

4300

STATE OF NEW JERSEY  
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 11/01/09 THROUGH 11/30/09

DCP EQUITY (4300)

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

SALES OF STOCK AND OTHER EQUITIES

|                       |          |          |                       |  |           |        |  |            |   |
|-----------------------|----------|----------|-----------------------|--|-----------|--------|--|------------|---|
| SALE                  | 11/04/09 | 80660510 | SCHERING-PLOUGH CORP. |  |           |        |  |            |   |
| 09223                 | 11/05/09 | 423136   | TENDERED              |  | 75,000.00 | 10.500 |  | 787,500.00 | - |
| 104,743.34            |          |          |                       |  |           |        |  |            |   |
| SUBTOTAL STOCK SALES: |          |          |                       |  | 75,000.00 |        |  | 787,500.00 | - |
| 104,743.34            |          |          |                       |  |           |        |  |            |   |
| TOTAL FUND SALES:     |          |          |                       |  | 75,000.00 |        |  | 787,500.00 | - |
| 104,743.34            |          |          |                       |  |           |        |  |            |   |

END OF REPORT FOR: DCP EQUITY

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

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| TRXN/<br>INVT# | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|----------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
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PURCHASE OF STOCK AND OTHER EQUITIES

|       |          |          |                             |  |           |        |        |            |  |
|-------|----------|----------|-----------------------------|--|-----------|--------|--------|------------|--|
| PUR   | 11/23/09 | 00206R10 | AT&T INC                    |  |           |        |        |            |  |
| 49791 | 11/27/09 | 423208   | ELECTRONIC BROKERAGE SYSTEM |  | 25,000.00 | 26.600 | 125.00 | 665,125.00 |  |
| PUR   | 11/24/09 | 00206R10 | AT&T INC                    |  |           |        |        |            |  |
| 49791 | 11/30/09 | 423212   | ELECTRONIC BROKERAGE SYSTEM |  | 5,000.00  | 26.909 | 25.00  | 134,571.00 |  |
| PUR   | 11/17/09 | 00817Y10 | AETNA INC                   |  |           |        |        |            |  |
| 48818 | 11/20/09 | 423185   | ELECTRONIC BROKERAGE SYSTEM |  | 10,000.00 | 29.469 | 50.00  | 294,740.00 |  |
| PUR   | 11/18/09 | 00817Y10 | AETNA INC                   |  |           |        |        |            |  |
| 48818 | 11/23/09 | 423191   | ELECTRONIC BROKERAGE SYSTEM |  | 10,000.00 | 29.190 | 50.00  | 291,952.00 |  |
| PUR   | 11/23/09 | 00817Y10 | AETNA INC                   |  |           |        |        |            |  |
| 48818 | 11/27/09 | 423208   | ELECTRONIC BROKERAGE SYSTEM |  | 1,000.00  | 29.558 | 5.00   | 29,563.00  |  |
| PUR   | 11/06/09 | 00950H20 | AIRSPAN NETWORKS INC.       |  |           |        |        |            |  |
| 48651 | 11/12/09 | 423156   | INSTINET (DOMESTIC)         |  | 6,667.00  | .700   | 33.34  | 4,700.24   |  |
| PUR   | 11/12/09 | 00950H20 | AIRSPAN NETWORKS INC.       |  |           |        |        |            |  |
| 48651 | 11/17/09 | 423172   | INSTINET (DOMESTIC)         |  | 10,000.00 | .600   | 50.00  | 6,050.00   |  |
| PUR   | 11/16/09 | 00950H20 | AIRSPAN NETWORKS INC.       |  |           |        |        |            |  |
| 48651 | 11/19/09 | 423181   | MAGNA SECURITIES CORP       |  | 5,000.00  | .614   | 50.00  | 3,119.50   |  |
| PUR   | 11/20/09 | 00950H20 | AIRSPAN NETWORKS INC.       |  |           |        |        |            |  |
| 48651 | 11/25/09 | 423203   | MERRIMAN/OTC                |  | 5,000.00  | .608   | 50.00  | 3,087.50   |  |
| PUR   | 11/05/09 | 01964550 | ALLIS-CHALMERS ENERGY INC.  |  |           |        |        |            |  |
| 36840 | 11/10/09 | 423152   | CITIGROUP/CITIBANK DOMESTIC |  | 20,000.00 | 3.782  | 600.00 | 76,232.00  |  |
| PUR   | 11/17/09 | 01964550 | ALLIS-CHALMERS ENERGY INC.  |  |           |        |        |            |  |
| 36840 | 11/20/09 | 423185   | ELECTRONIC BROKERAGE SYSTEM |  | 10,000.00 | 3.641  | 50.00  | 36,462.00  |  |
| PUR   | 10/28/09 | 02942910 | AMERICAN SCIENCE & ENGIN    |  |           |        |        |            |  |
| 49020 | 11/02/09 | 423126   | SOLEIL SECURITIES CORP.     |  | 10,000.00 | 67.598 | 300.00 | 676,283.00 |  |

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

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

|              |                      |                    |                                                            |           |        |        |            |
|--------------|----------------------|--------------------|------------------------------------------------------------|-----------|--------|--------|------------|
| PUR<br>49725 | 11/17/09<br>11/23/09 | 03042010<br>423188 | AMERICAN WATER WORKS CO INC<br>CREDIT SUISSE SEC (USA) LLC | 10,000.00 | 21.630 |        | 216,300.00 |
| PUR<br>49725 | 11/18/09<br>11/23/09 | 03042010<br>423191 | AMERICAN WATER WORKS CO INC<br>ELECTRONIC BROKERAGE SYSTEM | 10,000.00 | 21.500 | 50.00  | 215,049.00 |
| PUR<br>49725 | 11/20/09<br>11/25/09 | 03042010<br>423203 | AMERICAN WATER WORKS CO INC<br>ELECTRONIC BROKERAGE SYSTEM | 10,000.00 | 21.430 | 50.00  | 214,350.00 |
| PUR<br>48571 | 10/28/09<br>11/02/09 | 03760410<br>423126 | APOLLO GROUP A<br>SOLEIL SECURITIES CORP.                  | 2,000.00  | 59.214 | 60.00  | 118,487.20 |
| PUR<br>48571 | 11/16/09<br>11/19/09 | 03760410<br>423181 | APOLLO GROUP A<br>MAGNA SECURITIES CORP                    | 1,000.00  | 57.330 | 10.00  | 57,340.00  |
| PUR<br>48571 | 11/20/09<br>11/25/09 | 03760410<br>423203 | APOLLO GROUP A<br>MERRIMAN/OTC                             | 2,000.00  | 55.089 | 20.00  | 110,197.60 |
| PUR<br>36208 | 10/30/09<br>11/04/09 | 03783310<br>423134 | APPLE INC.<br>MERRIMAN/OTC                                 | 1,000.00  | 189.36 | 10.00  | 189,370.00 |
| PUR<br>49009 | 10/28/09<br>11/02/09 | 04004710<br>423126 | ARENA PHARMACEUTICALS INC<br>SOLEIL SECURITIES CORP.       | 10,000.00 | 4.253  | 300.00 | 42,832.00  |
| PUR<br>49009 | 10/29/09<br>11/03/09 | 04004710<br>423130 | ARENA PHARMACEUTICALS INC<br>SOLEIL SECURITIES CORP.       | 10,000.00 | 3.880  | 300.00 | 39,100.00  |
| PUR<br>49023 | 10/28/09<br>11/02/09 | 04685W10<br>423126 | ATHENAHEALTH INC<br>SOLEIL SECURITIES CORP.                | 12,000.00 | 36.146 | 360.00 | 434,113.20 |
| PUR<br>49023 | 10/29/09<br>11/03/09 | 04685W10<br>423130 | ATHENAHEALTH INC<br>SOLEIL SECURITIES CORP.                | 2,000.00  | 35.629 | 60.00  | 71,318.40  |
| PUR<br>49023 | 10/30/09<br>11/04/09 | 04685W10<br>423134 | ATHENAHEALTH INC<br>CREDIT SUISSE SEC (AES)                | 1,000.00  | 37.309 | 10.00  | 37,319.00  |
| PUR<br>49023 | 11/02/09<br>11/05/09 | 04685W10<br>423139 | ATHENAHEALTH INC<br>MERRIMAN/OTC                           | 2,000.00  | 38.190 | 20.00  | 76,400.00  |

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|----------------|----------------------|--------------------|---------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>48434   | 11/02/09<br>11/05/09 | 04743P10<br>423139 | ATHEROS COMMUNICATIONS IN<br>MERRIMAN/OTC               |                   | 3,000.00      | 24.680          | 30.00                  | 74,070.00     |              |
| PUR<br>37926   | 11/20/09<br>11/25/09 | 05714910<br>423203 | BAKER (MICHAEL) CORP<br>ELECTRONIC BROKERAGE SYSTEM     |                   | 1,000.00      | 37.683          | 5.00                   | 37,688.00     |              |
| PUR<br>40773   | 11/16/09<br>11/19/09 | 06212810<br>423181 | BANK OF FLORIDA CORP.<br>MAGNA SECURITIES CORP          |                   | 2,000.00      | 1.160           | 20.00                  | 2,340.00      |              |
| PUR<br>42924   | 11/02/09<br>11/05/09 | 08578910<br>423139 | BERRY PETROLEUM CO<br>STIFEL NICOLAUS                   |                   | 6,000.00      | 25.881          | 180.00                 | 155,463.60    |              |
| PUR<br>47969   | 11/20/09<br>11/25/09 | 09062X10<br>423203 | BIOGEN IDEC INC<br>MERRIMAN/OTC                         |                   | 2,000.00      | 46.413          | 20.00                  | 92,845.80     |              |
| PUR<br>37974   | 11/18/09<br>11/23/09 | 11012210<br>423191 | BRISTOL-MYERS SQUIBB CO.<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 24.120          | 10.00                  | 48,250.00     |              |
| PUR<br>37974   | 11/20/09<br>11/25/09 | 11012210<br>423203 | BRISTOL-MYERS SQUIBB CO.<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 24.300          | 10.00                  | 48,610.00     |              |
| PUR<br>48982   | 10/28/09<br>11/02/09 | 11776U30<br>423126 | BSQUARE CORP<br>CREDIT SUISSE SEC (AES)                 |                   | 20,000.00     | 2.463           | 200.00                 | 49,462.00     |              |
| PUR<br>48982   | 10/29/09<br>11/03/09 | 11776U30<br>423130 | BSQUARE CORP<br>SOLEIL SECURITIES CORP.                 |                   | 20,000.00     | 2.434           | 600.00                 | 49,280.00     |              |
| PUR<br>48982   | 10/30/09<br>11/04/09 | 11776U30<br>423134 | BSQUARE CORP<br>MERRIMAN/OTC                            |                   | 15,000.00     | 2.469           | 150.00                 | 37,185.00     |              |
| PUR<br>48982   | 11/02/09<br>11/05/09 | 11776U30<br>423139 | BSQUARE CORP<br>BUCKINGHAM RESEARCH GROUP I             |                   | 600.00        | 2.400           | 18.00                  | 1,458.00      |              |
| PUR<br>48982   | 11/02/09<br>11/05/09 | 11776U30<br>423139 | BSQUARE CORP<br>MERRIMAN/OTC                            |                   | 5,000.00      | 2.435           | 50.00                  | 12,225.50     |              |
| PUR<br>48982   | 11/03/09<br>11/06/09 | 11776U30<br>423143 | BSQUARE CORP<br>BUCKINGHAM RESEARCH GROUP I             |                   | 19,400.00     | 2.481           | 582.00                 | 48,711.46     |              |

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| -----                                       |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
| TRXN/<br>INVNT#                             | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD        | RATE/<br>MATURITY | PAR-OR-SHARES                      | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                                       |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
| -                                           |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
| PUR<br>48982                                | 11/04/09<br>11/09/09 | 11776U30<br>423147 | BSQUARE CORP<br>MERRIMAN/OTC                              |                   | 9,179.00                           | 2.500           | 91.79                  | 23,039.29     |              |
| PUR<br>48982                                | 11/04/09<br>11/09/09 | 11776U30<br>423147 | BSQUARE CORP<br>MERRIMAN/OTC                              |                   | 20,000.00                          | 2.500<br>=====  | 200.00                 | 50,198.00     |              |
| -                                           |                      |                    |                                                           |                   | 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | 29,179.00       | 2.500                  | 291.79        | 73,237.29    |
| PUR<br>48982                                | 11/05/09<br>11/10/09 | 11776U30<br>423152 | BSQUARE CORP<br>MERRIMAN/OTC                              |                   | 5,821.00                           | 2.500           | 58.21                  | 14,610.71     |              |
| PUR<br>48982                                | 11/06/09<br>11/12/09 | 11776U30<br>423156 | BSQUARE CORP<br>LABRANCHE/OTC                             |                   | 18,137.00                          | 2.481           | 181.37                 | 45,175.64     |              |
| PUR<br>48982                                | 11/06/09<br>11/12/09 | 11776U30<br>423156 | BSQUARE CORP<br>LABRANCHE/OTC                             |                   | 20,000.00                          | 2.484<br>=====  | 200.00                 | 49,872.00     |              |
| -                                           |                      |                    |                                                           |                   | 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | 38,137.00       | 2.482                  | 381.37        | 95,047.64    |
| PUR<br>48982                                | 11/06/09<br>11/12/09 | 11776U30<br>423156 | BSQUARE CORP<br>MERRIMAN/OTC                              |                   | 5,000.00                           | 2.484           | 50.00                  | 12,467.50     |              |
| PUR<br>48982                                | 11/09/09<br>11/13/09 | 11776U30<br>423160 | BSQUARE CORP<br>LABRANCHE/OTC                             |                   | 1,863.00                           | 2.500           | 18.63                  | 4,676.13      |              |
| PUR<br>48982                                | 11/12/09<br>11/17/09 | 11776U30<br>423172 | BSQUARE CORP<br>SUSQUEHANNA/OTC                           |                   | 20,000.00                          | 2.352           | 200.00                 | 47,240.00     |              |
| PUR<br>48865                                | 11/05/09<br>11/10/09 | 11844010<br>423152 | THE BUCKLE INC<br>ELECTRONIC BROKERAGE SYSTEM             |                   | 3,000.00                           | 30.929          | 15.00                  | 92,801.10     |              |
| PUR<br>48865                                | 11/20/09<br>11/25/09 | 11844010<br>423203 | THE BUCKLE INC<br>ELECTRONIC BROKERAGE SYSTEM             |                   | 1,000.00                           | 28.210          | 5.00                   | 28,215.00     |              |
|                                             |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
| STATE OF NEW JERSEY                         |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
| DIVISION OF INVESTMENT                      |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
| DETAIL REPORT OF SECURITIES TRANSACTIONS    |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
| DURING THE PERIOD 11/01/09 THROUGH 11/30/09 |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
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| 6                                           |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
| -----                                       |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
| TRXN/<br>INVNT#                             | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD        | RATE/<br>MATURITY | PAR-OR-SHARES                      | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                                       |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
| -                                           |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
| PUR<br>49564                                | 11/05/09<br>11/10/09 | 12526910<br>423152 | CF INDUSTRIES HOLDINGS INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 4,000.00                           | 79.410          | 20.00                  | 317,658.00    |              |
| PUR<br>49564                                | 11/06/09<br>11/12/09 | 12526910<br>423156 | CF INDUSTRIES HOLDINGS INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00                           | 79.820          | 5.00                   | 79,825.00     |              |
| PUR<br>49564                                | 11/20/09<br>11/25/09 | 12526910<br>423203 | CF INDUSTRIES HOLDINGS INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00                           | 82.490          | 10.00                  | 164,990.00    |              |
| PUR<br>49564                                | 11/23/09<br>11/27/09 | 12526910<br>423208 | CF INDUSTRIES HOLDINGS INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00                           | 84.078          | 5.00                   | 84,083.00     |              |
| PUR<br>49562                                | 11/05/09<br>11/10/09 | 12665010<br>423152 | CVS CORP<br>ELECTRONIC BROKERAGE SYSTEM                   |                   | 3,000.00                           | 28.660          | 15.00                  | 85,995.00     |              |
| PUR<br>49562                                | 11/05/09<br>11/10/09 | 12665010<br>423152 | CVS CORP<br>ELECTRONIC BROKERAGE SYSTEM                   |                   | 22,000.00                          | 27.999<br>===== | 110.00                 | 616,081.40    |              |
| -                                           |                      |                    |                                                           |                   | 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | 25,000.00       | 28.078                 | 125.00        | 702,076.40   |
| PUR<br>49562                                | 11/06/09<br>11/12/09 | 12665010<br>423156 | CVS CORP<br>ELECTRONIC BROKERAGE SYSTEM                   |                   | 2,000.00                           | 29.393          | 10.00                  | 58,795.00     |              |
| PUR<br>49562                                | 11/09/09<br>11/13/09 | 12665010<br>423160 | CVS CORP<br>MAGNA SECURITIES CORP                         |                   | 3,000.00                           | 30.268          | 30.00                  | 90,833.10     |              |
| PUR<br>46470                                | 11/05/09<br>11/10/09 | 12960310<br>423152 | CALGON CARBON CORP<br>ELECTRONIC BROKERAGE SYSTEM         |                   | 7,000.00                           | 13.750          | 35.00                  | 96,282.90     |              |
| PUR<br>49214                                | 11/03/09<br>11/06/09 | 14343640<br>423143 | CARMIKE CINEMAS<br>BUCKINGHAM RESEARCH GROUP I            |                   | 100,000.00                         | 6.653           | 3,000.00               | 668,340.00    |              |
| PUR<br>49214                                | 11/04/09<br>11/09/09 | 14343640<br>423147 | CARMIKE CINEMAS<br>MERRIMAN/OTC                           |                   | 10,000.00                          | 6.176           | 100.00                 | 61,857.00     |              |
|                                             |                      |                    |                                                           |                   |                                    |                 |                        |               |              |
| STATE OF NEW JERSEY                         |                      |                    |                                                           |                   |                                    |                 |                        |               |              |

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DETAIL REPORT OF SECURITIES TRANSACTIONS  
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N.J. BEST - POOLED EQUITY FD (4340) -Cont.

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| TRXN/<br>INVT#                     | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|------------------------------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| -----                              |                      |                    |                                                    |                   |               |                 |                        |               |              |
| PUR<br>49214                       | 11/18/09<br>11/23/09 | 14343640<br>423191 | CARMIKE CINEMAS<br>MERRIMAN/OTC                    |                   | 4,000.00      | 5.895           | 40.00                  | 23,618.00     |              |
| PUR<br>49214                       | 11/19/09<br>11/24/09 | 14343640<br>423197 | CARMIKE CINEMAS<br>MERRIMAN/OTC                    |                   | 2,000.00      | 5.690           | 20.00                  | 11,399.60     |              |
| PUR<br>49214                       | 11/19/09<br>11/24/09 | 14343640<br>423197 | CARMIKE CINEMAS<br>MERRIMAN/OTC                    |                   | 2,000.00      | 6.003           | 20.00                  | 12,026.00     |              |
|                                    |                      |                    |                                                    |                   | -----         | =====           | -----                  | -----         | -----        |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                    |                                                    |                   | 4,000.00      | 5.846           | 40.00                  | 23,425.60     |              |
| PUR<br>49214                       | 11/20/09<br>11/25/09 | 14343640<br>423203 | CARMIKE CINEMAS<br>MERRIMAN/OTC                    |                   | 6,000.00      | 5.979           | 60.00                  | 35,934.60     |              |
| PUR<br>49214                       | 11/23/09<br>11/27/09 | 14343640<br>423208 | CARMIKE CINEMAS<br>MERRIMAN/OTC                    |                   | 3,000.00      | 6.312           | 30.00                  | 18,965.10     |              |
| PUR<br>49214                       | 11/24/09<br>11/30/09 | 14343640<br>423212 | CARMIKE CINEMAS<br>MERRIMAN/OTC                    |                   | 3,000.00      | 6.222           | 30.00                  | 18,696.00     |              |
| PUR<br>49788                       | 11/23/09<br>11/27/09 | 15670810<br>423208 | CEPHALON<br>MERRIMAN/OTC                           |                   | 1,000.00      | 54.220          | 10.00                  | 54,230.00     |              |
| PUR<br>49788                       | 11/23/09<br>11/27/09 | 15670810<br>423208 | CEPHALON<br>MERRIMAN/OTC                           |                   | 12,000.00     | 54.843          | 120.00                 | 658,240.80    |              |
|                                    |                      |                    |                                                    |                   | -----         | =====           | -----                  | -----         | -----        |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                    |                                                    |                   | 13,000.00     | 54.795          | 130.00                 | 712,470.80    |              |
| PUR<br>49590                       | 11/06/09<br>11/12/09 | 15678210<br>423156 | CERNER CORP<br>LABRANCHE/OTC                       |                   | 7,000.00      | 77.306          | 70.00                  | 541,213.40    |              |
| PUR<br>49590                       | 11/20/09<br>11/25/09 | 15678210<br>423203 | CERNER CORP<br>MERRIMAN/OTC                        |                   | 1,000.00      | 75.990          | 10.00                  | 75,999.80     |              |

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| TRXN/<br>INVT#                     | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD     | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|------------------------------------|----------------------|--------------------|--------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>41851                       | 11/06/09<br>11/12/09 | 16516710<br>423156 | CHESAPEAKE ENERGY CORP.<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 24.749          | 10.00                  | 49,507.00     |              |
| PUR<br>48983                       | 10/29/09<br>11/03/09 | 17275R10<br>423130 | CISCO SYSTEMS<br>SOLEIL SECURITIES CORP.               |                   | 2,000.00      | 23.240          | 60.00                  | 46,540.00     |              |
| PUR<br>49696                       | 11/16/09<br>11/19/09 | 18538Q10<br>423181 | CLEARWIRE CORP CL-A<br>LABRANCHE/OTC                   |                   | 70,000.00     | 6.168           | 700.00                 | 432,446.00    |              |
| PUR<br>49696                       | 11/20/09<br>11/25/09 | 18538Q10<br>423203 | CLEARWIRE CORP CL-A<br>MERRIMAN/OTC                    |                   | 10,000.00     | 5.782           | 100.00                 | 57,918.00     |              |
| PUR<br>49696                       | 11/23/09<br>11/27/09 | 18538Q10<br>423208 | CLEARWIRE CORP CL-A<br>MERRIMAN/OTC                    |                   | 4,000.00      | 5.790           | 40.00                  | 23,200.00     |              |
| PUR<br>49782                       | 11/20/09<br>11/25/09 | 18911Q10<br>423203 | CLOUD PEAK ENERGY INC<br>BLAYLOCK ROBERT VAN LLC       |                   | 50,000.00     | 14.514          | 500.00                 | 726,215.00    |              |
| PUR<br>49193                       | 10/30/09<br>11/04/09 | 19210850<br>423134 | COEUR D'ALENE MINES CORP<br>SANFORD BERNSTEIN & CO.    |                   | 25,000.00     | 19.957          | 1,000.00               | 499,930.00    |              |
| PUR<br>47992                       | 11/04/09<br>11/09/09 | 24237010<br>423147 | DEAN FOODS<br>CITIGROUP/CITIBANK DOMESTIC              |                   | 2,000.00      | 17.174          | 60.00                  | 34,408.00     |              |
| PUR<br>48225                       | 10/28/09<br>11/02/09 | 25470M10<br>423126 | DISH NETWORKS<br>SOLEIL SECURITIES CORP.               |                   | 4,000.00      | 17.285          | 120.00                 | 69,258.00     |              |
| PUR<br>48225                       | 10/28/09<br>11/02/09 | 25470M10<br>423126 | DISH NETWORKS<br>SOLEIL SECURITIES CORP.               |                   | 6,000.00      | 17.700          | 180.00                 | 106,377.60    |              |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                    |                                                        |                   | 10,000.00     | 17.534          | 300.00                 | 175,635.60    |              |

|              |                      |                    |                               |          |        |       |           |
|--------------|----------------------|--------------------|-------------------------------|----------|--------|-------|-----------|
| PUR<br>48225 | 11/18/09<br>11/23/09 | 25470M10<br>423191 | DISH NETWORKS<br>MERRIMAN/OTC | 4,000.00 | 19.856 | 40.00 | 79,465.20 |
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|-----------------|----------------------|--------------------|------------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>48225    | 11/19/09<br>11/24/09 | 25470M10<br>423197 | DISH NETWORKS<br>MERRIMAN/OTC                              |                   | 4,000.00      | 19.860          | 40.00                  | 79,480.00     |              |
| PUR<br>49620    | 11/10/09<br>11/16/09 | 25659P40<br>423164 | DOLAN MEDIA CO<br>MAGNA SECURITIES CORP                    |                   | 30,000.00     | 11.027          | 300.00                 | 331,104.00    |              |
| PUR<br>49620    | 11/11/09<br>11/16/09 | 25659P40<br>423168 | DOLAN MEDIA CO<br>MAGNA SECURITIES CORP                    |                   | 20,000.00     | 11.178          | 200.00                 | 223,758.00    |              |
| PUR<br>42995    | 11/17/09<br>11/20/09 | 25674610<br>423185 | DOLLAR TREE INC<br>MERRIMAN/OTC                            |                   | 1,000.00      | 49.120          | 10.00                  | 49,130.00     |              |
| PUR<br>49212    | 11/02/09<br>11/05/09 | 26864810<br>423139 | EMC CORP MASS<br>CITIGROUP/CITIBANK DOMESTIC               |                   | 21,000.00     | 16.370          | 840.00                 | 344,607.90    |              |
| PUR<br>49212    | 11/03/09<br>11/06/09 | 26864810<br>423143 | EMC CORP MASS<br>CITIGROUP/CITIBANK DOMESTIC               |                   | 9,000.00      | 16.351          | 360.00                 | 147,519.00    |              |
| PUR<br>49212    | 11/12/09<br>11/17/09 | 26864810<br>423172 | EMC CORP MASS<br>ELECTRONIC BROKERAGE SYSTEM               |                   | 2,000.00      | 16.770          | 10.00                  | 33,550.00     |              |
| PUR<br>49651    | 11/12/09<br>11/17/09 | 29362U10<br>423172 | ENTERGRIS INC<br>SUSQUEHANNA/OTC                           |                   | 50,000.00     | 4.055           | 500.00                 | 203,270.00    |              |
| PUR<br>49651    | 11/13/09<br>11/18/09 | 29362U10<br>423177 | ENTERGRIS INC<br>MERRIMAN/OTC                              |                   | 10,000.00     | 3.865           | 100.00                 | 38,750.00     |              |
| PUR<br>37233    | 11/11/09<br>11/16/09 | 29363910<br>423168 | ENTERCOM COMMUNICATIONS COR<br>ELECTRONIC BROKERAGE SYSTEM |                   | 4,000.00      | 6.630           | 20.00                  | 26,540.00     |              |
| PUR<br>37233    | 11/12/09<br>11/17/09 | 29363910<br>423172 | ENTERCOM COMMUNICATIONS COR<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 6.594           | 10.00                  | 13,197.00     |              |
| PUR<br>37233    | 11/20/09<br>11/25/09 | 29363910<br>423203 | ENTERCOM COMMUNICATIONS COR<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 6.276           | 10.00                  | 12,561.00     |              |
| PUR<br>37233    | 11/23/09<br>11/27/09 | 29363910<br>423208 | ENTERCOM COMMUNICATIONS COR<br>ELECTRONIC BROKERAGE SYSTEM |                   | 5,000.00      | 6.393           | 25.00                  | 31,989.00     |              |

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|-----------------|----------------------|--------------------|------------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>37233    | 11/24/09<br>11/30/09 | 29363910<br>423212 | ENTERCOM COMMUNICATIONS COR<br>ELECTRONIC BROKERAGE SYSTEM |                   | 3,000.00      | 5.980           | 15.00                  | 17,955.00     |              |
| PUR<br>43302    | 11/11/09<br>11/16/09 | 29380T10<br>423168 | ENTERTAINMENT PROPERTIES TR<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 31.390          | 10.00                  | 62,790.00     |              |
| PUR<br>43302    | 11/12/09<br>11/17/09 | 29380T10<br>423172 | ENTERTAINMENT PROPERTIES TR<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 31.371          | 10.00                  | 62,751.00     |              |
| PUR<br>43302    | 11/24/09<br>11/30/09 | 29380T10<br>423212 | ENTERTAINMENT PROPERTIES TR<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 31.360          | 10.00                  | 62,730.00     |              |
| PUR<br>49746    | 11/17/09<br>11/23/09 | 34959E10<br>423194 | FORTINET INC<br>MORGAN STANLEY                             |                   | 10,000.00     | 12.500          |                        | 125,000.00    |              |
| PUR<br>48545    | 10/28/09<br>11/02/09 | 35874810<br>423126 | FRISCHS RESTAURANTS, INC.<br>RAYMOND JAMES & ASSOCIATES,   |                   | 1,000.00      | 24.335          | 30.00                  | 24,365.00     |              |
| PUR<br>48545    | 10/30/09<br>11/04/09 | 35874810<br>423134 | FRISCHS RESTAURANTS, INC.<br>RAYMOND JAMES & ASSOCIATES,   |                   | 100.00        | 22.490          | 3.00                   | 2,252.00      |              |
| PUR<br>48545    | 11/02/09<br>11/05/09 | 35874810<br>423139 | FRISCHS RESTAURANTS, INC.<br>RAYMOND JAMES & ASSOCIATES,   |                   | 1,900.00      | 23.536          | 57.00                  | 44,775.59     |              |
| PUR<br>48125    | 10/28/09<br>11/02/09 | 35952W10<br>423126 | FUEL SYSTEMS SOLUTIONS INC<br>SOLEIL SECURITIES CORP.      |                   | 1,000.00      | 31.000          | 30.00                  | 31,029.90     |              |
| PUR             | 11/12/09             | 36159R10           | GEO GROUP INC                                              |                   |               |                 |                        |               |              |

|           |                      |                    |                                              |           |        |       |            |
|-----------|----------------------|--------------------|----------------------------------------------|-----------|--------|-------|------------|
| 49652     | 11/17/09             | 423172             | ELECTRONIC BROKERAGE SYSTEM                  | 10,000.00 | 20.666 | 50.00 | 206,710.00 |
| PUR 49652 | 11/13/09<br>11/18/09 | 36159R10<br>423177 | GEO GROUP INC<br>ELECTRONIC BROKERAGE SYSTEM | 5,000.00  | 20.395 | 25.00 | 102,001.00 |
| PUR 49652 | 11/16/09<br>11/19/09 | 36159R10<br>423181 | GEO GROUP INC<br>ELECTRONIC BROKERAGE SYSTEM | 5,000.00  | 20.790 | 25.00 | 103,975.00 |
| PUR 49652 | 11/17/09<br>11/20/09 | 36159R10<br>423185 | GEO GROUP INC<br>ELECTRONIC BROKERAGE SYSTEM | 5,000.00  | 20.946 | 25.00 | 104,756.00 |

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| 11              |                                    |                    |                                                       |                   |               |                 |                        |               |              |
| -----           | -----                              |                    |                                                       |                   |               |                 |                        |               |              |
| TRXN/<br>INVNT# | TRADE/<br>DELIVERY                 | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD    | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----           | -----                              | -----              | -----                                                 | -----             | -----         | -----           | -----                  | -----         | -----        |
| PUR 49652       | 11/18/09<br>11/23/09               | 36159R10<br>423191 | GEO GROUP INC<br>ELECTRONIC BROKERAGE SYSTEM          |                   | 5,000.00      | 20.900          | 25.00                  | 104,525.00    |              |
| PUR 49652       | 11/20/09<br>11/25/09               | 36159R10<br>423203 | GEO GROUP INC<br>ELECTRONIC BROKERAGE SYSTEM          |                   | 2,000.00      | 20.000          | 10.00                  | 40,010.00     |              |
| PUR 12731       | 11/17/09<br>11/20/09               | 36960410<br>423185 | GENERAL ELECTRIC CO.<br>STURDIVANT/EXECUTION          |                   | 7,264.00      | 15.998          | 72.64                  | 116,278.48    |              |
| PUR 12731       | 11/18/09<br>11/23/09               | 36960410<br>423191 | GENERAL ELECTRIC CO.<br>STURDIVANT/EXECUTION          |                   | 2,736.00      | 16.000          | 27.36                  | 43,803.36     |              |
| PUR 49784       | 11/20/09<br>11/25/09               | 43146610<br>423203 | HILL INTERNATIONAL INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 10,000.00     | 6.787           | 50.00                  | 67,924.00     |              |
| PUR 49784       | 11/23/09<br>11/27/09               | 43146610<br>423208 | HILL INTERNATIONAL INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 10,000.00     | 7.014           | 50.00                  | 70,185.00     |              |
| PUR 49784       | 11/24/09<br>11/30/09               | 43146610<br>423212 | HILL INTERNATIONAL INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 5,000.00      | 6.749           | 25.00                  | 33,770.00     |              |
| PUR 49784       | 11/24/09<br>11/30/09               | 43146610<br>423212 | HILL INTERNATIONAL INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 5,000.00      | 6.929<br>=====  | 25.00                  | 34,672.00     |              |
| -               | 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                    |                                                       |                   | 10,000.00     | 6.839           | 50.00                  | 68,442.00     |              |
| PUR 49619       | 11/10/09<br>11/16/09               | 43575830<br>423164 | HOLLY CORP<br>WILLIAMS CAPITAL GROUP                  |                   | 15,000.00     | 28.250          | 150.00                 | 423,898.50    |              |
| PUR 49619       | 11/11/09<br>11/16/09               | 43575830<br>423168 | HOLLY CORP<br>ELECTRONIC BROKERAGE SYSTEM             |                   | 5,000.00      | 28.842          | 25.00                  | 144,235.00    |              |
| PUR 49619       | 11/12/09<br>11/17/09               | 43575830<br>423172 | HOLLY CORP<br>ELECTRONIC BROKERAGE SYSTEM             |                   | 5,000.00      | 28.024          | 25.00                  | 140,143.00    |              |

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| -----           | -----                |                    |                                                    |                   |               |                 |                        |               |              |
| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----           | -----                | -----              | -----                                              | -----             | -----         | -----           | -----                  | -----         | -----        |
| PUR 49619       | 11/20/09<br>11/25/09 | 43575830<br>423203 | HOLLY CORP<br>ELECTRONIC BROKERAGE SYSTEM          |                   | 2,000.00      | 26.220          | 10.00                  | 52,450.00     |              |
| PUR 48790       | 11/16/09<br>11/19/09 | 45091110<br>423181 | ITT CORP<br>ELECTRONIC BROKERAGE SYSTEM            |                   | 1,000.00      | 52.710          | 5.00                   | 52,715.00     |              |
| PUR 48790       | 11/20/09<br>11/25/09 | 45091110<br>423203 | ITT CORP<br>ELECTRONIC BROKERAGE SYSTEM            |                   | 2,000.00      | 50.168          | 10.00                  | 100,345.00    |              |
| PUR 48790       | 11/23/09<br>11/27/09 | 45091110<br>423208 | ITT CORP<br>ELECTRONIC BROKERAGE SYSTEM            |                   | 1,000.00      | 51.663          | 5.00                   | 51,668.00     |              |
| PUR 48854       | 11/02/09<br>11/05/09 | 45678T30<br>423139 | INFOSPACE INC<br>RAYMOND JAMES & ASSOCIATES,       |                   | 10,000.00     | 8.326           | 300.00                 | 83,563.00     |              |
| PUR 48854       | 11/10/09<br>11/16/09 | 45678T30<br>423164 | INFOSPACE INC<br>SUSQUEHANNA/OTC                   |                   | 2,000.00      | 8.497           | 20.00                  | 17,014.00     |              |
| PUR 48854       | 11/11/09<br>11/16/09 | 45678T30<br>423168 | INFOSPACE INC<br>SUSQUEHANNA/OTC                   |                   | 2,000.00      | 8.501           | 20.00                  | 17,022.40     |              |
| PUR             | 10/30/09             | 46069010           | INTERPUBLIC GROUP OF COS IN                        |                   |               |                 |                        |               |              |

|           |                      |                    |                                                            |           |        |        |            |
|-----------|----------------------|--------------------|------------------------------------------------------------|-----------|--------|--------|------------|
| 48101     | 11/04/09             | 423134             | CITIGROUP/CITIBANK DOMESTIC                                | 10,000.00 | 6.046  | 400.00 | 60,856.00  |
| PUR 48101 | 10/30/09<br>11/04/09 | 46069010<br>423134 | INTERPUBLIC GROUP OF COS IN<br>RAYMOND JAMES & ASSOCIATES, | 10,000.00 | 6.327  | 300.00 | 63,567.00  |
| PUR 49565 | 11/05/09<br>11/10/09 | 46612K10<br>423152 | JDA SOFTWARE<br>MERRIMAN/OTC                               | 22,000.00 | 22.057 | 220.00 | 485,467.40 |
| PUR 49565 | 11/06/09<br>11/12/09 | 46612K10<br>423156 | JDA SOFTWARE<br>LABRANCHE/OTC                              | 8,000.00  | 21.930 | 80.00  | 175,520.80 |
| PUR 49565 | 11/09/09<br>11/13/09 | 46612K10<br>423160 | JDA SOFTWARE<br>SUSQUEHANNA/OTC                            | 2,000.00  | 22.300 | 20.00  | 44,620.00  |
| PUR 28084 | 10/30/09<br>11/04/09 | 46625H10<br>423134 | JP MORGAN CHASE & CO<br>STIFEL NICOLAUS                    | 2,000.00  | 41.790 | 60.00  | 83,639.00  |

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| TRXN/<br>INVT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD         | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|----------------|----------------------|--------------------|------------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 28084      | 11/16/09<br>11/19/09 | 46625H10<br>423181 | JP MORGAN CHASE & CO<br>ELECTRONIC BROKERAGE SYSTEM        |                   | 2,000.00      | 42.820          | 10.00                  | 85,650.00     |              |
| PUR 47299      | 11/17/09<br>11/20/09 | 46981410<br>423185 | JACOBS ENGINEERING GROUP IN<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00      | 38.760          | 5.00                   | 38,765.00     |              |
| PUR 47299      | 11/20/09<br>11/25/09 | 46981410<br>423203 | JACOBS ENGINEERING GROUP IN<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00      | 36.320          | 5.00                   | 36,325.00     |              |
| PUR 47299      | 11/23/09<br>11/27/09 | 46981410<br>423208 | JACOBS ENGINEERING GROUP IN<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00      | 37.024          | 5.00                   | 37,029.00     |              |
| PUR 18884      | 11/05/09<br>11/10/09 | 47816010<br>423152 | JOHNSON & JOHNSON<br>ELECTRONIC BROKERAGE SYSTEM           |                   | 2,000.00      | 59.860          | 10.00                  | 119,730.00    |              |
| PUR 47968      | 11/04/09<br>11/09/09 | 48247020<br>423147 | KIT DIGITAL INC<br>MERRIMAN/OTC                            |                   | 2,000.00      | 9.735           | 20.00                  | 19,490.00     |              |
| PUR 47968      | 11/12/09<br>11/17/09 | 48247020<br>423172 | KIT DIGITAL INC<br>SUSQUEHANNA/OTC                         |                   | 2,000.00      | 9.889           | 20.00                  | 19,797.00     |              |
| PUR 47968      | 11/19/09<br>11/24/09 | 48247020<br>423197 | KIT DIGITAL INC<br>MERRIMAN/OTC                            |                   | 1,000.00      | 10.594          | 10.00                  | 10,604.00     |              |
| PUR 38561      | 10/28/09<br>11/02/09 | 48360030<br>423126 | KANA SOFTWARE, INC.<br>INSTINET (PORTAL)                   |                   | 20,000.00     | .773            | 100.00                 | 15,550.00     |              |
| PUR 25663      | 11/03/09<br>11/06/09 | 48517030<br>423143 | KANSAS CITY SOUTHERN<br>CITIGROUP/CITIBANK DOMESTIC        |                   | 2,000.00      | 25.866          | 80.00                  | 51,812.80     |              |
| PUR 25663      | 11/04/09<br>11/09/09 | 48517030<br>423147 | KANSAS CITY SOUTHERN<br>CITIGROUP/CITIBANK DOMESTIC        |                   | 2,000.00      | 26.287          | 80.00                  | 52,654.80     |              |
| PUR 49723      | 11/17/09<br>11/20/09 | 52186520<br>423185 | LEAR CORP<br>ELECTRONIC BROKERAGE SYSTEM                   |                   | 8,000.00      | 67.696          | 40.00                  | 541,606.40    |              |
| PUR 49723      | 11/18/09<br>11/23/09 | 52186520<br>423191 | LEAR CORP<br>ELECTRONIC BROKERAGE SYSTEM                   |                   | 1,000.00      | 67.000          | 5.00                   | 67,005.00     |              |

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|----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 49723      | 11/24/09<br>11/30/09 | 52186520<br>423212 | LEAR CORP<br>ELECTRONIC BROKERAGE SYSTEM           |                   | 1,000.00      | 65.600          | 5.00                   | 65,605.00     |              |
| PUR 48852      | 10/28/09<br>11/02/09 | 52490110<br>423126 | LEGG MASON INC<br>RAYMOND JAMES & ASSOCIATES,      |                   | 2,000.00      | 30.320          | 60.00                  | 60,700.00     |              |
| PUR 48852      | 11/20/09<br>11/25/09 | 52490110<br>423203 | LEGG MASON INC<br>ELECTRONIC BROKERAGE SYSTEM      |                   | 1,000.00      | 29.320          | 5.00                   | 29,325.00     |              |
| PUR 44053      | 11/05/09<br>11/10/09 | 53245710<br>423152 | ELI LILLY & CO.<br>CITIGROUP/CITIBANK DOMESTIC     |                   | 2,000.00      | 34.211          | 60.00                  | 68,481.00     |              |
| PUR 44053      | 11/06/09<br>11/12/09 | 53245710<br>423156 | ELI LILLY & CO.<br>ELECTRONIC BROKERAGE SYSTEM     |                   | 4,000.00      | 34.410          | 20.00                  | 137,658.00    |              |

|           |                      |                    |                                                            |           |        |        |            |
|-----------|----------------------|--------------------|------------------------------------------------------------|-----------|--------|--------|------------|
| PUR 44053 | 11/18/09<br>11/23/09 | 53245710<br>423191 | ELI LILLY & CO.<br>ELECTRONIC BROKERAGE SYSTEM             | 1,000.00  | 36.060 | 5.00   | 36,065.00  |
| PUR 48436 | 10/29/09<br>11/03/09 | 53261M10<br>423130 | LIMELIGHT NETWORKS INC<br>SOLEIL SECURITIES CORP.          | 10,000.00 | 3.551  | 300.00 | 35,806.00  |
| PUR 48436 | 10/30/09<br>11/04/09 | 53261M10<br>423134 | LIMELIGHT NETWORKS INC<br>MERRIMAN/OTC                     | 10,000.00 | 3.480  | 100.00 | 34,903.00  |
| PUR 48436 | 11/11/09<br>11/16/09 | 53261M10<br>423168 | LIMELIGHT NETWORKS INC<br>SUSQUEHANNA/OTC                  | 10,000.00 | 3.368  | 100.00 | 33,776.00  |
| PUR 48350 | 11/06/09<br>11/12/09 | 53591920<br>423156 | LIONS GATE ENTERTAINMENT CO<br>ELECTRONIC BROKERAGE SYSTEM | 10,000.00 | 5.111  | 50.00  | 51,156.00  |
| PUR 48350 | 11/20/09<br>11/25/09 | 53591920<br>423203 | LIONS GATE ENTERTAINMENT CO<br>ELECTRONIC BROKERAGE SYSTEM | 4,000.00  | 5.157  | 20.00  | 20,648.00  |
| PUR 49588 | 11/06/09<br>11/12/09 | 55405W10<br>423156 | MYR GROUP INC DEL<br>LABRANCHE/OTC                         | 20,000.00 | 16.684 | 200.00 | 333,886.00 |
| PUR 49588 | 11/11/09<br>11/16/09 | 55405W10<br>423168 | MYR GROUP INC DEL<br>SUSQUEHANNA/OTC                       | 10,000.00 | 16.109 | 100.00 | 161,186.00 |

