 42517	2/23/09 2/26/09	92203PAB 287035	VANGUARD HEALTH HOLDINGS NOMURA	9.0000 10/01/14	25,000.00	9.493 92.500		23,125.00	-1,345.41
SALE 42217	2/06/09 2/11/09	92839UAD 287035	VISTEON CORP NOMURA	12.2500 12/31/16	111,000.00	19.996 10.500		11,655.00	-65,856.54
SALE 42217	2/06/09 2/11/09	92839UAD 287035	VISTEON CORP NOMURA	12.2500 12/31/16	39,000.00	19.996 10.000		3,900.00	-23,333.79
SALE 44604	2/17/09 2/20/09	9TERM089 287035	TX COMP ELEC T/L NOMURA	10/10/14	50,000.00	4.962 70.750		35,375.00	-2,580.84
SALE 44535	1/28/09 2/02/09	9TERM0BD 287035	NIELSEN FINACE NOMURA	5.3400 8/09/13	49,872.00	16.217 73.000		36,406.56	3,453.33
SALE 44605 9.78	1/28/09 2/02/09	9TERM0BT 287035	NIELSEN DOLLAR NOMURA	8/09/13	128.00	9.649 73.000		93.44	
SALE 44605	2/18/09 2/23/09	9TERM0BT 287035	NIELSEN DOLLAR NOMURA	8/09/13	25,000.00	8.451 73.514		18,378.48	1,101.21
SALE 44605	2/23/09 2/26/09	9TERM0BT 287035	NIELSEN DOLLAR NOMURA	8/09/13	24,808.26	8.451 79.952		19,834.62	2,675.74

-					SUBTOTAL FIXED SALES:			5,222,345.60	-
636,494.06									

-					TOTAL FUND SALES:			5,222,345.60	-
636,494.06									

END OF REPORT FOR: NOMURA
***** See "foreign investments" note on next page *****

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