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|-----------------|----------------------|--------------------|---------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 49790       | 11/23/09<br>11/27/09 | 55616P10<br>423208 | MACY'S INC<br>ELECTRONIC BROKERAGE SYSTEM               |                   | 30,000.00     | 16.708          | 150.00                 | 501,375.00    |              |
| PUR 49790       | 11/24/09<br>11/30/09 | 55616P10<br>423212 | MACY'S INC<br>ELECTRONIC BROKERAGE SYSTEM               |                   | 2,000.00      | 16.900          | 10.00                  | 33,810.00     |              |
| PUR 48505       | 10/30/09<br>11/04/09 | 58933110<br>423134 | MERCK & CO<br>RAYMOND JAMES & ASSOCIATES,               |                   | 6,000.00      | 31.621          | 180.00                 | 189,907.80    |              |
| PUR 47985       | 11/06/09<br>11/12/09 | 58949910<br>423156 | MERGE HEALTHCARE INC<br>LABRANCHE/OTC                   |                   | 10,000.00     | 3.861           | 100.00                 | 38,707.00     |              |
| PUR 47985       | 11/13/09<br>11/18/09 | 58949910<br>423177 | MERGE HEALTHCARE INC<br>LABRANCHE/OTC                   |                   | 10,000.00     | 3.005           | 100.00                 | 30,150.00     |              |
| PUR 47985       | 11/20/09<br>11/25/09 | 58949910<br>423203 | MERGE HEALTHCARE INC<br>MERRIMAN/OTC                    |                   | 10,000.00     | 3.147           | 100.00                 | 31,566.00     |              |
| PUR 41264       | 11/04/09<br>11/09/09 | 60871R20<br>423147 | MOLSON COORS BREWING CO.<br>CITIGROUP/CITIBANK DOMESTIC |                   | 6,000.00      | 45.573          | 240.00                 | 273,678.60    |              |
| PUR 48352       | 11/02/09<br>11/05/09 | 61945A10<br>423139 | MOSIAC CO<br>STIFEL NICOLAUS                            |                   | 1,000.00      | 47.671          | 30.00                  | 47,701.00     |              |
| PUR 48031       | 11/20/09<br>11/25/09 | 62944T10<br>423203 | NVR INC<br>ELECTRONIC BROKERAGE SYSTEM                  |                   | 300.00        | 656.33          | 1.50                   | 196,901.49    |              |
| PUR 29494       | 11/23/09<br>11/27/09 | 69002720<br>423208 | OUTDOOR CHANNEL HOLDINGS IN<br>MERRIMAN/OTC             |                   | 2,000.00      | 6.259           | 20.00                  | 12,538.40     |              |
| PUR 29494       | 11/24/09<br>11/30/09 | 69002720<br>423212 | OUTDOOR CHANNEL HOLDINGS IN<br>ITG (CHANNEL)            |                   | 6,517.00      | 5.923           | 65.17                  | 38,663.41     |              |
| PUR 43554       | 11/20/09<br>11/25/09 | 71344810<br>423203 | PEPSICO, INC.<br>ELECTRONIC BROKERAGE SYSTEM            |                   | 2,000.00      | 62.040          | 10.00                  | 124,090.00    |              |
| PUR 48836       | 10/28/09<br>11/02/09 | 75075340<br>423126 | RAILAMERICA INC<br>RAYMOND JAMES & ASSOCIATES,          |                   | 2,000.00      | 11.332          | 60.00                  | 22,723.00     |              |

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|-----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 48836       | 11/11/09<br>11/16/09 | 75075340<br>423168 | RAILAMERICA INC<br>ELECTRONIC BROKERAGE SYSTEM     |                   | 2,000.00      | 12.579          | 10.00                  | 25,167.00     |              |
| PUR 49653       | 11/12/09<br>11/17/09 | 75091710<br>423172 | RAMBUS INC<br>MERRIMAN/OTC                         |                   | 30,000.00     | 18.148          | 300.00                 | 544,734.00    |              |
| PUR 49653       | 11/13/09<br>11/18/09 | 75091710<br>423177 | RAMBUS INC<br>MERRIMAN/OTC                         |                   | 4,000.00      | 18.372          | 40.00                  | 73,528.40     |              |



|                                    |                      |                    |                                                        |           |        |        |            |
|------------------------------------|----------------------|--------------------|--------------------------------------------------------|-----------|--------|--------|------------|
| PUR<br>49653                       | 11/23/09<br>11/27/09 | 75091710<br>423208 | RAMBUS INC<br>MERRIMAN/OTC                             | 1,000.00  | 16.700 | 10.00  | 16,710.00  |
| PUR<br>43802                       | 10/28/09<br>11/02/09 | 76041610<br>423126 | REPUBLIC FIRST BANCORP INC.<br>SOLEIL SECURITIES CORP. | 2,000.00  | 4.402  | 60.00  | 8,864.00   |
| PUR<br>49211                       | 11/02/09<br>11/05/09 | 77937610<br>423139 | ROVI CORP<br>BUCKINGHAM RESEARCH GROUP I               | 14,000.00 | 27.719 | 420.00 | 388,487.40 |
| PUR<br>49211                       | 11/03/09<br>11/06/09 | 77937610<br>423143 | ROVI CORP<br>MERRIMAN/OTC                              | 6,000.00  | 27.708 | 60.00  | 166,307.40 |
| PUR<br>49211                       | 11/04/09<br>11/09/09 | 77937610<br>423147 | ROVI CORP<br>MERRIMAN/OTC                              | 1,000.00  | 27.922 | 10.00  | 27,932.00  |
| PUR<br>48520                       | 11/04/09<br>11/09/09 | 78477410<br>423147 | STEC INC<br>MERRIMAN/OTC                               | 1,000.00  | 14.469 | 10.00  | 14,479.00  |
| PUR<br>48520                       | 11/04/09<br>11/09/09 | 78477410<br>423147 | STEC INC<br>MERRIMAN/OTC                               | 3,000.00  | 16.036 | 30.00  | 48,138.00  |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                    |                                                        | 4,000.00  | 15.644 | 40.00  | 62,617.00  |
| PUR<br>48520                       | 11/05/09<br>11/10/09 | 78477410<br>423152 | STEC INC<br>LABRANCHE/OTC                              | 4,000.00  | 14.600 | 40.00  | 58,440.00  |

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| TRXN/<br>INVNT#                    | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD   | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| PUR<br>48520                       | 11/10/09<br>11/16/09 | 78477410<br>423164 | STEC INC<br>SUSQUEHANNA/OTC                          |                   | 2,000.00      | 13.397          | 20.00                  | 26,814.80     |              |
| PUR<br>48520                       | 11/13/09<br>11/18/09 | 78477410<br>423177 | STEC INC<br>MERRIMAN/OTC                             |                   | 1,000.00      | 13.591          | 10.00                  | 13,600.80     |              |
| PUR<br>33134                       | 11/18/09<br>11/23/09 | 79084910<br>423191 | ST. JUDE MEDICAL INC.<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00      | 35.150          | 5.00                   | 35,155.00     |              |
| PUR<br>49559                       | 11/05/09<br>11/10/09 | 80090720<br>423152 | SANMINA-SCI CORP<br>BUCKINGHAM RESEARCH GROUP I      |                   | 60,000.00     | 8.107           | 1,800.00               | 488,226.00    |              |
| PUR<br>49559                       | 11/06/09<br>11/12/09 | 80090720<br>423156 | SANMINA-SCI CORP<br>LABRANCHE/OTC                    |                   | 10,000.00     | 8.216           | 100.00                 | 82,259.00     |              |
| PUR<br>48841                       | 10/29/09<br>11/03/09 | 82028010<br>423130 | SHAW GROUP INC<br>SOLEIL SECURITIES CORP.            |                   | 2,000.00      | 27.050          | 60.00                  | 54,160.00     |              |
| PUR<br>48841                       | 10/30/09<br>11/04/09 | 82028010<br>423134 | SHAW GROUP INC<br>MERRIMAN/OTC                       |                   | 1,000.00      | 25.711          | 10.00                  | 25,720.60     |              |
| PUR<br>42767                       | 10/30/09<br>11/04/09 | 83546010<br>423134 | SONIC SOLUTIONS<br>CREDIT SUISSE SEC (AES)           |                   | 10,000.00     | 5.082           | 100.00                 | 50,919.00     |              |
| PUR<br>48744                       | 10/30/09<br>11/04/09 | 87113010<br>423134 | SYBASE INC<br>RAYMOND JAMES & ASSOCIATES,            |                   | 1,000.00      | 40.100          | 30.00                  | 40,130.00     |              |
| PUR<br>48744                       | 11/20/09<br>11/25/09 | 87113010<br>423203 | SYBASE INC<br>ELECTRONIC BROKERAGE SYSTEM            |                   | 1,000.00      | 40.370          | 5.00                   | 40,375.00     |              |
| PUR<br>47828                       | 11/10/09<br>11/16/09 | 88830R10<br>423164 | TITAN MACHINERY INC<br>SUSQUEHANNA/OTC               |                   | 2,000.00      | 10.813          | 20.00                  | 21,645.20     |              |
| PUR<br>47828                       | 11/17/09<br>11/20/09 | 88830R10<br>423185 | TITAN MACHINERY INC<br>MERRIMAN/OTC                  |                   | 2,000.00      | 10.920          | 20.00                  | 21,860.00     |              |
| PUR<br>47828                       | 11/17/09<br>11/20/09 | 88830R10<br>423185 | TITAN MACHINERY INC<br>MERRIMAN/OTC                  |                   | 4,000.00      | 10.964          | 40.00                  | 43,896.40     |              |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                    |                                                      |                   | 6,000.00      | 10.949          | 60.00                  | 65,756.40     |              |

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

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|-----------|----------------------|--------------------|------------------------------------------------------------|-----------|--------|----------|------------|
| PUR 42955 | 11/02/09<br>11/05/09 | 90323610<br>423139 | URS CORP.<br>STIFEL NICOLAUS                               | 1,000.00  | 39.315 | 30.00    | 39,345.00  |
| PUR 44273 | 11/19/09<br>11/24/09 | 91126810<br>423197 | UNITED ONLINE, INC.<br>MERRIMAN/OTC                        | 10,000.00 | 6.960  | 100.00   | 69,700.00  |
| PUR 49561 | 11/05/09<br>11/10/09 | 91886610<br>423152 | VALASSIS COMMUNICATIONS INC<br>CITIGROUP/CITIBANK DOMESTIC | 25,000.00 | 17.807 | 1,000.00 | 446,182.50 |
| PUR 49561 | 11/06/09<br>11/12/09 | 91886610<br>423156 | VALASSIS COMMUNICATIONS INC<br>ELECTRONIC BROKERAGE SYSTEM | 5,000.00  | 17.981 | 25.00    | 89,930.00  |
| PUR 49561 | 11/12/09<br>11/17/09 | 91886610<br>423172 | VALASSIS COMMUNICATIONS INC<br>ELECTRONIC BROKERAGE SYSTEM | 2,000.00  | 17.012 | 10.00    | 34,033.00  |
| PUR 49561 | 11/13/09<br>11/18/09 | 91886610<br>423177 | VALASSIS COMMUNICATIONS INC<br>BLAYLOCK ROBERT VAN LLC     | 2,000.00  | 16.407 | 20.00    | 32,834.60  |
| PUR 49561 | 11/20/09<br>11/25/09 | 91886610<br>423203 | VALASSIS COMMUNICATIONS INC<br>ELECTRONIC BROKERAGE SYSTEM | 2,000.00  | 16.300 | 10.00    | 32,610.00  |
| PUR 49561 | 11/23/09<br>11/27/09 | 91886610<br>423208 | VALASSIS COMMUNICATIONS INC<br>ELECTRONIC BROKERAGE SYSTEM | 2,000.00  | 16.777 | 10.00    | 33,563.00  |
| PUR 49011 | 10/28/09<br>11/02/09 | 92343V10<br>423126 | VERIZON COMMUNICATIONS INC<br>RAYMOND JAMES & ASSOCIATES,  | 10,000.00 | 29.390 | 300.00   | 294,200.00 |
| PUR 49011 | 10/29/09<br>11/03/09 | 92343V10<br>423130 | VERIZON COMMUNICATIONS INC<br>RAYMOND JAMES & ASSOCIATES,  | 2,000.00  | 30.050 | 60.00    | 60,160.00  |
| PUR 49011 | 10/30/09<br>11/04/09 | 92343V10<br>423134 | VERIZON COMMUNICATIONS INC<br>RAYMOND JAMES & ASSOCIATES,  | 2,000.00  | 29.720 | 60.00    | 59,500.00  |
| PUR 49011 | 11/02/09<br>11/05/09 | 92343V10<br>423139 | VERIZON COMMUNICATIONS INC<br>STIFEL NICOLAUS              | 2,000.00  | 29.862 | 60.00    | 59,784.00  |
| PUR 49011 | 11/04/09<br>11/09/09 | 92343V10<br>423147 | VERIZON COMMUNICATIONS INC<br>CITIGROUP/CITIBANK DOMESTIC  | 2,000.00  | 29.241 | 60.00    | 58,541.80  |

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|---------------------------|----------------------|--------------------|-----------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 49011                 | 11/16/09<br>11/19/09 | 92343V10<br>423181 | VERIZON COMMUNICATIONS INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 30.166          | 10.00                  | 60,342.00     |              |
| PUR 49011                 | 11/18/09<br>11/23/09 | 92343V10<br>423191 | VERIZON COMMUNICATIONS INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 5,000.00      | 30.650          | 25.00                  | 153,275.00    |              |
| PUR 49011                 | 11/20/09<br>11/25/09 | 92343V10<br>423203 | VERIZON COMMUNICATIONS INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00      | 30.345          | 5.00                   | 30,350.00     |              |
| PUR 49011                 | 11/23/09<br>11/27/09 | 92343V10<br>423208 | VERIZON COMMUNICATIONS INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 30.900          | 10.00                  | 61,810.00     |              |
| PUR 49000                 | 11/23/09<br>11/27/09 | 92826C83<br>423208 | VISA INC-CLASS A SHARES<br>ELECTRONIC BROKERAGE SYSTEM    |                   | 1,000.00      | 80.256          | 5.00                   | 80,261.00     |              |
| PUR 46540                 | 11/12/09<br>11/17/09 | 94974610<br>423172 | WELLS FARGO & COMPANY<br>ELECTRONIC BROKERAGE SYSTEM      |                   | 1,000.00      | 28.690          | 5.00                   | 28,695.00     |              |
| PUR 47586                 | 10/30/09<br>11/04/09 | 98884U10<br>423134 | ZAGG INCORPORATED<br>MERRIMAN/OTC                         |                   | 2,000.00      | 5.850           | 20.00                  | 11,720.00     |              |
| PUR 47586                 | 11/12/09<br>11/17/09 | 98884U10<br>423172 | ZAGG INCORPORATED<br>SUSQUEHANNA/OTC                      |                   | 10,000.00     | 5.538           | 100.00                 | 55,484.00     |              |
| PUR 47586                 | 11/13/09<br>11/18/09 | 98884U10<br>423177 | ZAGG INCORPORATED<br>MERRIMAN/OTC                         |                   | 10,000.00     | 4.691           | 100.00                 | 47,012.00     |              |
| PUR 48848                 | 11/24/09<br>11/30/09 | H8912P10<br>423212 | TYCO ELECTRONICS LTD<br>ELECTRONIC BROKERAGE SYSTEM       |                   | 1,000.00      | 24.050          | 5.00                   | 24,055.00     |              |
| SUBTOTAL STOCK PURCHASES: |                      |                    |                                                           |                   | 1,606,484.00  |                 | 24,465.01              | 23,852,675.80 |              |
| TOTAL FUND PURCHASES:     |                      |                    |                                                           |                   | 1,606,484.00  |                 | 24,465.01              | 23,852,675.80 |              |

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| 20                                |                      |                    |                                                        |                   |               |                 |                        |               |              |
| -----                             |                      |                    |                                                        |                   |               |                 |                        |               |              |
| TRXN/<br>INVNT#                   | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD     | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                             |                      |                    |                                                        |                   |               |                 |                        |               |              |
| SALES OF STOCK AND OTHER EQUITIES |                      |                    |                                                        |                   |               |                 |                        |               |              |
| -----                             |                      |                    |                                                        |                   |               |                 |                        |               |              |
| SALE<br>48818                     | 11/04/09<br>11/09/09 | 00817Y10<br>423148 | AETNA INC<br>CITIGROUP/CITIBANK DOMESTIC               |                   | 5,000.00      | 28.446          | 3.66<br>150.00         | 142,074.34    | 10,244.15    |
| SALE<br>48818                     | 11/05/09<br>11/10/09 | 00817Y10<br>423153 | AETNA INC<br>CITIGROUP/CITIBANK DOMESTIC               |                   | 2,000.00      | 28.141          | 1.45<br>60.00          | 56,220.55     | 3,488.48     |
| SALE<br>48818                     | 11/12/09<br>11/17/09 | 00817Y10<br>423173 | AETNA INC<br>ELECTRONIC BROKERAGE SYSTEM               |                   | 10,000.00     | 29.485          | 7.58<br>50.00          | 294,789.42    | 31,129.05    |
| SALE<br>48503                     | 11/02/09<br>11/05/09 | 01880410<br>423140 | ALLIANT TECHSYSTEMS INC<br>JP MORGAN                   |                   | 2,000.00      | 78.307          | 4.03<br>60.00          | 156,549.97    |              |
| 4,203.37                          |                      |                    |                                                        |                   |               |                 |                        |               |              |
| SALE<br>48503                     | 11/05/09<br>11/10/09 | 01880410<br>423153 | ALLIANT TECHSYSTEMS INC<br>CITIGROUP/CITIBANK DOMESTIC |                   | 1,000.00      | 81.089          | 2.09<br>30.00          | 81,056.91     | 4,883.61     |
| SALE<br>48503                     | 11/11/09<br>11/16/09 | 01880410<br>423169 | ALLIANT TECHSYSTEMS INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00      | 83.522          | 2.15<br>5.00           | 83,514.85     | 7,341.55     |
| SALE<br>48503                     | 11/12/09<br>11/17/09 | 01880410<br>423173 | ALLIANT TECHSYSTEMS INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00      | 85.856          | 2.21<br>5.00           | 85,848.79     | 9,675.49     |
| SALE<br>48503                     | 11/16/09<br>11/19/09 | 01880410<br>423182 | ALLIANT TECHSYSTEMS INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00      | 86.162          | 2.22<br>5.00           | 86,154.78     | 9,981.48     |
| SALE<br>48503                     | 11/17/09<br>11/20/09 | 01880410<br>423186 | ALLIANT TECHSYSTEMS INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 4,000.00      | 86.690          | 8.92<br>20.00          | 346,731.08    | 42,037.88    |
| SALE<br>44964                     | 11/16/09<br>11/19/09 | 02040910<br>423182 | ALMOST FAMILY INC<br>MAGNA SECURITIES CORP             |                   | 1,000.00      | 35.650          | .92<br>10.00           | 35,639.08     |              |
| 14,273.22                         |                      |                    |                                                        |                   |               |                 |                        |               |              |
| SALE<br>44964                     | 11/17/09<br>11/20/09 | 02040910<br>423186 | ALMOST FAMILY INC<br>MERRIMAN/OTC                      |                   | 2,000.00      | 35.795          | 1.84<br>20.00          | 71,567.16     | 28,835.44    |
| SALE<br>44964                     | 11/18/09<br>11/23/09 | 02040910<br>423192 | ALMOST FAMILY INC<br>MERRIMAN/OTC                      |                   | 2,000.00      | 36.430          | 1.88<br>20.00          | 72,837.32     | 30,105.60    |

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|-----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|--|
| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |  |
| SALE<br>44964   | 11/19/09<br>11/24/09 | 02040910<br>423198 | ALMOST FAMILY INC<br>MERRIMAN/OTC                  |                   | 2,000.00      | 36.048          | 1.86<br>20.00          | 72,074.14     | 29,342.42    |  |
| SALE<br>44964   | 11/20/09<br>11/25/09 | 02040910<br>423204 | ALMOST FAMILY INC<br>MERRIMAN/OTC                  |                   | 1,000.00      | 35.503          | .92<br>10.00           | 35,492.08     | 14,126.22    |  |
| SALE<br>44964   | 11/23/09<br>11/27/09 | 02040910<br>423209 | ALMOST FAMILY INC<br>MERRIMAN/OTC                  |                   | 2,000.00      | 36.968          | 1.91<br>20.00          | 73,913.09     | 31,181.37    |  |
| SALE<br>44964   | 11/24/09<br>11/30/09 | 02040910<br>423213 | ALMOST FAMILY INC<br>MERRIMAN/OTC                  |                   | 2,000.00      | 36.981          | 1.91<br>20.00          | 73,940.69     | 31,208.97    |  |
| SALE<br>42872   | 11/02/09<br>11/05/09 | 02209S10<br>423140 | ALTRIA GROUP INC.<br>STIFEL NICOLAUS               |                   | 2,000.00      | 18.135          | .94<br>60.00           | 36,208.06     | 143.36       |  |
| SALE<br>49020   | 11/06/09<br>11/12/09 | 02942910<br>423157 | AMERICAN SCIENCE & ENGIN<br>LABRANCHE/OTC          |                   | 1,000.00      | 74.360          | 1.91<br>10.00          | 74,348.09     | 6,719.79     |  |
| SALE<br>48434   | 11/16/09<br>11/19/09 | 04743P10<br>423182 | ATHEROS COMMUNICATIONS IN<br>MAGNA SECURITIES CORP |                   | 5,000.00      | 28.607          | 3.68<br>50.00          | 142,979.32    | 8,127.32     |  |
| SALE<br>48434   | 11/17/09<br>11/20/09 | 04743P10<br>423186 | ATHEROS COMMUNICATIONS IN<br>MERRIMAN/OTC          |                   | 3,000.00      | 28.764          | 2.22<br>30.00          | 86,258.28     |              |  |
| SALE<br>48434   | 11/19/09<br>11/24/09 | 04743P10<br>423198 | ATHEROS COMMUNICATIONS IN<br>MERRIMAN/OTC          |                   | 2,000.00      | 28.520          | 1.47<br>20.00          | 57,018.53     | 3,077.73     |  |
| SALE<br>44327   | 11/04/09<br>11/09/09 | 04951310<br>423148 | ATMEL CORP.<br>MERRIMAN/OTC                        |                   | 20,000.00     | 3.771           | 1.94<br>200.00         | 75,216.06     | 5,904.54     |  |
| SALE<br>48499   | 11/05/09<br>11/10/09 | 05276910<br>423153 | AUTODESK INC<br>BUCKINGHAM RESEARCH GROUP I        |                   | 4,000.00      | 25.261          | 2.60<br>120.00         | 100,919.40    | 6,258.46     |  |
| SALE<br>48499   | 11/05/09<br>11/10/09 | 05276910<br>423153 | AUTODESK INC<br>MERRIMAN/OTC                       |                   | 6,000.00      | 26.073          | 4.03<br>60.00          | 156,376.37    | 14,384.95    |  |
| SALE<br>48499   | 11/06/09<br>11/12/09 | 05276910<br>423157 | AUTODESK INC<br>LABRANCHE/OTC                      |                   | 10,000.00     | 26.276          | 6.75<br>100.00         | 262,650.25    | 25,997.89    |  |

|                                    |                      |                                                                                                                                                                                        |                                                     |                   |               |                 |                        |               |              |       |
|------------------------------------|----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|-------|
| 4340                               |                      | STATE OF NEW JERSEY<br>DIVISION OF INVESTMENT<br>DETAIL REPORT OF SECURITIES TRANSACTIONS<br>DURING THE PERIOD 11/01/09 THROUGH 11/30/09<br>N.J. BEST - POOLED EQUITY FD (4340) -Cont. |                                                     |                   |               |                 |                        |               |              | PAGE: |
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| TRXN/<br>INVT#                     | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT                                                                                                                                                                     | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD  | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |       |
|                                    |                      |                                                                                                                                                                                        |                                                     |                   |               |                 |                        |               |              |       |
| SALE<br>48123                      | 11/23/09<br>11/27/09 | 05333210<br>423209                                                                                                                                                                     | AUTOZONE INC<br>ELECTRONIC BROKERAGE SYSTEM         |                   | 2,000.00      | 148.51          | 7.64<br>10.00          | 297,015.36    | 7,890.56     |       |
| SALE<br>48123                      | 11/24/09<br>11/30/09 | 05333210<br>423213                                                                                                                                                                     | AUTOZONE INC<br>ELECTRONIC BROKERAGE SYSTEM         |                   | 3,000.00      | 146.69          | 11.32<br>15.00         | 440,070.68    | 6,383.48     |       |
| SALE<br>37926                      | 11/16/09<br>11/19/09 | 05714910<br>423182                                                                                                                                                                     | BAKER (MICHAEL) CORP<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00      | 38.435          | .99<br>5.00            | 38,429.01     | 5,723.02     |       |
| SALE<br>37926                      | 11/17/09<br>11/20/09 | 05714910<br>423186                                                                                                                                                                     | BAKER (MICHAEL) CORP<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 40.583          | 2.09<br>10.00          | 81,152.91     | 15,740.94    |       |
| SALE<br>37926                      | 11/18/09<br>11/23/09 | 05714910<br>423192                                                                                                                                                                     | BAKER (MICHAEL) CORP<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 39.024          | 2.01<br>10.00          | 78,036.59     | 12,624.62    |       |
| SALE<br>49562                      | 11/20/09<br>11/25/09 | 12665010<br>423204                                                                                                                                                                     | CVS CORP<br>ELECTRONIC BROKERAGE SYSTEM             |                   | 2,000.00      | 31.621          | 1.63<br>10.00          | 63,229.37     | 6,449.07     |       |
| SALE<br>49562                      | 11/20/09<br>11/25/09 | 12665010<br>423204                                                                                                                                                                     | CVS CORP<br>ELECTRONIC BROKERAGE SYSTEM             |                   | 2,000.00      | 31.350<br>===== | 1.62<br>10.00          | 62,688.38     | 5,908.08     |       |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                                                                                                                                                                                        |                                                     |                   | 4,000.00      | 31.485          | 3.25                   | 125,917.75    |              |       |
| 12,357.15                          |                      |                                                                                                                                                                                        |                                                     |                   |               |                 | 20.00                  |               |              |       |
| SALE<br>49562                      | 11/23/09<br>11/27/09 | 12665010<br>423209                                                                                                                                                                     | CVS CORP<br>ELECTRONIC BROKERAGE SYSTEM             |                   | 4,000.00      | 32.155          | 3.31<br>20.00          | 128,596.69    | 15,036.09    |       |
| SALE<br>49562                      | 11/23/09<br>11/27/09 | 12665010<br>423209                                                                                                                                                                     | CVS CORP<br>ELECTRONIC BROKERAGE SYSTEM             |                   | 4,000.00      | 31.950<br>===== | 3.29<br>20.00          | 127,776.71    | 14,216.11    |       |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                                                                                                                                                                                        |                                                     |                   | 8,000.00      | 32.053          | 6.60                   | 256,373.40    |              |       |
| 29,252.20                          |                      |                                                                                                                                                                                        |                                                     |                   |               |                 | 40.00                  |               |              |       |
| SALE<br>49562                      | 11/24/09<br>11/30/09 | 12665010<br>423213                                                                                                                                                                     | CVS CORP<br>ELECTRONIC BROKERAGE SYSTEM             |                   | 2,000.00      | 31.900          | 1.64<br>10.00          | 63,788.36     | 7,008.06     |       |

|                |                      |                                                                                                                                                                                        |                                                           |                   |               |                 |                        |               |              |       |
|----------------|----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|-------|
| 4340           |                      | STATE OF NEW JERSEY<br>DIVISION OF INVESTMENT<br>DETAIL REPORT OF SECURITIES TRANSACTIONS<br>DURING THE PERIOD 11/01/09 THROUGH 11/30/09<br>N.J. BEST - POOLED EQUITY FD (4340) -Cont. |                                                           |                   |               |                 |                        |               |              | PAGE: |
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| TRXN/<br>INVT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT                                                                                                                                                                     | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD        | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |       |
|                |                      |                                                                                                                                                                                        |                                                           |                   |               |                 |                        |               |              |       |
| SALE<br>43631  | 10/30/09<br>11/04/09 | 13442910<br>423135                                                                                                                                                                     | CAMPBELL SOUP CO.<br>RAYMOND JAMES & ASSOCIATES,          |                   | 9,000.00      | 32.326          | 7.48<br>270.00         | 290,659.22    | -2,025.15    |       |
| SALE<br>48983  | 11/05/09<br>11/10/09 | 17275R10<br>423153                                                                                                                                                                     | CISCO SYSTEMS<br>MERRIMAN/OTC                             |                   | 6,000.00      | 23.950          | 3.70<br>60.00          | 143,636.30    | -1,790.43    |       |
| SALE<br>49193  | 11/05/09<br>11/10/09 | 19210850<br>423153                                                                                                                                                                     | COEUR D'ALENE MINES CORP<br>ELECTRONIC BROKERAGE SYSTEM   |                   | 5,000.00      | 22.600          | 2.90<br>25.00          | 112,972.10    | 12,986.10    |       |
| SALE<br>49193  | 11/17/09<br>11/20/09 | 19210850<br>423186                                                                                                                                                                     | COEUR D'ALENE MINES CORP<br>ELECTRONIC BROKERAGE SYSTEM   |                   | 4,000.00      | 22.040          | 2.27<br>20.00          | 88,137.73     | 8,148.93     |       |
| SALE<br>48816  | 11/06/09<br>11/12/09 | 20030N20<br>423157                                                                                                                                                                     | COMCAST "A SPL"<br>LABRANCHE/OTC                          |                   | 10,000.00     | 13.990          | 3.60<br>100.00         | 139,796.40    | -6,897.60    |       |
| SALE<br>48816  | 11/10/09<br>11/16/09 | 20030N20<br>423165                                                                                                                                                                     | COMCAST "A SPL"<br>SUSQUEHANNA/OTC                        |                   | 10,000.00     | 14.474          | 3.72<br>100.00         | 144,639.28    | -2,054.72    |       |
| SALE<br>48816  | 11/11/09<br>11/16/09 | 20030N20<br>423169                                                                                                                                                                     | COMCAST "A SPL"<br>SUSQUEHANNA/OTC                        |                   | 10,000.00     | 14.473          | 3.72<br>100.00         | 144,621.28    | -2,072.72    |       |
| SALE<br>48816  | 11/12/09<br>11/17/09 | 20030N20<br>423173                                                                                                                                                                     | COMCAST "A SPL"<br>SUSQUEHANNA/OTC                        |                   | 10,000.00     | 14.759          | 3.80<br>100.00         | 147,481.20    | 787.20       |       |
| SALE<br>47083  | 11/04/09<br>11/09/09 | 23280610<br>423148                                                                                                                                                                     | CYPRESS SEMICONDUCTOR CORP<br>CITIGROUP/CITIBANK DOMESTIC |                   | 4,000.00      | 8.745           | .90<br>120.00          | 34,860.30     | -257.21      |       |
| SALE<br>47083  | 11/12/09<br>11/17/09 | 23280610<br>423173                                                                                                                                                                     | CYPRESS SEMICONDUCTOR CORP<br>PRINCETON SECURITIES GROUP  |                   | 24,000.00     | 9.129           | 5.64<br>240.00         | 218,843.16    | 8,138.08     |       |

|               |                      |                    |                                                           |           |        |                 |            |            |
|---------------|----------------------|--------------------|-----------------------------------------------------------|-----------|--------|-----------------|------------|------------|
| SALE<br>47083 | 11/16/09<br>11/19/09 | 23280610<br>423182 | CYPRESS SEMICONDUCTOR CORP<br>ELECTRONIC BROKERAGE SYSTEM | 20,000.00 | 9.786  | 5.04<br>100.00  | 195,622.96 | 20,035.40  |
| SALE<br>47992 | 11/23/09<br>11/27/09 | 24237010<br>423209 | DEAN FOODS<br>ELECTRONIC BROKERAGE SYSTEM                 | 8,000.00  | 16.192 | 3.33<br>40.00   | 129,491.87 | -20,738.26 |
| SALE<br>48633 | 10/28/09<br>11/02/09 | 25189310<br>423127 | DEVRY<br>RAYMOND JAMES & ASSOCIATES,                      | 8,000.00  | 54.880 | 11.29<br>240.00 | 438,788.71 | -2,244.89  |

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| TRXN/<br>INVNT#            | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD    | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|----------------------------|----------------------|--------------------|-------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>48225              | 11/12/09<br>11/17/09 | 25470M10<br>423173 | DISH NETWORKS<br>SUSQUEHANNA/OTC                      |                   | 10,000.00     | 20.702          | 5.33<br>100.00         | 206,915.67    | 32,927.00    |
| SALE<br>48225              | 11/13/09<br>11/18/09 | 25470M10<br>423178 | DISH NETWORKS<br>MERRIMAN/OTC                         |                   | 3,000.00      | 20.810          | 1.61<br>30.00          | 62,398.39     | 10,201.79    |
| SALE<br>48225              | 11/17/09<br>11/20/09 | 25470M10<br>423186 | DISH NETWORKS<br>MERRIMAN/OTC                         |                   | 1,000.00      | 21.700          | .56<br>10.00           | 21,689.44     | 4,290.57     |
| SALE<br>47763              | 11/10/09<br>11/16/09 | 26017410<br>423165 | DOVER MOTORSPORTS INC<br>ELECTRONIC BROKERAGE SYSTEM  |                   | 2,000.00      | 1.650           | .09<br>10.00           | 3,289.91      | 481.46       |
| SALE<br>46542              | 11/17/09<br>11/20/09 | 29270J10<br>423186 | ENERGY RECOVERY INC<br>MERRIMAN/OTC                   |                   | 10,000.00     | 5.483           | 1.41<br>100.00         | 54,728.59     | -24,710.14   |
| SALE<br>46542<br>24,540.15 | 11/18/09<br>11/23/09 | 29270J10<br>423192 | ENERGY RECOVERY INC<br>MAGNA SECURITIES CORP          |                   | 10,000.00     | 5.500           | 1.42<br>100.00         | 54,898.58     | -            |
| SALE<br>46542              | 11/23/09<br>11/27/09 | 29270J10<br>423209 | ENERGY RECOVERY INC<br>MERRIMAN/OTC                   |                   | 10,000.00     | 5.603           | 1.44<br>100.00         | 55,924.56     | -23,514.17   |
| SALE<br>43302              | 11/02/09<br>11/05/09 | 29380T10<br>423140 | ENTERTAINMENT PROPERTIES TR<br>STIFEL NICOLAUS        |                   | 2,000.00      | 34.153          | 1.76<br>60.00          | 68,243.24     | 29,664.45    |
| SALE<br>15201              | 11/10/09<br>11/16/09 | 30231G10<br>423165 | EXXON MOBIL CORP.<br>ELECTRONIC BROKERAGE SYSTEM      |                   | 2,000.00      | 72.450          | 3.73<br>10.00          | 144,886.27    | 4,586.92     |
| SALE<br>15201              | 11/17/09<br>11/20/09 | 30231G10<br>423186 | EXXON MOBIL CORP.<br>ELECTRONIC BROKERAGE SYSTEM      |                   | 1,000.00      | 74.766          | 1.93<br>5.00           | 74,759.07     | 4,609.40     |
| SALE<br>48867              | 11/18/09<br>11/23/09 | 30372610<br>423192 | FAIRCHILD SEMICON INTL<br>ELECTRONIC BROKERAGE SYSTEM |                   | 10,000.00     | 8.820           | 2.27<br>50.00          | 88,147.73     | 671.80       |
| SALE<br>48867              | 11/19/09<br>11/24/09 | 30372610<br>423198 | FAIRCHILD SEMICON INTL<br>ELECTRONIC BROKERAGE SYSTEM |                   | 10,000.00     | 8.600           | 2.22<br>50.00          | 85,947.78     | -1,528.15    |
| SALE<br>48125              | 11/10/09<br>11/16/09 | 35952W10<br>423165 | FUEL SYSTEMS SOLUTIONS INC<br>SUSQUEHANNA/OTC         |                   | 1,000.00      | 47.019          | 1.21<br>10.00          | 47,007.49     | 14,397.61    |

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| TRXN/<br>INVNT#            | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD     | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|----------------------------|----------------------|--------------------|--------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>48125<br>16,121.36 | 11/16/09<br>11/19/09 | 35952W10<br>423182 | FUEL SYSTEMS SOLUTIONS INC<br>MAGNA SECURITIES CORP    |                   | 1,000.00      | 48.743          | 1.26<br>10.00          | 48,731.24     |              |
| SALE<br>48125              | 11/17/09<br>11/20/09 | 35952W10<br>423186 | FUEL SYSTEMS SOLUTIONS INC<br>MERRIMAN/OTC             |                   | 1,000.00      | 51.796          | 1.34<br>10.00          | 51,784.96     | 19,175.08    |
| SALE<br>48125              | 11/19/09<br>11/24/09 | 35952W10<br>423198 | FUEL SYSTEMS SOLUTIONS INC<br>MERRIMAN/OTC             |                   | 1,000.00      | 50.943          | 1.31<br>10.00          | 50,931.49     | 18,321.61    |
| SALE<br>48125              | 11/23/09<br>11/27/09 | 35952W10<br>423209 | FUEL SYSTEMS SOLUTIONS INC<br>MERRIMAN/OTC             |                   | 2,000.00      | 49.710          | 2.56<br>20.00          | 99,398.04     | 34,178.29    |
| SALE<br>46066              | 11/20/09<br>11/25/09 | 36955010<br>423204 | GENERAL DYNAMICS CORP.<br>ELECTRONIC BROKERAGE SYSTEM  |                   | 6,000.00      | 66.282          | 10.23<br>30.00         | 397,652.97    | 118,427.77   |
| SALE<br>47742              | 10/30/09<br>11/04/09 | 38141G10<br>423135 | GOLDMAN SACHS GROUP INC<br>STIFEL NICOLAUS             |                   | 1,000.00      | 170.42          | 4.38<br>30.00          | 170,393.52    | 12,855.68    |
| SALE<br>47742              | 11/16/09<br>11/19/09 | 38141G10<br>423182 | GOLDMAN SACHS GROUP INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00      | 177.66          | 4.57<br>5.00           | 177,658.43    | 20,120.59    |

|               |                      |                    |                                                        |          |        |                |            |           |
|---------------|----------------------|--------------------|--------------------------------------------------------|----------|--------|----------------|------------|-----------|
| SALE<br>47742 | 11/20/09<br>11/25/09 | 38141610<br>423204 | GOLDMAN SACHS GROUP INC<br>BMO CAPITAL MARKETS/EXECUTI | 4,000.00 | 171.06 | 17.59<br>40.00 | 684,218.01 | 54,066.65 |
| SALE<br>47742 | 11/20/09<br>11/25/09 | 38141610<br>423204 | GOLDMAN SACHS GROUP INC<br>ELECTRONIC BROKERAGE SYSTEM | 1,000.00 | 170.95 | 4.40<br>5.00   | 170,940.60 | 13,402.76 |
| SALE<br>33645 | 11/12/09<br>11/17/09 | 38259P50<br>423173 | GOOGLE INC.<br>LABRANCHE/OTC                           | 100.00   | 571.64 | 1.47<br>1.00   | 57,162.36  | 13,883.14 |
| SALE<br>33645 | 11/17/09<br>11/20/09 | 38259P50<br>423186 | GOOGLE INC.<br>MERRIMAN/OTC                            | 200.00   | 574.67 | 2.96<br>2.00   | 114,930.02 | 28,371.58 |
| SALE<br>37621 | 10/28/09<br>11/02/09 | 39762420<br>423127 | GREIF INC. CL B<br>RAYMOND JAMES & ASSOCIATES,         | 200.00   | 49.100 | .26<br>6.00    | 9,813.74   | -319.93   |
| SALE<br>37621 | 10/30/09<br>11/04/09 | 39762420<br>423135 | GREIF INC. CL B<br>RAYMOND JAMES & ASSOCIATES,         | 300.00   | 47.417 | .37<br>9.00    | 14,215.64  | -984.86   |

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| 26                                 |                      |                    |                                                            |                   |               |                 |                        |               |              |
| -----                              | -----                |                    |                                                            |                   |               |                 |                        |               |              |
| TRXN/<br>INVNT#                    | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD         | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                              | -----                | -----              | -----                                                      | -----             | -----         | -----           | -----                  | -----         | -----        |
| -                                  |                      |                    |                                                            |                   |               |                 |                        |               |              |
| SALE<br>37621                      | 11/17/09<br>11/20/09 | 39762420<br>423186 | GREIF INC. CL B<br>ELECTRONIC BROKERAGE SYSTEM             |                   | 300.00        | 51.500          | .40<br>1.50            | 15,448.10     | 247.60       |
| SALE<br>37621                      | 11/18/09<br>11/23/09 | 39762420<br>423192 | GREIF INC. CL B<br>ELECTRONIC BROKERAGE SYSTEM             |                   | 200.00        | 51.275          | .27<br>1.00            | 10,253.73     | 120.06       |
| SALE<br>47960                      | 10/28/09<br>11/02/09 | 42823610<br>423127 | HEWLETT-PACKARD<br>RAYMOND JAMES & ASSOCIATES,             |                   | 2,000.00      | 47.030          | 2.42<br>60.00          | 93,997.58     | 3,116.47     |
| SALE<br>47960                      | 11/02/09<br>11/05/09 | 42823610<br>423140 | HEWLETT-PACKARD<br>JP MORGAN                               |                   | 12,000.00     | 48.068          | 14.83<br>360.00        | 576,438.77    | 31,152.13    |
| SALE<br>48819                      | 11/05/09<br>11/10/09 | 43707610<br>423153 | HOME DEPOT INC<br>ELECTRONIC BROKERAGE SYSTEM              |                   | 10,000.00     | 25.625          | 6.59<br>50.00          | 256,193.41    | -17,482.59   |
| SALE<br>48819                      | 11/06/09<br>11/12/09 | 43707610<br>423157 | HOME DEPOT INC<br>WILLIAMS CAPITAL GROUP                   |                   | 10,000.00     | 26.090          | 6.71<br>100.00         | 260,793.29    | -12,882.71   |
| SALE<br>48819                      | 11/17/09<br>11/20/09 | 43707610<br>423186 | HOME DEPOT INC<br>ELECTRONIC BROKERAGE SYSTEM              |                   | 10,000.00     | 26.887          | 6.91<br>50.00          | 268,813.09    | -4,862.91    |
| SALE<br>46467                      | 11/23/09<br>11/27/09 | 43851610<br>423209 | HONEYWELL INTERNATIONAL INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 4,000.00      | 38.578          | 3.97<br>20.00          | 154,286.03    | 26,568.03    |
| SALE<br>41546                      | 11/23/09<br>11/27/09 | 44701110<br>423209 | HUNTSMAN CORP.<br>ELECTRONIC BROKERAGE SYSTEM              |                   | 30,000.00     | 8.888           | 6.86<br>150.00         | 266,474.14    | 72,870.49    |
| SALE<br>48920                      | 11/05/09<br>11/10/09 | 44993410<br>423153 | IMS HEALTH INC<br>ELECTRONIC BROKERAGE SYSTEM              |                   | 30,000.00     | 20.770          | 16.01<br>150.00        | 622,933.99    | 106,006.99   |
| SALE<br>48920                      | 11/05/09<br>11/10/09 | 44993410<br>423153 | IMS HEALTH INC<br>ELECTRONIC BROKERAGE SYSTEM              |                   | 10,000.00     | 20.850          | 5.36<br>50.00          | 208,444.64    | 36,135.64    |
| -                                  |                      |                    |                                                            |                   |               |                 |                        |               |              |
| 142,142.63                         |                      |                    |                                                            |                   |               |                 |                        |               |              |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                    |                                                            |                   | 40,000.00     | 20.790          | 21.37<br>200.00        | 831,378.63    |              |

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| 27              |                      |                    |                                                    |                   |               |                 |                        |               |              |
| -----           | -----                |                    |                                                    |                   |               |                 |                        |               |              |
| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----           | -----                | -----              | -----                                              | -----             | -----         | -----           | -----                  | -----         | -----        |
| -               |                      |                    |                                                    |                   |               |                 |                        |               |              |
| SALE<br>48017   | 11/11/09<br>11/16/09 | 45814010<br>423169 | INTEL CORP<br>SUSQUEHANNA/OTC                      |                   | 10,000.00     | 19.759          | 5.08<br>100.00         | 197,484.92    | 5,371.28     |
| SALE<br>48017   | 11/12/09<br>11/17/09 | 45814010<br>423173 | INTEL CORP<br>MAGNA SECURITIES CORP                |                   | 10,000.00     | 19.928          | 5.13<br>100.00         | 199,169.87    | 7,056.23     |
| SALE<br>48017   | 11/13/09<br>11/18/09 | 45814010<br>423178 | INTEL CORP<br>MERRIMAN/OTC                         |                   | 10,000.00     | 19.658          | 5.06<br>100.00         | 196,474.94    | 4,361.30     |
| SALE<br>48017   | 11/17/09<br>11/20/09 | 45814010<br>423186 | INTEL CORP<br>MERRIMAN/OTC                         |                   | 10,000.00     | 20.087          | 5.17<br>100.00         | 200,759.83    | 8,646.19     |
| SALE<br>48017   | 11/20/09<br>11/25/09 | 45814010<br>423204 | INTEL CORP<br>MERRIMAN/OTC                         |                   | 10,000.00     | 19.140          | 4.92<br>100.00         | 191,295.08    | -818.57      |

|                                    |                      |                    |                                                            |          |        |               |            |           |
|------------------------------------|----------------------|--------------------|------------------------------------------------------------|----------|--------|---------------|------------|-----------|
| SALE<br>45198                      | 11/17/09<br>11/20/09 | 45920010<br>423186 | INTL BUSINESS MACHINES CORP<br>ELECTRONIC BROKERAGE SYSTEM | 1,000.00 | 127.41 | 3.28<br>5.00  | 127,401.72 | 28,643.09 |
| SALE<br>48101                      | 11/17/09<br>11/20/09 | 46069010<br>423186 | INTERPUBLIC GROUP OF COS IN<br>ELECTRONIC BROKERAGE SYSTEM | 5,000.00 | 6.930  | .90<br>25.00  | 34,624.10  | 2,880.85  |
| SALE<br>48101                      | 11/20/09<br>11/25/09 | 46069010<br>423204 | INTERPUBLIC GROUP OF COS IN<br>ELECTRONIC BROKERAGE SYSTEM | 5,000.00 | 6.670  | .86<br>25.00  | 33,324.14  | 1,580.89  |
| SALE<br>49565                      | 11/17/09<br>11/20/09 | 46612K10<br>423186 | JDA SOFTWARE<br>MERRIMAN/OTC                               | 2,000.00 | 24.461 | 1.26<br>20.00 | 48,900.74  | 4,800.23  |
| SALE<br>49565                      | 11/18/09<br>11/23/09 | 46612K10<br>423192 | JDA SOFTWARE<br>MERRIMAN/OTC                               | 2,000.00 | 25.137 | 1.30<br>20.00 | 50,251.70  | 6,151.19  |
| SALE<br>49565                      | 11/23/09<br>11/27/09 | 46612K10<br>423209 | JDA SOFTWARE<br>MERRIMAN/OTC                               | 4,000.00 | 24.133 | 2.49<br>40.00 | 96,488.71  | 8,287.69  |
| SALE<br>49565                      | 11/23/09<br>11/27/09 | 46612K10<br>423209 | JDA SOFTWARE<br>MERRIMAN/OTC                               | 4,000.00 | 24.213 | 2.49<br>40.00 | 96,809.91  | 8,608.88  |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                    |                                                            | 8,000.00 | 24.173 | 4.98<br>80.00 | 193,298.62 |           |
| 16,896.57                          |                      |                    |                                                            |          |        |               |            |           |

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| 28                         |                      |                    |                                                     |                   |               |                 |                        |               |              |
| TRXN/<br>INVNT#            | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD  | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| SALE<br>25663              | 11/11/09<br>11/16/09 | 48517030<br>423169 | KANSAS CITY SOUTHERN<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 29.322          | 1.51<br>10.00          | 58,632.49     | 11,989.29    |
| SALE<br>25663              | 11/17/09<br>11/20/09 | 48517030<br>423186 | KANSAS CITY SOUTHERN<br>ELECTRONIC BROKERAGE SYSTEM |                   | 1,000.00      | 29.210          | .76<br>5.00            | 29,204.24     | 5,882.64     |
| SALE<br>21677<br>12,311.53 | 11/02/09<br>11/05/09 | 50540R40<br>423140 | LABORATORY CORP OF AMERICA<br>JP MORGAN             |                   | 2,000.00      | 69.761          | 3.59<br>60.00          | 139,458.41    |              |
| SALE<br>44247              | 11/17/09<br>11/20/09 | 52605730<br>423186 | LENNAR CORP. CL B<br>ELECTRONIC BROKERAGE SYSTEM    |                   | 2,000.00      | 11.383          | .59<br>10.00           | 22,755.41     | 9,470.72     |
| SALE<br>44247              | 11/20/09<br>11/25/09 | 52605730<br>423204 | LENNAR CORP. CL B<br>ELECTRONIC BROKERAGE SYSTEM    |                   | 2,000.00      | 10.656          | .55<br>10.00           | 21,301.45     | 8,016.76     |
| SALE<br>46344              | 11/23/09<br>11/27/09 | 57632310<br>423209 | MASTEC INC<br>ELECTRONIC BROKERAGE SYSTEM           |                   | 6,000.00      | 12.519          | 1.94<br>30.00          | 75,082.06     | 1,058.89     |
| SALE<br>44745              | 11/05/09<br>11/10/09 | 58155Q10<br>423153 | MCKESSON CORP.<br>ELECTRONIC BROKERAGE SYSTEM       |                   | 8,000.00      | 61.967          | 12.74<br>40.00         | 495,686.46    | 181,175.47   |
| SALE<br>38052<br>1,571.79  | 10/30/09<br>11/04/09 | 58497720<br>423135 | MEDTOX SCIENTIFIC INC.<br>CREDIT SUISSE SEC (AES)   |                   | 1,000.00      | 9.843           | .26<br>10.00           | 9,832.74      | -            |
| SALE<br>38052<br>3,288.57  | 11/02/09<br>11/05/09 | 58497720<br>423140 | MEDTOX SCIENTIFIC INC.<br>MERRIMAN/OTC              |                   | 2,000.00      | 9.771           | .51<br>20.00           | 19,520.49     | -            |
| SALE<br>38052<br>1,956.78  | 11/11/09<br>11/16/09 | 58497720<br>423169 | MEDTOX SCIENTIFIC INC.<br>SUSQUEHANNA/OTC           |                   | 1,000.00      | 9.458           | .25<br>10.00           | 9,447.75      | -            |
| SALE<br>38052<br>2,154.77  | 11/12/09<br>11/17/09 | 58497720<br>423173 | MEDTOX SCIENTIFIC INC.<br>SUSQUEHANNA/OTC           |                   | 1,000.00      | 9.260           | .24<br>10.00           | 9,249.76      | -            |
| SALE<br>49253              | 11/11/09<br>11/16/09 | 58933Y10<br>423169 | MERCK & CO INC NEW<br>ELECTRONIC BROKERAGE SYSTEM   |                   | 2,000.00      | 33.370          | 1.72<br>10.00          | 66,728.28     | 2,613.45     |
| SALE<br>49253              | 11/17/09<br>11/20/09 | 58933Y10<br>423186 | MERCK & CO INC NEW<br>ELECTRONIC BROKERAGE SYSTEM   |                   | 2,000.00      | 33.485          | 1.73<br>10.00          | 66,957.27     | 2,842.44     |

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| 29              |                    |                    |                                                    |                   |               |                 |                        |               |              |
| TRXN/<br>INVNT# | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|                 |                    |                    |                                                    |                   |               |                 |                        |               |              |

|                        |                      |                    |                                                   |          |        |               |            |           |
|------------------------|----------------------|--------------------|---------------------------------------------------|----------|--------|---------------|------------|-----------|
| SALE 49253             | 11/18/09<br>11/23/09 | 58933Y10<br>423192 | MERCK & CO INC NEW<br>ELECTRONIC BROKERAGE SYSTEM | 2,000.00 | 35.250 | 1.82<br>10.00 | 70,488.18  | 6,373.35  |
| SALE 49253             | 11/19/09<br>11/24/09 | 58933Y10<br>423198 | MERCK & CO INC NEW<br>ELECTRONIC BROKERAGE SYSTEM | 1,000.00 | 35.530 | .92<br>5.00   | 35,524.08  | 3,466.67  |
| SALE 12799             | 11/03/09<br>11/06/09 | 59491810<br>423144 | MICROSOFT CORP.<br>MERRIMAN/OTC                   | 2,000.00 | 27.620 | 1.42<br>20.00 | 55,218.58  | 9,832.91  |
| SALE 41264<br>4,376.03 | 11/02/09<br>11/05/09 | 60871R20<br>423140 | MOLSON COORS BREWING CO.<br>JP MORGAN             | 1,000.00 | 49.497 | 1.28<br>30.00 | 49,465.72  |           |
| SALE 47655             | 10/28/09<br>11/02/09 | 61744644<br>423127 | MORGAN STANLEY<br>RAYMOND JAMES & ASSOCIATES,     | 2,000.00 | 32.350 | 1.67<br>60.00 | 64,638.33  | 9,465.70  |
| SALE 47655             | 11/17/09<br>11/20/09 | 61744644<br>423186 | MORGAN STANLEY<br>ELECTRONIC BROKERAGE SYSTEM     | 1,000.00 | 34.090 | .88<br>5.00   | 34,084.12  | 6,497.81  |
| SALE 48352             | 11/20/09<br>11/25/09 | 61945A10<br>423204 | MOSIAC CO<br>ELECTRONIC BROKERAGE SYSTEM          | 3,000.00 | 54.973 | 4.24<br>15.00 | 164,900.66 | 14,918.90 |
| SALE 48352             | 11/20/09<br>11/25/09 | 61945A10<br>423204 | MOSIAC CO<br>ELECTRONIC BROKERAGE SYSTEM          | 2,000.00 | 53.847 | 2.77<br>10.00 | 107,680.23 | 7,692.39  |
| -                      |                      |                    | 2 INTRA-DAY TRANSACTIONS SUBTOTAL:                | 5,000.00 | 54.523 | 7.01          | 272,580.89 |           |
| 22,611.29              |                      |                    |                                                   |          |        | 25.00         |            |           |

|            |                      |                    |                                         |           |        |                |            |           |
|------------|----------------------|--------------------|-----------------------------------------|-----------|--------|----------------|------------|-----------|
| SALE 46577 | 10/28/09<br>11/02/09 | 62886E10<br>423127 | NCR CORP<br>RAYMOND JAMES & ASSOCIATES, | 10,000.00 | 10.435 | 2.69<br>300.00 | 104,047.31 | -545.77   |
| SALE 46577 | 10/30/09<br>11/04/09 | 62886E10<br>423135 | NCR CORP<br>RAYMOND JAMES & ASSOCIATES, | 26,000.00 | 10.361 | 6.93<br>780.00 | 268,601.67 | -3,340.34 |
| SALE 48031 | 10/28/09<br>11/02/09 | 62944T10<br>423127 | NVR INC<br>RAYMOND JAMES & ASSOCIATES,  | 200.00    | 690.30 | 3.55<br>6.00   | 138,050.45 | 14,892.89 |

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|----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 48031     | 11/12/09<br>11/17/09 | 62944T10<br>423173 | NVR INC<br>ELECTRONIC BROKERAGE SYSTEM             |                   | 100.00        | 698.88          | 1.80<br>.50            | 69,885.85     | 8,307.07     |
| SALE 48779     | 10/28/09<br>11/02/09 | 65011110<br>423127 | NEW YORK TIMES<br>RAYMOND JAMES & ASSOCIATES,      |                   | 10,000.00     | 9.620           | 2.48<br>300.00         | 95,897.52     | 13,754.84    |
| SALE 48779     | 10/29/09<br>11/03/09 | 65011110<br>423131 | NEW YORK TIMES<br>STIFEL NICOLAUS                  |                   | 10,000.00     | 8.776           | 2.26<br>300.00         | 87,457.74     | 5,315.06     |
| SALE 48779     | 10/30/09<br>11/04/09 | 65011110<br>423135 | NEW YORK TIMES<br>RAYMOND JAMES & ASSOCIATES,      |                   | 10,000.00     | 8.509           | 2.19<br>300.00         | 84,786.81     | 2,644.13     |
| SALE 48779     | 11/06/09<br>11/12/09 | 65011110<br>423157 | NEW YORK TIMES<br>ELECTRONIC BROKERAGE SYSTEM      |                   | 10,000.00     | 8.152           | 2.10<br>50.00          | 81,465.90     | -676.79      |
| SALE 47942     | 10/30/09<br>11/04/09 | 65163910<br>423135 | NEWMONT MINING<br>STIFEL NICOLAUS                  |                   | 1,000.00      | 42.785          | 1.10<br>30.00          | 42,753.90     | 1,786.06     |
| SALE 47942     | 11/06/09<br>11/12/09 | 65163910<br>423157 | NEWMONT MINING<br>WILLIAMS CAPITAL GROUP           |                   | 2,000.00      | 48.997          | 2.52<br>20.00          | 97,971.48     | 16,035.80    |
| SALE 47942     | 11/10/09<br>11/16/09 | 65163910<br>423165 | NEWMONT MINING<br>ELECTRONIC BROKERAGE SYSTEM      |                   | 2,000.00      | 50.200          | 2.59<br>10.00          | 100,387.41    | 18,451.73    |
| SALE 47942     | 11/16/09<br>11/19/09 | 65163910<br>423182 | NEWMONT MINING<br>ELECTRONIC BROKERAGE SYSTEM      |                   | 1,000.00      | 51.910          | 1.34<br>5.00           | 51,903.66     | 10,935.82    |
| SALE 47942     | 11/17/09<br>11/20/09 | 65163910<br>423186 | NEWMONT MINING<br>ELECTRONIC BROKERAGE SYSTEM      |                   | 1,000.00      | 51.690          | 1.33<br>5.00           | 51,683.67     | 10,715.83    |
| SALE 47942     | 11/18/09<br>11/23/09 | 65163910<br>423192 | NEWMONT MINING<br>ELECTRONIC BROKERAGE SYSTEM      |                   | 1,000.00      | 53.187          | 1.37<br>5.00           | 53,180.63     | 12,212.79    |
| SALE 47942     | 11/20/09<br>11/25/09 | 65163910<br>423204 | NEWMONT MINING<br>ELECTRONIC BROKERAGE SYSTEM      |                   | 1,000.00      | 52.170          | 1.35<br>5.00           | 52,163.65     | 11,195.81    |
| SALE 47046     | 10/28/09<br>11/02/09 | 66680710<br>423127 | NORTHROP GRUMMA<br>RAYMOND JAMES & ASSOCIATES,     |                   | 8,000.00      | 50.680          | 10.42<br>240.00        | 405,189.58    | 14,113.58    |

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| TRXN/<br>INVT#             | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD       | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |  |
| SALE<br>46204              | 10/28/09<br>11/02/09 | 68389X10<br>423127 | ORACLE CORP<br>SOLEIL SECURITIES CORP.                   |                   | 10,000.00     | 21.253          | 5.47<br>300.00         | 212,227.53    | 17,273.21    |  |
| SALE<br>46204              | 11/17/09<br>11/20/09 | 68389X10<br>423186 | ORACLE CORP<br>MERRIMAN/OTC                              |                   | 2,000.00      | 22.640          | 1.17<br>20.00          | 45,258.83     | 6,267.97     |  |
| SALE<br>46204              | 11/20/09<br>11/25/09 | 68389X10<br>423204 | ORACLE CORP<br>MERRIMAN/OTC                              |                   | 2,000.00      | 22.260          | 1.15<br>20.00          | 44,498.85     | 5,507.99     |  |
| SALE<br>46204              | 11/23/09<br>11/27/09 | 68389X10<br>423209 | ORACLE CORP<br>MERRIMAN/OTC                              |                   | 2,000.00      | 22.620          | 1.17<br>20.00          | 45,218.83     | 6,227.97     |  |
| SALE<br>48433              | 11/23/09<br>11/27/09 | 71708110<br>423209 | PFIZER INC<br>ELECTRONIC BROKERAGE SYSTEM                |                   | 10,000.00     | 18.600          | 4.79<br>50.00          | 185,945.21    | 22,544.54    |  |
| SALE<br>40646<br>21,241.22 | 11/02/09<br>11/05/09 | 71817210<br>423140 | PHILIP MORRIS INTERNATIONAL<br>JP MORGAN                 |                   | 3,000.00      | 48.398          | 3.74<br>90.00          | 145,100.26    |              |  |
| SALE<br>46288              | 11/20/09<br>11/25/09 | 72925110<br>423204 | PLUM CREEK TIMBER CO INC<br>ELECTRONIC BROKERAGE SYSTEM  |                   | 2,000.00      | 34.210          | 1.76<br>10.00          | 68,408.24     | -1,369.63    |  |
| SALE<br>33680              | 10/29/09<br>11/03/09 | 74271810<br>423131 | PROCTER & GAMBLE CO.<br>RAYMOND JAMES & ASSOCIATES,      |                   | 1,000.00      | 59.391          | 1.53<br>30.00          | 59,359.47     | 702.72       |  |
| SALE<br>33680              | 10/29/09<br>11/03/09 | 74271810<br>423131 | PROCTER & GAMBLE CO.<br>STIFEL NICOLAUS                  |                   | 1,000.00      | 59.940          | 1.55<br>30.00          | 59,908.45     | 1,251.70     |  |
| SALE<br>33680              | 11/20/09<br>11/25/09 | 74271810<br>423204 | PROCTER & GAMBLE CO.<br>ELECTRONIC BROKERAGE SYSTEM      |                   | 2,000.00      | 61.678          | 3.18<br>10.00          | 123,343.62    | 6,030.12     |  |
| SALE<br>46575              | 11/10/09<br>11/16/09 | 74731010<br>423165 | PZENA INVESTMENT MGMT INC<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 8.020           | .42<br>10.00           | 16,029.58     | 3,439.44     |  |
| SALE<br>48836              | 11/23/09<br>11/27/09 | 75075340<br>423209 | RAILAMERICA INC<br>ELECTRONIC BROKERAGE SYSTEM           |                   | 4,000.00      | 13.207          | 1.36<br>20.00          | 52,804.64     | -6,012.54    |  |
| SALE<br>42765<br>1,787.81  | 11/20/09<br>11/25/09 | 75190730<br>423204 | RAMTRON INTERNATIONAL CORP.<br>MERRIMAN/OTC              |                   | 2,000.00      | 1.678           | .09<br>20.00           | 3,334.91      | -            |  |

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| TRXN/<br>INVT#                      | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD       | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |  |
| SALE<br>42765<br>1,135.83           | 11/23/09<br>11/27/09 | 75190730<br>423209 | RAMTRON INTERNATIONAL CORP.<br>MERRIMAN/OTC              |                   | 2,000.00      | 2.004           | .11<br>20.00           | 3,986.89      | -            |  |
| SALE<br>47946                       | 10/30/09<br>11/04/09 | 75876610<br>423135 | REGAL ENTERTAINMENT GROUP<br>STIFEL NICOLAUS             |                   | 10,000.00     | 12.554          | 3.23<br>300.00         | 125,237.77    | 3,157.05     |  |
| SALE<br>47946                       | 11/02/09<br>11/05/09 | 75876610<br>423140 | REGAL ENTERTAINMENT GROUP<br>JP MORGAN                   |                   | 10,000.00     | 12.557          | 3.23<br>300.00         | 125,261.77    | 3,181.04     |  |
| SALE<br>47946                       | 11/03/09<br>11/06/09 | 75876610<br>423144 | REGAL ENTERTAINMENT GROUP<br>BUCKINGHAM RESEARCH GROUP I |                   | 10,000.00     | 12.646          | 3.25<br>300.00         | 126,154.75    | 4,074.02     |  |
| SALE<br>47946                       | 11/03/09<br>11/06/09 | 75876610<br>423144 | REGAL ENTERTAINMENT GROUP<br>CITIGROUP/CITIBANK DOMESTIC |                   | 10,000.00     | 12.589          | 3.24<br>300.00         | 125,581.76    | 3,501.04     |  |
| SALE<br>47946                       | 11/04/09<br>11/09/09 | 75876610<br>423148 | REGAL ENTERTAINMENT GROUP<br>CITIGROUP/CITIBANK DOMESTIC |                   | 10,000.00     | 12.816          | 3.30<br>300.00         | 127,854.70    | 5,773.97     |  |
| SALE<br>47946                       | 11/04/09<br>11/09/09 | 75876610<br>423148 | REGAL ENTERTAINMENT GROUP<br>CITIGROUP/CITIBANK DOMESTIC |                   | 10,000.00     | 12.656          | 3.26<br>300.00         | 126,259.74    | 4,179.02     |  |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL : |                      |                    |                                                          |                   | 20,000.00     | 12.736          | 6.56<br>600.00         | 254,114.44    |              |  |
| 9,952.99                            |                      |                    |                                                          |                   |               |                 |                        |               |              |  |
| SALE<br>47946                       | 11/06/09<br>11/12/09 | 75876610<br>423157 | REGAL ENTERTAINMENT GROUP<br>ELECTRONIC BROKERAGE SYSTEM |                   | 10,000.00     | 12.602          | 3.24<br>50.00          | 125,969.76    | 3,889.04     |  |
| SALE<br>47946                       | 11/09/09<br>11/13/09 | 75876610<br>423161 | REGAL ENTERTAINMENT GROUP<br>WILLIAMS CAPITAL GROUP      |                   | 10,000.00     | 12.338          | 3.18<br>100.00         | 123,278.82    | 1,198.09     |  |
| SALE<br>39062                       | 10/28/09<br>11/02/09 | 76011210<br>423127 | RENTECH INC.<br>INSTINET (DOMESTIC)                      |                   | 20,000.00     | 1.282           | .66<br>140.00          | 25,493.34     | 7,909.01     |  |
| SALE<br>39062                       | 10/30/09<br>11/04/09 | 76011210<br>423135 | RENTECH INC.<br>RAYMOND JAMES & ASSOCIATES,              |                   | 20,000.00     | 1.320           | .68<br>600.00          | 25,799.32     | 8,214.99     |  |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>39062   | 11/17/09<br>11/20/09 | 76011210<br>423186 | RENTECH INC.<br>ELECTRONIC BROKERAGE SYSTEM        |                   | 20,000.00     | 1.245           | .65<br>100.00          | 24,803.35     | 7,219.02     |
| SALE<br>39062   | 11/18/09<br>11/23/09 | 76011210<br>423192 | RENTECH INC.<br>ELECTRONIC BROKERAGE SYSTEM        |                   | 10,000.00     | 1.270           | .33<br>50.00           | 12,649.67     | 3,857.51     |
| SALE<br>39062   | 11/20/09<br>11/25/09 | 76011210<br>423204 | RENTECH INC.<br>ELECTRONIC BROKERAGE SYSTEM        |                   | 10,000.00     | 1.251           | .33<br>50.00           | 12,454.67     | 3,662.50     |
| SALE<br>39062   | 11/23/09<br>11/27/09 | 76011210<br>423209 | RENTECH INC.<br>ELECTRONIC BROKERAGE SYSTEM        |                   | 10,000.00     | 1.260           | .33<br>50.00           | 12,549.67     | 3,757.51     |
| SALE<br>49211   | 11/11/09<br>11/16/09 | 77937610<br>423169 | ROVI CORP<br>SUSQUEHANNA/OTC                       |                   | 3,000.00      | 30.219          | 2.33<br>30.00          | 90,624.97     | 7,378.28     |
| SALE<br>49211   | 11/20/09<br>11/25/09 | 77937610<br>423204 | ROVI CORP<br>MERRIMAN/OTC                          |                   | 2,000.00      | 29.938          | 1.54<br>20.00          | 59,854.46     | 4,356.67     |
| SALE<br>44932   | 10/28/09<br>11/02/09 | 83269640<br>423127 | JM SMUCKER CO/THE<br>RAYMOND JAMES & ASSOCIATES,   |                   | 2,000.00      | 52.253          | 2.69<br>80.00          | 104,423.11    | 23,704.76    |
| SALE<br>44932   | 10/29/09<br>11/03/09 | 83269640<br>423131 | JM SMUCKER CO/THE<br>STIFEL NICOLAUS               |                   | 2,000.00      | 52.128          | 2.68<br>60.00          | 104,193.92    | 23,475.57    |
| SALE<br>44932   | 10/30/09<br>11/04/09 | 83269640<br>423135 | JM SMUCKER CO/THE<br>RAYMOND JAMES & ASSOCIATES,   |                   | 2,000.00      | 52.603          | 2.71<br>60.00          | 105,143.89    | 24,425.54    |
| SALE<br>44932   | 11/02/09<br>11/05/09 | 83269640<br>423140 | JM SMUCKER CO/THE<br>STIFEL NICOLAUS               |                   | 2,000.00      | 52.724          | 2.72<br>60.00          | 105,385.88    | 24,667.53    |
| SALE<br>44932   | 11/17/09<br>11/20/09 | 83269640<br>423186 | JM SMUCKER CO/THE<br>ELECTRONIC BROKERAGE SYSTEM   |                   | 1,000.00      | 53.980          | 1.39<br>5.00           | 53,973.61     | 13,614.43    |
| SALE<br>44932   | 11/20/09<br>11/25/09 | 83269640<br>423204 | JM SMUCKER CO/THE<br>ELECTRONIC BROKERAGE SYSTEM   |                   | 1,000.00      | 55.966          | 1.44<br>5.00           | 55,959.56     | 15,600.38    |
| SALE<br>44932   | 11/23/09<br>11/27/09 | 83269640<br>423209 | JM SMUCKER CO/THE<br>ELECTRONIC BROKERAGE SYSTEM   |                   | 1,000.00      | 58.430          | 1.51<br>5.00           | 58,423.49     | 18,064.31    |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD      | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|---------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>42767   | 11/05/09<br>11/10/09 | 83546010<br>423153 | SONIC SOLUTIONS<br>MERRIMAN/OTC                         |                   | 10,000.00     | 6.354           | 1.64<br>100.00         | 63,433.36     | 14,645.09    |
| SALE<br>42767   | 11/10/09<br>11/16/09 | 83546010<br>423165 | SONIC SOLUTIONS<br>SUSQUEHANNA/OTC                      |                   | 5,000.00      | 7.746           | 1.00<br>50.00          | 38,680.00     |              |
| SALE<br>42767   | 11/12/09<br>11/17/09 | 83546010<br>423173 | SONIC SOLUTIONS<br>SUSQUEHANNA/OTC                      |                   | 25,000.00     | 9.075           | 5.84<br>250.00         | 226,621.66    | 104,650.98   |
| SALE<br>48707   | 11/03/09<br>11/06/09 | 85453210<br>423144 | STANLEY INC<br>CITIGROUP/CITIBANK DOMESTIC              |                   | 2,000.00      | 29.020          | 1.50<br>60.00          | 57,977.50     | 5,503.41     |
| SALE<br>48707   | 11/04/09<br>11/09/09 | 85453210<br>423148 | STANLEY INC<br>CITIGROUP/CITIBANK DOMESTIC              |                   | 2,000.00      | 29.143          | 1.50<br>60.00          | 58,224.50     | 5,750.41     |
| SALE<br>48955   | 11/04/09<br>11/09/09 | 86681020<br>423148 | SUN MICROSYSTEM<br>MERRIMAN/OTC                         |                   | 12,000.00     | 8.333           | 2.57<br>120.00         | 99,877.03     | -3,565.25    |
| SALE<br>48955   | 11/05/09<br>11/10/09 | 86681020<br>423153 | SUN MICROSYSTEM<br>BUCKINGHAM RESEARCH GROUP I          |                   | 50,000.00     | 8.287           | 10.65<br>1,500.00      | 412,819.35    | -18,190.16   |
| SALE<br>48955   | 11/06/09<br>11/12/09 | 86681020<br>423157 | SUN MICROSYSTEM<br>LABRANCHE/OTC                        |                   | 20,000.00     | 8.140           | 4.18<br>200.00         | 162,587.82    | -9,815.99    |
| SALE<br>47344   | 10/29/09<br>11/03/09 | 86816810<br>423131 | SUPERIOR INDUSTRIES INTL<br>STIFEL NICOLAUS             |                   | 2,000.00      | 13.940          | .72<br>60.00           | 27,819.28     |              |
| SALE<br>47344   | 10/30/09<br>11/04/09 | 86816810<br>423135 | SUPERIOR INDUSTRIES INTL<br>RAYMOND JAMES & ASSOCIATES, |                   | 2,000.00      | 14.030          | .73<br>60.00           | 27,999.27     | 226.24       |

|               |                      |                    |                                                         |          |        |              |           |          |
|---------------|----------------------|--------------------|---------------------------------------------------------|----------|--------|--------------|-----------|----------|
| SALE<br>47344 | 11/17/09<br>11/20/09 | 86816810<br>423186 | SUPERIOR INDUSTRIES INTL<br>ELECTRONIC BROKERAGE SYSTEM | 2,000.00 | 15.067 | .78<br>10.00 | 30,122.22 | 2,349.18 |
| SALE<br>47344 | 11/18/09<br>11/23/09 | 86816810<br>423192 | SUPERIOR INDUSTRIES INTL<br>ELECTRONIC BROKERAGE SYSTEM | 2,000.00 | 15.147 | .78<br>10.00 | 30,282.22 | 2,509.19 |
| SALE<br>47344 | 11/19/09<br>11/24/09 | 86816810<br>423198 | SUPERIOR INDUSTRIES INTL<br>ELECTRONIC BROKERAGE SYSTEM | 2,000.00 | 15.760 | .82<br>10.00 | 31,509.18 | 3,736.14 |

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|---------------------------|----------------------|--------------------|---------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>47344             | 11/23/09<br>11/27/09 | 86816810<br>423209 | SUPERIOR INDUSTRIES INTL<br>ELECTRONIC BROKERAGE SYSTEM |                   | 2,000.00      | 15.303          | .79<br>10.00           | 30,595.21     | 2,822.18     |
| SALE<br>48936             | 11/17/09<br>11/20/09 | 87150310<br>423186 | SYMANTEC CORP<br>MERRIMAN/OTC                           |                   | 10,000.00     | 17.810          | 4.58<br>100.00         | 177,995.42    | 9,000.57     |
| SALE<br>48936             | 11/17/09<br>11/20/09 | 87150310<br>423186 | SYMANTEC CORP<br>MERRIMAN/OTC                           |                   | 10,000.00     | 17.670<br>===== | 4.55<br>100.00         | 176,597.45    | 7,602.60     |
| -                         |                      |                    | 2 INTRA-DAY TRANSACTIONS SUBTOTAL:                      |                   | 20,000.00     | 17.740          | 9.13                   | 354,592.87    |              |
| 16,603.17                 |                      |                    |                                                         |                   |               |                 | 200.00                 |               |              |
| SALE<br>48936             | 11/20/09<br>11/25/09 | 87150310<br>423204 | SYMANTEC CORP<br>MERRIMAN/OTC                           |                   | 10,000.00     | 17.710          | 4.56<br>100.00         | 176,995.44    | 8,000.59     |
| SALE<br>48936             | 11/20/09<br>11/25/09 | 87150310<br>423204 | SYMANTEC CORP<br>MERRIMAN/OTC                           |                   | 10,000.00     | 17.923<br>===== | 4.61<br>100.00         | 179,127.39    | 10,132.54    |
| -                         |                      |                    | 2 INTRA-DAY TRANSACTIONS SUBTOTAL:                      |                   | 20,000.00     | 17.817          | 9.17                   | 356,122.83    |              |
| 18,133.13                 |                      |                    |                                                         |                   |               |                 | 200.00                 |               |              |
| SALE<br>39378             | 11/03/09<br>11/06/09 | 87157D10<br>423144 | SYNAPTICS INCORPORATED<br>MERRIMAN/OTC                  |                   | 2,000.00      | 21.900          | 1.13<br>20.00          | 43,778.87     | -7,688.97    |
| SALE<br>39378             | 11/23/09<br>11/27/09 | 87157D10<br>423209 | SYNAPTICS INCORPORATED<br>MERRIMAN/OTC                  |                   | 2,000.00      | 26.149          | 1.35<br>20.00          | 52,275.65     | 807.81       |
| SALE<br>48446             | 10/28/09<br>11/02/09 | 87405410<br>423127 | TAKE-TWO INTERACTIVE<br>SOLEIL SECURITIES CORP.         |                   | 10,000.00     | 12.006          | 3.09<br>300.00         | 119,757.91    | 7,965.28     |
| SALE<br>48446             | 10/30/09<br>11/04/09 | 87405410<br>423135 | TAKE-TWO INTERACTIVE<br>CREDIT SUISSE SEC (AES)         |                   | 10,000.00     | 11.354          | 2.92<br>100.00         | 113,439.08    | 1,646.45     |
| SALE<br>38737<br>1,063.44 | 11/18/09<br>11/23/09 | 87655330<br>423192 | TASTY BAKING CO.<br>MERRIMAN/OTC                        |                   | 1,000.00      | 6.194           | .16<br>10.00           | 6,183.54      | -            |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>45489   | 11/23/09<br>11/27/09 | 88731730<br>423209 | TIME WARNER INC<br>ELECTRONIC BROKERAGE SYSTEM     |                   | 2,000.00      | 32.100          | 1.65<br>10.00          | 64,188.35     | 12,870.71    |
| SALE<br>45489   | 11/23/09<br>11/27/09 | 88731730<br>423209 | TIME WARNER INC<br>ELECTRONIC BROKERAGE SYSTEM     |                   | 2,000.00      | 32.210<br>===== | 1.66<br>10.00          | 64,408.34     | 13,090.70    |
| -               |                      |                    | 2 INTRA-DAY TRANSACTIONS SUBTOTAL:                 |                   | 4,000.00      | 32.155          | 3.31                   | 128,596.69    |              |
| 25,961.41       |                      |                    |                                                    |                   |               |                 | 20.00                  |               |              |
| SALE<br>45489   | 11/24/09<br>11/30/09 | 88731730<br>423213 | TIME WARNER INC<br>ELECTRONIC BROKERAGE SYSTEM     |                   | 6,000.00      | 31.520          | 4.87<br>30.00          | 189,085.13    | 35,132.21    |
| SALE<br>36147   | 10/28/09<br>11/02/09 | 88870610<br>423127 | TIVO INC.<br>SOLEIL SECURITIES CORP.               |                   | 3,000.00      | 11.416          | .89<br>90.00           | 34,156.21     | 12,456.80    |
| SALE            | 10/30/09             | 88870610           | TIVO INC.                                          |                   |               |                 | 1.13                   |               |              |

|          |          |          |                             |          |        |       |            |           |
|----------|----------|----------|-----------------------------|----------|--------|-------|------------|-----------|
| 36147    | 11/04/09 | 423135   | CREDIT SUISSE SEC (AES)     | 4,000.00 | 10.969 | 40.00 | 43,836.07  | 14,903.53 |
| SALE     | 11/24/09 | 88870610 | TIVO INC.                   |          |        | .57   |            |           |
| 36147    | 11/30/09 | 423213   | ITG (CHANNEL)               | 2,000.00 | 11.025 | 20.00 | 22,029.43  |           |
| 7,563.16 |          |          |                             |          |        |       |            |           |
| SALE     | 11/16/09 | 90323610 | URS CORP.                   |          |        | 1.18  |            |           |
| 42955    | 11/19/09 | 423182   | ELECTRONIC BROKERAGE SYSTEM | 1,000.00 | 45.710 | 5.00  | 45,703.82  | 8,450.51  |
| SALE     | 11/17/09 | 90323610 | URS CORP.                   |          |        | 2.30  |            |           |
| 42955    | 11/20/09 | 423186   | ELECTRONIC BROKERAGE SYSTEM | 2,000.00 | 44.610 | 10.00 | 89,207.70  | 14,701.09 |
| SALE     | 10/30/09 | 92165910 | VANDA PHARMACEUTICALS INC   |          |        | 1.05  |            |           |
| 48838    | 11/04/09 | 423135   | MERRIMAN/OTC                | 4,000.00 | 10.150 | 40.00 | 40,558.95  | -8,150.37 |
| SALE     | 10/28/09 | 92826C83 | VISA INC-CLASS A SHARES     |          |        | 1.98  |            |           |
| 49000    | 11/02/09 | 423127   | RAYMOND JAMES & ASSOCIATES, | 1,000.00 | 76.985 | 30.00 | 76,953.02  | 8,222.42  |
| SALE     | 11/17/09 | 93114210 | WAL-MART STORES, INC.       |          |        | 2.75  |            |           |
| 40141    | 11/20/09 | 423186   | ELECTRONIC BROKERAGE SYSTEM | 2,000.00 | 53.426 | 10.00 | 106,838.25 | 5,593.49  |

|                                                 |                    |                    |                                                    |                   |               |                 |                        |               |              |
|-------------------------------------------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| STATE OF NEW JERSEY                             |                    |                    |                                                    |                   |               |                 |                        |               |              |
| DIVISION OF INVESTMENT                          |                    |                    |                                                    |                   |               |                 |                        |               |              |
| DETAIL REPORT OF SECURITIES TRANSACTIONS        |                    |                    |                                                    |                   |               |                 |                        |               |              |
| DURING THE PERIOD 11/01/09 THROUGH 11/30/09     |                    |                    |                                                    |                   |               |                 |                        |               |              |
| N.J. BEST - POOLED EQUITY FD (4340) -Cont.      |                    |                    |                                                    |                   |               |                 |                        |               |              |
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| 37                                              |                    |                    |                                                    |                   |               |                 |                        |               |              |
| -----                                           |                    |                    |                                                    |                   |               |                 |                        |               |              |
| TRXN/<br>INVNT#                                 | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                                           |                    |                    |                                                    |                   |               |                 |                        |               |              |
| -                                               |                    |                    |                                                    |                   |               |                 |                        |               |              |
| SALE                                            | 11/18/09           | 93114210           | WAL-MART STORES, INC.                              |                   |               |                 | 2.78                   |               |              |
| 40141                                           | 11/23/09           | 423192             | ELECTRONIC BROKERAGE SYSTEM                        |                   | 2,000.00      | 54.000          | 10.00                  | 107,987.22    | 6,742.46     |
| SALE                                            | 11/20/09           | 93114210           | WAL-MART STORES, INC.                              |                   |               |                 | 2.79                   |               |              |
| 40141                                           | 11/25/09           | 423204             | ELECTRONIC BROKERAGE SYSTEM                        |                   | 2,000.00      | 54.190          | 10.00                  | 108,367.21    | 7,122.45     |
| SALE                                            | 11/02/09           | 96216610           | WEYERHAEUSER CO                                    |                   |               |                 | .93                    |               |              |
| 46167                                           | 11/05/09           | 423140             | JP MORGAN                                          |                   | 1,000.00      | 36.105          | 30.00                  | 36,074.07     |              |
| 3,237.74                                        |                    |                    |                                                    |                   |               |                 |                        |               |              |
| SALE                                            | 11/20/09           | 96216610           | WEYERHAEUSER CO                                    |                   |               |                 | .99                    |               |              |
| 46167                                           | 11/25/09           | 423204             | ELECTRONIC BROKERAGE SYSTEM                        |                   | 1,000.00      | 38.440          | 5.00                   | 38,434.01     | 5,597.68     |
| SALE                                            | 11/23/09           | 96216610           | WEYERHAEUSER CO                                    |                   |               |                 | 1.01                   |               |              |
| 46167                                           | 11/27/09           | 423209             | ELECTRONIC BROKERAGE SYSTEM                        |                   | 1,000.00      | 39.197          | 5.00                   | 39,190.99     | 6,354.66     |
| SALE                                            | 10/28/09           | 98074510           | WOODWARD GOVERNOR CO                               |                   |               |                 | 1.87                   |               |              |
| 47833                                           | 11/02/09           | 423127             | SOLEIL SECURITIES CORP.                            |                   | 3,000.00      | 24.138          | 90.00                  | 72,320.93     | 11,448.82    |
| SALE                                            | 11/10/09           | 98884U10           | ZAGG INCORPORATED                                  |                   |               |                 | 1.77                   |               |              |
| 47586                                           | 11/16/09           | 423165             | SUSQUEHANNA/OTC                                    |                   | 10,000.00     | 6.876           | 100.00                 | 68,660.23     | 5,593.56     |
| SUBTOTAL STOCK SALES:                           |                    |                    |                                                    |                   | 1,148,600.00  |                 | 605.41                 | 23,501,183.86 | 2,244,873.21 |
|                                                 |                    |                    |                                                    |                   |               |                 | 15,827.00              |               |              |
| TOTAL FUND SALES:                               |                    |                    |                                                    |                   | 1,148,600.00  |                 | 605.41                 | 23,501,183.86 | 2,244,873.21 |
|                                                 |                    |                    |                                                    |                   |               |                 | 15,827.00              |               |              |
| END OF REPORT FOR: N.J. BEST - POOLED EQUITY FD |                    |                    |                                                    |                   |               |                 |                        |               |              |

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|----------------------------------------------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| STATE OF NEW JERSEY                                |                    |                    |                                                    |                   |               |                 |                        |               |              |
| DIVISION OF INVESTMENT                             |                    |                    |                                                    |                   |               |                 |                        |               |              |
| DETAIL REPORT OF SECURITIES TRANSACTIONS           |                    |                    |                                                    |                   |               |                 |                        |               |              |
| DURING THE PERIOD 11/01/09 THROUGH 11/30/09        |                    |                    |                                                    |                   |               |                 |                        |               |              |
| SUPPLEMENTAL ANNUITY COLLECT TR (4805)             |                    |                    |                                                    |                   |               |                 |                        |               |              |
| PAGE:                                              |                    |                    |                                                    |                   |               |                 |                        |               |              |
| 38                                                 |                    |                    |                                                    |                   |               |                 |                        |               |              |
| -----                                              |                    |                    |                                                    |                   |               |                 |                        |               |              |
| TRXN/<br>INVNT#                                    | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                                              |                    |                    |                                                    |                   |               |                 |                        |               |              |
| -                                                  |                    |                    |                                                    |                   |               |                 |                        |               |              |
| SALES OF STOCK AND OTHER EQUITIES                  |                    |                    |                                                    |                   |               |                 |                        |               |              |
| -----                                              |                    |                    |                                                    |                   |               |                 |                        |               |              |
| SALE                                               | 11/04/09           | 80660510           | SCHERING-PLOUGH CORP.                              |                   |               |                 |                        |               |              |
| 09222                                              | 11/05/09           | 423136             | TENDERED                                           |                   | 100,000.00    | 10.500          |                        | 1,050,000.00  | 315,399.43   |
| SUBTOTAL STOCK SALES:                              |                    |                    |                                                    |                   | 100,000.00    |                 |                        | 1,050,000.00  |              |
|                                                    |                    |                    |                                                    |                   |               |                 |                        |               |              |
| TOTAL FUND SALES:                                  |                    |                    |                                                    |                   | 100,000.00    |                 |                        | 1,050,000.00  |              |
|                                                    |                    |                    |                                                    |                   |               |                 |                        |               |              |
| END OF REPORT FOR: SUPPLEMENTAL ANNUITY COLLECT TR |                    |                    |                                                    |                   |               |                 |                        |               |              |

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| TRXN/<br>INVT#                      | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD        | RATE/<br>MATURITY | PAR-OR-SHARES  | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS  | GAIN-OR-LOSS |
|-------------------------------------|----------------------|--------------------|-----------------------------------------------------------|-------------------|----------------|-----------------|------------------------|----------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES |                      |                    |                                                           |                   |                |                 |                        |                |              |
| PUR<br>49634                        | 11/12/09<br>11/12/09 | 00279AGU<br>288260 | ABBEY NATIONAL YANKEE CERT<br>ABBEY NATIONAL              | .1700<br>12/14/09 | 70,000,000.00  | .170<br>100.00  |                        | 70,000,000.00  |              |
| PUR<br>49207                        | 11/02/09<br>11/02/09 | 00282CZ7<br>288217 | ABBOTT LABS DISC C P<br>BANK OF AMERICA SECURITIES        | .0900<br>12/07/09 | 14,399,000.00  | .090<br>99.991  |                        | 14,397,740.09  |              |
| PUR<br>49218                        | 11/04/09<br>11/04/09 | 0556M4UM<br>288231 | BNP PARIBAS YANKEE CERT DEP<br>BNP PARIBAS                | .1900<br>12/04/09 | 50,000,000.00  | .190<br>100.00  |                        | 50,000,000.00  |              |
| PUR<br>49576                        | 11/06/09<br>11/06/09 | 0556M4UW<br>288243 | BNP PARIBAS YANKEE CERT DEP<br>BNP PARIBAS                | .1900<br>12/07/09 | 37,000,000.00  | .190<br>100.00  |                        | 37,000,000.00  |              |
| PUR<br>49610                        | 11/10/09<br>11/10/09 | 0556M4VC<br>288254 | BNP PARIBAS YANKEE CERT DEP<br>BNP PARIBAS                | .1700<br>12/01/09 | 33,000,000.00  | .170<br>100.00  |                        | 33,000,000.00  |              |
| PUR<br>49657                        | 11/13/09<br>11/13/09 | 0556M4VR<br>288266 | BNP PARIBAS YANKEE CERT DEP<br>BNP PARIBAS                | .1800<br>12/16/09 | 40,000,000.00  | .180<br>100.00  |                        | 40,000,000.00  |              |
| PUR<br>49568                        | 11/06/09<br>11/06/09 | 0556N0Y9<br>288243 | BNP PARIBAS FINANCE INC DIS<br>BNP PARIBAS                | .1200<br>11/09/09 | 55,000,000.00  | .120<br>99.999  |                        | 54,999,450.00  |              |
| PUR<br>49703                        | 11/17/09<br>11/17/09 | 06366FMX<br>288278 | BANK OF MONTREAL YANKEE C D<br>BMO/HARRIS TRUST & SAVINGS | .1500<br>12/18/09 | 20,000,000.00  | .150<br>100.00  |                        | 20,000,000.00  |              |
| PUR<br>49721                        | 11/18/09<br>11/18/09 | 06366FNB<br>288284 | BANK OF MONTREAL YANKEE C D<br>BMO/HARRIS TRUST & SAVINGS | .1600<br>12/22/09 | 45,000,000.00  | .160<br>100.00  |                        | 45,000,000.00  |              |
| PUR<br>49741                        | 11/19/09<br>11/19/09 | 06366FNF<br>288290 | BANK OF MONTREAL YANKEE C D<br>BMO/HARRIS TRUST & SAVINGS | .1500<br>12/23/09 | 45,000,000.00  | .150<br>100.00  |                        | 45,000,000.00  |              |
| PUR<br>49749                        | 11/20/09<br>11/20/09 | 06416PH4<br>288296 | BANK OF NOVA SCOTIA YANKEE<br>BANK OF NOVA SCOTIA         | .1400<br>1/04/10  | 140,000,000.00 | .140<br>100.00  |                        | 140,000,000.00 |              |
| PUR<br>49203                        | 11/02/09<br>11/02/09 | 06538AFW<br>288217 | BANK OF TOKYO MITSUBISHI YA<br>BANK OF TOKYO MITSUBUSHI   | .1875<br>11/23/09 | 25,000,000.00  | .188<br>100.00  |                        | 25,000,000.00  |              |

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| TRXN/<br>INVT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD        | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|----------------|----------------------|--------------------|-----------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>49243   | 11/05/09<br>11/05/09 | 0660P0Y6<br>288237 | BANK OF AMERICA CORP DISC C<br>BANK OF AMERICA SECURITIES | .1200<br>11/06/09 | 30,000,000.00 | .120<br>100.00  |                        | 29,999,900.01 |              |
| PUR<br>49797   | 11/24/09<br>11/24/09 | 0660P0YR<br>288308 | BANK OF AMERICA CORP DISC C<br>BANK OF AMERICA            | .1000<br>11/25/09 | 30,000,000.00 | .101<br>100.00  |                        | 29,999,916.16 |              |
| PUR<br>49574   | 11/06/09<br>11/06/09 | 0660P0YW<br>288243 | BANK OF AMERICA CORP DISC C<br>BANK OF AMERICA            | .1700<br>11/30/09 | 38,000,000.00 | .170<br>99.989  |                        | 37,995,693.35 |              |
| PUR<br>49613   | 11/10/09<br>11/10/09 | 0660P0Z1<br>288254 | BANK OF AMERICA CORP DISC C<br>BANK OF AMERICA SECURITIES | .1600<br>12/01/09 | 42,000,000.00 | .160<br>99.991  |                        | 41,996,080.01 |              |
| PUR<br>49816   | 11/30/09<br>11/30/09 | 0660P0ZN<br>288317 | BANK OF AMERICA CORP DISC C<br>BANK OF AMERICA            | .1600<br>12/22/09 | 38,000,000.00 | .160<br>99.990  |                        | 37,996,284.44 |              |
| PUR<br>49233   | 11/04/09<br>11/04/09 | 13170MAA<br>288231 | CALYON YANKEE CERT DEP<br>CALYON NY                       | .1500<br>11/16/09 | 45,000,000.00 | .150<br>100.00  |                        | 45,000,000.00 |              |
| PUR<br>49637   | 11/12/09<br>11/12/09 | 13170MAH<br>288260 | CALYON YANKEE CERT DEP<br>CALYON NY                       | .1800<br>12/15/09 | 75,000,000.00 | .180<br>100.00  |                        | 75,000,000.00 |              |
| PUR<br>49675   | 11/16/09<br>11/16/09 | 13170MAK<br>288272 | CALYON YANKEE CERT DEP<br>CALYON NY                       | .1800<br>12/21/09 | 45,000,000.00 | .180<br>100.00  |                        | 45,000,000.00 |              |
| PUR<br>49640   | 11/12/09<br>11/12/09 | 13170RYD<br>288260 | CALYON DISC C P<br>CALYON NY                              | .1300<br>11/13/09 | 20,000,000.00 | .130<br>100.00  |                        | 19,999,927.78 |              |
| PUR<br>49751   | 11/20/09<br>11/20/09 | 13170RYP<br>288296 | CALYON DISC C P<br>CALYON NY                              | .1300<br>11/23/09 | 40,000,000.00 | .130<br>99.999  |                        | 39,999,566.67 |              |
| PUR<br>49777   | 11/23/09<br>11/23/09 | 13170RYQ<br>288302 | CALYON NA INC DISC C P<br>CALYON NY                       | .1300<br>11/24/09 | 25,000,000.00 | .130<br>100.00  |                        | 24,999,909.72 |              |
| PUR            | 11/17/09             | 13443CYR           | CAMPBELL SOUP CO DISC C P                                 | .0800             |               | .080            |                        |               |              |

|       |          |          |                            |          |               |        |               |
|-------|----------|----------|----------------------------|----------|---------------|--------|---------------|
| 49704 | 11/17/09 | 288278   | JP MORGAN                  | 11/25/09 | 22,844,000.00 | 99.998 | 22,843,593.88 |
| PUR   | 11/23/09 | 13443CZ1 | CAMPBELL SOUP CO DISC C P  | .0700    |               |        |               |
| 49785 | 11/23/09 | 288302   | BANK OF AMERICA SECURITIES | 12/01/09 | 24,000,000.00 | 99.998 | 23,999,626.66 |

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|-----------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR             | 11/17/09           | 13606XRY           | CANADIAN IMPERIAL BK OF COM                        | .1600             |               | .160            |                        |               |              |
| 49701           | 11/17/09           | 288278             | CANADIAN IMPERIAL BANK                             | 12/16/09          | 40,000,000.00 | 100.00          |                        | 40,000,000.00 |              |
| PUR             | 11/04/09           | 14178LY5           | CARGILL INC DISC C P                               | .1200             |               | .120            |                        |               |              |
| 49235           | 11/04/09           | 288231             | CREDIT SUISSE SEC (USA) LLC                        | 11/05/09          | 13,743,000.00 | 100.00          |                        | 13,742,954.19 |              |
| PUR             | 11/18/09           | 14178LYK           | CARGILL INC DISC C P                               | .1100             |               | .110            |                        |               |              |
| 49726           | 11/18/09           | 288284             | CREDIT SUISSE SEC (USA) LLC                        | 11/19/09          | 32,070,000.00 | 100.00          |                        | 32,069,901.99 |              |
| PUR             | 11/18/09           | 14178LYK           | CARGILL INC DISC C P                               | .1200             |               | .120            |                        |               |              |
| 49727           | 11/18/09           | 288284             | JP MORGAN                                          | 11/19/09          | 12,554,000.00 | 100.00          |                        | 12,553,958.16 |              |
| PUR             | 11/19/09           | 14178LYP           | CARGILL INC DISC C P                               | .1000             |               | .100            |                        |               |              |
| 49743           | 11/19/09           | 288290             | BANK OF AMERICA SECURITIES                         | 11/23/09          | 15,000,000.00 | 99.999          |                        | 14,999,833.34 |              |
| PUR             | 11/19/09           | 14178LYP           | CARGILL INC DISC C P                               | .1000             |               | .100            |                        |               |              |
| 49744           | 11/19/09           | 288290             | JP MORGAN                                          | 11/23/09          | 5,284,000.00  | 99.999          |                        | 5,283,941.29  |              |
| PUR             | 11/20/09           | 14178LYP           | CARGILL INC DISC C P                               | .1100             |               | .110            |                        |               |              |
| 49755           | 11/20/09           | 288296             | CITIGROUP GBL MKT(FMLY SALO                        | 11/23/09          | 30,000,000.00 | 99.999          |                        | 29,999,724.99 |              |
| PUR             | 11/23/09           | 14178LYQ           | CARGILL INC DISC C P                               | .1000             |               | .100            |                        |               |              |
| 49787           | 11/23/09           | 288302             | JP MORGAN                                          | 11/24/09          | 14,537,000.00 | 100.00          |                        | 14,536,959.62 |              |
| PUR             | 11/17/09           | 16677EQ2           | CHEVRON FUNDING CORP IBN                           | .1000             |               | .100            |                        |               |              |
| 49697           | 11/17/09           | 288278             | CHEVRON USA INC                                    | 12/02/09          | 30,000,000.00 | 100.00          |                        | 30,000,000.00 |              |
| PUR             | 11/18/09           | 16677EQ3           | CHEVRON FUNDING CORP IBN                           | .0800             |               | .080            |                        |               |              |
| 49716           | 11/18/09           | 288284             | CHEVRON USA INC                                    | 12/01/09          | 50,000,000.00 | 100.00          |                        | 50,000,000.00 |              |
| PUR             | 11/18/09           | 16677EQ4           | CHEVRON FUNDING CORP IBN                           | .0800             |               | .080            |                        |               |              |
| 49717           | 11/18/09           | 288284             | CHEVRON USA INC                                    | 12/02/09          | 50,000,000.00 | 100.00          |                        | 50,000,000.00 |              |
| PUR             | 11/18/09           | 16677EQ5           | CHEVRON FUNDING CORP IBN                           | .1000             |               | .100            |                        |               |              |
| 49713           | 11/18/09           | 288284             | CHEVRON USA INC                                    | 12/09/09          | 30,000,000.00 | 100.00          |                        | 30,000,000.00 |              |
| PUR             | 11/19/09           | 16677EQ7           | CHEVRON FUNDING CORP IBN                           | .0900             |               | .090            |                        |               |              |
| 49732           | 11/19/09           | 288290             | CHEVRON USA INC                                    | 12/09/09          | 20,000,000.00 | 100.00          |                        | 20,000,000.00 |              |

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|-----------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR             | 11/20/09           | 16677EQ9           | CHEVRON FUNDING CORP IBN                           | .0900             |               | .090            |                        |               |              |
| 49748           | 11/20/09           | 288296             | CHEVRON USA INC                                    | 12/07/09          | 30,000,000.00 | 100.00          |                        | 30,000,000.00 |              |
| PUR             | 11/24/09           | 19416EYR           | COLGATE-PALMOLIVE CO DISC C                        | .0800             |               | .080            |                        |               |              |
| 49798           | 11/24/09           | 288308             | CITIGROUP GBL MKT(FMLY SALO                        | 11/25/09          | 7,900,000.00  | 100.00          |                        | 7,899,982.45  |              |
| PUR             | 11/09/09           | 20259XVQ           | COMMERZBANK YANKEE CERT DEP                        | .2000             |               | .200            |                        |               |              |
| 49600           | 11/09/09           | 288249             | TRADITION AISEL SECURITIES                         | 12/10/09          | 55,000,000.00 | 100.00          |                        | 55,000,000.00 |              |
| PUR             | 11/10/09           | 20259XVS           | COMMERZBANK YANKEE CERT DEP                        | .2000             |               | .200            |                        |               |              |
| 49611           | 11/10/09           | 288254             | BGC FINANCIAL                                      | 12/10/09          | 25,000,000.00 | 100.00          |                        | 25,000,000.00 |              |
| PUR             | 11/05/09           | 2082M2Y6           | CONOCO PHILLIPS DISC C P                           | .1100             |               | .110            |                        |               |              |
| 49246           | 11/05/09           | 288237             | BANK OF AMERICA SECURITIES                         | 11/06/09          | 10,000,000.00 | 100.00          |                        | 9,999,969.44  |              |
| PUR             | 11/05/09           | 2082M2Y6           | CONOCO PHILLIPS DISC C P                           | .1100             |               | .110            |                        |               |              |
| 49247           | 11/05/09           | 288237             | BANK OF AMERICA SECURITIES                         | 11/06/09          | 7,937,000.00  | 100.00          |                        | 7,936,975.74  |              |
| PUR             | 11/05/09           | 2082M2Y6           | CONOCO PHILLIPS DISC C P                           | .1100             |               | .110            |                        |               |              |
| 49248           | 11/05/09           | 288237             | JP MORGAN                                          | 11/06/09          | 39,063,000.00 | 100.00          |                        | 39,062,880.62 |              |
| PUR             | 11/18/09           | 22536FXN           | CREDIT INDUSTRIEL COMM NY Y                        | .1700             |               | .170            |                        |               |              |
| 49722           | 11/18/09           | 288284             | CREDIT INDUSTRIAL&COMMERCIA                        | 12/16/09          | 50,000,000.00 | 100.00          |                        | 50,000,000.00 |              |
| PUR             | 11/19/09           | 22536FXP           | CREDIT INDUSTRIEL COMM NY Y                        | .1600             |               | .160            |                        |               |              |
| 49742           | 11/19/09           | 288290             | CREDIT INDUSTRIAL&COMMERCIA                        | 12/23/09          | 60,000,000.00 | 100.00          |                        | 60,000,000.00 |              |

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|-----------|----------------------|--------------------|----------------------------------------------------------|-------------------|---------------|------------------|--|---------------|
| PUR 49672 | 11/16/09<br>11/16/09 | 2363F6ZJ<br>288272 | DANSKE CORP DISC C P<br>JP MORGAN                        | .1700<br>12/18/09 | 50,000,000.00 | 99.170<br>99.985 |  | 49,992,444.45 |
| PUR 49577 | 11/06/09<br>11/06/09 | 29101AYA<br>288243 | EMERSON ELECTRIC CO DISC C<br>JP MORGAN                  | .1200<br>11/10/09 | 25,000,000.00 | 99.120<br>99.999 |  | 24,999,666.68 |
| PUR 49579 | 11/06/09<br>11/06/09 | 29101AYA<br>288243 | EMERSON ELECTRIC CO DISC C<br>JP MORGAN                  | .1200<br>11/10/09 | 24,631,000.00 | 99.120<br>99.999 |  | 24,630,671.59 |
| PUR 49778 | 11/23/09<br>11/23/09 | 29101AZ8<br>288302 | EMERSON ELECTRIC CO DISC C<br>BANK OF AMERICA SECURITIES | .0900<br>12/08/09 | 30,000,000.00 | 99.090<br>99.996 |  | 29,998,875.00 |

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|-----------------|----------------------|--------------------|----------------------------------------------------------|-------------------|----------------|-------------------|------------------------|---------------|--------------|
| PUR 49205       | 11/02/09<br>11/02/09 | 30257AYG<br>288217 | FPL GROUP CAP DISC C P<br>BANK OF AMERICA SECURITIES     | .1100<br>11/16/09 | 15,000,000.00  | 99.110<br>99.996  |                        | 14,999,358.33 |              |
| PUR 49656       | 11/13/09<br>11/13/09 | 30257AYP<br>288266 | FPL GROUP CAP DISC C P<br>BANK OF AMERICA SECURITIES     | .1000<br>11/23/09 | 16,800,000.00  | 99.100<br>99.997  |                        | 16,799,533.33 |              |
| PUR 49683       | 11/16/09<br>11/16/09 | 30257AZ1<br>288272 | FPL GROUP CAP DISC C P<br>BANK OF AMERICA SECURITIES     | .1000<br>12/01/09 | 31,000,000.00  | 99.100<br>99.996  |                        | 30,998,708.32 |              |
| PUR 49781       | 11/23/09<br>11/23/09 | 30257AZ8<br>288302 | FPL GROUP CAP DISC C P<br>BGC FINANCIAL                  | .1000<br>12/08/09 | 10,000,000.00  | 99.100<br>99.996  |                        | 9,999,583.33  |              |
| PUR 49760       | 11/20/09<br>11/20/09 | 313385TG<br>288296 | FEDL HOME LOAN BK CONS DISC<br>RBC CAPITAL (DOMESTIC)    | .0620<br>2/19/10  | 50,000,000.00  | 99.062<br>99.984  |                        | 49,992,163.90 |              |
| PUR 49735       | 11/19/09<br>11/19/09 | 313397TD<br>288290 | FHLMC DISCOUNT NOTES<br>HSBC SECURITIES INC. (DOMES      | .0650<br>2/16/10  | 100,000,000.00 | 99.065<br>99.984  |                        | 99,983,930.60 |              |
| PUR 49737       | 11/19/09<br>11/19/09 | 313397TD<br>288290 | FHLMC DISCOUNT NOTES<br>HSBC SECURITIES INC. (DOMES      | .0650<br>2/16/10  | 32,000,000.00  | 99.065<br>99.984  |                        | 31,994,857.79 |              |
| PUR 49603       | 11/09/09<br>11/09/09 | 313589RZ<br>288249 | FEDERAL NATL MTG ASSN DISC<br>MORGAN STANLEY             | .0900<br>1/19/10  | 34,506,000.00  | 99.090<br>99.982  |                        | 34,499,875.18 |              |
| PUR 49635       | 11/12/09<br>11/12/09 | 34108AYH<br>288260 | FLORIDA POWER & LIGHT CORP<br>BANK OF AMERICA SECURITIES | .1000<br>11/17/09 | 33,600,000.00  | 99.100<br>99.999  |                        | 33,599,533.33 |              |
| PUR 49219       | 11/04/09<br>11/04/09 | 3696E2WT<br>288231 | GENERAL ELECTRIC CO IBN<br>GENERAL ELECTRIC COMPANY      | .1500<br>11/23/09 | 60,000,000.00  | 100.150<br>100.00 |                        | 60,000,000.00 |              |
| PUR 49221       | 11/04/09<br>11/04/09 | 3696E2WU<br>288231 | GENERAL ELECTRIC CO IBN<br>GENERAL ELECTRIC COMPANY      | .1400<br>11/12/09 | 80,000,000.00  | 100.140<br>100.00 |                        | 80,000,000.00 |              |
| PUR 49241       | 11/05/09<br>11/05/09 | 3696E2WV<br>288237 | GENERAL ELECTRIC CO IBN<br>GENERAL ELECTRIC COMPANY      | .0900<br>11/06/09 | 60,000,000.00  | 100.090<br>100.00 |                        | 60,000,000.00 |              |
| PUR 49630       | 11/12/09<br>11/12/09 | 3696E2XB<br>288260 | GENERAL ELECTRIC CO IBN<br>GENERAL ELECTRIC COMPANY      | .1600<br>12/01/09 | 50,000,000.00  | 100.160<br>100.00 |                        | 50,000,000.00 |              |

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|-----------------|----------------------|--------------------|-----------------------------------------------------------|-------------------|---------------|-------------------|------------------------|---------------|--------------|
| PUR 49629       | 11/12/09<br>11/12/09 | 3696E2XC<br>288260 | GENERAL ELECTRIC CO IBN<br>GENERAL ELECTRIC COMPANY       | .1600<br>12/02/09 | 30,000,000.00 | 100.160<br>100.00 |                        | 30,000,000.00 |              |
| PUR 49780       | 11/23/09<br>11/23/09 | 3696E2XY<br>288302 | GENERAL ELECTRIC CO IBN<br>GENERAL ELECTRIC COMPANY       | .1400<br>12/01/09 | 60,000,000.00 | 100.140<br>100.00 |                        | 60,000,000.00 |              |
| PUR 49242       | 11/05/09<br>11/05/09 | 4611K0Y9<br>288237 | INTESA FUNDING LLC DISC C P<br>BANK OF AMERICA SECURITIES | .1100<br>11/09/09 | 28,000,000.00 | 99.110<br>99.999  |                        | 27,999,657.78 |              |
| PUR 49688       | 11/16/09<br>11/16/09 | 4611K0YH<br>288272 | INTESA FUNDING LLC DISC C P<br>MORGAN STANLEY             | .1100<br>11/17/09 | 10,142,000.00 | 100.110<br>100.00 |                        | 10,141,969.01 |              |
| PUR 49689       | 11/16/09<br>11/16/09 | 4611K0YH<br>288272 | INTESA FUNDING LLC DISC C P<br>MORGAN STANLEY             | .1100<br>11/17/09 | 2,067,000.00  | 100.110<br>100.00 |                        | 2,066,993.68  |              |
| PUR 49796       | 11/24/09<br>11/24/09 | 4611K0YR<br>288302 | INTESA FUNDING LLC DISC C P<br>SAN PAOLO IMI              | .1200<br>11/25/09 | 40,000,000.00 | 100.120<br>100.00 |                        | 39,999,866.67 |              |
| PUR 49616       | 11/10/09<br>11/10/09 | 4611K0Z1<br>288254 | INTESA FUNDING LLC DISC C P<br>SAN PAOLO IMI              | .1600<br>12/01/09 | 28,000,000.00 | 99.160<br>99.991  |                        | 27,997,386.67 |              |

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|-----------|----------------------|--------------------|-----------------------------------------------------------|-------------------|----------------|----------------|--|---------------|
| PUR 49684 | 11/16/09<br>11/16/09 | 4611K0Z1<br>288272 | INTESA FUNDING INC DISC C P<br>JP MORGAN                  | .1300<br>12/01/09 | 10,000,000.00  | .130<br>99.995 |  | 9,999,458.33  |
| PUR 49669 | 11/16/09<br>11/16/09 | 4611K0Z8<br>288272 | INTESA FUNDING LLC DISC C P<br>BANK OF AMERICA SECURITIES | .1300<br>12/08/09 | 100,000,000.00 | .130<br>99.992 |  | 99,992,055.60 |
| PUR 49707 | 11/17/09<br>11/17/09 | 4662J0Z3<br>288278 | JP MORGAN CHASE & CO DISC C<br>JP MORGAN CHASE            | .1000<br>12/03/09 | 13,903,000.00  | .100<br>99.996 |  | 13,902,382.10 |
| PUR 49740 | 11/19/09<br>11/19/09 | 4662J0ZA<br>288290 | JP MORGAN CHASE & CO DISC C<br>JP MORGAN CHASE            | .1000<br>12/10/09 | 13,000,000.00  | .100<br>99.994 |  | 12,999,241.67 |
| PUR 49706 | 11/17/09<br>11/17/09 | 4823T0MX<br>288278 | KBC YANKEE CERT OF DEP<br>BGC FINANCIAL                   | .1500<br>12/15/09 | 57,156,000.00  | .150<br>100.00 |  | 57,156,000.00 |
| PUR 49240 | 11/05/09<br>11/05/09 | 63253LFM<br>288237 | NATIONAL AUSTRALIA FUND DE<br>NATL AUSTRALIA FUNDING DELA | .1000<br>11/06/09 | 17,000,000.00  | .100<br>100.00 |  | 17,000,000.00 |

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|-----------------|----------------------|--------------------|------------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 49249       | 11/05/09<br>11/05/09 | 63253LFM<br>288237 | NATIONAL AUSTRALIA FUND DE<br>NATL AUSTRALIA FUNDING DELA  | .1000<br>11/06/09 | 53,000,000.00 | .100<br>100.00  |                        | 53,000,000.00 |              |
| PUR 49566       | 11/06/09<br>11/06/09 | 63253LFN<br>288243 | NATIONAL AUSTRALIA FUND DE<br>NATL AUSTRALIA FUNDING DELA  | .1000<br>11/09/09 | 70,000,000.00 | .100<br>100.00  |                        | 70,000,000.00 |              |
| PUR 49799       | 11/24/09<br>11/24/09 | 63253LFP<br>288308 | NATIONAL AUSTRALIA FUND DE<br>NATL AUSTRALIA FUNDING DELA  | .1000<br>11/25/09 | 19,986,000.00 | .100<br>100.00  |                        | 19,986,000.00 |              |
| PUR 49822       | 11/30/09<br>11/30/09 | 63253LFQ<br>288317 | NATIONAL AUSTRALIA FUND DE<br>NATIONAL AUSTRALIA CAPITAL   | .1200<br>12/01/09 | 8,329,000.00  | .120<br>100.00  |                        | 8,329,000.00  |              |
| PUR 49220       | 11/04/09<br>11/04/09 | 6555P0Z4<br>288231 | NORDEA N.A. INC DISC C P<br>BGC FINANCIAL                  | .1600<br>12/04/09 | 90,000,000.00 | .160<br>99.987  |                        | 89,988,000.00 |              |
| PUR 49617       | 11/10/09<br>11/10/09 | 6555P0ZB<br>288254 | NORDEA N.A. INC DISC C P<br>MESIROW FINANCIAL, INC         | .1500<br>12/11/09 | 47,000,000.00 | .150<br>99.987  |                        | 46,993,929.17 |              |
| PUR 49631       | 11/12/09<br>11/12/09 | 6555P0ZE<br>288260 | NORDEA N.A. INC DISC C P<br>BGC FINANCIAL                  | .1600<br>12/14/09 | 43,000,000.00 | .160<br>99.986  |                        | 42,993,884.44 |              |
| PUR 49733       | 11/19/09<br>11/19/09 | 69830JZU<br>288290 | PANASONIC FINANCE INC DISC<br>CREDIT SUISSE SEC (USA) LLC  | .2100<br>12/28/09 | 28,000,000.00 | .210<br>99.977  |                        | 27,993,630.00 |              |
| PUR 49786       | 11/23/09<br>11/23/09 | 74800KA7<br>288302 | QUEBEC PROVINCE DISC C P<br>MESIROW FINANCIAL, INC         | .1000<br>1/07/10  | 36,000,000.00 | .100<br>99.988  |                        | 35,995,500.00 |              |
| PUR 49244       | 11/05/09<br>11/05/09 | 83365RY6<br>288237 | SOCIETE GENERALE N.A. INC D<br>BANK OF AMERICA SECURITIES  | .1400<br>11/06/09 | 50,000,000.00 | .140<br>100.00  |                        | 49,999,805.55 |              |
| PUR 49201       | 11/02/09<br>11/02/09 | 83365RY9<br>288217 | SOCIETE GENERALE N.A. INC D<br>SOCIETE GENERALE INTERNATIO | .1500<br>11/09/09 | 75,000,000.00 | .150<br>99.997  |                        | 74,997,812.50 |              |
| PUR 49567       | 11/06/09<br>11/06/09 | 83365RY9<br>288243 | SOCIETE GENERALE N.A. INC D<br>BANK OF AMERICA SECURITIES  | .1400<br>11/09/09 | 50,000,000.00 | .140<br>99.999  |                        | 49,999,416.65 |              |
| PUR 49601       | 11/09/09<br>11/09/09 | 83365RYA<br>288249 | SOCIETE GENERALE N.A. INC D<br>JP MORGAN                   | .1500<br>11/10/09 | 10,000,000.00 | .150<br>100.00  |                        | 9,999,958.33  |              |

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|-----------------|----------------------|--------------------|------------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 49602       | 11/09/09<br>11/09/09 | 83365RYA<br>288249 | SOCIETE GENERALE N.A. INC D<br>JP MORGAN                   | .1500<br>11/10/09 | 7,352,000.00  | .150<br>100.00  |                        | 7,351,969.36  |              |
| PUR 49662       | 11/13/09<br>11/13/09 | 83365RYG<br>288266 | SOCIETE GENERALE N.A. INC D<br>JP MORGAN                   | .1300<br>11/16/09 | 25,000,000.00 | .130<br>99.999  |                        | 24,999,729.17 |              |
| PUR 49738       | 11/19/09<br>11/19/09 | 83365RYL<br>288290 | SOCIETE GENERALE N.A. INC D<br>SOCIETE GENERALE INTERNATIO | .1400<br>11/20/09 | 50,000,000.00 | .140<br>100.00  |                        | 49,999,805.56 |              |
| PUR 49747       | 11/20/09<br>11/20/09 | 83365RYP<br>288296 | SOCIETE GENERALE N.A. INC D<br>SOCIETE GENERALE INTERNATIO | .1300<br>11/23/09 | 50,000,000.00 | .130<br>99.999  |                        | 49,999,458.33 |              |
| PUR             | 11/23/09             | 83365RYQ           | SOCIETE GENERALE N.A. INC D                                | .1400             |               | .140            |                        |               |              |



|       |          |          |                             |          |               |        |  |               |
|-------|----------|----------|-----------------------------|----------|---------------|--------|--|---------------|
| 49776 | 11/23/09 | 288302   | BANK OF AMERICA SECURITIES  | 11/24/09 | 50,000,000.00 | 100.00 |  | 49,999,805.55 |
| PUR   | 11/24/09 | 83365RYR | SOCIETE GENERALE N.A. INC D | .1400    |               | .140   |  |               |
| 49795 | 11/24/09 | 288308   | BANK OF AMERICA SECURITIES  | 11/25/09 | 50,000,000.00 | 100.00 |  | 49,999,805.55 |
| PUR   | 11/09/09 | 83365RYW | SOCIETE GENERALE N.A. INC D | .1900    |               | .190   |  |               |
| 49587 | 11/09/09 | 288249   | BANK OF AMERICA SECURITIES  | 11/30/09 | 75,000,000.00 | 99.989 |  | 74,991,687.53 |
| PUR   | 11/30/09 | 83365RZ1 | SOCIETE GENERALE N.A. INC D | .1500    |               | .150   |  |               |
| 49812 | 11/30/09 | 288317   | SOCIETE GENERALE INTERNATIO | 12/01/09 | 75,000,000.00 | 100.00 |  | 74,999,687.50 |
| PUR   | 11/16/09 | 83365RZM | SOCIETE GENERALE N.A. INC D | .1850    |               | .185   |  |               |
| 49674 | 11/16/09 | 288272   | SOCIETE GENERALE INTERNATIO | 12/21/09 | 55,000,000.00 | 99.982 |  | 54,990,107.63 |
| PUR   | 11/30/09 | 8336W0US | SOCIETE GENERALE YANKEE CTF | .1700    |               | .170   |  |               |
| 49813 | 11/30/09 | 288317   | SOCIETE GENERALE INTERNATIO | 12/08/09 | 50,000,000.00 | 100.00 |  | 50,000,000.00 |
| PUR   | 11/02/09 | 89233GYP | TOYOTA MOTOR CREDIT DISC C  | .1500    |               | .150   |  |               |
| 49202 | 11/02/09 | 288217   | TOYOTA MOTOR CR CORP.       | 11/23/09 | 75,000,000.00 | 99.991 |  | 74,993,437.50 |
| PUR   | 11/02/09 | 89233GZ2 | TOYOTA MOTOR CREDIT DISC C  | .1600    |               | .160   |  |               |
| 49206 | 11/02/09 | 288217   | TOYOTA MOTOR CR CORP.       | 12/02/09 | 45,000,000.00 | 99.987 |  | 44,994,000.00 |
| PUR   | 11/30/09 | 89233GZ8 | TOYOTA MOTOR CREDIT DISC C  | .1300    |               | .130   |  |               |
| 49814 | 11/30/09 | 288317   | TOYOTA MOTOR CR CORP.       | 12/08/09 | 45,000,000.00 | 99.997 |  | 44,998,700.00 |

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DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 11/01/09 THROUGH 11/30/09  
CASH MANAGEMENT FD (5050) -Cont.

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES  | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| PUR             | 11/30/09           | 89233GZ8           | TOYOTA MOTOR CREDIT DISC C                         | .1300             |                | .130            |                        |               |              |
| 49815           | 11/30/09           | 288317             | TOYOTA MOTOR CR CORP.                              | 12/08/09          | 30,000,000.00  | 99.997          |                        | 29,999,133.33 |              |
| PUR             | 11/19/09           | 90467AYW           | UNICREDITO DE INC. DISC C P                        | .1900             |                | .190            |                        |               |              |
| 49734           | 11/19/09           | 288290             | BGC FINANCIAL                                      | 11/30/09          | 80,000,000.00  | 99.994          |                        | 79,995,355.55 |              |
| PUR             | 11/30/09           | 90467AZV           | UNICREDITO DE INC. DISC C P                        | .2300             |                | .230            |                        |               |              |
| 49817           | 11/30/09           | 288317             | BGC FINANCIAL                                      | 12/29/09          | 80,000,000.00  | 99.981          |                        | 79,985,177.78 |              |
| PUR             | 11/05/09           | 90477DY6           | UNILEVER CAPITAL CORP DISC                         | .0800             |                | .080            |                        |               |              |
| 49255           | 11/05/09           | 288237             | JP MORGAN                                          | 11/06/09          | 3,382,000.00   | 100.00          |                        | 3,381,992.49  |              |
| PUR             | 11/16/09           | 912795U3           | U S TREASURY BILLS                                 | .1140             |                | .114            |                        |               |              |
| 49673           | 11/16/09           | 288272             | CITIGROUP GBL MKT(FMLY SALO                        | 4/08/10           | 50,000,000.00  | 99.955          |                        | 49,977,358.34 |              |
| PUR             | 11/20/09           | 912795U4           | U.S. TREASURY BILLS                                | .1070             |                | .107            |                        |               |              |
| 49757           | 11/20/09           | 288296             | GOLDMAN SACHS & COMPANY                            | 5/06/10           | 100,000,000.00 | 99.950          |                        | 99,950,363.90 |              |
| PUR             | 11/20/09           | 912795U8           | U.S. TREASURY BILLS                                | .1770             |                | .177            |                        |               |              |
| 49758           | 11/20/09           | 288296             | BARCLAYS CAPITAL INC                               | 8/26/10           | 43,000,000.00  | 99.863          |                        | 42,941,014.75 |              |
| PUR             | 11/20/09           | 912795U8           | U.S. TREASURY BILLS                                | .1770             |                | .177            |                        |               |              |
| 49759           | 11/20/09           | 288296             | BARCLAYS CAPITAL INC                               | 8/26/10           | 34,512,000.00  | 99.863          |                        | 34,464,658.16 |              |
| PUR             | 11/16/09           | 912828HU           | U.S. TREASURY NOTES                                | 1.7500            |                | .105            |                        |               |              |
| 49677           | 11/16/09           | 288272             | JP MORGAN                                          | 3/31/10           | 53,500,000.00  | 100.61          |                        | 53,826,194.85 |              |
| PUR             | 11/12/09           | 91302CYL           | UNITED TECHNOLOGIES CORP DC                        | .1000             |                | .100            |                        |               |              |
| 49636           | 11/12/09           | 288260             | BANK OF AMERICA SECURITIES                         | 11/20/09          | 18,400,000.00  | 99.998          |                        | 18,399,591.12 |              |
| PUR             | 11/20/09           | 93114EZ1           | WAL-MART STORES INC DISC C                         | .0700             |                | .070            |                        |               |              |
| 49756           | 11/20/09           | 288296             | CITIGROUP GBL MKT(FMLY SALO                        | 12/01/09          | 10,000,000.00  | 99.998          |                        | 9,999,786.11  |              |
| PUR             | 11/12/09           | 93114EZ8           | WAL-MART STORES INC DISC C                         | .0900             |                | .090            |                        |               |              |
| 49641           | 11/12/09           | 288260             | CREDIT SUISSE SEC (USA) LLC                        | 12/08/09          | 3,933,000.00   | 99.994          |                        | 3,932,744.36  |              |
| PUR             | 11/17/09           | 93114EZ9           | WAL-MART STORES INC DISC C                         | .0800             |                | .080            |                        |               |              |
| 49705           | 11/17/09           | 288278             | CREDIT SUISSE SEC (USA) LLC                        | 12/09/09          | 25,000,000.00  | 99.995          |                        | 24,998,777.78 |              |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| PUR             | 11/19/09           | 93114EZ9           | WAL-MART STORES INC DISC C                         | .0800             |               | .080            |                        |               |              |
| 49739           | 11/19/09           | 288290             | CITIGROUP GBL MKT(FMLY SALO                        | 12/09/09          | 17,500,000.00 | 99.996          |                        | 17,499,222.23 |              |
| PUR             | 11/20/09           | 93114EZG           | WAL-MART STORES INC DISC C                         | .0900             |               | .090            |                        |               |              |
| 49750           | 11/20/09           | 288296             | BGC FINANCIAL                                      | 12/16/09          | 90,000,000.00 | 99.994          |                        | 89,994,150.00 |              |

|                                       |                      |                    |                                             |                   |                |                |  |                |           |
|---------------------------------------|----------------------|--------------------|---------------------------------------------|-------------------|----------------|----------------|--|----------------|-----------|
| PUR 49618                             | 11/10/09<br>11/10/09 | 9612C0ZA<br>288254 | WESTPAC BANKING CORP DISC C<br>JP MORGAN    | .1500<br>12/10/09 | 5,090,000.00   | .150<br>99.988 |  | 5,089,363.75   |           |
| PUR 49658                             | 11/13/09<br>11/13/09 | 9612C0ZA<br>288266 | WESTPAC BANKING CORP DISC C<br>JP MORGAN    | .1500<br>12/10/09 | 53,200,000.00  | .150<br>99.989 |  | 53,194,015.00  |           |
| PUR 49664                             | 11/13/09<br>11/13/09 | 9612C0ZA<br>288266 | WESTPAC BANKING CORP DISC C<br>JP MORGAN    | .1500<br>12/10/09 | 14,473,000.00  | .150<br>99.989 |  | 14,471,371.79  |           |
| -                                     |                      |                    |                                             |                   |                |                |  |                |           |
|                                       |                      |                    | SUBTOTAL FIXED PURCHASES:                   |                   | 4733793000.00  |                |  | 4733754385.55  |           |
| -                                     |                      |                    |                                             |                   |                |                |  |                |           |
|                                       |                      |                    | TOTAL FUND PURCHASES:                       |                   | 4733793000.00  |                |  | 4733754385.55  |           |
| SALES OF FIXED INCOME SECURITIES      |                      |                    |                                             |                   |                |                |  |                |           |
| SALE 47793                            | 11/25/09<br>11/25/09 | 912795R8<br>288312 | U.S. TREASURY BILLS<br>JP MORGAN            | .2745<br>1/14/10  | 30,000,000.00  | .275<br>100.00 |  | 29,999,979.17  | 11,416.67 |
| SALE 47793                            | 11/27/09<br>11/30/09 | 912795R8<br>288317 | U.S. TREASURY BILLS<br>HSBC (DOMESTIC)      | .2745<br>1/14/10  | 10,000,000.00  | .275<br>100.00 |  | 10,000,087.50  | 3,518.75  |
| SALE 49036                            | 11/25/09<br>11/25/09 | 912795S7<br>288312 | U.S. TREASURY BILLS<br>JP MORGAN            | .0545<br>1/28/10  | 70,000,000.00  | .055<br>100.00 |  | 69,999,937.78  | 6,720.00  |
| SALE 47788                            | 11/23/09<br>11/23/09 | 912795UT<br>288302 | U.S. TREASURY BILLS<br>BARCLAYS CAPITAL INC | .4445<br>6/10/10  | 1,001,000.00   | .446<br>99.925 |  | 1,000,250.24   | 1,709.79  |
| -                                     |                      |                    |                                             |                   |                |                |  |                |           |
|                                       |                      |                    | SUBTOTAL FIXED SALES:                       |                   | 111,001,000.00 |                |  | 111,000,254.69 |           |
| 23,365.21                             |                      |                    |                                             |                   |                |                |  |                |           |
| -                                     |                      |                    |                                             |                   |                |                |  |                |           |
|                                       |                      |                    | TOTAL FUND SALES:                           |                   | 111,001,000.00 |                |  | 111,000,254.69 |           |
| 23,365.21                             |                      |                    |                                             |                   |                |                |  |                |           |
| END OF REPORT FOR: CASH MANAGEMENT FD |                      |                    |                                             |                   |                |                |  |                |           |

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| TRXN/<br>INVT#                       | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD         | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|--------------------------------------|----------------------|--------------------|------------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF STOCK AND OTHER EQUITIES |                      |                    |                                                            |                   |               |                 |                        |               |              |
| PUR<br>06156                         | 11/11/09<br>11/16/09 | 01736110<br>423166 | ALLEGHENY ENERGY, INC.<br>GRISWOLD COMPANY                 |                   | 100,000.00    | 22.830          | 1,000.00               | 2,284,040.00  |              |
| PUR<br>24276                         | 11/23/09<br>11/27/09 | 02209S10<br>423206 | ALTRIA GROUP INC.<br>GRISWOLD COMPANY                      |                   | 130,000.00    | 19.171          | 1,300.00               | 2,493,491.00  |              |
| PUR<br>24276                         | 11/23/09<br>11/27/09 | 02209S10<br>423206 | ALTRIA GROUP INC.<br>PRINCETON SECURITIES GROUP            |                   | 130,000.00    | 19.169          | 1,300.00               | 2,493,257.00  |              |
| PUR<br>24276                         | 11/24/09<br>11/30/09 | 02209S10<br>423210 | ALTRIA GROUP INC.<br>CASTLE OAK SECURITIES                 |                   | 100,000.00    | 19.388          | 1,000.00               | 1,939,780.00  |              |
| PUR<br>24276                         | 11/24/09<br>11/30/09 | 02209S10<br>423210 | ALTRIA GROUP INC.<br>MURIEL SEIBERT & CO                   |                   | 100,000.00    | 19.392          | 1,000.00               | 1,940,240.00  |              |
| PUR<br>24276                         | 11/24/09<br>11/30/09 | 02209S10<br>423210 | ALTRIA GROUP INC.<br>STURDIVANT/EXECUTION                  |                   | 60,000.00     | 19.393          | 600.00                 | 1,164,162.00  |              |
| PUR<br>45496                         | 11/13/09<br>11/18/09 | 02385010<br>423175 | AMERICAN APPAREL INC<br>GRISWOLD COMPANY                   |                   | 100,000.00    | 2.853           | 1,000.00               | 286,290.00    |              |
| PUR<br>40887                         | 11/17/09<br>11/23/09 | 03042010<br>423187 | AMERICAN WATER WORKS CO INC<br>BOENNING & SCATTERGOOD      |                   | 25,000.00     | 21.630          |                        | 540,750.00    |              |
| PUR<br>40887                         | 11/17/09<br>11/23/09 | 03042010<br>423187 | AMERICAN WATER WORKS CO INC<br>CREDIT SUISSE SEC (USA) LLC |                   | 40,000.00     | 21.630          |                        | 865,200.00    |              |
| PUR<br>40887                         | 11/17/09<br>11/23/09 | 03042010<br>423187 | AMERICAN WATER WORKS CO INC<br>JANNEY MONTGOMERY SCOTT     |                   | 25,000.00     | 21.630          |                        | 540,750.00    |              |
| PUR<br>40887                         | 11/17/09<br>11/23/09 | 03042010<br>423187 | AMERICAN WATER WORKS CO INC<br>MERRILL LYNCH (RESEARCH)    |                   | 50,000.00     | 21.630          |                        | 1,081,500.00  |              |
| PUR<br>40887                         | 11/17/09<br>11/23/09 | 03042010<br>423187 | AMERICAN WATER WORKS CO INC<br>MORGAN STANLEY              |                   | 50,000.00     | 21.630          |                        | 1,081,500.00  |              |

|      |                                                                                                                                          |  |  |  |  |  |  |  |  |
|------|------------------------------------------------------------------------------------------------------------------------------------------|--|--|--|--|--|--|--|--|
| 5140 | STATE OF NEW JERSEY<br>DIVISION OF INVESTMENT<br>DETAIL REPORT OF SECURITIES TRANSACTIONS<br>DURING THE PERIOD 11/01/09 THROUGH 11/30/09 |  |  |  |  |  |  |  |  |
|------|------------------------------------------------------------------------------------------------------------------------------------------|--|--|--|--|--|--|--|--|

| COMMON PENSION FD A (5140) -Cont. |                      |                    |                                                     |                   |               |                 |                        |               |              | PAGE: |
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| 50                                |                      |                    |                                                     |                   |               |                 |                        |               |              |       |
| TRXN/<br>INVNT#                   | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD  | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |       |
| PUR<br>32042                      | 10/28/09<br>11/02/09 | 03076C10<br>423124 | AMERIPRISE FINANCIAL INC<br>LEERINK SWANN LLC       |                   | 50,000.00     | 36.047          | 2,000.00               | 1,804,355.00  |              |       |
| PUR<br>15593                      | 11/23/09<br>11/27/09 | 03265410<br>423206 | ANALOG DEVICES, INC.<br>BMO CAPITAL MARKETS/EXECUTI |                   | 75,000.00     | 27.833          | 750.00                 | 2,088,217.50  |              |       |
| PUR<br>42543                      | 11/06/09<br>11/12/09 | 05874B10<br>423154 | BALLY TECHNOLOGIES, INC.<br>MAGNA SECURITIES CORP   |                   | 18,000.00     | 42.986          | 180.00                 | 773,924.40    |              |       |
| PUR<br>40495                      | 11/03/09<br>11/06/09 | 06846N10<br>423141 | BILL BARRETT CORP.<br>COWEN AND CO., LLC            |                   | 100,000.00    | 30.664          | 4,000.00               | 3,070,390.00  |              |       |
| PUR<br>38209                      | 11/06/09<br>11/12/09 | 10112110<br>423154 | BOSTON PROPERTIES, INC.<br>MAGNA SECURITIES CORP    |                   | 15,000.00     | 60.709          | 150.00                 | 910,789.50    |              |       |
| PUR<br>47459                      | 11/24/09<br>11/30/09 | 11776U30<br>423210 | BSQUARE CORP<br>LABRANCHE/OTC                       |                   | 10,000.00     | 2.230           | 100.00                 | 22,404.00     |              |       |
| PUR<br>07705                      | 11/06/09<br>11/12/09 | 12665010<br>423154 | CVS CORP<br>BMO CAPITAL MARKETS/EXECUTI             |                   | 28,487.00     | 29.500          | 284.87                 | 840,651.37    |              |       |
| PUR<br>07705                      | 11/06/09<br>11/12/09 | 12665010<br>423154 | CVS CORP<br>GRISWOLD COMPANY                        |                   | 95,200.00     | 29.480          | 952.00                 | 2,807,400.40  |              |       |
| PUR<br>07705                      | 11/06/09<br>11/12/09 | 12665010<br>423154 | CVS CORP<br>MAGNA SECURITIES CORP                   |                   | 126,606.00    | 29.420          | 1,266.06               | 3,726,001.92  |              |       |
| PUR<br>07705                      | 11/06/09<br>11/12/09 | 12665010<br>423154 | CVS CORP<br>MERIDIAN EQUITY PARTNERS                |                   | 94,953.00     | 29.491          | 949.53                 | 2,801,236.94  |              |       |
| PUR<br>07705                      | 11/06/09<br>11/12/09 | 12665010<br>423154 | CVS CORP<br>WILLIAMS CAPITAL GROUP                  |                   | 94,954.00     | 29.488          | 949.54                 | 2,800,943.60  |              |       |
| PUR<br>07705                      | 11/12/09<br>11/17/09 | 12665010<br>423170 | CVS CORP<br>GRISWOLD COMPANY                        |                   | 44,800.00     | 29.498          | 448.00                 | 1,321,953.92  |              |       |
| PUR<br>36872                      | 11/24/09<br>11/30/09 | 14343640<br>423210 | CARMIKE CINEMAS, INC.<br>LABRANCHE/OTC              |                   | 20,000.00     | 6.100           | 200.00                 | 122,196.00    |              |       |

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| TRXN/<br>INVNT#                   | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |       |
| PUR<br>49668                      | 11/13/09<br>11/18/09 | 14365830<br>423175 | CARNIVAL CORP<br>WILLIAMS CAPITAL GROUP            |                   | 50,000.00     | 32.184          | 500.00                 | 1,609,685.00  |              |       |
| PUR<br>45492                      | 11/02/09<br>11/05/09 | 16113310<br>423137 | CHARMING SHOPS<br>MERRIMAN/OTC                     |                   | 20,000.00     | 4.521           | 200.00                 | 90,612.00     |              |       |
| PUR<br>49767                      | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>BMO CAPITAL MARKETS           |                   | 2,520.00      | 15.000          |                        | 37,800.00     |              |       |
| PUR<br>49767                      | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>CALYON SECURITIES(USA) INC.   |                   | 5,600.00      | 15.000          |                        | 84,000.00     |              |       |
| PUR<br>49767                      | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>CAPITAL ONE BANK (SECONDARY   |                   | 1,282.00      | 15.000          |                        | 19,230.00     |              |       |
| PUR<br>49767                      | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>CITIGROUP/CITIBANK DOMESTIC   |                   | 2,520.00      | 15.000          |                        | 37,800.00     |              |       |
| PUR<br>49767                      | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>CREDIT SUISSE SEC (USA) LLC   |                   | 46,962.00     | 15.000          |                        | 704,430.00    |              |       |
| PUR<br>49767                      | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>ING /IER                      |                   | 2,520.00      | 15.000          |                        | 37,800.00     |              |       |
| PUR<br>49767                      | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>JP MORGAN                     |                   | 5,600.00      | 15.000          |                        | 84,000.00     |              |       |
| PUR<br>49767                      | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>MORGAN STANLEY                |                   | 46,962.00     | 15.000          |                        | 704,430.00    |              |       |
| PUR<br>49767                      | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>NATIXIS SECURITIES N. AMER.   |                   | 2,520.00      | 15.000          |                        | 37,800.00     |              |       |
| PUR<br>49767                      | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>PNC CAPITAL MARKETS           |                   | 2,520.00      | 15.000          |                        | 37,800.00     |              |       |
| PUR<br>49767                      | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>RAYMOND JAMES & ASSOCIATES,   |                   | 2,520.00      | 15.000          |                        | 37,800.00     |              |       |

|                                             |                      |                    |                                                    |                   |               |                 |                        |               |              |
|---------------------------------------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| STATE OF NEW JERSEY                         |                      |                    |                                                    |                   |               |                 |                        |               |              |
| DIVISION OF INVESTMENT                      |                      |                    |                                                    |                   |               |                 |                        |               |              |
| DETAIL REPORT OF SECURITIES TRANSACTIONS    |                      |                    |                                                    |                   |               |                 |                        |               |              |
| DURING THE PERIOD 11/01/09 THROUGH 11/30/09 |                      |                    |                                                    |                   |               |                 |                        |               |              |
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| -----                                       |                      |                    |                                                    |                   |               |                 |                        |               |              |
| TRXN/<br>INVNT#                             | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                                       |                      |                    |                                                    |                   |               |                 |                        |               |              |
| PUR<br>49767                                | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>RBC CAPITAL (DOMESTIC)        |                   | 34,154.00     | 15.000          |                        | 512,310.00    |              |
| PUR<br>49767                                | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>SCOTIA CAPITAL MARKETS (DOM   |                   | 5,600.00      | 15.000          |                        | 84,000.00     |              |
| PUR<br>49767                                | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>SG COWEN & CO.                |                   | 5,600.00      | 15.000          |                        | 84,000.00     |              |
| PUR<br>49767                                | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>SUN TRUST BANK INC            |                   | 2,520.00      | 15.000          |                        | 37,800.00     |              |
| PUR<br>49767                                | 11/19/09<br>11/25/09 | 18911Q10<br>423200 | CLOUD PEAK ENERGY<br>WACHOVIA SECURITIES, INC.     |                   | 5,600.00      | 15.000          |                        | 84,000.00     |              |
| PUR<br>40172                                | 10/30/09<br>11/04/09 | 19238U10<br>423132 | COGDELL SPENCER INC.<br>STIFEL NICOLAUS            |                   | 20,000.00     | 4.834           | 800.00                 | 97,472.00     |              |
| PUR<br>23978                                | 11/23/09<br>11/27/09 | 21935010<br>423206 | CORNING INC.<br>WILLIAMS CAPITAL GROUP             |                   | 50,000.00     | 16.754          | 500.00                 | 838,185.00    |              |
| PUR<br>16861                                | 11/09/09<br>11/13/09 | 23257210<br>423158 | CYMER, INC.<br>LABRANCHE/OTC                       |                   | 15,000.00     | 36.079          | 150.00                 | 541,341.00    |              |
| PUR<br>16861                                | 11/10/09<br>11/16/09 | 23257210<br>423162 | CYMER, INC.<br>LABRANCHE/OTC                       |                   | 30,000.00     | 35.887          | 300.00                 | 1,076,910.00  |              |
| PUR<br>15735                                | 11/17/09<br>11/20/09 | 25468710<br>423183 | WALT DISNEY CO. (THE)<br>GRISWOLD COMPANY          |                   | 100,000.00    | 30.864          | 1,000.00               | 3,087,360.00  |              |
| PUR<br>15735                                | 11/17/09<br>11/20/09 | 25468710<br>423183 | WALT DISNEY CO. (THE)<br>ICAP CORPORATES LLC       |                   | 100,000.00    | 30.872          | 1,000.00               | 3,088,170.00  |              |
| PUR<br>49806                                | 11/24/09<br>11/30/09 | 25470M10<br>423210 | DISH NETWORKS<br>LABRANCHE/OTC                     |                   | 150,000.00    | 20.783          | 1,500.00               | 3,119,010.00  |              |
| PUR<br>49806                                | 11/24/09<br>11/30/09 | 25470M10<br>423210 | DISH NETWORKS<br>MAGNA SECURITIES CORP             |                   | 150,000.00    | 20.808          | 1,500.00               | 3,122,745.00  |              |

|                                             |                      |                    |                                                    |                   |               |                 |                        |               |              |
|---------------------------------------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| STATE OF NEW JERSEY                         |                      |                    |                                                    |                   |               |                 |                        |               |              |
| DIVISION OF INVESTMENT                      |                      |                    |                                                    |                   |               |                 |                        |               |              |
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| TRXN/<br>INVNT#                             | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                                       |                      |                    |                                                    |                   |               |                 |                        |               |              |
| PUR<br>49806                                | 11/24/09<br>11/30/09 | 25470M10<br>423210 | DISH NETWORKS<br>MERRIMAN/OTC                      |                   | 200,000.00    | 20.713          | 2,000.00               | 4,144,580.00  |              |
| PUR<br>49663                                | 11/12/09<br>11/18/09 | 25667710<br>423174 | DOLLAR GENERAL<br>BARCLAYS CAPITAL (DOMESTIC)      |                   | 1,250.00      | 21.000          |                        | 26,250.00     |              |
| PUR<br>49663                                | 11/12/09<br>11/18/09 | 25667710<br>423174 | DOLLAR GENERAL<br>CITIGROUP/CITIBANK DOMESTIC      |                   | 5,500.00      | 21.000          |                        | 115,500.00    |              |
| PUR<br>49663                                | 11/12/09<br>11/18/09 | 25667710<br>423174 | DOLLAR GENERAL<br>DEUTSCHE BANK AG (DOMESTIC)      |                   | 500.00        | 21.000          |                        | 10,500.00     |              |
| PUR<br>49663                                | 11/12/09<br>11/18/09 | 25667710<br>423174 | DOLLAR GENERAL<br>GOLDMAN SACHS & COMPANY          |                   | 5,500.00      | 21.000          |                        | 115,500.00    |              |
| PUR<br>49663                                | 11/12/09<br>11/18/09 | 25667710<br>423174 | DOLLAR GENERAL<br>HSBC SECURITIES INC.             |                   | 500.00        | 21.000          |                        | 10,500.00     |              |
| PUR<br>49663                                | 11/12/09<br>11/18/09 | 25667710<br>423174 | DOLLAR GENERAL<br>JP MORGAN                        |                   | 2,500.00      | 21.000          |                        | 52,500.00     |              |
| PUR<br>49663                                | 11/12/09<br>11/18/09 | 25667710<br>423174 | DOLLAR GENERAL<br>KOLBERG KRAVIS ROBERTS & CO      |                   | 5,500.00      | 21.000          |                        | 115,500.00    |              |
| PUR<br>49663                                | 11/12/09<br>11/18/09 | 25667710<br>423174 | DOLLAR GENERAL<br>MERRILL LYNCH (RESEARCH)         |                   | 2,500.00      | 21.000          |                        | 52,500.00     |              |
| PUR<br>49663                                | 11/12/09<br>11/18/09 | 25667710<br>423174 | DOLLAR GENERAL<br>WACHOVIA SECURITIES, INC.        |                   | 1,250.00      | 21.000          |                        | 26,250.00     |              |
| PUR<br>37248                                | 10/30/09<br>11/02/09 | 29268T10<br>423038 | ENERGY FOCUS, INC.<br>TENDERED                     |                   | 360,000.00    | .750            |                        | 270,000.00    |              |
| PUR                                         | 11/16/09             | 34484910           | FOOT LOCKER INC                                    |                   |               |                 |                        |               |              |

|       |          |          |                             |           |        |        |            |
|-------|----------|----------|-----------------------------|-----------|--------|--------|------------|
| 48395 | 11/19/09 | 423179   | BLAYLOCK ROBERT VAN LLC     | 75,000.00 | 11.044 | 750.00 | 829,012.50 |
| PUR   | 11/23/09 | 34484910 | FOOT LOCKER INC             |           |        |        |            |
| 48395 | 11/27/09 | 423206   | BMO CAPITAL MARKETS/EXECUTI | 25,000.00 | 10.142 | 250.00 | 253,795.00 |

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|------------------------------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR                                | 11/24/09           | 34484910           | FOOT LOCKER INC                                    |                   |               |                 |                        |               |              |
| 48395                              | 11/30/09           | 423210             | BMO CAPITAL MARKETS/EXECUTI                        |                   | 20,000.00     | 9.875           | 200.00                 | 197,696.00    |              |
| PUR                                | 11/12/09           | 36476010           | GAP INC. (THE)                                     |                   |               |                 |                        |               |              |
| 45204                              | 11/17/09           | 423170             | BMO CAPITAL MARKETS/EXECUTI                        |                   | 25,000.00     | 22.290          | 250.00                 | 557,490.00    |              |
| PUR                                | 10/30/09           | 40377710           | GYMBOREE CORP                                      |                   |               |                 |                        |               |              |
| 48455                              | 11/04/09           | 423132             | BUCKINGHAM RESEARCH GROUP I                        |                   | 10,000.00     | 44.374          | 300.00                 | 444,043.00    |              |
| PUR                                | 11/18/09           | 40377710           | GYMBOREE CORP                                      |                   |               |                 |                        |               |              |
| 48455                              | 11/23/09           | 423189             | MERRIMAN/OTC                                       |                   | 10,000.00     | 41.226          | 100.00                 | 412,355.00    |              |
| PUR                                | 11/18/09           | 40377710           | GYMBOREE CORP                                      |                   |               |                 |                        |               |              |
| 48455                              | 11/23/09           | 423189             | MERRIMAN/OTC                                       |                   | 10,000.00     | 41.000          | 100.00                 | 410,100.00    |              |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                    |                    |                                                    |                   | 20,000.00     | 41.113          | 200.00                 | 822,455.00    |              |
| PUR                                | 11/06/09           | 43575830           | HOLLY CORP.                                        |                   |               |                 |                        |               |              |
| 32035                              | 11/12/09           | 423154             | MAGNA SECURITIES CORP                              |                   | 50,000.00     | 27.967          | 500.00                 | 1,398,830.00  |              |
| PUR                                | 11/17/09           | 43707610           | HOME DEPOT INC                                     |                   |               |                 |                        |               |              |
| 9428                               | 11/20/09           | 423183             | BLAYLOCK ROBERT VAN LLC                            |                   | 50,000.00     | 26.823          | 500.00                 | 1,341,630.00  |              |
| PUR                                | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245                              | 11/10/09           | 423149             | CITIGROUP/CITIBANK DOMESTIC                        |                   | 1,600.00      | 25.000          |                        | 40,000.00     |              |
| PUR                                | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245                              | 11/10/09           | 423149             | DEUTSCHE BANK AG (DOMESTIC)                        |                   | 8,000.00      | 25.000          |                        | 200,000.00    |              |
| PUR                                | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245                              | 11/10/09           | 423149             | GOLDMAN SACHS & COMPANY                            |                   | 15,600.00     | 25.000          |                        | 390,000.00    |              |
| PUR                                | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245                              | 11/10/09           | 423149             | HSBC SECURITIES INC.                               |                   | 300.00        | 25.000          |                        | 7,500.00      |              |

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|-----------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR             | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245           | 11/10/09           | 423149             | JANNEY MONTGOMERY/OTC                              |                   | 172.00        | 25.000          |                        | 4,300.00      |              |
| PUR             | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245           | 11/10/09           | 423149             | JP MORGAN                                          |                   | 8,000.00      | 25.000          |                        | 200,000.00    |              |
| PUR             | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245           | 11/10/09           | 423149             | M.R. BEALE                                         |                   | 172.00        | 25.000          |                        | 4,300.00      |              |
| PUR             | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245           | 11/10/09           | 423149             | MERRILL LYNCH (RESEARCH)                           |                   | 1,600.00      | 25.000          |                        | 40,000.00     |              |
| PUR             | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245           | 11/10/09           | 423149             | MURIEL SEIBERT & CO                                |                   | 172.00        | 25.000          |                        | 4,300.00      |              |
| PUR             | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245           | 11/10/09           | 423149             | PIPER JAFFRAY                                      |                   | 300.00        | 25.000          |                        | 7,500.00      |              |
| PUR             | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245           | 11/10/09           | 423149             | RAMIREZ                                            |                   | 172.00        | 25.000          |                        | 4,300.00      |              |
| PUR             | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245           | 11/10/09           | 423149             | ROBERT W. BAIRD & CO INC                           |                   | 240.00        | 25.000          |                        | 6,000.00      |              |
| PUR             | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |
| 49245           | 11/10/09           | 423149             | SCOTIA CAPITAL USA INC.                            |                   | 300.00        | 25.000          |                        | 7,500.00      |              |
| PUR             | 11/04/09           | 44857910           | HYATT HOTEL'S                                      |                   |               |                 |                        |               |              |

|       |          |          |                           |            |        |          |              |
|-------|----------|----------|---------------------------|------------|--------|----------|--------------|
| 49245 | 11/10/09 | 423149   | UBS WARBURG LLC           | 1,600.00   | 25.000 |          | 40,000.00    |
| PUR   | 11/04/09 | 44857910 | HYATT HOTEL'S             |            |        |          |              |
| 49245 | 11/10/09 | 423149   | WACHOVIA SECURITIES, INC. | 1,600.00   | 25.000 |          | 40,000.00    |
| PUR   | 11/04/09 | 44857910 | HYATT HOTEL'S             |            |        |          |              |
| 49245 | 11/10/09 | 423149   | WILLIAMS CAPITAL GROUP    | 172.00     | 25.000 |          | 4,300.00     |
| PUR   | 10/28/09 | 46625H10 | JP MORGAN CHASE & CO      |            |        |          |              |
| 19046 | 11/02/09 | 423124   | SANFORD BERNSTEIN & CO.   | 100,000.00 | 43.278 | 4,000.00 | 4,331,780.00 |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -               |                    |                    |                                                    |                   |               |                 |                        |               |              |
| PUR             | 11/02/09           | 46625H10           | JP MORGAN CHASE & CO                               |                   |               |                 |                        |               |              |
| 19046           | 11/05/09           | 423137             | COWEN AND CO., LLC                                 |                   | 100,000.00    | 42.465          | 4,000.00               | 4,250,490.00  |              |
| PUR             | 11/13/09           | 48247020           | KIT DIGITAL INC                                    |                   |               |                 |                        |               |              |
| 45475           | 11/18/09           | 423175             | LABRANCHE/OTC                                      |                   | 10,000.00     | 9.879           | 100.00                 | 98,891.00     |              |
| PUR             | 11/09/09           | 48248010           | KLA-TENCOR CORP.                                   |                   |               |                 |                        |               |              |
| 08730           | 11/13/09           | 423158             | LABRANCHE/OTC                                      |                   | 30,000.00     | 33.298          | 300.00                 | 999,243.00    |              |
| PUR             | 11/24/09           | 50064320           | KORN/FERRY INTERNATIONAL                           |                   |               |                 |                        |               |              |
| 48778           | 11/30/09           | 423210             | WILLIAMS CAPITAL GROUP                             |                   | 17,000.00     | 16.286          | 170.00                 | 277,037.10    |              |
| PUR             | 11/17/09           | 53591920           | LIONS GATE ENTERTAINMENT CO                        |                   |               |                 |                        |               |              |
| 35302           | 11/20/09           | 423183             | WILLIAMS CAPITAL GROUP                             |                   | 20,000.00     | 5.263           | 200.00                 | 105,468.00    |              |
| PUR             | 11/18/09           | 55616P10           | MACY'S INC                                         |                   |               |                 |                        |               |              |
| 45230           | 11/23/09           | 423189             | ICAP CORPORATES LLC                                |                   | 25,000.00     | 17.794          | 250.00                 | 445,095.00    |              |
| PUR             | 11/06/09           | 56845T30           | MARINER ENERGY, INC.                               |                   |               |                 |                        |               |              |
| 33504           | 11/12/09           | 423154             | PRINCETON SECURITIES GROUP                         |                   | 150,000.00    | 13.241          | 1,500.00               | 1,987,590.00  |              |
| PUR             | 10/28/09           | 57636Q10           | MASTERCARD INC                                     |                   |               |                 |                        |               |              |
| 49021           | 11/02/09           | 423124             | RAYMOND JAMES & ASSOCIATES,                        |                   | 40,000.00     | 225.82          | 1,600.00               | 9,034,548.00  |              |
| PUR             | 11/02/09           | 57636Q10           | MASTERCARD INC                                     |                   |               |                 |                        |               |              |
| 49021           | 11/05/09           | 423137             | JP MORGAN                                          |                   | 30,000.00     | 222.25          | 1,200.00               | 6,668,691.00  |              |
| PUR             | 11/09/09           | 59513710           | MICROSEMI CORP.                                    |                   |               |                 |                        |               |              |
| 22161           | 11/13/09           | 423158             | MERRIMAN/OTC                                       |                   | 25,000.00     | 14.274          | 250.00                 | 357,102.50    |              |
| PUR             | 11/11/09           | 59668010           | MIDDLESEX WATER CO.                                |                   |               |                 |                        |               |              |
| 30181           | 11/16/09           | 423166             | MERRIMAN/OTC                                       |                   | 5,000.00      | 16.122          | 50.00                  | 80,660.50     |              |
| PUR             | 11/13/09           | 65566410           | NORDSTROM INC                                      |                   |               |                 |                        |               |              |
| 47646           | 11/18/09           | 423175             | WILLIAMS CAPITAL GROUP                             |                   | 5,000.00      | 32.945          | 50.00                  | 164,775.00    |              |
| PUR             | 11/18/09           | 65566410           | NORDSTROM INC                                      |                   |               |                 |                        |               |              |
| 47646           | 11/23/09           | 423189             | ICAP CORPORATES LLC                                |                   | 20,000.00     | 34.603          | 200.00                 | 692,250.00    |              |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -               |                    |                    |                                                    |                   |               |                 |                        |               |              |
| PUR             | 11/20/09           | 65584410           | NORFOLK SOUTHERN CORP.                             |                   |               |                 |                        |               |              |
| 44991           | 11/25/09           | 423201             | ICAP CORPORATES LLC                                |                   | 290,000.00    | 51.124          | 2,900.00               | 14,828,860.00 |              |
| PUR             | 11/23/09           | 65584410           | NORFOLK SOUTHERN CORP.                             |                   |               |                 |                        |               |              |
| 44991           | 11/27/09           | 423206             | CABRERA                                            |                   | 50,000.00     | 52.153          | 500.00                 | 2,608,165.00  |              |
| PUR             | 11/23/09           | 65584410           | NORFOLK SOUTHERN CORP.                             |                   |               |                 |                        |               |              |
| 44991           | 11/27/09           | 423206             | CASTLE OAK SECURITIES                              |                   | 100,000.00    | 52.202          | 1,000.00               | 5,221,170.00  |              |
| PUR             | 11/23/09           | 65584410           | NORFOLK SOUTHERN CORP.                             |                   |               |                 |                        |               |              |
| 44991           | 11/27/09           | 423206             | STURDIVANT/EXECUTION                               |                   | 100,000.00    | 52.213          | 1,000.00               | 5,222,330.00  |              |
| PUR             | 11/24/09           | 65584410           | NORFOLK SOUTHERN CORP.                             |                   |               |                 |                        |               |              |
| 44991           | 11/30/09           | 423210             | BMO CAPITAL MARKETS/EXECUTI                        |                   | 50,000.00     | 51.638          | 500.00                 | 2,582,415.00  |              |
| PUR             | 11/24/09           | 65584410           | NORFOLK SOUTHERN CORP.                             |                   |               |                 |                        |               |              |
| 44991           | 11/30/09           | 423210             | ICAP CORPORATES LLC                                |                   | 200,000.00    | 51.498          | 2,000.00               | 10,301,520.00 |              |
| PUR             | 10/28/09           | 66765510           | NORTHWEST NATURAL GAS CO                           |                   |               |                 |                        |               |              |
| 48823           | 11/02/09           | 423124             | STIFEL NICOLAUS                                    |                   | 60,000.00     | 42.216          | 2,400.00               | 2,535,378.00  |              |

|           |                      |                    |                                                   |            |        |          |              |
|-----------|----------------------|--------------------|---------------------------------------------------|------------|--------|----------|--------------|
| PUR 49627 | 11/11/09<br>11/16/09 | 67019E10<br>423166 | NSTAR<br>MERIDIAN EQUITY PARTNERS                 | 75,000.00  | 32.270 | 750.00   | 2,420,962.50 |
| PUR 49628 | 11/11/09<br>11/16/09 | 67083710<br>423166 | OGE ENERGY CORP<br>ICAP CORPORATES LLC            | 100,000.00 | 34.443 | 1,000.00 | 3,445,310.00 |
| PUR 49720 | 11/17/09<br>11/20/09 | 69487310<br>423183 | PACIFIC SUNWEAR<br>INSTINET (PORTAL)              | 75,000.00  | 3.937  | 525.00   | 295,770.00   |
| PUR 49210 | 11/02/09<br>11/05/09 | 70788210<br>423137 | PENN VIRGINIA CORP<br>BUCKINGHAM RESEARCH GROUP I | 55,000.00  | 19.896 | 2,200.00 | 1,096,463.50 |
| PUR 49210 | 11/03/09<br>11/06/09 | 70788210<br>423141 | PENN VIRGINIA CORP<br>COWEN AND CO., LLC          | 50,000.00  | 20.197 | 2,000.00 | 1,011,865.00 |
| PUR 49210 | 11/12/09<br>11/17/09 | 70788210<br>423170 | PENN VIRGINIA CORP<br>MAGNA SECURITIES CORP       | 100,000.00 | 19.858 | 1,000.00 | 1,986,800.00 |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD     | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -               |                      |                    |                                                        |                   |               |                 |                        |               |              |
| PUR 34242       | 11/12/09<br>11/17/09 | 72378710<br>423170 | PIONEER NATURAL RESOURCES C<br>GRISWOLD COMPANY        |                   | 100,000.00    | 42.664          | 1,000.00               | 4,267,420.00  |              |
| PUR 28183       | 11/24/09<br>11/30/09 | 75876610<br>423210 | REGAL ENTERTAINMENT GROUP-A<br>BLAYLOCK ROBERT VAN LLC |                   | 50,000.00     | 13.612          | 500.00                 | 681,110.00    |              |
| PUR 20580       | 11/18/09<br>11/23/09 | 83211010<br>423189 | SMITH INTERNATIONAL, INC.<br>BLAYLOCK ROBERT VAN LLC   |                   | 75,000.00     | 27.982          | 750.00                 | 2,099,422.50  |              |
| PUR 20580       | 11/18/09<br>11/23/09 | 83211010<br>423189 | SMITH INTERNATIONAL, INC.<br>ICAP CORPORATES LLC       |                   | 100,000.00    | 28.011          | 1,000.00               | 2,802,110.00  |              |
| PUR 48957       | 10/28/09<br>11/02/09 | 84403010<br>423124 | SOUTHERN UNION<br>JP MORGAN                            |                   | 50,000.00     | 20.099          | 2,000.00               | 1,006,970.00  |              |
| PUR 47664       | 11/05/09<br>11/10/09 | 84610H10<br>423150 | SOVRAN SELF STORAGE INC<br>CITIGROUP/CITIBANK DOMESTIC |                   | 9,696.00      | 29.443          | 387.84                 | 285,868.14    |              |
| PUR 47664       | 11/06/09<br>11/12/09 | 84610H10<br>423154 | SOVRAN SELF STORAGE INC<br>CITIGROUP/CITIBANK DOMESTIC |                   | 5,304.00      | 29.387          | 212.16                 | 156,082.40    |              |
| PUR 32159       | 11/06/09<br>11/12/09 | 86764P10<br>423154 | SUNOCO, INC.<br>GRISWOLD COMPANY                       |                   | 100,000.00    | 28.119          | 1,000.00               | 2,812,880.00  |              |
| PUR 32159       | 11/06/09<br>11/12/09 | 86764P10<br>423154 | SUNOCO, INC.<br>PRINCETON SECURITIES GROUP             |                   | 50,000.00     | 28.669          | 500.00                 | 1,433,955.00  |              |
| PUR 32872       | 11/13/09<br>11/18/09 | 92553P20<br>423175 | VIACOM INC. CL B<br>ICAP CORPORATES LLC                |                   | 100,000.00    | 30.579          | 1,000.00               | 3,058,870.00  |              |
| PUR 49022       | 10/28/09<br>11/02/09 | 92826C83<br>423124 | VISA INC-CLASS A SHARES<br>RAYMOND JAMES & ASSOCIATES, |                   | 100,000.00    | 76.963          | 4,000.00               | 7,700,290.00  |              |
| PUR 49022       | 11/02/09<br>11/05/09 | 92826C83<br>423137 | VISA INC-CLASS A SHARES<br>COWEN AND CO., LLC          |                   | 100,000.00    | 77.801          | 4,000.00               | 7,784,140.00  |              |
| PUR 46680       | 11/04/09<br>11/09/09 | 93439040<br>423145 | WARNACO GROUP INC<br>CITIGROUP/CITIBANK DOMESTIC       |                   | 5,000.00      | 40.860          | 200.00                 | 204,500.50    |              |

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| -                         |                      |                    |                                                    |                   |               |                 |                        |                |              |
| PUR 46680                 | 11/05/09<br>11/10/09 | 93439040<br>423150 | WARNACO GROUP INC<br>BMO CAPITAL MARKETS/EXECUTI   |                   | 10,000.00     | 40.900          | 100.00                 | 409,100.00     |              |
| PUR 43956                 | 11/18/09<br>11/19/09 | 97639130<br>423038 | WINTHROP REALTY TRUST<br>TENDERED                  |                   | 13,028.00     | 9.050           |                        | 117,903.40     |              |
| PUR 30040                 | 11/23/09<br>11/27/09 | 98391910<br>423206 | XILINX, INC.<br>MERRIMAN/OTC                       |                   | 25,000.00     | 22.523          | 250.00                 | 563,330.00     |              |
| -                         |                      |                    |                                                    |                   |               |                 |                        |                |              |
| SUBTOTAL STOCK PURCHASES: |                      |                    |                                                    |                   | 6,218,028.00  |                 | 80,375.00              | 189,317,028.09 |              |
| -                         |                      |                    |                                                    |                   |               |                 |                        |                |              |

|                                   |                      |                    |                                                       |                       |        |                     |  |               |  |                |  |
|-----------------------------------|----------------------|--------------------|-------------------------------------------------------|-----------------------|--------|---------------------|--|---------------|--|----------------|--|
|                                   |                      |                    |                                                       | TOTAL FUND PURCHASES: |        | 6,218,028.00        |  | 80,375.00     |  | 189,317,028.09 |  |
| SALES OF STOCK AND OTHER EQUITIES |                      |                    |                                                       |                       |        |                     |  |               |  |                |  |
| SALE 9798                         | 11/19/09<br>11/24/09 | 03251110<br>423199 | ANADARKO PETROLEUM CORP.<br>GOLDMAN SACHS (OPTIONS)   | 600.00                | 55.000 | .85<br>12.00        |  | 32,987.15     |  | 10,728.42      |  |
| SALE 9798                         | 11/20/09<br>11/25/09 | 03251110<br>423205 | ANADARKO PETROLEUM CORP.<br>GOLDMAN SACHS (OPTIONS)   | 59,400.00             | 55.000 | 83.97<br>1,188.00   |  | 3,265,728.03  |  | 1,062,113.44   |  |
| SALE 39086                        | 11/17/09<br>11/20/09 | 03892310<br>423184 | ARBOR REALTY TRUST INC.<br>WILLIAMS CAPITAL GROUP     | 119,500.00            | 1.795  | 5.52<br>1,195.00    |  | 213,349.78    |  | -1,599,738.29  |  |
| SALE 24138<br>58,990.09           | 11/24/09<br>11/30/09 | 05548J10<br>423211 | BJ'S WHOLESALE CLUB, INC.<br>MAGNA SECURITIES CORP    | 5,000.00              | 34.950 | 4.50<br>50.00       |  | 174,695.50    |  |                |  |
| SALE 37689                        | 10/28/09<br>11/02/09 | 06405810<br>423125 | BANK OF NEW YORK MELLON COR<br>RBC CAPITAL (DOMESTIC) | 400,000.00            | 27.721 | 284.98<br>16,000.00 |  | 11,072,235.02 |  | 3,852,973.87   |  |
| SALE 37689                        | 11/02/09<br>11/05/09 | 06405810<br>423138 | BANK OF NEW YORK MELLON COR<br>COWEN AND CO., LLC     | 200,000.00            | 26.980 | 138.68<br>8,000.00  |  | 5,387,821.32  |  | 1,778,190.75   |  |
| SALE 21207                        | 11/24/09<br>11/30/09 | 07589610<br>423211 | BED BATH & BEYOND INC<br>ITG (CHANNEL)                | 20,000.00             | 37.299 | 19.18<br>200.00     |  | 745,752.82    |  | 78,009.53      |  |

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|-----------------|----------------------|--------------------|--------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 47056      | 11/20/09<br>11/25/09 | 12640810<br>423205 | CSX CORP<br>GOLDMAN SACHS (OPTIONS)                    |                   | 200,000.00    | 45.000          | 231.30<br>4,000.00     | 8,995,768.70  | 2,331,707.86 |
| SALE 47056      | 11/20/09<br>11/25/09 | 12640810<br>423202 | CSX CORP<br>GRISWOLD COMPANY                           |                   | 150,000.00    | 48.350          | 186.40<br>1,500.00     | 7,250,858.60  | 2,252,812.97 |
| SALE 47056      | 11/20/09<br>11/25/09 | 12640810<br>423202 | CSX CORP<br>MERIDIAN EQUITY PARTNERS                   |                   | 75,000.00     | 48.352          | 93.20<br>750.00        | 3,625,526.80  | 1,126,503.98 |
| SALE 47056      | 11/20/09<br>11/25/09 | 12640810<br>423202 | CSX CORP<br>PRINCETON SECURITIES GROUP                 |                   | 75,000.00     | 48.382          | 93.26<br>750.00        | 3,627,791.74  | 1,128,768.92 |
| SALE 47056      | 11/23/09<br>11/27/09 | 12640810<br>423207 | CSX CORP<br>JACKSON SECS                               |                   | 100,000.00    | 48.817          | 125.46<br>1,000.00     | 4,880,564.54  | 1,548,534.12 |
| SALE 47056      | 11/23/09<br>11/27/09 | 12640810<br>423207 | CSX CORP<br>PACIFIC AMERICAN SECURITIES                |                   | 60,000.00     | 49.089          | 75.70<br>600.00        | 2,944,640.30  | 945,422.05   |
| SALE 47056      | 11/23/09<br>11/27/09 | 12640810<br>423207 | CSX CORP<br>SANDGRAIN SECURITIES                       |                   | 100,000.00    | 48.858          | 125.57<br>1,000.00     | 4,884,694.43  | 1,552,664.01 |
| SALE 37985      | 11/24/09<br>11/30/09 | 12686C10<br>423211 | CABLEVISION SYSTEMS-NY GRP-<br>BLAYLOCK ROBERT VAN LLC |                   | 20,000.00     | 24.982          | 12.85<br>200.00        | 499,417.15    | -18,127.90   |
| SALE 21041      | 11/03/09<br>11/06/09 | 16676410<br>423142 | CHEVRON CORP.<br>COWEN AND CO., LLC                    |                   | 40,000.00     | 77.091          | 79.25<br>1,600.00      | 3,081,944.75  | 1,763,888.91 |
| SALE 48460      | 11/02/09<br>11/05/09 | 17296710<br>423138 | CITIGROUP INC.<br>SANFORD BERNSTEIN & CO.              |                   | 322,400.00    | 3.914           | 32.44<br>9,672.00      | 1,252,233.64  | 204,313.80   |
| SALE 48460      | 11/02/09<br>11/05/09 | 17296710<br>423138 | CITIGROUP INC.<br>SOLEIL SECURITIES CORP.              |                   | 534,300.00    | 3.899           | 53.55<br>16,029.00     | 2,067,313.44  | 330,639.83   |
| SALE 48460      | 11/02/09<br>11/05/09 | 17296710<br>423138 | CITIGROUP INC.<br>STIFEL NICOLAUS                      |                   | 143,300.00    | 3.948           | 14.54<br>4,299.00      | 561,420.53    | 95,642.26    |
| SALE 30888      | 11/24/09<br>11/30/09 | 17737610<br>423211 | CITRIX SYSTEMS INC.<br>MAGNA SECURITIES CORP           |                   | 50,000.00     | 38.229          | 49.13<br>500.00        | 1,910,905.87  | 387,205.78   |

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|-----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 24924      | 11/12/09<br>11/17/09 | 18975410<br>423171 | COACH, INC.<br>BMO CAPITAL MARKETS/EXECUTI         |                   | 25,000.00     | 35.082          | 22.55<br>250.00        | 876,779.95    | 345,714.61   |
| SALE 24924      | 11/13/09<br>11/18/09 | 18975410<br>423176 | COACH, INC.<br>WILLIAMS CAPITAL GROUP              |                   | 45,000.00     | 35.176          | 40.69<br>450.00        | 1,582,420.31  | 626,502.69   |



|               |                      |                    |                                                       |            |        |                    |              |              |
|---------------|----------------------|--------------------|-------------------------------------------------------|------------|--------|--------------------|--------------|--------------|
| SALE<br>24924 | 11/16/09<br>11/19/09 | 18975410<br>423180 | COACH, INC.<br>BLAYLOCK ROBERT VAN LLC                | 25,000.00  | 36.758 | 23.62<br>250.00    | 918,663.88   | 387,598.54   |
| SALE<br>04501 | 11/18/09<br>11/23/09 | 19416210<br>423190 | COLGATE-PALMOLIVE CO.<br>PRINCETON SECURITIES GROUP   | 115,000.00 | 86.133 | 254.57<br>1,150.00 | 9,903,855.93 | 5,135,952.16 |
| SALE<br>04501 | 11/18/09<br>11/23/09 | 19416210<br>423190 | COLGATE-PALMOLIVE CO.<br>STURDIVANT/EXECUTION         | 115,000.00 | 85.957 | 254.05<br>1,150.00 | 9,883,673.95 | 5,115,770.18 |
| SALE<br>23899 | 11/24/09<br>11/30/09 | 20030N20<br>423211 | COMCAST CORP. "A SPL"<br>INSTINET (PORTAL)            | 200,000.00 | 14.295 | 73.48<br>1,400.00  | 2,857,506.52 | -539,290.61  |
| SALE<br>20626 | 11/12/09<br>11/17/09 | 23329310<br>423171 | DPL INC.<br>MERIDIAN EQUITY PARTNERS                  | 150,000.00 | 27.286 | 105.19<br>1,500.00 | 4,091,354.81 | 282,550.73   |
| SALE<br>37381 | 11/09/09<br>11/13/09 | 24702R10<br>423159 | DELL INC.<br>MERRIMAN/OTC                             | 25,000.00  | 15.498 | 9.96<br>250.00     | 387,190.04   | -288,588.92  |
| SALE<br>21551 | 11/11/09<br>11/16/09 | 26874010<br>423167 | ENSCO INTERNATIONAL, INC.<br>MERIDIAN EQUITY PARTNERS | 55,000.00  | 46.248 | 65.38<br>550.00    | 2,543,024.62 | 941,415.51   |
| SALE<br>19101 | 11/09/09<br>11/13/09 | 27579R10<br>423159 | EAST WEST BANCORP, INC.<br>SUSQUEHANNA/OTC            | 50,000.00  | 12.919 | 16.61<br>500.00    | 645,433.39   | -42,863.37   |
| SALE<br>16686 | 11/06/09<br>11/12/09 | 30218210<br>423155 | EXPRESS SCRIPTS, INC.<br>MERRIMAN/OTC                 | 75,000.00  | 84.506 | 162.89<br>750.00   | 6,337,007.11 | 5,985,230.30 |
| SALE<br>15200 | 11/06/09<br>11/12/09 | 30231G10<br>423155 | EXXON MOBIL CORP.<br>ICAP CORPORATES LLC              | 85,000.00  | 72.315 | 157.97<br>850.00   | 6,145,792.53 | 4,086,908.75 |
| SALE<br>15200 | 11/11/09<br>11/16/09 | 30231G10<br>423167 | EXXON MOBIL CORP.<br>GRISWOLD COMPANY                 | 50,000.00  | 72.685 | 93.41<br>500.00    | 3,633,666.59 | 2,422,558.48 |

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|-----------------|----------------------|--------------------|-------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>15200   | 11/18/09<br>11/23/09 | 30231G10<br>423190 | EXXON MOBIL CORP.<br>BMO CAPITAL MARKETS/EXECUTI      |                   | 65,000.00     | 75.109          | 125.48<br>650.00       | 4,881,329.02  | 3,306,888.48 |
| SALE<br>26353   | 11/20/09<br>11/25/09 | 35671D85<br>423205 | FREEMPORT-MCMORAN COPPER-B<br>GOLDMAN SACHS (OPTIONS) |                   | 100,000.00    | 75.000          | 192.75<br>2,000.00     | 7,497,807.25  | 2,316,365.47 |
| SALE<br>22768   | 11/24/09<br>11/30/09 | 36238G10<br>423211 | GSI COMMERCE INC.<br>MAGNA SECURITIES CORP            |                   | 30,000.00     | 22.082          | 17.03<br>300.00        | 662,139.97    | 321,790.48   |
| SALE<br>34089   | 11/06/09<br>11/12/09 | 42809H10<br>423155 | HESS CORP.<br>WILLIAMS CAPITAL GROUP                  |                   | 35,000.00     | 56.916          | 51.20<br>350.00        | 1,991,644.80  | 752,487.20   |
| SALE<br>9428    | 10/30/09<br>11/04/09 | 43707610<br>423133 | HOME DEPOT INC<br>CITIGROUP/CITIBANK DOMESTIC         |                   | 55,000.00     | 25.749          | 36.40<br>2,200.00      | 1,413,964.10  | 205,526.62   |
| SALE<br>33384   | 11/24/09<br>11/30/09 | 45666Q10<br>423211 | INFORMATICA CORP.<br>MAGNA SECURITIES CORP            |                   | 20,000.00     | 22.504          | 11.57<br>200.00        | 449,866.43    | 155,404.94   |
| SALE<br>27625   | 11/06/09<br>11/12/09 | 45990210<br>423155 | INTERNATIONAL GAME TECHNOLO<br>MAGNA SECURITIES CORP  |                   | 40,000.00     | 20.076          | 20.64<br>400.00        | 802,627.36    | -639,438.39  |
| SALE<br>36727   | 11/24/09<br>11/30/09 | 47110910<br>423211 | JARDEN CORP.<br>BMO CAPITAL MARKETS/EXECUTI           |                   | 10,000.00     | 27.532          | 7.08<br>100.00         | 275,212.92    | -68,790.71   |
| SALE<br>04751   | 11/05/09<br>11/10/09 | 50025510<br>423151 | KOHL'S CORP.<br>BMO CAPITAL MARKETS/EXECUTI           |                   | 20,000.00     | 53.889          | 27.70<br>200.00        | 1,077,546.30  | 228,330.34   |
| SALE<br>22506   | 11/23/09<br>11/27/09 | 50124210<br>423207 | KULICKE & SOFFA INDUSTRIES,<br>INSTINET (PORTAL)      |                   | 60,000.00     | 4.569           | 7.05<br>420.00         | 273,712.95    | -619,997.09  |
| SALE<br>43578   | 11/13/09<br>11/18/09 | 53071M50<br>423176 | LIBERTY MEDIA CORP.<br>MAGNA SECURITIES CORP          |                   | 100,000.00    | 34.009          | 87.41<br>1,000.00      | 3,399,842.59  | 1,565,818.60 |
| SALE<br>43578   | 11/17/09<br>11/20/09 | 53071M50<br>423184 | LIBERTY MEDIA CORP.<br>LABRANCHE/OTC                  |                   | 300,000.00    | 35.808          | 276.08<br>3,000.00     | 10,739,243.92 | 5,237,171.93 |
| SALE<br>43578   | 11/17/09<br>11/20/09 | 53071M50<br>423184 | LIBERTY MEDIA CORP.<br>MAGNA SECURITIES CORP          |                   | 150,000.00    | 35.751          | 137.83<br>1,500.00     | 5,361,057.17  | 2,610,021.18 |

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|---------------|----------------------|--------------------|------------------------------------------------------------|------------|--------|--------------------|--------------|---------------|
| SALE<br>43578 | 11/17/09<br>11/20/09 | 53071M50<br>423184 | LIBERTY MEDIA CORP.<br>MERRIMAN/OTC                        | 150,000.00 | 35.740 | 137.78<br>1,500.00 | 5,359,287.22 | 2,608,251.23  |
| SALE<br>25730 | 11/06/09<br>11/12/09 | 58405U10<br>423155 | MEDCO HEALTH SOLUTIONS, INC<br>BLAYLOCK ROBERT VAN LLC     | 98,966.00  | 59.783 | 152.06<br>989.66   | 5,915,372.35 | 4,651,295.46  |
| SALE<br>25730 | 11/06/09<br>11/12/09 | 58405U10<br>423155 | MEDCO HEALTH SOLUTIONS, INC<br>BMO CAPITAL MARKETS/EXECUTI | 100,000.00 | 59.861 | 153.85<br>1,000.00 | 5,984,926.15 | 4,707,642.14  |
| SALE<br>23208 | 11/24/09<br>11/30/09 | 59497240<br>423211 | MICROSTRATEGY INC.<br>ITG (CHANNEL)                        | 10,000.00  | 89.977 | 23.13<br>100.00    | 899,648.87   | -527,542.79   |
| SALE<br>34243 | 11/02/09<br>11/05/09 | 63707110<br>423138 | NATIONAL OILWELL VARCO, INC<br>BUCKINGHAM RESEARCH GROUP I | 50,000.00  | 41.224 | 52.98<br>2,000.00  | 2,059,162.02 | 357,652.84    |
| SALE<br>34243 | 11/20/09<br>11/25/09 | 63707110<br>423205 | NATIONAL OILWELL VARCO, INC<br>GOLDMAN SACHS (OPTIONS)     | 100,000.00 | 41.000 | 105.37<br>2,000.00 | 4,097,894.63 | 694,876.28    |
| SALE<br>22814 | 11/24/09<br>11/30/09 | 65122910<br>423211 | NEWELL RUBBERMAID INC.<br>MAGNA SECURITIES CORP            | 10,000.00  | 14.653 | 3.77<br>100.00     | 146,422.23   | -17,511.89    |
| SALE<br>09024 | 10/28/09<br>11/02/09 | 66585910<br>423125 | NORTHERN TRUST CORP.<br>SOLEIL SECURITIES CORP.            | 100,000.00 | 50.838 | 130.66<br>3,000.00 | 5,080,659.34 | 1,750,755.19  |
| SALE<br>09024 | 11/02/09<br>11/05/09 | 66585910<br>423138 | NORTHERN TRUST CORP.<br>SOLEIL SECURITIES CORP.            | 60,000.00  | 51.009 | 78.66<br>1,800.00  | 3,058,649.34 | 1,060,706.85  |
| SALE<br>34698 | 11/09/09<br>11/13/09 | 67066G10<br>423159 | NVIDIA CORP.<br>MERRIMAN/OTC                               | 50,000.00  | 13.473 | 17.32<br>500.00    | 673,152.68   | -279,148.73   |
| SALE<br>05720 | 11/20/09<br>11/25/09 | 69347510<br>423205 | PNC FINANCIAL SERVICES GROU<br>GOLDMAN SACHS (OPTIONS)     | 110,000.00 | 46.000 | 130.05<br>2,200.00 | 5,057,669.95 | -284,288.65   |
| SALE<br>38304 | 11/18/09<br>11/23/09 | 70816010<br>423190 | J.C. PENNEY CO INC<br>BLAYLOCK ROBERT VAN LLC              | 10,000.00  | 29.098 | 7.48<br>100.00     | 290,869.52   | -358,474.59   |
| SALE<br>38304 | 11/18/09<br>11/23/09 | 70816010<br>423190 | J.C. PENNEY CO INC<br>MERIDIAN EQUITY PARTNERS             | 50,000.00  | 29.151 | 37.46<br>500.00    | 1,457,012.54 | -1,789,708.02 |

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|                |                      |                    |                                                    |                   |               |                 |                        |               |               |
|----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| 64             |                      |                    |                                                    |                   |               |                 |                        |               |               |
| TRXN/<br>INVT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS  |
| SALE<br>38304  | 11/19/09<br>11/24/09 | 70816010<br>423196 | J.C. PENNEY CO INC<br>MERIDIAN EQUITY PARTNERS     |                   | 15,000.00     | 29.063          | 11.21<br>150.00        | 435,777.79    | -538,238.38   |
| SALE<br>14412  | 11/04/09<br>11/05/09 | 80660510<br>423136 | SCHERING-PLOUGH CORP.<br>TENDERED                  |                   | 5,923,200.00  | 10.500          |                        | 62,193,600.00 | 17,953,226.91 |
| SALE<br>10435  | 10/28/09<br>11/02/09 | 81685110<br>423125 | SEMPRA ENERGY<br>STIFEL NICOLAUS                   |                   | 50,000.00     | 51.543          | 66.24<br>2,000.00      | 2,575,098.76  | 1,278,557.15  |
| SALE<br>43751  | 11/23/09<br>11/27/09 | 83269640<br>423207 | JM SMUCKER CO/THE<br>MURIEL SEIBERT & CO           |                   | 90,000.00     | 57.934          | 134.01<br>900.00       | 5,213,061.99  | 3,954,083.73  |
| SALE<br>43751  | 11/24/09<br>11/30/09 | 83269640<br>423211 | JM SMUCKER CO/THE<br>PRINCETON SECURITIES GROUP    |                   | 85,000.00     | 58.489          | 127.77<br>850.00       | 4,970,587.23  | 3,781,552.21  |
| SALE<br>09025  | 10/28/09<br>11/02/09 | 85747710<br>423125 | STATE STREET CORP.<br>COWEN AND CO., LLC           |                   | 100,000.00    | 42.964          | 110.42<br>4,000.00     | 4,292,249.58  | 1,411,338.94  |
| SALE<br>09025  | 11/02/09<br>11/05/09 | 85747710<br>423138 | STATE STREET CORP.<br>COWEN AND CO., LLC           |                   | 100,000.00    | 42.679          | 109.69<br>4,000.00     | 4,263,820.31  | 1,382,909.67  |
| SALE<br>18069  | 11/23/09<br>11/27/09 | 88250810<br>423207 | TEXAS INSTRUMENTS INC.<br>WILLIAMS CAPITAL GROUP   |                   | 25,000.00     | 25.209          | 16.20<br>250.00        | 629,953.80    | 319,345.35    |
| SALE<br>45487  | 11/24/09<br>11/30/09 | 88731730<br>423211 | TIME WARNER INC<br>CASTLE OAK SECURITIES           |                   | 100,000.00    | 31.712          | 81.50<br>1,000.00      | 3,170,098.50  | -599,509.51   |
| SALE<br>07254  | 11/17/09<br>11/20/09 | 89235610<br>423184 | TRACTOR SUPPLY CO.<br>MAGNA SECURITIES CORP        |                   | 20,000.00     | 47.972          | 24.66<br>200.00        | 959,221.34    | 247,713.79    |
| SALE<br>47375  | 11/24/09<br>11/30/09 | 90781810<br>423211 | UNION PACIFIC CORP<br>GRISWOLD COMPANY             |                   | 100,000.00    | 64.359          | 165.41<br>1,000.00     | 6,434,724.59  | 1,267,586.02  |
| SALE<br>47375  | 11/24/09<br>11/30/09 | 90781810<br>423211 | UNION PACIFIC CORP<br>MERIDIAN EQUITY PARTNERS     |                   | 100,000.00    | 64.374          | 165.45<br>1,000.00     | 6,436,224.55  | 1,269,085.98  |
| SALE<br>02222  | 11/11/09<br>11/16/09 | 96945710<br>423167 | WILLIAMS COS INC.<br>PRINCETON SECURITIES GROUP    |                   | 115,000.00    | 20.080          | 59.35<br>1,150.00      | 2,308,025.15  | 395,253.69    |

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| TRXN/<br>INVT#        | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS  | GAIN-OR-LOSS   |
|-----------------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|----------------|----------------|
| SALE<br>17863         | 11/12/09<br>11/17/09 | 98389B10<br>423171 | XCEL ENERGY INC.<br>MAGNA SECURITIES CORP          |                   | 100,000.00    | 19.431          | 49.94<br>1,000.00      | 1,942,030.06   | -139,211.63    |
| SUBTOTAL STOCK SALES: |                      |                    |                                                    |                   | 12,496,666.00 |                 | 6,141.34<br>123,704.66 | 301,013,215.01 | 103,280,481.74 |
| TOTAL FUND SALES:     |                      |                    |                                                    |                   | 12,496,666.00 |                 | 6,141.34<br>123,704.66 | 301,013,215.01 | 103,280,481.74 |

END OF REPORT FOR: COMMON PENSION FD A

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| TRXN/<br>INVT#                      | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD        | RATE/<br>MATURITY  | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-------------------------------------|----------------------|--------------------|-----------------------------------------------------------|--------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES |                      |                    |                                                           |                    |               |                 |                        |               |              |
| PUR<br>38757                        | 11/10/09<br>11/16/09 | 002819AC<br>288271 | ABBOTT LABS NOTES<br>STIFEL NICOLAUS                      | 6.1500<br>11/30/37 | 5,000,000.00  | 5.404<br>110.70 |                        | 5,535,300.00  |              |
| PUR<br>38757                        | 11/18/09<br>11/23/09 | 002819AC<br>288301 | ABBOTT LABS NOTES<br>CREDIT SUISSE SEC (USA) LLC          | 6.1500<br>11/30/37 | 10,000,000.00 | 5.347<br>111.59 |                        | 11,159,300.00 |              |
| PUR<br>38194                        | 10/30/09<br>11/04/09 | 046353AD<br>288230 | ASTRAZENECA PLC SR NOTES<br>GOLDMAN SACHS & COMPANY       | 6.4500<br>9/15/37  | 11,000,000.00 | 5.385<br>115.26 |                        | 12,679,590.00 |              |
| PUR<br>49714                        | 11/17/09<br>11/20/09 | 097023BC<br>288295 | BOEING CO SENIOR NOTES<br>CITIGROUP/CITIBANK DOMESTIC     | 3.7500<br>11/20/16 | 35,000,000.00 | 4.015<br>98.397 |                        | 34,438,950.00 |              |
| PUR<br>48768                        | 11/03/09<br>11/06/09 | 126408GP<br>288242 | CSX CORP NOTES<br>CREDIT SUISSE SEC (USA) LLC             | 7.4500<br>4/01/38  | 5,000,000.00  | 6.062<br>118.68 |                        | 5,934,450.00  |              |
| PUR<br>49615                        | 11/09/09<br>11/17/09 | 17275RAF<br>288277 | CISCO SYSTEMS INC SR NOTES<br>DEUTSCHE BANK SECURITIES IN | 5.5000<br>1/15/40  | 15,000,000.00 | 5.678<br>97.439 |                        | 14,615,850.00 |              |
| PUR<br>49614                        | 11/09/09<br>11/17/09 | 17275RAH<br>288277 | CISCO SYSTEMS INC SR NOTES<br>BARCLAYS CAPITAL INC        | 4.4500<br>1/15/20  | 40,000,000.00 | 4.468<br>99.852 |                        | 39,940,800.00 |              |
| PUR<br>49586                        | 11/06/09<br>11/12/09 | 244199BD<br>288259 | DEERE & CO NOTES<br>DEUTSCHE BANK SECURITIES IN           | 5.3750<br>10/16/29 | 14,000,000.00 | 5.186<br>102.32 |                        | 14,325,640.00 |              |
| PUR<br>49586                        | 11/12/09<br>11/17/09 | 244199BD<br>288277 | DEERE & CO NOTES<br>RBC CAPITAL (DOMESTIC)                | 5.3750<br>10/16/29 | 10,000,000.00 | 5.202<br>102.12 |                        | 10,212,500.00 |              |
| PUR<br>49215                        | 11/03/09<br>11/06/09 | 25244SAF<br>288242 | DIAGEO FINANCE BV NOTES<br>CITIGROUP/CITIBANK DOMESTIC    | 3.2500<br>1/15/15  | 15,000,000.00 | 3.336<br>99.591 |                        | 14,938,650.00 |              |
| PUR<br>49238                        | 11/04/09<br>11/09/09 | 263534BZ<br>288248 | EI DUPONT DE NEMOURS NOTES<br>CREDIT SUISSE SEC (USA) LLC | 4.6250<br>1/15/20  | 20,000,000.00 | 4.676<br>99.585 |                        | 19,917,000.00 |              |
| PUR<br>49699                        | 11/16/09<br>11/19/09 | 26442CAH<br>288289 | DUKE ENERGY CORP 1ST MTG BD<br>BANK OF AMERICA SECURITIES | 5.3000<br>2/15/40  | 40,000,000.00 | 5.328<br>99.573 |                        | 39,829,200.00 |              |

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| TRXN/<br>INVT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY  | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|----------------|----------------------|--------------------|----------------------------------------------------|--------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>49699   | 11/16/09<br>11/19/09 | 26442CAH<br>288289 | DUKE ENERGY CORP 1ST MTG BD<br>TOUSSAINT CAPITAL   | 5.3000<br>2/15/40  | 5,000,000.00  | 5.328<br>99.573 |                        | 4,978,650.00  |              |
| PUR<br>49633   | 11/10/09<br>11/16/09 | 291011BC<br>288271 | EMERSON ELECTRIC CO NOTES<br>JP MORGAN             | 4.2500<br>11/15/20 | 15,000,000.00 | 4.311<br>99.470 |                        | 14,920,500.00 |              |
| PUR<br>49632   | 11/10/09<br>11/16/09 | 291011BD<br>288271 | EMERSON ELECTRIC CO NOTES<br>JP MORGAN             | 5.2500<br>11/15/39 | 10,000,000.00 | 5.326<br>98.868 |                        | 9,886,800.00  |              |
| PUR<br>49195   | 10/29/09<br>11/19/09 | 34160PDF<br>288289 | FLA DEPT OF MGT SER BAB<br>JP MORGAN               | 6.8250<br>8/01/29  | 15,000,000.00 | 6.824<br>100.00 |                        | 15,000,000.00 |              |

|           |                      |                    |                                                     |                    |               |                 |  |               |
|-----------|----------------------|--------------------|-----------------------------------------------------|--------------------|---------------|-----------------|--|---------------|
| PUR 49035 | 10/22/09<br>11/02/09 | 46513GBR<br>288216 | ISRAEL STATE OF (+2)<br>DEVELOPMENT CORP FOR ISRAEL | 2.0250<br>11/01/14 | 10,000,000.00 | 2.025<br>100.00 |  | 10,000,000.00 |
| PUR 48940 | 10/21/09<br>11/05/09 | 472719AJ<br>288236 | JEFF CNTY COLORADO BAB<br>STIFEL NICOLAUS           | 6.2500<br>12/01/29 | 2,250,000.00  | 6.250<br>100.00 |  | 2,250,000.00  |
| PUR 49239 | 11/04/09<br>11/19/09 | 485512KT<br>288289 | KANSAS ST TURNPIKE AUTH BAB<br>PIPER JAFFRAY        | 6.7400<br>9/01/39  | 7,000,000.00  | 6.739<br>100.00 |  | 7,000,000.00  |
| PUR 49698 | 11/16/09<br>11/19/09 | 589331AQ<br>288289 | MERCK & CO INC NOTES<br>CREDIT SUISSE SEC (USA) LLC | 5.8500<br>6/30/39  | 10,000,000.00 | 5.217<br>109.47 |  | 10,947,000.00 |
| PUR 44902 | 11/10/09<br>11/16/09 | 655044AD<br>288271 | NOBLE ENERGY INC NOTES<br>JEFFERIES & COMPANY       | 8.2500<br>3/01/19  | 1,000,000.00  | 5.510<br>119.70 |  | 1,197,050.00  |
| PUR 44902 | 11/10/09<br>11/16/09 | 655044AD<br>288271 | NOBLE ENERGY INC NOTES<br>JEFFERIES & COMPANY       | 8.2500<br>3/01/19  | 11,000,000.00 | 5.499<br>119.79 |  | 13,177,230.00 |
| PUR 49712 | 11/17/09<br>11/20/09 | 655855FA<br>288295 | NORFOLK SOUTHERN RAILWAY NO<br>MORGAN KEEGAN        | 9.7500<br>6/15/20  | 10,000,000.00 | 5.364<br>135.02 |  | 13,502,900.00 |
| PUR 45246 | 10/29/09<br>11/02/09 | 717081CY<br>288216 | PFIZER INC NOTES<br>DEUTSCHE BANK AG (DOMESTIC)     | 7.2000<br>3/15/39  | 10,000,000.00 | 5.545<br>123.85 |  | 12,385,000.00 |
| PUR 45246 | 11/12/09<br>11/17/09 | 717081CY<br>288277 | PFIZER INC NOTES<br>BARCLAYS CAPITAL INC            | 7.2000<br>3/15/39  | 10,000,000.00 | 5.475<br>125.03 |  | 12,503,300.00 |

|                 |                                                                                                                                                                               |                    |                                                          |                    |                |                 |                        |                |              |       |
|-----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|----------------------------------------------------------|--------------------|----------------|-----------------|------------------------|----------------|--------------|-------|
| 5142            | STATE OF NEW JERSEY<br>DIVISION OF INVESTMENT<br>DETAIL REPORT OF SECURITIES TRANSACTIONS<br>DURING THE PERIOD 11/01/09 THROUGH 11/30/09<br>COMMON PENSION FD B (5142) -Cont. |                    |                                                          |                    |                |                 |                        |                |              | PAGE: |
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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY                                                                                                                                                            | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD       | RATE/<br>MATURITY  | PAR-OR-SHARES  | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS  | GAIN-OR-LOSS |       |
| PUR 45246       | 11/12/09<br>11/17/09                                                                                                                                                          | 717081CY<br>288277 | PFIZER INC NOTES<br>JP MORGAN                            | 7.2000<br>3/15/39  | 7,000,000.00   | 5.473<br>125.06 |                        | 8,754,690.00   |              |       |
| PUR 49715       | 11/17/09<br>11/24/09                                                                                                                                                          | 742651DJ<br>288307 | PRIVATE EXPORT FD CORP SEC<br>BANK OF AMERICA SECURITIES | 4.3000<br>12/15/21 | 25,000,000.00  | 4.373<br>99.319 |                        | 24,829,750.00  |              |       |
| PUR 49612       | 11/09/09<br>11/13/09                                                                                                                                                          | 744533BK<br>288265 | PUBLIC SERVICE CO OF OKLAHO<br>BARCLAYS CAPITAL INC      | 5.1500<br>12/01/19 | 12,000,000.00  | 5.186<br>99.717 |                        | 11,966,040.00  |              |       |
| PUR 49730       | 11/18/09<br>11/24/09                                                                                                                                                          | 744560AU<br>288307 | PSE&G SR SECURED NOTES<br>WELLS FARGO                    | 5.3750<br>11/01/39 | 7,000,000.00   | 5.397<br>99.679 |                        | 6,977,530.00   |              |       |
| PUR 49648       | 11/12/09<br>11/19/09                                                                                                                                                          | 755111BR<br>288289 | RAYTHEON CO NOTES<br>BANK OF AMERICA SECURITIES          | 4.4000<br>2/15/20  | 20,000,000.00  | 4.429<br>99.755 |                        | 19,951,000.00  |              |       |
| PUR 48939       | 10/21/09<br>11/04/09                                                                                                                                                          | 873547GW<br>288230 | TACOMA WASH WATER REV BAB<br>CITIGROUP/CITIBANK DOMESTIC | 5.7510<br>12/01/39 | 5,000,000.00   | 5.751<br>100.00 |                        | 5,000,000.00   |              |       |
| PUR 41590       | 11/13/09<br>11/18/09                                                                                                                                                          | 893830AF<br>288283 | TRANSOCEAN INC. NOTES<br>FTN MIDWEST SECURITIES          | 7.5000<br>4/15/31  | 2,000,000.00   | 5.989<br>118.08 |                        | 2,361,780.00   |              |       |
| PUR 42942       | 11/19/09<br>11/24/09                                                                                                                                                          | 893830AT<br>288307 | TRANSOCEAN INC SENIOR NOTES<br>UBS WARBURG LLC           | 6.8000<br>3/15/38  | 10,000,000.00  | 5.714<br>115.13 |                        | 11,513,800.00  |              |       |
| PUR 43637       | 11/17/09<br>11/20/09                                                                                                                                                          | 92343VAR<br>288295 | VERIZON COMM INC SR NOTES<br>BARCLAYS CAPITAL INC        | 8.9500<br>3/01/39  | 20,000,000.00  | 6.217<br>136.62 |                        | 27,324,600.00  |              |       |
| PUR 45066       | 10/30/09<br>11/04/09                                                                                                                                                          | 947075AF<br>288230 | WEATHERFORD INT'L LTD SENIO<br>BARCLAYS CAPITAL INC      | 9.6250<br>3/01/19  | 10,000,000.00  | 6.213<br>123.86 |                        | 12,386,000.00  |              |       |
| PUR 45066       | 11/24/09<br>11/30/09                                                                                                                                                          | 947075AF<br>288316 | WEATHERFORD INT'L LTD SENIO<br>BARCLAYS CAPITAL INC      | 9.6250<br>3/01/19  | 15,000,000.00  | 6.130<br>124.38 |                        | 18,657,900.00  |              |       |
| PUR 44574       | 11/13/09<br>11/18/09                                                                                                                                                          | 947075AG<br>288283 | WEATHERFORD INT'L LTD<br>CREDIT SUISSE SEC (USA) LLC     | 9.8750<br>3/01/39  | 10,000,000.00  | 7.391<br>129.57 |                        | 12,957,500.00  |              |       |
| -               | SUBTOTAL FIXED PURCHASES:                                                                                                                                                     |                    |                                                          |                    | 479,250,000.00 |                 |                        | 513,956,250.00 |              |       |
| -               | TOTAL FUND PURCHASES:                                                                                                                                                         |                    |                                                          |                    | 479,250,000.00 |                 |                        | 513,956,250.00 |              |       |

|                 |                                                                                                                                                                               |                    |                                                    |                   |               |                 |                        |               |              |       |
|-----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|-------|
| 5142            | STATE OF NEW JERSEY<br>DIVISION OF INVESTMENT<br>DETAIL REPORT OF SECURITIES TRANSACTIONS<br>DURING THE PERIOD 11/01/09 THROUGH 11/30/09<br>COMMON PENSION FD B (5142) -Cont. |                    |                                                    |                   |               |                 |                        |               |              | PAGE: |
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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY                                                                                                                                                            | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |       |
| -               |                                                                                                                                                                               |                    |                                                    |                   |               |                 |                        |               |              |       |

SALES OF FIXED INCOME SECURITIES

|               |                      |                    |                                                         |                    |                 |               |               |              |
|---------------|----------------------|--------------------|---------------------------------------------------------|--------------------|-----------------|---------------|---------------|--------------|
| SALE<br>38758 | 11/10/09<br>11/16/09 | 002819AB<br>288271 | ABBOTT LABS NOTES<br>STIFEL NICOLAUS                    | 5.6000<br>11/30/17 | 5.639<br>109.85 | 5,000,000.00  | 5,492,600.00  | 505,234.35   |
| SALE<br>38758 | 11/18/09<br>11/23/09 | 002819AB<br>288301 | ABBOTT LABS NOTES<br>CREDIT SUISSE SEC (USA) LLC        | 5.6000<br>11/30/17 | 5.639<br>110.55 | 10,000,000.00 | 11,055,900.00 | 1,080,986.54 |
| SALE<br>38193 | 10/30/09<br>11/04/09 | 046353AB<br>288230 | ASTRAZENECA PLC SR NOTES<br>GOLDMAN SACHS & COMPANY     | 5.9000<br>9/15/17  | 5.909<br>111.29 | 10,000,000.00 | 11,129,400.00 | 1,135,846.81 |
| SALE<br>48157 | 11/12/09<br>11/17/09 | 088281CB<br>288277 | BEXAR CNTY TEXAS BLD AMER B<br>MERRILL LYNCH (RESEARCH) | 6.6280<br>6/15/39  | 6.627<br>102.49 | 9,000,000.00  | 9,224,820.00  | 224,820.00   |
| SALE<br>37099 | 11/03/09<br>11/06/09 | 126408GK<br>288242 | CSX CORP NOTES<br>CREDIT SUISSE SEC (USA) LLC           | 6.1500<br>5/01/37  | 6.155<br>102.32 | 5,000,000.00  | 5,116,000.00  | 119,584.70   |
| SALE<br>38221 | 10/30/09<br>11/04/09 | 141781AW<br>288230 | CARGILL INC. BONDS<br>CITIGROUP GBL MKT(FMLY SALO       | 6.6250<br>9/15/37  | 6.643<br>109.09 | 10,000,000.00 | 10,909,200.00 | 932,980.91   |
| SALE<br>44945 | 10/30/09<br>11/04/09 | 166751AJ<br>288230 | CHEVRON CORP NOTES<br>BARCLAYS CAPITAL INC              | 4.9500<br>3/03/19  | 4.954<br>106.53 | 10,000,000.00 | 10,653,000.00 | 656,613.95   |
| SALE<br>44945 | 10/30/09<br>11/04/09 | 166751AJ<br>288230 | CHEVRON CORP NOTES<br>CREDIT SUISSE SEC (USA) LLC       | 4.9500<br>3/03/19  | 4.954<br>107.12 | 10,000,000.00 | 10,712,300.00 | 715,913.95   |
| SALE<br>48452 | 11/10/09<br>11/16/09 | 167505KH<br>288271 | CHICAGO ILL BD ED REV BDS B<br>BARCLAYS CAPITAL INC     | 6.1380<br>12/01/39 | 6.137<br>102.69 | 7,500,000.00  | 7,701,825.00  | 201,825.00   |
| SALE<br>47882 | 10/30/09<br>11/04/09 | 172311GB<br>288230 | CINCINNATI OHIO WATER BLDG<br>RBC CAPITAL (DOMESTIC)    | 6.4580<br>12/01/34 | 6.457<br>102.96 | 6,000,000.00  | 6,177,720.00  | 177,720.00   |
| SALE<br>34597 | 10/29/09<br>11/03/09 | 209111EM<br>288225 | CONSOLIDATED EDISON CO OF N<br>MIZUHO SECURITIES        | 6.2000<br>6/15/36  | 6.270<br>108.77 | 10,000,000.00 | 10,877,000.00 | 967,876.16   |
| SALE<br>34597 | 10/30/09<br>11/04/09 | 209111EM<br>288230 | CONSOLIDATED EDISON CO OF N<br>MIZUHO SECURITIES        | 6.2000<br>6/15/36  | 6.270<br>110.47 | 5,000,000.00  | 5,523,950.00  | 569,379.07   |

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|-----------------|----------------------|--------------------|------------------------------------------------------------|--------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>34597   | 11/04/09<br>11/09/09 | 209111EM<br>288248 | CONSOLIDATED EDISON CO OF N<br>MIZUHO SECURITIES           | 6.2000<br>6/15/36  | 8,000,000.00  | 6.270<br>108.54 |                        | 8,683,920.00  | 756,530.87   |
| SALE<br>30431   | 11/04/09<br>11/09/09 | 210371AF<br>288248 | CONSTELLATION ENERGY GROUP<br>CANTOR FITZGERALD SECURITIE  | 7.6000<br>4/01/32  | 10,000,000.00 | 6.183<br>107.87 |                        | 10,787,800.00 | -916,422.82  |
| SALE<br>30431   | 11/04/09<br>11/09/09 | 210371AF<br>288248 | CONSTELLATION ENERGY GROUP<br>CREDIT SUISSE SEC (USA) LLC  | 7.6000<br>4/01/32  | 10,000,000.00 | 6.183<br>108.21 |                        | 10,821,400.00 | -882,822.82  |
| SALE<br>25873   | 11/09/09<br>11/13/09 | 224044BH<br>288265 | COX COMMUNICATIONS, INC. NO<br>CANTOR FITZGERALD SECURITIE | 5.5000<br>10/01/15 | 7,500,000.00  | 5.581<br>106.77 |                        | 8,008,050.00  | 538,692.37   |
| SALE<br>42754   | 11/06/09<br>11/12/09 | 24422EQV<br>288259 | JOHN DEERE CAP CORP NOTES<br>DEUTSCHE BANK SECURITIES IN   | 5.7500<br>9/10/18  | 10,000,000.00 | 5.797<br>109.50 |                        | 10,950,500.00 | 983,498.87   |
| SALE<br>42754   | 11/12/09<br>11/17/09 | 24422EQV<br>288277 | JOHN DEERE CAP CORP NOTES<br>RBC CAPITAL (DOMESTIC)        | 5.7500<br>9/10/18  | 10,000,000.00 | 5.797<br>109.71 |                        | 10,971,400.00 | 1,004,392.59 |
| SALE<br>49215   | 11/16/09<br>11/19/09 | 25244SAF<br>288289 | DIAGEO FINANCE BV NOTES<br>CREDIT SUISSE SEC (USA) LLC     | 3.2500<br>1/15/15  | 5,000,000.00  | 3.336<br>100.80 |                        | 5,040,350.00  | 60,655.78    |
| SALE<br>38704   | 11/04/09<br>11/09/09 | 263534BQ<br>288248 | E.I. DUPONT DE NEMOURS SR.<br>MIZUHO SECURITIES            | 5.2500<br>12/15/16 | 10,000,000.00 | 5.378<br>107.16 |                        | 10,716,400.00 | 791,638.53   |
| SALE<br>37610   | 11/18/09<br>11/23/09 | 28264QGC<br>288301 | EKSPORTFINANS BONDS<br>CANTOR FITZGERALD SECURITIE         | 5.5000<br>6/26/17  | 25,000,000.00 | 5.298<br>109.26 |                        | 27,315,500.00 | 2,004,659.14 |
| SALE<br>44410   | 11/10/09<br>11/16/09 | 291011AY<br>288271 | EMERSON ELECTRIC CO NOTES<br>MIZUHO SECURITIES             | 4.8750<br>10/15/19 | 15,000,000.00 | 4.920<br>104.91 |                        | 15,736,650.00 | 790,000.65   |
| SALE<br>42272   | 10/29/09<br>11/03/09 | 45687AAA<br>288225 | INGERSOLL RAND FIN GUAR NOT<br>BTIG                        | 6.8750<br>8/15/18  | 10,000,000.00 | 6.895<br>109.83 |                        | 10,983,100.00 | 997,561.57   |
| SALE<br>48940   | 10/30/09<br>11/05/09 | 472719AJ<br>288236 | JEFF CNTY COLORADO BAB<br>LOOP CAPITAL                     | 6.2500<br>12/01/29 | 2,250,000.00  | 6.250<br>101.25 |                        | 2,278,125.00  | 28,125.00    |
| SALE<br>48471   | 11/17/09<br>11/20/09 | 494550BD<br>288295 | KINDER MORGAN ENERGY PARTNE<br>MORGAN STANLEY              | 6.5000<br>9/01/39  | 10,000,000.00 | 6.567<br>103.65 |                        | 10,365,700.00 | 454,621.75   |

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|-----------------|----------------------|--------------------|--------------------------------------------------------|--------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>48313   | 11/12/09<br>11/17/09 | 516823L3<br>288277 | LAREDO TEXAS BUILD AMERICA<br>LOOP CAPITAL             | 6.5660<br>2/15/39  | 4,000,000.00  | 6.565<br>101.03 |                        | 4,041,280.00  | 41,280.00    |
| SALE<br>48516   | 11/18/09<br>11/23/09 | 60636WNU<br>288301 | MISSOURI ST HIGHWAY BAB<br>GOLDMAN SACHS & COMPANY     | 5.4450<br>5/01/33  | 5,000,000.00  | 5.445<br>99.936 |                        | 4,996,800.00  | -3,200.00    |
| SALE<br>43975   | 10/30/09<br>11/04/09 | 666807AW<br>288230 | NORTHROP GRUMMAN CORP<br>CANTOR FITZGERALD SECURITIE   | 7.7500<br>2/15/31  | 5,000,000.00  | 6.256<br>127.51 |                        | 6,375,650.00  | 504,342.40   |
| SALE<br>40275   | 11/23/09<br>11/30/09 | 693304AL<br>288316 | PECO ENERGY CO 1ST MTG BDS<br>FTN Financial Securities | 5.3500<br>3/01/18  | 26,000,000.00 | 5.362<br>108.21 |                        | 28,136,940.00 | 2,159,038.93 |
| SALE<br>43463   | 11/12/09<br>11/17/09 | 693506BB<br>288277 | PPG INDUSTRIES SR NOTES<br>BTIG                        | 6.6500<br>3/15/18  | 15,000,000.00 | 8.741<br>109.88 |                        | 16,483,350.00 | 3,314,292.74 |
| SALE<br>43462   | 10/30/09<br>11/04/09 | 713448BJ<br>288230 | PEPSICO INC NOTES<br>CASTLE OAK SECURITIES             | 7.9000<br>11/01/18 | 10,000,000.00 | 5.547<br>125.78 |                        | 12,578,600.00 | 930,358.90   |
| SALE<br>24385   | 10/30/09<br>11/04/09 | 717081AQ<br>288230 | PFIZER INC. NOTES<br>BARCLAYS CAPITAL INC              | 4.6500<br>3/01/18  | 10,000,000.00 | 4.863<br>103.19 |                        | 10,319,900.00 | 465,007.13   |
| SALE<br>24385   | 11/12/09<br>11/17/09 | 717081AQ<br>288277 | PFIZER INC. NOTES<br>BARCLAYS CAPITAL INC              | 4.6500<br>3/01/18  | 15,000,000.00 | 4.863<br>103.54 |                        | 15,531,300.00 | 748,264.95   |
| SALE<br>38290   | 11/16/09<br>11/19/09 | 806605AJ<br>288289 | SCHERING PLOUGH CORP<br>CREDIT SUISSE SEC (USA) LLC    | 6.0000<br>9/15/17  | 10,000,000.00 | 6.066<br>112.64 |                        | 11,264,100.00 | 1,305,689.65 |
| SALE<br>38436   | 10/28/09<br>11/02/09 | 884903AZ<br>288216 | THOMSON CORPORATION<br>CHAPDELAINE                     | 5.7000<br>10/01/14 | 5,000,000.00  | 5.838<br>110.40 |                        | 5,520,050.00  | 549,425.34   |
| SALE<br>38436   | 10/28/09<br>11/02/09 | 884903AZ<br>288216 | THOMSON CORPORATION<br>JP MORGAN                       | 5.7000<br>10/01/14 | 10,000,000.00 | 5.838<br>110.38 |                        | 11,038,600.00 | 1,097,350.68 |
| SALE<br>43135   | 11/19/09<br>11/24/09 | 893830AS<br>288307 | TRANSOCEAN INC NOTES<br>UBS WARBURG LLC                | 6.0000<br>3/15/18  | 10,000,000.00 | 6.830<br>109.26 |                        | 10,926,600.00 | 1,447,306.17 |
| SALE<br>48508   | 10/30/09<br>11/04/09 | 897745BC<br>288230 | TROY UNIV ALABAMA BAB<br>OPPENHEIMER & CO., INC        | 6.4020<br>11/01/29 | 6,000,000.00  | 6.401<br>101.60 |                        | 6,096,360.00  | 96,360.00    |

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| TRXN/<br>INVNT#       | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD        | RATE/<br>MATURITY | PAR-OR-SHARES  | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS  | GAIN-OR-LOSS  |
|-----------------------|----------------------|--------------------|-----------------------------------------------------------|-------------------|----------------|-----------------|------------------------|----------------|---------------|
| SALE<br>48897         | 11/18/09<br>11/23/09 | 914440KK<br>288301 | UNIV OF MASS BUILD AUTH BAB<br>LOOP CAPITAL               | 6.5730<br>5/01/39 | 7,000,000.00   | 6.573<br>102.03 |                        | 7,142,520.00   | 142,520.00    |
| SALE<br>46951         | 11/04/09<br>11/09/09 | 917565LB<br>288248 | UTAH TRANS AUTH REV BDS 200<br>MERRILL LYNCH (RESEARCH)   | 5.9370<br>6/15/39 | 6,000,000.00   | 5.934<br>104.58 |                        | 6,275,280.00   | 275,280.00    |
| SALE<br>45372         | 11/17/09<br>11/20/09 | 92343VAU<br>288295 | VERIZON COMM INC NOTES<br>BARCLAYS CAPITAL INC            | 7.3500<br>4/01/39 | 20,000,000.00  | 7.494<br>119.04 |                        | 23,808,600.00  | 4,151,314.72  |
| SALE<br>38223         | 11/09/09<br>11/13/09 | 927804FC<br>288265 | VIRGINIA ELEC & PWR CO SR N<br>FTN Financial Securities   | 5.9500<br>9/15/17 | 5,000,000.00   | 6.442<br>109.90 |                        | 5,495,250.00   | 645,255.24    |
| SALE<br>38223         | 11/09/09<br>11/13/09 | 927804FC<br>288265 | VIRGINIA ELEC & PWR CO SR N<br>FTN Financial Securities   | 5.9500<br>9/15/17 | 10,000,000.00  | 6.442<br>109.92 |                        | 10,992,500.00  | 1,292,510.48  |
| SALE<br>39605         | 10/30/09<br>11/04/09 | 947074AJ<br>288230 | WEATHERFORD INT'S INC. SR N<br>FTN MIDWEST SECURITIES     | 6.3500<br>6/15/17 | 5,000,000.00   | 6.064<br>106.05 |                        | 5,302,600.00   | 216,898.51    |
| SALE<br>39605         | 11/04/09<br>11/09/09 | 947074AJ<br>288248 | WEATHERFORD INT'S INC. SR N<br>BARCLAYS CAPITAL INC       | 6.3500<br>6/15/17 | 10,000,000.00  | 6.064<br>105.62 |                        | 10,562,200.00  | 390,969.89    |
| SALE<br>39607         | 11/24/09<br>11/30/09 | 947074AK<br>288316 | WEATHERFORD INT'L INC. SR N<br>BANK OF AMERICA SECURITIES | 6.8000<br>6/15/37 | 5,000,000.00   | 6.408<br>100.95 |                        | 5,047,800.00   | -203,990.30   |
| SALE<br>36620         | 11/16/09<br>11/19/09 | 947075AB<br>288289 | WEATHERFORD INT'L LTD NOTES<br>BANK OF AMERICA SECURITIES | 6.5000<br>8/01/36 | 7,000,000.00   | 6.278<br>97.795 |                        | 6,845,650.00   | -353,557.34   |
| SALE<br>36620         | 11/24/09<br>11/30/09 | 947075AB<br>288316 | WEATHERFORD INT'L LTD NOTES<br>FTN MIDWEST SECURITIES     | 6.5000<br>8/01/36 | 10,000,000.00  | 6.278<br>97.336 |                        | 9,733,600.00   | -550,933.07   |
| SALE<br>40523         | 11/13/09<br>11/18/09 | 947075AE<br>288283 | WEATHERFORD INT'L LTD NOTES<br>FTN MIDWEST SECURITIES     | 7.0000<br>3/15/38 | 5,000,000.00   | 8.405<br>102.62 |                        | 5,131,300.00   | 886,823.36    |
| SUBTOTAL FIXED SALES: |                      |                    |                                                           |                   | 451,250,000.00 |                 |                        | 486,879,440.00 | 33,448,521.30 |
| TOTAL FUND SALES:     |                      |                    |                                                           |                   | 451,250,000.00 |                 |                        | 486,879,440.00 |               |

33,448,521.30

END OF REPORT FOR: COMMON PENSION FD B

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|--------------------------------------|----------------------|--------------------|---------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF STOCK AND OTHER EQUITIES |                      |                    |                                                         |                   |               |                 |                        |               |              |
| PUR<br>41467                         | 11/06/09<br>11/12/09 | 22002T10<br>423154 | CORPORATE OFFICE PROPERTIES<br>BLAYLOCK ROBERT VAN LLC  |                   | 14,000.00     | 33.798          | 140.00                 | 473,317.60    |              |
| PUR<br>41467                         | 11/24/09<br>11/30/09 | 22002T10<br>423210 | CORPORATE OFFICE PROPERTIES<br>MAGNA SECURITIES CORP    |                   | 15,000.00     | 33.843          | 150.00                 | 507,789.00    |              |
| PUR<br>41467                         | 11/24/09<br>11/30/09 | 22002T10<br>423210 | CORPORATE OFFICE PROPERTIES<br>WILLIAMS CAPITAL GROUP   |                   | 10,000.00     | 33.965          | 100.00                 | 339,745.00    |              |
| PUR<br>48864                         | 10/28/09<br>11/02/09 | 60972010<br>423124 | MONMOUTH REAL ESTATE INVNT<br>GOLDMAN SACHS & COMPANY   |                   | 1,900.00      | 6.697           | 57.00                  | 12,782.06     |              |
| PUR<br>48864                         | 11/03/09<br>11/06/09 | 60972010<br>423141 | MONMOUTH REAL ESTATE INVNT<br>MERRIMAN/OTC              |                   | 8,805.00      | 6.698           | 88.05                  | 59,063.06     |              |
| PUR<br>48864                         | 11/17/09<br>11/20/09 | 60972010<br>423183 | MONMOUTH REAL ESTATE INVNT<br>INSTINET (PORTAL)         |                   | 50,000.00     | 6.869           | 350.00                 | 343,805.00    |              |
| PUR<br>47624                         | 10/30/09<br>11/04/09 | 72925110<br>423132 | PLUM CREEK TIMBER CO INC<br>RAYMOND JAMES & ASSOCIATES, |                   | 15,000.00     | 31.701          | 600.00                 | 476,119.50    |              |
| PUR<br>48091                         | 11/17/09<br>11/20/09 | 85571B10<br>423183 | STARWOOD PPTY TRUST INC<br>MAGNA SECURITIES CORP        |                   | 2,200.00      | 19.892          | 22.00                  | 43,785.06     |              |
| PUR<br>48091                         | 11/18/09<br>11/23/09 | 85571B10<br>423189 | STARWOOD PPTY TRUST INC<br>ITG (CHANNEL)                |                   | 5,000.00      | 19.879          | 50.00                  | 99,446.50     |              |
| PUR<br>48091                         | 11/18/09<br>11/23/09 | 85571B10<br>423189 | STARWOOD PPTY TRUST INC<br>MAGNA SECURITIES CORP        |                   | 5,300.00      | 19.897          | 53.00                  | 105,508.16    |              |
| PUR<br>44124                         | 11/06/09<br>11/12/09 | 92904210<br>423154 | VORNADO REALTY TRUST<br>MAGNA SECURITIES CORP           |                   | 15,000.00     | 61.592          | 150.00                 | 924,036.00    |              |
| PUR<br>43957                         | 11/18/09<br>11/19/09 | 97639130<br>423038 | WINTHROP REALTY TRUST<br>TENDERED                       |                   | 31,640.00     | 9.050           |                        | 286,342.00    |              |
| SUBTOTAL STOCK PURCHASES:            |                      |                    |                                                         |                   | 173,845.00    |                 | 1,760.05               | 3,671,738.94  |              |
| TOTAL FUND PURCHASES:                |                      |                    |                                                         |                   | 173,845.00    |                 | 1,760.05               | 3,671,738.94  |              |

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| TRXN/<br>INVNT#                   | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS  |
|-----------------------------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| SALES OF STOCK AND OTHER EQUITIES |                      |                    |                                                    |                   |               |                 |                        |               |               |
| SALE<br>46439                     | 11/06/09<br>11/12/09 | 55448910<br>423155 | MACK CALI RLTY CORP<br>BLAYLOCK ROBERT VAN LLC     |                   | 15,000.00     | 29.936          | 11.55<br>150.00        | 448,879.95    | 73,879.95     |
| SALE<br>40578                     | 11/06/09<br>11/12/09 | 78440X10<br>423155 | SL GREEN REALTY CORP.<br>MAGNA SECURITIES CORP     |                   | 50,000.00     | 37.957          | 48.78<br>500.00        | 1,897,311.22  | -1,064,795.96 |
| SUBTOTAL STOCK SALES:             |                      |                    |                                                    |                   | 65,000.00     |                 | 60.33<br>650.00        | 2,346,191.17  | -             |
| TOTAL FUND SALES:                 |                      |                    |                                                    |                   | 65,000.00     |                 | 60.33<br>650.00        | 2,346,191.17  | -             |

END OF REPORT FOR: REIT COMMON PENSION FD A

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| TRXN/<br>INVNT#                      | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|--------------------------------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF STOCK AND OTHER EQUITIES |                      |                    |                                                    |                   |               |                 |                        |               |              |
| PUR<br>49792                         | 11/23/09<br>11/27/09 | 00206R10<br>423206 | AT&T INC<br>ICAP CORPORATES LLC                    |                   | 250,000.00    | 26.746          | 2,500.00               | 6,688,875.00  |              |
| PUR<br>49792                         | 11/23/09<br>11/27/09 | 00206R10<br>423206 | AT&T INC<br>PRINCETON SECURITIES GROUP             |                   | 250,000.00    | 26.742          | 2,500.00               | 6,687,900.00  |              |
| PUR<br>49792                         | 11/24/09<br>11/30/09 | 00206R10<br>423210 | AT&T INC<br>CABRERA                                |                   | 100,000.00    | 27.137          | 1,000.00               | 2,714,740.00  |              |
| PUR<br>49792                         | 11/24/09<br>11/30/09 | 00206R10<br>423210 | AT&T INC<br>JACKSON SECS                           |                   | 100,000.00    | 27.011          | 1,000.00               | 2,702,070.00  |              |
| PUR<br>49792                         | 11/24/09<br>11/30/09 | 00206R10<br>423210 | AT&T INC<br>MURIEL SEIBERT & CO                    |                   | 100,000.00    | 26.992          | 1,000.00               | 2,700,160.00  |              |
| PUR<br>49792                         | 11/24/09<br>11/30/09 | 00206R10<br>423210 | AT&T INC<br>PACIFIC AMERICAN SECURITIES            |                   | 100,000.00    | 27.163          | 1,000.00               | 2,717,270.00  |              |
| PUR<br>49792                         | 11/24/09<br>11/30/09 | 00206R10<br>423210 | AT&T INC<br>SANDGRAIN SECURITIES                   |                   | 100,000.00    | 27.004          | 1,000.00               | 2,701,350.00  |              |
| PUR<br>39882                         | 11/10/09<br>11/16/09 | 00282410<br>423162 | ABBOTT LABORATORIES<br>WILLIAMS CAPITAL GROUP      |                   | 20,000.00     | 52.618          | 200.00                 | 1,052,566.00  |              |
| PUR<br>39882                         | 11/20/09<br>11/25/09 | 00282410<br>423201 | ABBOTT LABORATORIES<br>BMO CAPITAL MARKETS/EXECUTI |                   | 20,000.00     | 53.208          | 200.00                 | 1,064,360.00  |              |
| PUR<br>39882                         | 11/23/09<br>11/27/09 | 00282410<br>423206 | ABBOTT LABORATORIES<br>BMO CAPITAL MARKETS/EXECUTI |                   | 20,000.00     | 53.091          | 200.00                 | 1,062,016.00  |              |
| PUR<br>39882                         | 11/24/09<br>11/30/09 | 00282410<br>423210 | ABBOTT LABORATORIES<br>BLAYLOCK ROBERT VAN LLC     |                   | 20,000.00     | 53.837          | 200.00                 | 1,076,934.00  |              |
| PUR<br>48821                         | 11/18/09<br>11/23/09 | 00817Y10<br>423189 | AETNA INC<br>MURIEL SEIBERT & CO                   |                   | 100,000.00    | 29.200          | 1,000.00               | 2,921,030.00  |              |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD         | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|------------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>48821    | 11/19/09<br>11/24/09 | 00817Y10<br>423195 | AETNA INC<br>MURIEL SEIBERT & CO                           |                   | 100,000.00    | 28.540          | 1,000.00               | 2,854,980.00  |              |
| PUR<br>48821    | 11/20/09<br>11/25/09 | 00817Y10<br>423201 | AETNA INC<br>MERIDIAN EQUITY PARTNERS                      |                   | 100,000.00    | 28.424          | 1,000.00               | 2,843,360.00  |              |
| PUR<br>48821    | 11/23/09<br>11/27/09 | 00817Y10<br>423206 | AETNA INC<br>ICAP CORPORATES LLC                           |                   | 100,000.00    | 29.467          | 1,000.00               | 2,947,650.00  |              |
| PUR<br>45095    | 10/30/09<br>11/04/09 | 01307810<br>423132 | ALBERTO-CULVER CO.<br>SANFORD BERNSTEIN & CO.              |                   | 30,000.00     | 26.902          | 1,200.00               | 808,245.00    |              |
| PUR<br>45095    | 11/02/09<br>11/05/09 | 01307810<br>423137 | ALBERTO-CULVER CO.<br>CITIGROUP/CITIBANK DOMESTIC          |                   | 30,000.00     | 27.063          | 1,200.00               | 813,099.00    |              |
| PUR<br>45095    | 11/05/09<br>11/10/09 | 01307810<br>423150 | ALBERTO-CULVER CO.<br>CITIGROUP/CITIBANK DOMESTIC          |                   | 30,000.00     | 27.415          | 1,200.00               | 823,653.00    |              |
| PUR<br>45095    | 11/10/09<br>11/16/09 | 01307810<br>423162 | ALBERTO-CULVER CO.<br>WILLIAMS CAPITAL GROUP               |                   | 20,000.00     | 28.003          | 200.00                 | 560,268.00    |              |
| PUR<br>49191    | 10/30/09<br>11/04/09 | 02942910<br>423132 | AMERICAN SCIENCE & ENGIN<br>BUCKINGHAM RESEARCH GROUP I    |                   | 15,000.00     | 66.144          | 450.00                 | 992,611.50    |              |
| PUR<br>49191    | 11/02/09<br>11/05/09 | 02942910<br>423137 | AMERICAN SCIENCE & ENGIN<br>BUCKINGHAM RESEARCH GROUP I    |                   | 5,000.00      | 66.157          | 150.00                 | 330,936.50    |              |
| PUR<br>49191    | 11/03/09<br>11/06/09 | 02942910<br>423141 | AMERICAN SCIENCE & ENGIN<br>BUCKINGHAM RESEARCH GROUP I    |                   | 15,000.00     | 68.237          | 450.00                 | 1,024,005.00  |              |
| PUR<br>49191    | 11/04/09<br>11/09/09 | 02942910<br>423145 | AMERICAN SCIENCE & ENGIN<br>BUCKINGHAM RESEARCH GROUP I    |                   | 5,000.00      | 68.925          | 150.00                 | 344,773.00    |              |
| PUR<br>47765    | 11/18/09<br>11/23/09 | 03042010<br>423189 | AMERICAN WATER WORKS CO INC<br>BMO CAPITAL MARKETS/EXECUTI |                   | 100,000.00    | 21.500          | 1,000.00               | 2,150,990.00  |              |
| PUR<br>47765    | 11/20/09<br>11/25/09 | 03042010<br>423201 | AMERICAN WATER WORKS CO INC<br>BLAYLOCK ROBERT VAN LLC     |                   | 40,000.00     | 21.300          | 400.00                 | 852,388.00    |              |



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| TRXN/<br>INVT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD       | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|----------------|----------------------|--------------------|----------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>47765   | 11/20/09<br>11/25/09 | 03042010<br>423201 | AMERICAN WATER WORKS CO INC<br>GRISWOLD COMPANY          |                   | 100,000.00    | 21.455          | 1,000.00               | 2,146,530.00  |              |
| PUR<br>48570   | 10/28/09<br>11/02/09 | 03760410<br>423124 | APOLLO GROUP A<br>SOLEIL SECURITIES CORP.                |                   | 30,000.00     | 59.214          | 900.00                 | 1,777,308.00  |              |
| PUR<br>48570   | 11/02/09<br>11/05/09 | 03760410<br>423137 | APOLLO GROUP A<br>BUCKINGHAM RESEARCH GROUP I            |                   | 10,000.00     | 57.783          | 300.00                 | 578,125.00    |              |
| PUR<br>48570   | 11/16/09<br>11/19/09 | 03760410<br>423179 | APOLLO GROUP A<br>MAGNA SECURITIES CORP                  |                   | 10,000.00     | 58.027          | 100.00                 | 580,373.00    |              |
| PUR<br>48570   | 11/20/09<br>11/25/09 | 03760410<br>423201 | APOLLO GROUP A<br>ITG (CHANNEL)                          |                   | 30,000.00     | 55.094          | 300.00                 | 1,653,114.00  |              |
| PUR<br>48570   | 11/23/09<br>11/27/09 | 03760410<br>423206 | APOLLO GROUP A<br>LABRANCHE/OTC                          |                   | 20,000.00     | 55.014          | 200.00                 | 1,100,482.00  |              |
| PUR<br>48570   | 11/24/09<br>11/30/09 | 03760410<br>423210 | APOLLO GROUP A<br>LABRANCHE/OTC                          |                   | 20,000.00     | 55.357          | 200.00                 | 1,107,330.00  |              |
| PUR<br>49024   | 10/28/09<br>11/02/09 | 04685W10<br>423124 | ATHENAHEALTH INC<br>SOLEIL SECURITIES CORP.              |                   | 20,000.00     | 36.146          | 600.00                 | 723,522.00    |              |
| PUR<br>49024   | 10/29/09<br>11/03/09 | 04685W10<br>423128 | ATHENAHEALTH INC<br>SOLEIL SECURITIES CORP.              |                   | 30,000.00     | 35.629          | 900.00                 | 1,069,776.00  |              |
| PUR<br>49024   | 10/30/09<br>11/04/09 | 04685W10<br>423132 | ATHENAHEALTH INC<br>BUCKINGHAM RESEARCH GROUP I          |                   | 30,000.00     | 37.926          | 900.00                 | 1,138,671.00  |              |
| PUR<br>49024   | 11/02/09<br>11/05/09 | 04685W10<br>423137 | ATHENAHEALTH INC<br>BUCKINGHAM RESEARCH GROUP I          |                   | 200.00        | 38.700          | 6.00                   | 7,746.00      |              |
| PUR<br>48472   | 11/02/09<br>11/05/09 | 04743P10<br>423137 | ATHEROS COMMUNICATIONS IN<br>BUCKINGHAM RESEARCH GROUP I |                   | 20,000.00     | 24.547          | 600.00                 | 491,540.00    |              |
| PUR<br>42925   | 11/02/09<br>11/05/09 | 08578910<br>423137 | BERRY PETROLEUM CO<br>CITIGROUP/CITIBANK DOMESTIC        |                   | 20,000.00     | 25.967          | 800.00                 | 520,134.00    |              |

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|----------------|----------------------|--------------------|---------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>47970   | 11/20/09<br>11/25/09 | 09062X10<br>423201 | BIOGEN IDEC INC<br>MERRIMAN/OTC                         |                   | 50,000.00     | 46.413          | 500.00                 | 2,321,145.00  |              |
| PUR<br>39897   | 11/16/09<br>11/19/09 | 11012210<br>423179 | BRISTOL-MYERS SQUIBB CO.<br>MERIDIAN EQUITY PARTNERS    |                   | 100,000.00    | 24.270          | 1,000.00               | 2,428,010.00  |              |
| PUR<br>39897   | 11/18/09<br>11/23/09 | 11012210<br>423189 | BRISTOL-MYERS SQUIBB CO.<br>GRISWOLD COMPANY            |                   | 100,000.00    | 24.131          | 1,000.00               | 2,414,100.00  |              |
| PUR<br>39897   | 11/24/09<br>11/30/09 | 11012210<br>423210 | BRISTOL-MYERS SQUIBB CO.<br>BMO CAPITAL MARKETS/EXECUTI |                   | 100,000.00    | 24.940          | 1,000.00               | 2,495,010.00  |              |
| PUR<br>48866   | 10/28/09<br>11/02/09 | 11844010<br>423124 | THE BUCKLE INC<br>RAYMOND JAMES & ASSOCIATES,           |                   | 20,000.00     | 30.583          | 800.00                 | 612,458.00    |              |
| PUR<br>48866   | 10/28/09<br>11/02/09 | 11844010<br>423124 | THE BUCKLE INC<br>RBC CAPITAL (DOMESTIC)                |                   | 20,000.00     | 29.900          | 800.00                 | 598,806.00    |              |
| PUR<br>48866   | 10/29/09<br>11/03/09 | 11844010<br>423128 | THE BUCKLE INC<br>RAYMOND JAMES & ASSOCIATES,           |                   | 30,000.00     | 30.419          | 1,200.00               | 913,767.00    |              |
| PUR<br>48866   | 10/30/09<br>11/04/09 | 11844010<br>423132 | THE BUCKLE INC<br>RAYMOND JAMES & ASSOCIATES,           |                   | 30,000.00     | 30.328          | 1,200.00               | 911,037.00    |              |
| PUR<br>48866   | 11/02/09<br>11/05/09 | 11844010<br>423137 | THE BUCKLE INC<br>CITIGROUP/CITIBANK DOMESTIC           |                   | 20,000.00     | 30.422          | 800.00                 | 609,236.00    |              |
| PUR<br>48866   | 11/03/09<br>11/06/09 | 11844010<br>423141 | THE BUCKLE INC<br>CITIGROUP/CITIBANK DOMESTIC           |                   | 20,000.00     | 30.586          | 800.00                 | 612,512.00    |              |
| PUR            | 11/04/09             | 11844010           | THE BUCKLE INC                                          |                   |               |                 |                        |               |              |

|                                             |                    |                    |                                                    |                   |               |                 |                        |               |              |
|---------------------------------------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| 48866                                       | 11/09/09           | 423145             | CITIGROUP/CITIBANK DOMESTIC                        |                   | 20,000.00     | 31.455          | 800.00                 | 629,898.00    |              |
| PUR                                         | 11/05/09           | 11844010           | THE BUCKLE INC                                     |                   |               |                 |                        |               |              |
| 48866                                       | 11/10/09           | 423150             | CITIGROUP/CITIBANK DOMESTIC                        |                   | 20,000.00     | 28.764          | 800.00                 | 576,084.00    |              |
| PUR                                         | 11/05/09           | 11844010           | THE BUCKLE INC                                     |                   |               |                 |                        |               |              |
| 48866                                       | 11/10/09           | 423150             | MAGNA SECURITIES CORP                              |                   | 20,000.00     | 29.805          | 200.00                 | 596,300.00    |              |
| STATE OF NEW JERSEY                         |                    |                    |                                                    |                   |               |                 |                        |               |              |
| DIVISION OF INVESTMENT                      |                    |                    |                                                    |                   |               |                 |                        |               |              |
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| DURING THE PERIOD 11/01/09 THROUGH 11/30/09 |                    |                    |                                                    |                   |               |                 |                        |               |              |
| MULTI SECTOR COMMON A (5162) -Cont.         |                    |                    |                                                    |                   |               |                 |                        |               |              |
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| -----                                       |                    |                    |                                                    |                   |               |                 |                        |               |              |
| TRXN/<br>INVT#                              | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                                       |                    |                    |                                                    |                   |               |                 |                        |               |              |
| -                                           |                    |                    |                                                    |                   |               |                 |                        |               |              |
| PUR                                         | 11/05/09           | 11844010           | THE BUCKLE INC                                     |                   | 20,000.00     | 30.300          | 200.00                 | 606,192.00    |              |
| 48866                                       | 11/10/09           | 423150             | MAGNA SECURITIES CORP                              |                   | -----         | =====           | -----                  | -----         | -----        |
| -                                           |                    |                    |                                                    |                   |               |                 |                        |               |              |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL:          |                    |                    |                                                    |                   | 40,000.00     | 30.052          | 400.00                 | 1,202,492.00  |              |
| PUR                                         | 11/06/09           | 11844010           | THE BUCKLE INC                                     |                   | 20,000.00     | 30.134          | 200.00                 | 602,870.00    |              |
| 48866                                       | 11/12/09           | 423154             | MAGNA SECURITIES CORP                              |                   |               |                 |                        |               |              |
| PUR                                         | 11/11/09           | 11844010           | THE BUCKLE INC                                     |                   | 20,000.00     | 30.237          | 200.00                 | 604,936.00    |              |
| 48866                                       | 11/16/09           | 423166             | BLAYLOCK ROBERT VAN LLC                            |                   |               |                 |                        |               |              |
| PUR                                         | 11/12/09           | 11844010           | THE BUCKLE INC                                     |                   | 20,000.00     | 28.958          | 200.00                 | 579,352.00    |              |
| 48866                                       | 11/17/09           | 423170             | WILLIAMS CAPITAL GROUP                             |                   |               |                 |                        |               |              |
| PUR                                         | 11/13/09           | 11844010           | THE BUCKLE INC                                     |                   | 20,000.00     | 28.842          | 200.00                 | 577,034.00    |              |
| 48866                                       | 11/18/09           | 423175             | BLAYLOCK ROBERT VAN LLC                            |                   |               |                 |                        |               |              |
| PUR                                         | 11/20/09           | 11844010           | THE BUCKLE INC                                     |                   | 20,000.00     | 28.296          | 200.00                 | 566,116.00    |              |
| 48866                                       | 11/25/09           | 423201             | BMO CAPITAL MARKETS/EXECUTI                        |                   |               |                 |                        |               |              |
| PUR                                         | 11/02/09           | 12526910           | CF INDUSTRIES HOLDINGS INC                         |                   | 30,000.00     | 83.072          | 1,200.00               | 2,493,357.00  |              |
| 46083                                       | 11/05/09           | 423137             | CITIGROUP/CITIBANK DOMESTIC                        |                   |               |                 |                        |               |              |
| PUR                                         | 11/05/09           | 12526910           | CF INDUSTRIES HOLDINGS INC                         |                   | 20,000.00     | 79.883          | 800.00                 | 1,598,464.00  |              |
| 46083                                       | 11/10/09           | 423150             | CITIGROUP/CITIBANK DOMESTIC                        |                   |               |                 |                        |               |              |
| PUR                                         | 11/05/09           | 12526910           | CF INDUSTRIES HOLDINGS INC                         |                   | 20,000.00     | 79.426          | 200.00                 | 1,588,724.00  |              |
| 46083                                       | 11/10/09           | 423150             | MAGNA SECURITIES CORP                              |                   |               |                 |                        |               |              |
| PUR                                         | 11/11/09           | 12526910           | CF INDUSTRIES HOLDINGS INC                         |                   | 10,000.00     | 78.558          | 100.00                 | 785,683.00    |              |
| 46083                                       | 11/16/09           | 423166             | BLAYLOCK ROBERT VAN LLC                            |                   |               |                 |                        |               |              |
| PUR                                         | 11/20/09           | 12526910           | CF INDUSTRIES HOLDINGS INC                         |                   | 20,000.00     | 82.255          | 200.00                 | 1,645,292.00  |              |
| 46083                                       | 11/25/09           | 423201             | BMO CAPITAL MARKETS/EXECUTI                        |                   |               |                 |                        |               |              |
| STATE OF NEW JERSEY                         |                    |                    |                                                    |                   |               |                 |                        |               |              |
| DIVISION OF INVESTMENT                      |                    |                    |                                                    |                   |               |                 |                        |               |              |
| DETAIL REPORT OF SECURITIES TRANSACTIONS    |                    |                    |                                                    |                   |               |                 |                        |               |              |
| DURING THE PERIOD 11/01/09 THROUGH 11/30/09 |                    |                    |                                                    |                   |               |                 |                        |               |              |
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| 80                                          |                    |                    |                                                    |                   |               |                 |                        |               |              |
| -----                                       |                    |                    |                                                    |                   |               |                 |                        |               |              |
| TRXN/<br>INVT#                              | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                                       |                    |                    |                                                    |                   |               |                 |                        |               |              |
| -                                           |                    |                    |                                                    |                   |               |                 |                        |               |              |
| PUR                                         | 11/23/09           | 12526910           | CF INDUSTRIES HOLDINGS INC                         |                   | 20,000.00     | 83.812          | 200.00                 | 1,676,434.00  |              |
| 46083                                       | 11/27/09           | 423206             | WILLIAMS CAPITAL GROUP                             |                   |               |                 |                        |               |              |
| PUR                                         | 11/24/09           | 12526910           | CF INDUSTRIES HOLDINGS INC                         |                   | 10,000.00     | 82.726          | 100.00                 | 827,358.00    |              |
| 46083                                       | 11/30/09           | 423210             | BLAYLOCK ROBERT VAN LLC                            |                   |               |                 |                        |               |              |
| PUR                                         | 11/05/09           | 12665010           | CVS CORP                                           |                   | 100,000.00    | 28.867          | 1,000.00               | 2,887,670.00  |              |
| 49563                                       | 11/10/09           | 423150             | BLAYLOCK ROBERT VAN LLC                            |                   |               |                 |                        |               |              |
| PUR                                         | 11/05/09           | 12665010           | CVS CORP                                           |                   | 100,000.00    | 28.521          | 1,000.00               | 2,853,080.00  |              |
| 49563                                       | 11/10/09           | 423150             | BMO CAPITAL MARKETS/EXECUTI                        |                   |               |                 |                        |               |              |
| PUR                                         | 11/05/09           | 12665010           | CVS CORP                                           |                   | 100,000.00    | 28.933          | 1,000.00               | 2,894,330.00  |              |
| 49563                                       | 11/10/09           | 423150             | GRISWOLD COMPANY                                   |                   |               |                 |                        |               |              |
| PUR                                         | 11/05/09           | 12665010           | CVS CORP                                           |                   | 100,000.00    | 28.560          | 1,000.00               | 2,856,970.00  |              |
| 49563                                       | 11/10/09           | 423150             | ICAP CORPORATES LLC                                |                   |               |                 |                        |               |              |
| PUR                                         | 11/05/09           | 12665010           | CVS CORP                                           |                   | 100,000.00    | 28.649          | 1,000.00               | 2,865,900.00  |              |
| 49563                                       | 11/10/09           | 423150             | MERIDIAN EQUITY PARTNERS                           |                   |               |                 |                        |               |              |
| PUR                                         | 11/05/09           | 12665010           | CVS CORP                                           |                   | 100,000.00    | 28.589          | 1,000.00               | 2,859,850.00  |              |
| 49563                                       | 11/10/09           | 423150             | PRINCETON SECURITIES GROUP                         |                   |               |                 |                        |               |              |
| PUR                                         | 11/05/09           | 12665010           | CVS CORP                                           |                   |               |                 |                        |               |              |

|       |          |          |                             |            |        |          |              |  |
|-------|----------|----------|-----------------------------|------------|--------|----------|--------------|--|
| 49563 | 11/10/09 | 423150   | WILLIAMS CAPITAL GROUP      | 100,000.00 | 28.654 | 1,000.00 | 2,866,360.00 |  |
| PUR   | 11/06/09 | 12665010 | CVS CORP                    |            |        |          |              |  |
| 49563 | 11/12/09 | 423154   | BMO CAPITAL MARKETS/EXECUTI | 16,513.00  | 29.500 | 165.13   | 487,298.63   |  |
| PUR   | 11/06/09 | 12665010 | CVS CORP                    |            |        |          |              |  |
| 49563 | 11/12/09 | 423154   | MAGNA SECURITIES CORP       | 73,394.00  | 29.420 | 733.94   | 2,159,978.08 |  |
| PUR   | 11/06/09 | 12665010 | CVS CORP                    |            |        |          |              |  |
| 49563 | 11/12/09 | 423154   | MERIDIAN EQUITY PARTNERS    | 55,047.00  | 29.491 | 550.47   | 1,623,958.06 |  |
| PUR   | 11/06/09 | 12665010 | CVS CORP                    |            |        |          |              |  |
| 49563 | 11/12/09 | 423154   | WILLIAMS CAPITAL GROUP      | 55,046.00  | 29.488 | 550.46   | 1,623,741.40 |  |

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|-----------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR             | 11/09/09           | 12665010           | CVS CORP                                           |                   |               |                 |                        |               |              |
| 49563           | 11/13/09           | 423158             | MAGNA SECURITIES CORP                              |                   | 100,000.00    | 30.268          | 1,000.00               | 3,027,770.00  |              |
| PUR             | 11/05/09           | 12960310           | CALGON CARBON CORP                                 |                   |               |                 |                        |               |              |
| 46471           | 11/10/09           | 423150             | MAGNA SECURITIES CORP                              |                   | 30,000.00     | 13.824          | 300.00                 | 415,023.00    |              |
| PUR             | 11/06/09           | 12960310           | CALGON CARBON CORP                                 |                   |               |                 |                        |               |              |
| 46471           | 11/12/09           | 423154             | MAGNA SECURITIES CORP                              |                   | 30,000.00     | 14.737          | 300.00                 | 442,407.00    |              |
| PUR             | 11/23/09           | 15670810           | CEPHALON                                           |                   |               |                 |                        |               |              |
| 49789           | 11/27/09           | 423206             | ITG (CHANNEL)                                      |                   | 50,000.00     | 54.465          | 500.00                 | 2,723,745.00  |              |
| PUR             | 11/23/09           | 15670810           | CEPHALON                                           |                   |               |                 |                        |               |              |
| 49789           | 11/27/09           | 423206             | MAGNA SECURITIES CORP                              |                   | 100,000.00    | 54.732          | 1,000.00               | 5,474,180.00  |              |
| PUR             | 11/23/09           | 15670810           | CEPHALON                                           |                   |               |                 |                        |               |              |
| 49789           | 11/27/09           | 423206             | MERRIMAN/OTC                                       |                   | 70,000.00     | 54.843          | 700.00                 | 3,839,738.00  |              |
| PUR             | 11/24/09           | 15670810           | CEPHALON                                           |                   |               |                 |                        |               |              |
| 49789           | 11/30/09           | 423210             | LABRANCHE/OTC                                      |                   | 30,000.00     | 54.904          | 300.00                 | 1,647,429.00  |              |
| PUR             | 10/30/09           | 15678210           | CERNER CORP.                                       |                   |               |                 |                        |               |              |
| 43671           | 11/04/09           | 423132             | MERRIMAN/OTC                                       |                   | 20,000.00     | 75.945          | 200.00                 | 1,519,104.00  |              |
| PUR             | 11/05/09           | 15678210           | CERNER CORP.                                       |                   |               |                 |                        |               |              |
| 43671           | 11/10/09           | 423150             | BUCKINGHAM RESEARCH GROUP I                        |                   | 10,000.00     | 76.984          | 300.00                 | 770,144.00    |              |
| PUR             | 11/06/09           | 15678210           | CERNER CORP.                                       |                   |               |                 |                        |               |              |
| 43671           | 11/12/09           | 423154             | LABRANCHE/OTC                                      |                   | 20,000.00     | 77.306          | 200.00                 | 1,546,324.00  |              |
| PUR             | 11/09/09           | 15678210           | CERNER CORP.                                       |                   |               |                 |                        |               |              |
| 43671           | 11/13/09           | 423158             | SUSQUEHANNA/OTC                                    |                   | 7,300.00      | 79.008          | 73.00                  | 576,830.67    |              |
| PUR             | 11/10/09           | 15678210           | CERNER CORP.                                       |                   |               |                 |                        |               |              |
| 43671           | 11/16/09           | 423162             | SUSQUEHANNA/OTC                                    |                   | 2,700.00      | 79.408          | 27.00                  | 214,428.60    |              |
| PUR             | 11/18/09           | 15678210           | CERNER CORP.                                       |                   |               |                 |                        |               |              |
| 43671           | 11/23/09           | 423189             | MAGNA SECURITIES CORP                              |                   | 10,000.00     | 77.620          | 100.00                 | 776,300.00    |              |

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|-----------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR             | 11/20/09           | 15678210           | CERNER CORP.                                       |                   |               |                 |                        |               |              |
| 43671           | 11/25/09           | 423201             | MERRIMAN/OTC                                       |                   | 10,000.00     | 75.626          | 100.00                 | 756,358.00    |              |
| PUR             | 10/29/09           | 16516710           | CHESAPEAKE ENERGY CORP.                            |                   |               |                 |                        |               |              |
| 41852           | 11/03/09           | 423128             | JP MORGAN                                          |                   | 100,000.00    | 25.810          | 4,000.00               | 2,585,030.00  |              |
| PUR             | 10/29/09           | 17275R10           | CISCO SYSTEMS INC                                  |                   |               |                 |                        |               |              |
| 39905           | 11/03/09           | 423128             | BUCKINGHAM RESEARCH GROUP I                        |                   | 100,000.00    | 23.318          | 3,000.00               | 2,334,840.00  |              |
| PUR             | 11/11/09           | 17275R10           | CISCO SYSTEMS INC                                  |                   |               |                 |                        |               |              |
| 39905           | 11/16/09           | 423166             | LABRANCHE/OTC                                      |                   | 100,000.00    | 23.883          | 1,000.00               | 2,389,330.00  |              |
| PUR             | 11/12/09           | 17275R10           | CISCO SYSTEMS INC                                  |                   |               |                 |                        |               |              |
| 39905           | 11/17/09           | 423170             | LABRANCHE/OTC                                      |                   | 100,000.00    | 23.583          | 1,000.00               | 2,359,280.00  |              |
| PUR             | 11/12/09           | 17275R10           | CISCO SYSTEMS INC                                  |                   |               |                 |                        |               |              |
| 39905           | 11/17/09           | 423170             | MAGNA SECURITIES CORP                              |                   | 100,000.00    | 23.366          | 1,000.00               | 2,337,570.00  |              |

|           |                      |                    |                                                            |            |        |           |              |
|-----------|----------------------|--------------------|------------------------------------------------------------|------------|--------|-----------|--------------|
| PUR 49783 | 11/20/09<br>11/25/09 | 18911Q10<br>423201 | CLOUD PEAK ENERGY INC<br>CREDIT SUISSE SEC (USA) LLC       | 250,000.00 | 14.504 | 10,000.00 | 3,635,950.00 |
| PUR 49783 | 11/20/09<br>11/25/09 | 18911Q10<br>423201 | CLOUD PEAK ENERGY INC<br>MORGAN STANLEY                    | 250,000.00 | 14.520 | 10,000.00 | 3,639,975.00 |
| PUR 49783 | 11/24/09<br>11/30/09 | 18911Q10<br>423210 | CLOUD PEAK ENERGY INC<br>JACKSON SECS                      | 100,000.00 | 14.356 | 1,000.00  | 1,436,640.00 |
| PUR 47108 | 10/30/09<br>11/04/09 | 19210850<br>423132 | COEUR D'ALENE MINES CORP ID<br>SANFORD BERNSTEIN & CO.     | 20,000.00  | 19.957 | 800.00    | 399,944.00   |
| PUR 47108 | 11/02/09<br>11/05/09 | 19210850<br>423137 | COEUR D'ALENE MINES CORP ID<br>CITIGROUP/CITIBANK DOMESTIC | 20,000.00  | 20.738 | 800.00    | 415,562.00   |
| PUR 42814 | 11/20/09<br>11/25/09 | 19259P30<br>423201 | COINSTAR INC.<br>ITG (CHANNEL)                             | 5,000.00   | 26.252 | 50.00     | 131,310.50   |
| PUR 42814 | 11/20/09<br>11/25/09 | 19259P30<br>423201 | COINSTAR INC.<br>MERRIMAN/OTC                              | 15,000.00  | 26.258 | 150.00    | 394,017.00   |

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|-----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 48191       | 10/28/09<br>11/02/09 | 25470M10<br>423124 | DISH NETWORKS<br>SOLEIL SECURITIES CORP.           |                   | 100,000.00    | 17.516          | 3,000.00               | 1,754,580.00  |              |
| PUR 48191       | 11/18/09<br>11/23/09 | 25470M10<br>423189 | DISH NETWORKS<br>CASTLE OAK SECURITIES             |                   | 100,000.00    | 19.880          | 1,000.00               | 1,988,950.00  |              |
| PUR 48191       | 11/19/09<br>11/24/09 | 25470M10<br>423195 | DISH NETWORKS<br>CASTLE OAK SECURITIES             |                   | 100,000.00    | 19.778          | 1,000.00               | 1,978,770.00  |              |
| PUR 49209       | 11/02/09<br>11/05/09 | 26864810<br>423137 | EMC CORP MASS<br>CITIGROUP/CITIBANK DOMESTIC       |                   | 300,000.00    | 16.370          | 12,000.00              | 4,922,970.00  |              |
| PUR 49209       | 11/03/09<br>11/06/09 | 26864810<br>423141 | EMC CORP MASS<br>CITIGROUP/CITIBANK DOMESTIC       |                   | 200,000.00    | 16.351          | 8,000.00               | 3,278,200.00  |              |
| PUR 49209       | 11/12/09<br>11/17/09 | 26864810<br>423170 | EMC CORP MASS<br>MERIDIAN EQUITY PARTNERS          |                   | 100,000.00    | 16.805          | 1,000.00               | 1,681,480.00  |              |
| PUR 49209       | 11/16/09<br>11/19/09 | 26864810<br>423179 | EMC CORP MASS<br>GRISWOLD COMPANY                  |                   | 100,000.00    | 17.128          | 1,000.00               | 1,713,800.00  |              |
| PUR 48402       | 10/28/09<br>11/02/09 | 26969P10<br>423124 | EAGLE MATERIALS INC<br>RAYMOND JAMES & ASSOCIATES, |                   | 30,000.00     | 24.871          | 1,200.00               | 747,327.00    |              |
| PUR 48402       | 10/30/09<br>11/04/09 | 26969P10<br>423132 | EAGLE MATERIALS INC<br>RAYMOND JAMES & ASSOCIATES, |                   | 20,000.00     | 24.913          | 800.00                 | 499,054.00    |              |
| PUR 48402       | 11/02/09<br>11/05/09 | 26969P10<br>423137 | EAGLE MATERIALS INC<br>CITIGROUP/CITIBANK DOMESTIC |                   | 20,000.00     | 25.195          | 800.00                 | 504,692.00    |              |
| PUR 48402       | 11/05/09<br>11/10/09 | 26969P10<br>423150 | EAGLE MATERIALS INC<br>CITIGROUP/CITIBANK DOMESTIC |                   | 20,000.00     | 25.352          | 800.00                 | 507,836.00    |              |
| PUR 48727       | 10/28/09<br>11/02/09 | 29267A20<br>423124 | ENER1 INC<br>RAYMOND JAMES & ASSOCIATES,           |                   | 30,000.00     | 5.474           | 1,200.00               | 165,432.00    |              |
| PUR 48727       | 10/28/09<br>11/02/09 | 29267A20<br>423124 | ENER1 INC<br>RBC CAPITAL (DOMESTIC)                |                   | 20,000.00     | 5.175           | 800.00                 | 104,298.00    |              |

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|-----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 48727       | 10/30/09<br>11/04/09 | 29267A20<br>423132 | ENER1 INC<br>RAYMOND JAMES & ASSOCIATES,           |                   | 20,000.00     | 5.070           | 800.00                 | 102,198.00    |              |
| PUR 48727       | 11/02/09<br>11/05/09 | 29267A20<br>423137 | ENER1 INC<br>CITIGROUP/CITIBANK DOMESTIC           |                   | 20,000.00     | 5.018           | 800.00                 | 101,156.00    |              |
| PUR 48727       | 11/03/09<br>11/06/09 | 29267A20<br>423141 | ENER1 INC<br>CITIGROUP/CITIBANK DOMESTIC           |                   | 20,000.00     | 5.270           | 800.00                 | 106,206.00    |              |
| PUR 48727       | 11/05/09<br>11/10/09 | 29267A20<br>423150 | ENER1 INC<br>CITIGROUP/CITIBANK DOMESTIC           |                   | 20,000.00     | 5.351           | 800.00                 | 107,818.00    |              |

|              |                      |                    |                                                            |           |        |        |              |
|--------------|----------------------|--------------------|------------------------------------------------------------|-----------|--------|--------|--------------|
| PUR<br>48727 | 11/06/09<br>11/12/09 | 29267A20<br>423154 | ENER1 INC<br>MAGNA SECURITIES CORP                         | 20,000.00 | 5.391  | 200.00 | 108,014.00   |
| PUR<br>39918 | 11/11/09<br>11/16/09 | 29363910<br>423166 | ENTERCOM COMMUNICATIONS COR<br>BLAYLOCK ROBERT VAN LLC     | 20,000.00 | 6.684  | 200.00 | 133,882.00   |
| PUR<br>39918 | 11/20/09<br>11/25/09 | 29363910<br>423201 | ENTERCOM COMMUNICATIONS COR<br>BLAYLOCK ROBERT VAN LLC     | 10,000.00 | 6.301  | 100.00 | 63,108.00    |
| PUR<br>39916 | 11/11/09<br>11/16/09 | 29380T10<br>423166 | ENTERTAINMENT PROPERTIES TR<br>BLAYLOCK ROBERT VAN LLC     | 20,000.00 | 31.292 | 200.00 | 626,034.00   |
| PUR<br>39916 | 11/12/09<br>11/17/09 | 29380T10<br>423170 | ENTERTAINMENT PROPERTIES TR<br>WILLIAMS CAPITAL GROUP      | 20,000.00 | 31.283 | 200.00 | 625,854.00   |
| PUR<br>39916 | 11/20/09<br>11/25/09 | 29380T10<br>423201 | ENTERTAINMENT PROPERTIES TR<br>BMO CAPITAL MARKETS/EXECUTI | 20,000.00 | 30.796 | 200.00 | 616,112.00   |
| PUR<br>39916 | 11/23/09<br>11/27/09 | 29380T10<br>423206 | ENTERTAINMENT PROPERTIES TR<br>WILLIAMS CAPITAL GROUP      | 10,000.00 | 31.845 | 100.00 | 318,552.00   |
| PUR<br>48536 | 11/10/09<br>11/16/09 | 30257110<br>423162 | FPL GROUP INC<br>WILLIAMS CAPITAL GROUP                    | 20,000.00 | 50.659 | 200.00 | 1,013,378.00 |
| PUR<br>48536 | 11/23/09<br>11/27/09 | 30257110<br>423206 | FPL GROUP INC<br>WILLIAMS CAPITAL GROUP                    | 10,000.00 | 51.917 | 100.00 | 519,268.00   |

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| -----           | -----                |                    |                                                       |                   |               |                 |                        |               |              |
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| -----           | -----                | -----              | -----                                                 | -----             | -----         | -----           | -----                  | -----         | -----        |
| -               |                      |                    |                                                       |                   |               |                 |                        |               |              |
| PUR<br>49745    | 11/17/09<br>11/23/09 | 34959E10<br>423193 | FORTINET INC<br>DEUTSCHE BANK AG (DOMESTIC)           |                   | 8,625.00      | 12.500          |                        | 107,812.50    |              |
| PUR<br>49745    | 11/17/09<br>11/23/09 | 34959E10<br>423193 | FORTINET INC<br>JMP SECURITIES                        |                   | 1,500.00      | 12.500          |                        | 18,750.00     |              |
| PUR<br>49745    | 11/17/09<br>11/23/09 | 34959E10<br>423193 | FORTINET INC<br>JP MORGAN                             |                   | 19,500.00     | 12.500          |                        | 243,750.00    |              |
| PUR<br>49745    | 11/17/09<br>11/23/09 | 34959E10<br>423193 | FORTINET INC<br>MORGAN STANLEY                        |                   | 22,250.00     | 12.500          |                        | 278,125.00    |              |
| PUR<br>49745    | 11/17/09<br>11/23/09 | 34959E10<br>423193 | FORTINET INC<br>RBC CAPITAL (DOMESTIC)                |                   | 3,750.00      | 12.500          |                        | 46,875.00     |              |
| PUR<br>49745    | 11/17/09<br>11/23/09 | 34959E10<br>423193 | FORTINET INC<br>ROBERT W. BAIRD & CO INC              |                   | 3,750.00      | 12.500          |                        | 46,875.00     |              |
| PUR<br>49745    | 11/17/09<br>11/23/09 | 34959E10<br>423193 | FORTINET INC<br>SIGNAL HILL CAPITAL                   |                   | 1,125.00      | 12.500          |                        | 14,062.50     |              |
| PUR<br>49745    | 11/17/09<br>11/23/09 | 34959E10<br>423193 | FORTINET INC<br>THINKPANMURE LLC                      |                   | 4,500.00      | 12.500          |                        | 56,250.00     |              |
| PUR<br>48126    | 10/28/09<br>11/02/09 | 35952W10<br>423124 | FUEL SYSTEMS SOLUTIONS INC<br>SOLEIL SECURITIES CORP. |                   | 20,000.00     | 31.000          | 600.00                 | 620,598.00    |              |
| PUR<br>39923    | 11/17/09<br>11/20/09 | 36960410<br>423183 | GENERAL ELECTRIC CO.<br>STURDIVANT/EXECUTION          |                   | 72,636.00     | 15.998          | 726.36                 | 1,162,720.77  |              |
| PUR<br>39923    | 11/18/09<br>11/23/09 | 36960410<br>423189 | GENERAL ELECTRIC CO.<br>STURDIVANT/EXECUTION          |                   | 27,364.00     | 16.000          | 273.64                 | 438,097.64    |              |
| PUR<br>39928    | 11/10/09<br>11/16/09 | 43575830<br>423162 | HOLLY CORP.<br>WILLIAMS CAPITAL GROUP                 |                   | 40,000.00     | 28.250          | 400.00                 | 1,130,396.00  |              |
| PUR<br>39928    | 11/11/09<br>11/16/09 | 43575830<br>423166 | HOLLY CORP.<br>BLAYLOCK ROBERT VAN LLC                |                   | 20,000.00     | 28.747          | 200.00                 | 575,132.00    |              |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----           | -----                | -----              | -----                                              | -----             | -----         | -----           | -----                  | -----         | -----        |
| -               |                      |                    |                                                    |                   |               |                 |                        |               |              |
| PUR<br>39928    | 11/12/09<br>11/17/09 | 43575830<br>423170 | HOLLY CORP.<br>WILLIAMS CAPITAL GROUP              |                   | 20,000.00     | 28.215          | 200.00                 | 564,508.00    |              |
| PUR             | 11/20/09             | 43575830           | HOLLY CORP.                                        |                   |               |                 |                        |               |              |

|       |          |          |                             |            |        |          |              |
|-------|----------|----------|-----------------------------|------------|--------|----------|--------------|
| 39928 | 11/25/09 | 423201   | BLAYLOCK ROBERT VAN LLC     | 50,000.00  | 26.148 | 500.00   | 1,307,915.00 |
| PUR   | 11/16/09 | 45091110 | ITT CORP.                   |            |        |          |              |
| 39934 | 11/19/09 | 423179   | WILLIAMS CAPITAL GROUP      | 20,000.00  | 53.122 | 200.00   | 1,062,648.00 |
| PUR   | 11/20/09 | 45091110 | ITT CORP.                   |            |        |          |              |
| 39934 | 11/25/09 | 423201   | WILLIAMS CAPITAL GROUP      | 20,000.00  | 50.267 | 200.00   | 1,005,540.00 |
| PUR   | 11/23/09 | 45091110 | ITT CORP.                   |            |        |          |              |
| 39934 | 11/27/09 | 423206   | WILLIAMS CAPITAL GROUP      | 10,000.00  | 51.604 | 100.00   | 516,140.00   |
| PUR   | 10/30/09 | 46069010 | INTERPUBLIC GROUP OF COS IN |            |        |          |              |
| 48102 | 11/04/09 | 423132   | CITIGROUP/CITIBANK DOMESTIC | 100,000.00 | 6.046  | 4,000.00 | 608,560.00   |
| PUR   | 10/30/09 | 46069010 | INTERPUBLIC GROUP OF COS IN |            |        |          |              |
| 48102 | 11/04/09 | 423132   | COWEN AND CO., LLC          | 100,000.00 | 6.265  | 4,000.00 | 630,470.00   |
| PUR   | 11/02/09 | 46069010 | INTERPUBLIC GROUP OF COS IN |            |        |          |              |
| 48102 | 11/05/09 | 423137   | COWEN AND CO., LLC          | 100,000.00 | 5.976  | 4,000.00 | 601,640.00   |
| PUR   | 11/04/09 | 46069010 | INTERPUBLIC GROUP OF COS IN |            |        |          |              |
| 48102 | 11/09/09 | 423145   | COWEN AND CO., LLC          | 100,000.00 | 6.268  | 4,000.00 | 630,780.00   |
| PUR   | 11/06/09 | 46575420 | I2 TECHNOLOGIES             |            |        |          |              |
| 49589 | 11/12/09 | 423154   | LABRANCHE/OTC               | 100,000.00 | 17.869 | 1,000.00 | 1,787,860.00 |
| PUR   | 11/09/09 | 46575420 | I2 TECHNOLOGIES             |            |        |          |              |
| 49589 | 11/13/09 | 423158   | LABRANCHE/OTC               | 100,000.00 | 18.184 | 1,000.00 | 1,819,430.00 |
| PUR   | 11/02/09 | 46603210 | J&J SNACK FOODS CORP.       |            |        |          |              |
| 39938 | 11/05/09 | 423137   | BUCKINGHAM RESEARCH GROUP I | 4,500.00   | 39.278 | 135.00   | 176,884.65   |
| PUR   | 11/03/09 | 46603210 | J&J SNACK FOODS CORP.       |            |        |          |              |
| 39938 | 11/06/09 | 423141   | BUCKINGHAM RESEARCH GROUP I | 5,500.00   | 39.520 | 165.00   | 217,523.90   |

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| TRXN/<br>INVT#                     | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD     | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|------------------------------------|----------------------|--------------------|--------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>39938                       | 11/04/09<br>11/09/09 | 46603210<br>423145 | J&J SNACK FOODS CORP.<br>BUCKINGHAM RESEARCH GROUP I   |                   | 10,000.00     | 39.481          | 300.00                 | 395,106.00    |              |
| PUR<br>39940                       | 11/16/09<br>11/19/09 | 46625H10<br>423179 | JP MORGAN CHASE & CO<br>CASTLE OAK SECURITIES          |                   | 100,000.00    | 43.033          | 1,000.00               | 4,304,280.00  |              |
| PUR<br>47300                       | 11/17/09<br>11/20/09 | 46981410<br>423183 | JACOBS ENGINEERING GROUP IN<br>GRISWOLD COMPANY        |                   | 20,000.00     | 38.851          | 200.00                 | 777,228.00    |              |
| PUR<br>47300                       | 11/20/09<br>11/25/09 | 46981410<br>423201 | JACOBS ENGINEERING GROUP IN<br>BLAYLOCK ROBERT VAN LLC |                   | 30,000.00     | 36.128          | 300.00                 | 1,084,146.00  |              |
| PUR<br>47300                       | 11/23/09<br>11/27/09 | 46981410<br>423206 | JACOBS ENGINEERING GROUP IN<br>WILLIAMS CAPITAL GROUP  |                   | 20,000.00     | 36.892          | 200.00                 | 738,042.00    |              |
| PUR<br>41682                       | 11/04/09<br>11/09/09 | 47012E10<br>423145 | JAKKS PACIFIC, INC.<br>BUCKINGHAM RESEARCH GROUP I     |                   | 20,000.00     | 12.297          | 600.00                 | 246,540.00    |              |
| PUR<br>41682                       | 11/05/09<br>11/10/09 | 47012E10<br>423150 | JAKKS PACIFIC, INC.<br>BUCKINGHAM RESEARCH GROUP I     |                   | 20,000.00     | 11.865          | 600.00                 | 237,902.00    |              |
| PUR<br>41682                       | 11/06/09<br>11/12/09 | 47012E10<br>423154 | JAKKS PACIFIC, INC.<br>SUSQUEHANNA/OTC                 |                   | 20,000.00     | 11.824          | 200.00                 | 236,682.00    |              |
| PUR<br>39939                       | 11/05/09<br>11/10/09 | 47816010<br>423150 | JOHNSON & JOHNSON<br>BLAYLOCK ROBERT VAN LLC           |                   | 50,000.00     | 59.930          | 500.00                 | 2,997,005.00  |              |
| PUR<br>39942                       | 11/03/09<br>11/06/09 | 48517030<br>423141 | KANSAS CITY SOUTHERN<br>CITIGROUP/CITIBANK DOMESTIC    |                   | 50,000.00     | 25.866          | 2,000.00               | 1,295,320.00  |              |
| PUR<br>39942                       | 11/04/09<br>11/09/09 | 48517030<br>423145 | KANSAS CITY SOUTHERN<br>CITIGROUP/CITIBANK DOMESTIC    |                   | 50,000.00     | 26.287          | 2,000.00               | 1,316,370.00  |              |
| PUR<br>49728                       | 11/17/09<br>11/20/09 | 52186520<br>423183 | LEAR CORP<br>ELECTRONIC BROKERAGE SYSTEM               |                   | 30,000.00     | 67.696          | 150.00                 | 2,031,024.00  |              |
| PUR<br>49728                       | 11/17/09<br>11/20/09 | 52186520<br>423183 | LEAR CORP<br>ELECTRONIC BROKERAGE SYSTEM               |                   | 20,000.00     | 67.016          | 100.00                 | 1,340,424.00  |              |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                    |                                                        |                   | 50,000.00     | 67.424          | 250.00                 | 3,371,448.00  |              |

|      |                                             |  |  |  |  |  |  |       |
|------|---------------------------------------------|--|--|--|--|--|--|-------|
| 5162 | STATE OF NEW JERSEY                         |  |  |  |  |  |  |       |
|      | DIVISION OF INVESTMENT                      |  |  |  |  |  |  |       |
|      | DETAIL REPORT OF SECURITIES TRANSACTIONS    |  |  |  |  |  |  |       |
|      | DURING THE PERIOD 11/01/09 THROUGH 11/30/09 |  |  |  |  |  |  |       |
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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD    | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|-------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>49728    | 11/18/09<br>11/23/09 | 52186520<br>423189 | LEAR CORP<br>WILLIAMS CAPITAL GROUP                   |                   | 30,000.00     | 66.963          | 300.00                 | 2,009,190.00  |              |
| PUR<br>49728    | 11/19/09<br>11/24/09 | 52186520<br>423195 | LEAR CORP<br>BLAYLOCK ROBERT VAN LLC                  |                   | 20,000.00     | 63.975          | 200.00                 | 1,279,690.00  |              |
| PUR<br>49728    | 11/19/09<br>11/24/09 | 52186520<br>423195 | LEAR CORP<br>BMO CAPITAL MARKETS/EXECUTI              |                   | 30,000.00     | 65.087          | 300.00                 | 1,952,922.00  |              |
| PUR<br>49728    | 11/20/09<br>11/25/09 | 52186520<br>423201 | LEAR CORP<br>BLAYLOCK ROBERT VAN LLC                  |                   | 30,000.00     | 64.296          | 300.00                 | 1,929,183.00  |              |
| PUR<br>49728    | 11/23/09<br>11/27/09 | 52186520<br>423206 | LEAR CORP<br>BMO CAPITAL MARKETS/EXECUTI              |                   | 20,000.00     | 64.326          | 200.00                 | 1,286,724.00  |              |
| PUR<br>49728    | 11/24/09<br>11/30/09 | 52186520<br>423210 | LEAR CORP<br>BLAYLOCK ROBERT VAN LLC                  |                   | 20,000.00     | 64.466          | 200.00                 | 1,289,520.00  |              |
| PUR<br>48853    | 10/28/09<br>11/02/09 | 52490110<br>423124 | LEGG MASON INC<br>RAYMOND JAMES & ASSOCIATES,         |                   | 50,000.00     | 30.064          | 2,000.00               | 1,505,220.00  |              |
| PUR<br>48853    | 11/20/09<br>11/25/09 | 52490110<br>423201 | LEGG MASON INC<br>ICAP CORPORATES LLC                 |                   | 100,000.00    | 29.310          | 1,000.00               | 2,931,950.00  |              |
| PUR<br>39946    | 11/05/09<br>11/10/09 | 53245710<br>423150 | ELI LILLY & CO.<br>BLAYLOCK ROBERT VAN LLC            |                   | 80,000.00     | 34.380          | 800.00                 | 2,751,168.00  |              |
| PUR<br>39946    | 11/06/09<br>11/12/09 | 53245710<br>423154 | ELI LILLY & CO.<br>MERIDIAN EQUITY PARTNERS           |                   | 100,000.00    | 34.453          | 1,000.00               | 3,446,290.00  |              |
| PUR<br>44270    | 11/06/09<br>11/12/09 | 53591920<br>423154 | LIONS GATE ENTERTAINMENT CO<br>MAGNA SECURITIES CORP  |                   | 10,000.00     | 5.120           | 100.00                 | 51,300.00     |              |
| PUR<br>44270    | 11/16/09<br>11/19/09 | 53591920<br>423179 | LIONS GATE ENTERTAINMENT CO<br>WILLIAMS CAPITAL GROUP |                   | 20,000.00     | 5.242           | 200.00                 | 105,042.00    |              |
| PUR<br>44270    | 11/17/09<br>11/20/09 | 53591920<br>423183 | LIONS GATE ENTERTAINMENT CO<br>GRISWOLD COMPANY       |                   | 20,000.00     | 5.224           | 200.00                 | 104,688.00    |              |

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|-----------------|----------------------|--------------------|------------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD         | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| PUR<br>44270    | 11/18/09<br>11/23/09 | 53591920<br>423189 | LIONS GATE ENTERTAINMENT CO<br>WILLIAMS CAPITAL GROUP      |                   | 20,000.00     | 5.231           | 200.00                 | 104,824.00    |              |
| PUR<br>44270    | 11/19/09<br>11/24/09 | 53591920<br>423195 | LIONS GATE ENTERTAINMENT CO<br>BMO CAPITAL MARKETS/EXECUTI |                   | 20,000.00     | 5.037           | 200.00                 | 100,930.00    |              |
| PUR<br>44270    | 11/20/09<br>11/25/09 | 53591920<br>423201 | LIONS GATE ENTERTAINMENT CO<br>BMO CAPITAL MARKETS/EXECUTI |                   | 20,000.00     | 5.113           | 200.00                 | 102,456.00    |              |
| PUR<br>39949    | 11/23/09<br>11/27/09 | 55616P10<br>423206 | MACY'S INC<br>MAGNA SECURITIES CORP                        |                   | 100,000.00    | 16.721          | 1,000.00               | 1,673,060.00  |              |
| PUR<br>48506    | 10/30/09<br>11/04/09 | 58933110<br>423132 | MERCK & CO<br>COWEN AND CO., LLC                           |                   | 150,000.00    | 31.545          | 6,000.00               | 4,737,780.00  |              |
| PUR<br>47377    | 10/28/09<br>11/02/09 | 59161R10<br>423124 | METRO BANCORP INC<br>SOLEIL SECURITIES CORP.               |                   | 10,000.00     | 11.959          | 300.00                 | 119,894.00    |              |
| PUR<br>47377    | 11/04/09<br>11/09/09 | 59161R10<br>423145 | METRO BANCORP INC<br>BUCKINGHAM RESEARCH GROUP I           |                   | 10,000.00     | 11.475          | 300.00                 | 115,053.00    |              |
| PUR<br>47377    | 11/06/09<br>11/12/09 | 59161R10<br>423154 | METRO BANCORP INC<br>SUSQUEHANNA/OTC                       |                   | 4,960.00      | 10.799          | 49.60                  | 53,611.65     |              |
| PUR<br>47377    | 11/09/09<br>11/13/09 | 59161R10<br>423158 | METRO BANCORP INC<br>SUSQUEHANNA/OTC                       |                   | 5,040.00      | 10.977          | 50.40                  | 55,376.50     |              |
| PUR<br>41268    | 11/04/09<br>11/09/09 | 60871R20<br>423145 | MOLSON COORS BREWING CO.<br>CITIGROUP/CITIBANK DOMESTIC    |                   | 20,000.00     | 45.573          | 800.00                 | 912,262.00    |              |
| PUR<br>39952    | 11/05/09<br>11/10/09 | 61166W10<br>423150 | MONSANTO CO.<br>MAGNA SECURITIES CORP                      |                   | 10,000.00     | 69.486          | 100.00                 | 694,959.00    |              |
| PUR<br>48351    | 11/02/09<br>11/05/09 | 61945A10<br>423137 | MOSIAC CO<br>CITIGROUP/CITIBANK DOMESTIC                   |                   | 50,000.00     | 47.199          | 2,000.00               | 2,361,930.00  |              |
| PUR<br>48351    | 11/03/09<br>11/06/09 | 61945A10<br>423141 | MOSIAC CO<br>CITIGROUP/CITIBANK DOMESTIC                   |                   | 20,000.00     | 47.879          | 800.00                 | 958,384.00    |              |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>48351    | 11/05/09<br>11/10/09 | 61945A10<br>423150 | MOSIAC CO<br>CITIGROUP/CITIBANK DOMESTIC           |                   | 30,000.00     | 48.439          | 1,200.00               | 1,454,367.00  |              |
| PUR<br>46578    | 11/20/09<br>11/25/09 | 62886E10<br>423201 | NCR CORP<br>PRINCETON SECURITIES GROUP             |                   | 50,000.00     | 9.960           | 500.00                 | 498,495.00    |              |
| PUR<br>48835    | 10/28/09<br>11/02/09 | 75075340<br>423124 | RAILAMERICA INC<br>STIFEL NICOLAUS                 |                   | 30,000.00     | 11.469          | 1,200.00               | 345,270.00    |              |
| PUR<br>48835    | 10/29/09<br>11/03/09 | 75075340<br>423128 | RAILAMERICA INC<br>STIFEL NICOLAUS                 |                   | 20,000.00     | 11.789          | 800.00                 | 236,574.00    |              |
| PUR<br>48835    | 10/30/09<br>11/04/09 | 75075340<br>423132 | RAILAMERICA INC<br>SANFORD BERNSTEIN & CO.         |                   | 20,000.00     | 11.776          | 800.00                 | 236,320.00    |              |
| PUR<br>48835    | 11/02/09<br>11/05/09 | 75075340<br>423137 | RAILAMERICA INC<br>CITIGROUP/CITIBANK DOMESTIC     |                   | 30,000.00     | 11.789          | 1,200.00               | 354,873.00    |              |
| PUR<br>48835    | 11/16/09<br>11/19/09 | 75075340<br>423179 | RAILAMERICA INC<br>WILLIAMS CAPITAL GROUP          |                   | 50,000.00     | 12.201          | 500.00                 | 610,535.00    |              |
| PUR<br>48835    | 11/17/09<br>11/20/09 | 75075340<br>423183 | RAILAMERICA INC<br>BMO CAPITAL MARKETS/EXECUTI     |                   | 4,173.00      | 12.464          | 41.73                  | 52,055.67     |              |
| PUR<br>48835    | 11/18/09<br>11/23/09 | 75075340<br>423189 | RAILAMERICA INC<br>BMO CAPITAL MARKETS/EXECUTI     |                   | 45,827.00     | 12.411          | 458.27                 | 569,235.50    |              |
| PUR<br>49654    | 11/12/09<br>11/17/09 | 75091710<br>423170 | RAMBUS INC<br>MERRIMAN/OTC                         |                   | 50,000.00     | 18.148          | 500.00                 | 907,890.00    |              |
| PUR<br>49654    | 11/13/09<br>11/18/09 | 75091710<br>423175 | RAMBUS INC<br>MERRIMAN/OTC                         |                   | 60,000.00     | 18.372          | 600.00                 | 1,102,926.00  |              |
| PUR<br>49654    | 11/17/09<br>11/20/09 | 75091710<br>423183 | RAMBUS INC<br>MAGNA SECURITIES CORP                |                   | 60,000.00     | 18.883          | 600.00                 | 1,133,592.00  |              |
| PUR<br>49654    | 11/18/09<br>11/23/09 | 75091710<br>423189 | RAMBUS INC<br>ITG (CHANNEL)                        |                   | 50,000.00     | 18.694          | 500.00                 | 935,180.00    |              |

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|-----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>49654    | 11/18/09<br>11/23/09 | 75091710<br>423189 | RAMBUS INC<br>MERRIMAN/OTC                         |                   | 50,000.00     | 18.696          | 500.00                 | 935,280.00    |              |
| PUR<br>49654    | 11/20/09<br>11/25/09 | 75091710<br>423201 | RAMBUS INC<br>MERRIMAN/OTC                         |                   | 60,000.00     | 18.033          | 600.00                 | 1,082,568.00  |              |
| PUR<br>49654    | 11/23/09<br>11/27/09 | 75091710<br>423206 | RAMBUS INC<br>ITG (CHANNEL)                        |                   | 30,000.00     | 16.850          | 300.00                 | 505,794.00    |              |
| PUR<br>49654    | 11/23/09<br>11/27/09 | 75091710<br>423206 | RAMBUS INC<br>LABRANCHE/OTC                        |                   | 40,000.00     | 17.782          | 400.00                 | 711,668.00    |              |
| PUR<br>49654    | 11/24/09<br>11/30/09 | 75091710<br>423210 | RAMBUS INC<br>LABRANCHE/OTC                        |                   | 40,000.00     | 17.635          | 400.00                 | 705,800.00    |              |
| PUR<br>46982    | 11/05/09<br>11/10/09 | 7591EP10<br>423150 | REGIONS FINANCIAL CORP<br>GRISWOLD COMPANY         |                   | 100,000.00    | 4.715           | 1,000.00               | 472,510.00    |              |
| PUR<br>49208    | 11/02/09<br>11/05/09 | 77937610<br>423137 | ROVI CORP<br>BUCKINGHAM RESEARCH GROUP I           |                   | 40,000.00     | 27.719          | 1,200.00               | 1,109,964.00  |              |
| PUR<br>49208    | 11/03/09<br>11/06/09 | 77937610<br>423141 | ROVI CORP<br>BUCKINGHAM RESEARCH GROUP I           |                   | 50,000.00     | 27.669          | 1,500.00               | 1,384,945.00  |              |
| PUR<br>49208    | 11/04/09<br>11/09/09 | 77937610<br>423145 | ROVI CORP<br>BUCKINGHAM RESEARCH GROUP I           |                   | 20,000.00     | 27.831          | 600.00                 | 557,222.00    |              |
| PUR<br>49208    | 11/05/09<br>11/10/09 | 77937610<br>423150 | ROVI CORP<br>SUSQUEHANNA/OTC                       |                   | 20,000.00     | 28.257          | 200.00                 | 565,336.00    |              |
| PUR<br>49208    | 11/06/09<br>11/12/09 | 77937610<br>423154 | ROVI CORP<br>SUSQUEHANNA/OTC                       |                   | 4,000.00      | 28.589          | 40.00                  | 114,395.20    |              |
| PUR<br>48521    | 11/04/09<br>11/09/09 | 78477410<br>423145 | STEC INC<br>BUCKINGHAM RESEARCH GROUP I            |                   | 50,000.00     | 14.528          | 1,500.00               | 727,915.00    |              |



|                                    |                      |                    |                                         |            |                 |          |              |  |
|------------------------------------|----------------------|--------------------|-----------------------------------------|------------|-----------------|----------|--------------|--|
| PUR<br>48521                       | 11/04/09<br>11/09/09 | 78477410<br>423145 | STEC INC<br>BUCKINGHAM RESEARCH GROUP I | 100,000.00 | 15.789<br>===== | 3,000.00 | 1,581,860.00 |  |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                    |                                         | 150,000.00 | 15.369          | 4,500.00 | 2,309,775.00 |  |

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| TRXN/<br>INVT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>48521   | 11/05/09<br>11/10/09 | 78477410<br>423150 | STEC INC<br>BUCKINGHAM RESEARCH GROUP I            |                   | 50,000.00     | 14.402          | 1,500.00               | 721,580.00    |              |
| PUR<br>48521   | 11/10/09<br>11/16/09 | 78477410<br>423162 | STEC INC<br>SUSQUEHANNA/OTC                        |                   | 50,000.00     | 13.397          | 500.00                 | 670,370.00    |              |
| PUR<br>48521   | 11/13/09<br>11/18/09 | 78477410<br>423175 | STEC INC<br>MERRIMAN/OTC                           |                   | 50,000.00     | 13.591          | 500.00                 | 680,040.00    |              |
| PUR<br>49560   | 11/05/09<br>11/10/09 | 80090720<br>423150 | SANMINA-SCI CORP<br>BUCKINGHAM RESEARCH GROUP I    |                   | 100,000.00    | 8.107           | 3,000.00               | 813,710.00    |              |
| PUR<br>49560   | 11/06/09<br>11/12/09 | 80090720<br>423154 | SANMINA-SCI CORP<br>LABRANCHE/OTC                  |                   | 100,000.00    | 8.216           | 1,000.00               | 822,590.00    |              |
| PUR<br>49560   | 11/09/09<br>11/13/09 | 80090720<br>423158 | SANMINA-SCI CORP<br>LABRANCHE/OTC                  |                   | 100,000.00    | 8.454           | 1,000.00               | 846,360.00    |              |
| PUR<br>49560   | 11/12/09<br>11/17/09 | 80090720<br>423170 | SANMINA-SCI CORP<br>INSTINET (DOMESTIC)            |                   | 17,000.00     | 8.399           | 119.00                 | 142,905.40    |              |
| PUR<br>49560   | 11/12/09<br>11/17/09 | 80090720<br>423170 | SANMINA-SCI CORP<br>LABRANCHE/OTC                  |                   | 83,000.00     | 8.423           | 830.00                 | 699,972.20    |              |
| PUR<br>49560   | 11/20/09<br>11/25/09 | 80090720<br>423201 | SANMINA-SCI CORP<br>SANDGRAIN SECURITIES           |                   | 100,000.00    | 8.422           | 1,000.00               | 843,190.00    |              |
| PUR<br>49560   | 11/23/09<br>11/27/09 | 80090720<br>423206 | SANMINA-SCI CORP<br>ITG (CHANNEL)                  |                   | 50,000.00     | 8.377           | 500.00                 | 419,350.00    |              |
| PUR<br>49560   | 11/24/09<br>11/30/09 | 80090720<br>423210 | SANMINA-SCI CORP<br>LABRANCHE/OTC                  |                   | 50,000.00     | 8.359           | 500.00                 | 418,450.00    |              |
| PUR<br>48842   | 10/29/09<br>11/03/09 | 82028010<br>423128 | SHAW GROUP INC<br>BUCKINGHAM RESEARCH GROUP I      |                   | 50,000.00     | 27.583          | 1,500.00               | 1,380,670.00  |              |
| PUR<br>48842   | 10/30/09<br>11/04/09 | 82028010<br>423132 | SHAW GROUP INC<br>MERRIMAN/OTC                     |                   | 20,000.00     | 25.711          | 200.00                 | 514,412.00    |              |

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|----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR<br>48842   | 11/02/09<br>11/05/09 | 82028010<br>423137 | SHAW GROUP INC<br>BUCKINGHAM RESEARCH GROUP I      |                   | 30,000.00     | 25.578          | 900.00                 | 768,252.00    |              |
| PUR<br>48842   | 11/03/09<br>11/06/09 | 82028010<br>423141 | SHAW GROUP INC<br>BUCKINGHAM RESEARCH GROUP I      |                   | 20,000.00     | 25.047          | 600.00                 | 501,534.00    |              |
| PUR<br>48842   | 11/04/09<br>11/09/09 | 82028010<br>423145 | SHAW GROUP INC<br>BUCKINGHAM RESEARCH GROUP I      |                   | 20,000.00     | 26.099          | 600.00                 | 522,584.00    |              |
| PUR<br>48729   | 10/28/09<br>11/02/09 | 85453210<br>423124 | STANLEY INC<br>RAYMOND JAMES & ASSOCIATES,         |                   | 10,000.00     | 25.840          | 400.00                 | 258,795.00    |              |
| PUR<br>43421   | 11/16/09<br>11/19/09 | 85811910<br>423179 | STEEL DYNAMICS INC<br>LABRANCHE/OTC                |                   | 50,000.00     | 15.615          | 500.00                 | 781,245.00    |              |
| PUR<br>48743   | 10/28/09<br>11/02/09 | 87113010<br>423124 | SYBASE INC<br>STIFEL NICOLAUS                      |                   | 50,000.00     | 39.875          | 2,000.00               | 1,995,755.00  |              |
| PUR<br>48743   | 10/29/09<br>11/03/09 | 87113010<br>423128 | SYBASE INC<br>JP MORGAN                            |                   | 50,000.00     | 39.960          | 2,000.00               | 1,999,975.00  |              |
| PUR<br>48743   | 11/20/09<br>11/25/09 | 87113010<br>423201 | SYBASE INC<br>PRINCETON SECURITIES GROUP           |                   | 50,000.00     | 40.046          | 500.00                 | 2,002,805.00  |              |

|           |                      |                    |                                                            |            |        |          |              |
|-----------|----------------------|--------------------|------------------------------------------------------------|------------|--------|----------|--------------|
| PUR 48728 | 10/29/09<br>11/03/09 | 87150310<br>423128 | SYMANTEC CORP<br>BUCKINGHAM RESEARCH GROUP I               | 100,000.00 | 17.298 | 3,000.00 | 1,732,810.00 |
| PUR 42782 | 11/02/09<br>11/05/09 | 90323610<br>423137 | URS CORP<br>CITIGROUP/CITIBANK DOMESTIC                    | 20,000.00  | 39.156 | 800.00   | 783,910.00   |
| PUR 44855 | 11/19/09<br>11/24/09 | 91126810<br>423195 | UNITED ONLINE, INC.<br>SANDGRAIN SECURITIES                | 50,000.00  | 6.992  | 500.00   | 350,095.00   |
| PUR 44855 | 11/20/09<br>11/25/09 | 91126810<br>423201 | UNITED ONLINE, INC.<br>MERRIMAN/OTC                        | 50,000.00  | 7.019  | 500.00   | 351,455.00   |
| PUR 42815 | 11/05/09<br>11/10/09 | 91886610<br>423150 | VALASSIS COMMUNICATIONS INC<br>CITIGROUP/CITIBANK DOMESTIC | 20,000.00  | 17.807 | 800.00   | 356,946.00   |

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|-----------------|----------------------|--------------------|------------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 42815       | 11/05/09<br>11/10/09 | 91886610<br>423150 | VALASSIS COMMUNICATIONS INC<br>COWEN AND CO., LLC          |                   | 5,000.00      | 17.327          | 200.00                 | 86,834.00     |              |
| PUR 42815       | 11/06/09<br>11/12/09 | 91886610<br>423154 | VALASSIS COMMUNICATIONS INC<br>MAGNA SECURITIES CORP       |                   | 25,000.00     | 17.926          | 250.00                 | 448,395.00    |              |
| PUR 42815       | 11/10/09<br>11/16/09 | 91886610<br>423162 | VALASSIS COMMUNICATIONS INC<br>WILLIAMS CAPITAL GROUP      |                   | 25,000.00     | 17.265          | 250.00                 | 431,865.00    |              |
| PUR 42815       | 11/12/09<br>11/17/09 | 91886610<br>423170 | VALASSIS COMMUNICATIONS INC<br>WILLIAMS CAPITAL GROUP      |                   | 25,000.00     | 16.942          | 250.00                 | 423,797.50    |              |
| PUR 42815       | 11/13/09<br>11/18/09 | 91886610<br>423175 | VALASSIS COMMUNICATIONS INC<br>BLAYLOCK ROBERT VAN LLC     |                   | 25,000.00     | 16.407          | 250.00                 | 410,432.50    |              |
| PUR 42815       | 11/17/09<br>11/20/09 | 91886610<br>423183 | VALASSIS COMMUNICATIONS INC<br>BMO CAPITAL MARKETS/EXECUTI |                   | 25,000.00     | 17.506          | 250.00                 | 437,892.50    |              |
| PUR 42815       | 11/18/09<br>11/23/09 | 91886610<br>423189 | VALASSIS COMMUNICATIONS INC<br>BMO CAPITAL MARKETS/EXECUTI |                   | 20,000.00     | 17.471          | 200.00                 | 349,622.00    |              |
| PUR 42815       | 11/20/09<br>11/25/09 | 91886610<br>423201 | VALASSIS COMMUNICATIONS INC<br>BMO CAPITAL MARKETS/EXECUTI |                   | 20,000.00     | 16.239          | 200.00                 | 324,982.00    |              |
| PUR 42815       | 11/24/09<br>11/30/09 | 91886610<br>423210 | VALASSIS COMMUNICATIONS INC<br>BMO CAPITAL MARKETS/EXECUTI |                   | 30,000.00     | 15.834          | 300.00                 | 475,308.00    |              |
| PUR 49012       | 10/28/09<br>11/02/09 | 92343V10<br>423124 | VERIZON COMMUNICATIONS INC<br>CITIGROUP/CITIBANK DOMESTIC  |                   | 400,000.00    | 29.888          | 16,000.00              | 11,971,120.00 |              |
| PUR 49012       | 10/29/09<br>11/03/09 | 92343V10<br>423128 | VERIZON COMMUNICATIONS INC<br>CITIGROUP/CITIBANK DOMESTIC  |                   | 200,000.00    | 30.078          | 8,000.00               | 6,023,580.00  |              |
| PUR 49012       | 10/29/09<br>11/03/09 | 92343V10<br>423128 | VERIZON COMMUNICATIONS INC<br>SANFORD BERNSTEIN & CO.      |                   | 200,000.00    | 29.829          | 8,000.00               | 5,973,840.00  |              |
| PUR 49012       | 10/30/09<br>11/04/09 | 92343V10<br>423132 | VERIZON COMMUNICATIONS INC<br>COWEN AND CO., LLC           |                   | 200,000.00    | 29.554          | 8,000.00               | 5,918,780.00  |              |

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|-----------------|----------------------|--------------------|-----------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 49012       | 11/02/09<br>11/05/09 | 92343V10<br>423137 | VERIZON COMMUNICATIONS INC<br>BUCKINGHAM RESEARCH GROUP I |                   | 100,000.00    | 29.374          | 4,000.00               | 2,941,390.00  |              |
| PUR 49012       | 11/02/09<br>11/05/09 | 92343V10<br>423137 | VERIZON COMMUNICATIONS INC<br>COWEN AND CO., LLC          |                   | 100,000.00    | 29.526          | 4,000.00               | 2,956,590.00  |              |
| PUR 49012       | 11/04/09<br>11/09/09 | 92343V10<br>423145 | VERIZON COMMUNICATIONS INC<br>COWEN AND CO., LLC          |                   | 100,000.00    | 29.221          | 4,000.00               | 2,926,140.00  |              |
| PUR 49012       | 11/12/09<br>11/17/09 | 92343V10<br>423170 | VERIZON COMMUNICATIONS INC<br>MERIDIAN EQUITY PARTNERS    |                   | 100,000.00    | 30.268          | 1,000.00               | 3,027,840.00  |              |
| PUR 49012       | 11/18/09<br>11/23/09 | 92343V10<br>423189 | VERIZON COMMUNICATIONS INC<br>PRINCETON SECURITIES GROUP  |                   | 100,000.00    | 30.469          | 1,000.00               | 3,047,920.00  |              |
| PUR 49012       | 11/20/09<br>11/25/09 | 92343V10<br>423201 | VERIZON COMMUNICATIONS INC<br>MERIDIAN EQUITY PARTNERS    |                   | 100,000.00    | 30.406          | 1,000.00               | 3,041,620.00  |              |

|               |                      |                    |                                                        |               |        |                 |                |           |
|---------------|----------------------|--------------------|--------------------------------------------------------|---------------|--------|-----------------|----------------|-----------|
| PUR<br>46541  | 11/12/09<br>11/17/09 | 94974610<br>423170 | WELLS FARGO & COMPANY<br>ICAP CORPORATES LLC           | 200,000.00    | 28.580 | 2,000.00        | 5,717,900.00   |           |
| -             |                      |                    |                                                        |               |        |                 |                |           |
|               |                      |                    | SUBTOTAL STOCK PURCHASES:                              | 13,659,200.00 |        | 280,295.00      | 352,769,390.52 |           |
| -             |                      |                    |                                                        |               |        |                 |                |           |
|               |                      |                    | TOTAL FUND PURCHASES:                                  | 13,659,200.00 |        | 280,295.00      | 352,769,390.52 |           |
|               |                      |                    | SALES OF STOCK AND OTHER EQUITIES                      |               |        |                 |                |           |
|               |                      |                    |                                                        |               |        |                 |                |           |
| SALE<br>45095 | 11/17/09<br>11/20/09 | 01307810<br>423184 | ALBERTO-CULVER CO.<br>WILLIAMS CAPITAL GROUP           | 10,000.00     | 28.804 | 7.41<br>100.00  | 287,929.59     | 33,739.87 |
| SALE<br>48504 | 11/05/09<br>11/10/09 | 01880410<br>423151 | ALLIANT TECHSYSTEMS INC<br>CITIGROUP/CITIBANK DOMESTIC | 10,000.00     | 81.245 | 20.88<br>400.00 | 812,028.12     | 45,953.06 |
| SALE<br>48504 | 11/12/09<br>11/17/09 | 01880410<br>423171 | ALLIANT TECHSYSTEMS INC<br>BMO CAPITAL MARKETS/EXECUTI | 10,000.00     | 85.950 | 22.09<br>100.00 | 859,372.91     | 93,297.85 |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD     | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -               |                      |                    |                                                        |                   |               |                 |                        |               |              |
| SALE<br>48504   | 11/16/09<br>11/19/09 | 01880410<br>423180 | ALLIANT TECHSYSTEMS INC<br>BMO CAPITAL MARKETS/EXECUTI |                   | 10,000.00     | 86.768          | 22.30<br>100.00        | 867,560.70    | 101,485.64   |
| SALE<br>48504   | 11/17/09<br>11/20/09 | 01880410<br>423184 | ALLIANT TECHSYSTEMS INC<br>WILLIAMS CAPITAL GROUP      |                   | 10,000.00     | 86.365          | 22.20<br>100.00        | 863,527.80    | 97,452.74    |
| SALE<br>48504   | 11/18/09<br>11/23/09 | 01880410<br>423190 | ALLIANT TECHSYSTEMS INC<br>BLAYLOCK ROBERT VAN LLC     |                   | 10,000.00     | 86.077          | 22.13<br>100.00        | 860,647.87    | 94,572.81    |
| SALE<br>48504   | 11/19/09<br>11/24/09 | 01880410<br>423196 | ALLIANT TECHSYSTEMS INC<br>BLAYLOCK ROBERT VAN LLC     |                   | 20,000.00     | 84.511          | 43.44<br>200.00        | 1,689,972.56  | 157,822.43   |
| SALE<br>48504   | 11/24/09<br>11/30/09 | 01880410<br>423211 | ALLIANT TECHSYSTEMS INC<br>WILLIAMS CAPITAL GROUP      |                   | 20,000.00     | 86.511          | 44.47<br>200.00        | 1,729,971.53  | 197,821.40   |
| SALE<br>44961   | 11/24/09<br>11/30/09 | 02040910<br>423211 | ALMOST FAMILY INC<br>MERRIMAN/OTC                      |                   | 10,000.00     | 36.981          | 9.51<br>100.00         | 369,703.49    | 200,505.22   |
| SALE<br>47266   | 11/05/09<br>11/10/09 | 03076C10<br>423151 | AMERIPRISE FINANCIAL INC<br>BLAYLOCK ROBERT VAN LLC    |                   | 50,000.00     | 36.824          | 47.32<br>500.00        | 1,840,647.68  | 588,095.77   |
| SALE<br>39886   | 10/30/09<br>11/04/09 | 03116210<br>423133 | AMGEN INC.<br>BUCKINGHAM RESEARCH GROUP I              |                   | 20,000.00     | 54.621          | 28.08<br>600.00        | 1,091,781.92  | -65,588.91   |
| SALE<br>39888   | 11/17/09<br>11/20/09 | 03251110<br>423184 | ANADARKO PETROLEUM CORP.<br>WILLIAMS CAPITAL GROUP     |                   | 20,000.00     | 64.019          | 32.91<br>200.00        | 1,280,141.09  | 841,238.34   |
| SALE<br>39888   | 11/20/09<br>11/25/09 | 03251110<br>423202 | ANADARKO PETROLEUM CORP.<br>WILLIAMS CAPITAL GROUP     |                   | 20,000.00     | 60.901          | 31.31<br>200.00        | 1,217,790.69  | 778,887.94   |
| SALE<br>39888   | 11/23/09<br>11/27/09 | 03251110<br>423207 | ANADARKO PETROLEUM CORP.<br>BLAYLOCK ROBERT VAN LLC    |                   | 20,000.00     | 62.064          | 31.91<br>200.00        | 1,241,044.09  | 802,141.34   |
| SALE<br>39891   | 11/20/09<br>11/25/09 | 03529010<br>423202 | ANIXTER INTERNATIONAL INC.<br>WILLIAMS CAPITAL GROUP   |                   | 20,000.00     | 44.002          | 22.62<br>200.00        | 879,823.38    | -101,428.10  |
| SALE<br>48472   | 11/17/09<br>11/20/09 | 04743P10<br>423184 | ATHEROS COMMUNICATIONS IN<br>LABRANCHE/OTC             |                   | 20,000.00     | 28.983          | 14.90<br>200.00        | 579,439.10    | 34,540.64    |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -               |                      |                    |                                                    |                   |               |                 |                        |               |              |
| SALE<br>48472   | 11/19/09<br>11/24/09 | 04743P10<br>423196 | ATHEROS COMMUNICATIONS IN<br>MERRIMAN/OTC          |                   | 10,000.00     | 28.520          | 7.33<br>100.00         | 285,092.67    | 12,643.44    |
| SALE<br>48500   | 11/06/09<br>11/12/09 | 05276910<br>423155 | AUTODESK INC<br>LABRANCHE/OTC                      |                   | 50,000.00     | 26.276          | 33.76<br>500.00        | 1,313,251.24  | 123,129.74   |
| SALE<br>48500   | 11/12/09<br>11/17/09 | 05276910<br>423171 | AUTODESK INC<br>SUSQUEHANNA/OTC                    |                   | 50,000.00     | 27.204          | 34.96<br>500.00        | 1,359,685.04  | 169,563.54   |

|               |                      |                    |                                                            |            |        |                   |              |            |
|---------------|----------------------|--------------------|------------------------------------------------------------|------------|--------|-------------------|--------------|------------|
| SALE<br>48124 | 11/23/09<br>11/27/09 | 05333210<br>423207 | AUTOZONE INC<br>BMO CAPITAL MARKETS/EXECUTI                | 20,000.00  | 147.84 | 76.00<br>200.00   | 2,956,598.00 | 36,058.14  |
| SALE<br>48124 | 11/24/09<br>11/30/09 | 05333210<br>423211 | AUTOZONE INC<br>WILLIAMS CAPITAL GROUP                     | 20,000.00  | 147.14 | 75.64<br>200.00   | 2,942,700.36 | 22,160.50  |
| SALE<br>44007 | 10/28/09<br>11/02/09 | 06405810<br>423125 | BANK OF NEW YORK MELLON COR<br>LEERINK SWANN LLC           | 100,000.00 | 27.856 | 71.59<br>4,000.00 | 2,781,528.41 | 228,125.95 |
| SALE<br>44007 | 10/29/09<br>11/03/09 | 06405810<br>423129 | BANK OF NEW YORK MELLON COR<br>JP MORGAN                   | 100,000.00 | 27.652 | 71.07<br>4,000.00 | 2,761,128.93 | 207,726.47 |
| SALE<br>44007 | 10/30/09<br>11/04/09 | 06405810<br>423133 | BANK OF NEW YORK MELLON COR<br>STIFEL NICOLAUS             | 100,000.00 | 26.977 | 69.34<br>4,000.00 | 2,693,600.66 | 140,198.20 |
| SALE<br>44007 | 11/05/09<br>11/10/09 | 06405810<br>423151 | BANK OF NEW YORK MELLON COR<br>BUCKINGHAM RESEARCH GROUP I | 100,000.00 | 26.268 | 67.51<br>4,000.00 | 2,622,722.49 | 69,320.03  |
| SALE<br>44007 | 11/16/09<br>11/19/09 | 06405810<br>423180 | BANK OF NEW YORK MELLON COR<br>JACKSON SECS                | 100,000.00 | 27.580 | 70.89<br>1,000.00 | 2,756,969.11 | 203,566.65 |
| SALE<br>43755 | 10/30/09<br>11/04/09 | 12589610<br>423133 | CMS ENERGY CORP.<br>STIFEL NICOLAUS                        | 70,000.00  | 13.429 | 24.16<br>2,800.00 | 937,191.84   | 202,276.83 |
| SALE<br>43755 | 11/02/09<br>11/05/09 | 12589610<br>423138 | CMS ENERGY CORP.<br>JP MORGAN                              | 100,000.00 | 13.177 | 33.87<br>4,000.00 | 1,313,616.13 | 263,737.55 |
| SALE<br>49563 | 11/20/09<br>11/25/09 | 12665010<br>423202 | CVS CORP<br>BMO CAPITAL MARKETS/EXECUTI                    | 50,000.00  | 31.552 | 40.55<br>500.00   | 1,577,079.45 | 126,734.14 |

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|------------------------------------|----------------------|--------------------|------------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>49563                      | 11/23/09<br>11/27/09 | 12665010<br>423207 | CVS CORP<br>MERIDIAN EQUITY PARTNERS                       |                   | 50,000.00     | 31.928          | 41.03<br>500.00        | 1,595,858.97  | 145,513.66   |
| SALE<br>49563                      | 11/23/09<br>11/27/09 | 12665010<br>423207 | CVS CORP<br>MERIDIAN EQUITY PARTNERS                       |                   | 50,000.00     | 32.106<br>===== | 41.26<br>500.00        | 1,604,758.74  | 154,413.43   |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                    |                                                            |                   | 100,000.00    | 32.017          | 82.29<br>1,000.00      | 3,200,617.71  | 299,927.09   |
| SALE<br>49563                      | 11/23/09<br>11/27/09 | 12665010<br>423207 | CVS CORP<br>PRINCETON SECURITIES GROUP                     |                   | 100,000.00    | 32.195          | 82.75<br>1,000.00      | 3,218,437.25  | 317,746.63   |
| SALE<br>49563                      | 11/24/09<br>11/30/09 | 12665010<br>423211 | CVS CORP<br>MERIDIAN EQUITY PARTNERS                       |                   | 100,000.00    | 31.933          | 82.07<br>1,000.00      | 3,192,257.93  | 291,567.31   |
| SALE<br>49563                      | 11/24/09<br>11/30/09 | 12665010<br>423211 | CVS CORP<br>PRINCETON SECURITIES GROUP                     |                   | 50,000.00     | 31.906          | 41.00<br>500.00        | 1,594,734.00  | 144,388.69   |
| SALE<br>39907                      | 11/06/09<br>11/12/09 | 12686C10<br>423155 | CABLEVISION SYSTEMS-NY GRP-<br>MAGNA SECURITIES CORP       |                   | 20,000.00     | 24.713          | 12.71<br>200.00        | 494,055.29    | -19,095.90   |
| SALE<br>39907                      | 11/18/09<br>11/23/09 | 12686C10<br>423190 | CABLEVISION SYSTEMS-NY GRP-<br>BMO CAPITAL MARKETS/EXECUTI |                   | 20,000.00     | 25.962          | 13.35<br>200.00        | 519,018.65    | 5,867.46     |
| SALE<br>39907                      | 11/23/09<br>11/27/09 | 12686C10<br>423207 | CABLEVISION SYSTEMS-NY GRP-<br>BLAYLOCK ROBERT VAN LLC     |                   | 20,000.00     | 25.314          | 13.02<br>200.00        | 506,070.98    | -7,080.21    |
| SALE<br>43629                      | 10/30/09<br>11/04/09 | 13442910<br>423133 | CAMPBELL SOUP CO.<br>STIFEL NICOLAUS                       |                   | 50,000.00     | 32.254          | 41.45<br>2,000.00      | 1,610,633.55  | -59,523.95   |
| SALE<br>43629                      | 11/02/09<br>11/05/09 | 13442910<br>423138 | CAMPBELL SOUP CO.<br>JP MORGAN                             |                   | 50,000.00     | 31.685          | 40.72<br>2,000.00      | 1,582,229.28  | -87,928.22   |
| SALE<br>39905                      | 11/05/09<br>11/10/09 | 17275R10<br>423151 | CISCO SYSTEMS INC<br>LABRANCHE/OTC                         |                   | 50,000.00     | 23.812          | 30.60<br>500.00        | 1,190,069.40  | 303,443.15   |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>39905   | 11/05/09<br>11/10/09 | 17275R10<br>423151 | CISCO SYSTEMS INC<br>MERRIMAN/OTC                  |                   | 100,000.00    | 23.840          | 61.27<br>1,000.00      | 2,382,948.73  | 609,696.23   |

|                                    |                      |                    |                                          |            |        |                   |              |            |
|------------------------------------|----------------------|--------------------|------------------------------------------|------------|--------|-------------------|--------------|------------|
| SALE<br>39905                      | 11/05/09<br>11/10/09 | 17275R10<br>423151 | CISCO SYSTEMS INC<br>SUSQUEHANNA/OTC     | 50,000.00  | 23.881 | 30.69<br>500.00   | 1,193,519.31 | 306,893.06 |
| SALE<br>48815                      | 11/11/09<br>11/16/09 | 20030N20<br>423167 | COMCAST "A SPL"<br>MERRIMAN/OTC          | 100,000.00 | 14.476 | 37.21<br>1,000.00 | 1,446,582.79 | -19,931.43 |
| SALE<br>48815                      | 11/12/09<br>11/17/09 | 20030N20<br>423171 | COMCAST "A SPL"<br>SUSQUEHANNA/OTC       | 100,000.00 | 14.745 | 37.90<br>1,000.00 | 1,473,422.10 | 6,907.88   |
| SALE<br>48815                      | 11/12/09<br>11/17/09 | 20030N20<br>423171 | COMCAST "A SPL"<br>SUSQUEHANNA/OTC       | 100,000.00 | 14.759 | 37.93<br>1,000.00 | 1,474,812.07 | 8,297.85   |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                    |                                          | 200,000.00 | 14.752 | 75.83<br>2,000.00 | 2,948,234.17 | 15,205.73  |
| SALE<br>48815                      | 11/13/09<br>11/18/09 | 20030N20<br>423176 | COMCAST "A SPL"<br>MAGNA SECURITIES CORP | 100,000.00 | 14.741 | 37.89<br>1,000.00 | 1,473,012.11 | 6,497.89   |
| SALE<br>48815                      | 11/16/09<br>11/19/09 | 20030N20<br>423180 | COMCAST "A SPL"<br>SANDGRAIN SECURITIES  | 100,000.00 | 14.994 | 38.54<br>1,000.00 | 1,498,311.46 | 31,797.24  |
| SALE<br>48815                      | 11/17/09<br>11/20/09 | 20030N20<br>423184 | COMCAST "A SPL"<br>LABRANCHE/OTC         | 100,000.00 | 14.808 | 38.06<br>1,000.00 | 1,479,801.94 | 13,287.71  |
| SALE<br>48815                      | 11/18/09<br>11/23/09 | 20030N20<br>423190 | COMCAST "A SPL"<br>JACKSON SECS          | 100,000.00 | 14.503 | 37.28<br>1,000.00 | 1,449,212.72 | -17,301.51 |
| SALE<br>48815                      | 11/19/09<br>11/24/09 | 20030N20<br>423196 | COMCAST "A SPL"<br>JACKSON SECS          | 100,000.00 | 14.218 | 36.55<br>1,000.00 | 1,420,783.45 | -45,730.78 |
| SALE<br>48815                      | 11/20/09<br>11/25/09 | 20030N20<br>423202 | COMCAST "A SPL"<br>MURIEL SEIBERT & CO   | 100,000.00 | 14.330 | 36.83<br>1,000.00 | 1,431,923.17 | -34,591.06 |

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| TRXN/<br>INVNT#             | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD         | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| SALE<br>39906               | 11/02/09<br>11/05/09 | 20337210<br>423138 | COMMScope INC.<br>JP MORGAN                                |                   | 30,000.00     | 26.877          | 20.73<br>1,200.00      | 805,092.27    | -321,114.85  |
| SALE<br>39904               | 11/20/09<br>11/25/09 | 20825C10<br>423202 | CONOCOPHILLIPS<br>GRISWOLD COMPANY                         |                   | 50,000.00     | 52.008          | 66.84<br>500.00        | 2,599,838.16  | 903,077.16   |
| SALE<br>43011               | 10/30/09<br>11/04/09 | 21037110<br>423133 | CONSTELLATION ENERGY GROUP,<br>RAYMOND JAMES & ASSOCIATES, |                   | 20,000.00     | 31.525          | 16.21<br>800.00        | 629,681.79    | 137,175.55   |
| SALE<br>43011               | 11/05/09<br>11/10/09 | 21037110<br>423151 | CONSTELLATION ENERGY GROUP,<br>BUCKINGHAM RESEARCH GROUP I |                   | 20,000.00     | 32.487          | 16.70<br>800.00        | 648,921.30    | 156,415.06   |
| SALE<br>43011               | 11/09/09<br>11/13/09 | 21037110<br>423159 | CONSTELLATION ENERGY GROUP,<br>WILLIAMS CAPITAL GROUP      |                   | 30,000.00     | 32.451          | 25.02<br>300.00        | 973,192.98    | 234,433.62   |
| SALE<br>47084               | 11/12/09<br>11/17/09 | 23280610<br>423171 | CYPRESS SEMICONDUCTOR CORP<br>PRINCETON SECURITIES GROUP   |                   | 100,000.00    | 9.129           | 23.47<br>1,000.00      | 911,846.53    | 29,751.99    |
| SALE<br>47084<br>91,720.40  | 11/17/09<br>11/20/09 | 23280610<br>423184 | CYPRESS SEMICONDUCTOR CORP<br>ICAP CORPORATES LLC          |                   | 100,000.00    | 9.748           | 25.05<br>1,000.00      | 973,814.95    |              |
| SALE<br>47084<br>106,500.03 | 11/18/09<br>11/23/09 | 23280610<br>423190 | CYPRESS SEMICONDUCTOR CORP<br>ICAP CORPORATES LLC          |                   | 100,000.00    | 9.896           | 25.43<br>1,000.00      | 988,594.57    |              |
| SALE<br>47084               | 11/19/09<br>11/24/09 | 23280610<br>423196 | CYPRESS SEMICONDUCTOR CORP<br>GRISWOLD COMPANY             |                   | 100,000.00    | 9.586           | 24.64<br>1,000.00      | 957,585.36    | 75,490.81    |
| SALE<br>47084               | 11/20/09<br>11/25/09 | 23280610<br>423202 | CYPRESS SEMICONDUCTOR CORP<br>MERIDIAN EQUITY PARTNERS     |                   | 100,000.00    | 9.459           | 24.31<br>1,000.00      | 944,875.69    | 62,781.15    |
| SALE<br>47084               | 11/24/09<br>11/30/09 | 23280610<br>423211 | CYPRESS SEMICONDUCTOR CORP<br>GRISWOLD COMPANY             |                   | 80,000.00     | 9.695           | 19.94<br>800.00        | 774,780.06    | 69,104.42    |
| SALE<br>47084               | 11/24/09<br>11/30/09 | 23280610<br>423211 | CYPRESS SEMICONDUCTOR CORP<br>SANDGRAIN SECURITIES         |                   | 20,000.00     | 9.740           | 5.01<br>200.00         | 194,594.99    | 18,176.08    |
| SALE<br>48698               | 10/28/09<br>11/02/09 | 25189310<br>423125 | DEVRY<br>RAYMOND JAMES & ASSOCIATES,                       |                   | 50,000.00     | 57.106          | 73.39<br>2,000.00      | 2,853,231.61  | 134,698.83   |

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| TRXN/ | TRADE/ | CUSIP/ | SECURITY DESCRIPTION/ | RATE/ |  | YIELD/ | EXPENSE/ |  |  |

| INVNT#                             | DELIVERY             | DOCUMENT           | BROKER/SERVICER OF RECORD                             | MATURITY | PAR-OR-SHARES | PRICE  | COMMISSION         | COST/PROCEEDS | GAIN-OR-LOSS |
|------------------------------------|----------------------|--------------------|-------------------------------------------------------|----------|---------------|--------|--------------------|---------------|--------------|
| SALE<br>48698                      | 10/28/09<br>11/02/09 | 25189310<br>423125 | DEVRY<br>RAYMOND JAMES & ASSOCIATES,                  |          | 50,000.00     | 56.091 | 72.08<br>2,000.00  | 2,802,462.92  | 83,930.13    |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: |                      |                    |                                                       |          | 100,000.00    | 56.598 | 145.47<br>4,000.00 | 5,655,694.53  | 218,628.96   |
| SALE<br>48698                      | 11/05/09<br>11/10/09 | 25189310<br>423151 | DEVRY<br>BMO CAPITAL MARKETS/EXECUTI                  |          | 20,000.00     | 54.894 | 28.22<br>200.00    | 1,097,659.78  | 10,246.67    |
| SALE<br>48698                      | 11/11/09<br>11/16/09 | 25189310<br>423167 | DEVRY<br>MAGNA SECURITIES CORP                        |          | 40,000.00     | 53.885 | 55.40<br>400.00    | 2,154,940.60  | -19,885.63   |
| SALE<br>48698                      | 11/12/09<br>11/17/09 | 25189310<br>423171 | DEVRY<br>GRISWOLD COMPANY                             |          | 40,000.00     | 53.593 | 55.10<br>400.00    | 2,143,280.90  | -31,545.33   |
| SALE<br>48698                      | 11/16/09<br>11/19/09 | 25189310<br>423180 | DEVRY<br>BMO CAPITAL MARKETS/EXECUTI                  |          | 40,000.00     | 54.238 | 55.76<br>400.00    | 2,169,052.24  | -5,773.99    |
| SALE<br>48698                      | 11/17/09<br>11/20/09 | 25189310<br>423184 | DEVRY<br>WILLIAMS CAPITAL GROUP                       |          | 40,000.00     | 54.364 | 55.89<br>400.00    | 2,174,088.11  | -738.12      |
| SALE<br>48191                      | 11/12/09<br>11/17/09 | 25470M10<br>423171 | DISH NETWORKS<br>SUSQUEHANNA/OTC                      |          | 100,000.00    | 20.702 | 53.21<br>1,000.00  | 2,069,156.79  | 365,134.23   |
| SALE<br>40720                      | 11/23/09<br>11/27/09 | 26353410<br>423207 | DU PONT (E.I.) DE NEMOURS<br>MERIDIAN EQUITY PARTNERS |          | 50,000.00     | 34.712 | 44.61<br>500.00    | 1,735,075.39  | -116,564.04  |
| SALE<br>48283                      | 11/18/09<br>11/23/09 | 27886510<br>423190 | ECOLAB INC<br>BMO CAPITAL MARKETS/EXECUTI             |          | 20,000.00     | 45.856 | 23.57<br>200.00    | 916,894.43    | 73,865.43    |
| SALE<br>48283                      | 11/19/09<br>11/24/09 | 27886510<br>423196 | ECOLAB INC<br>MERIDIAN EQUITY PARTNERS                |          | 20,000.00     | 45.280 | 23.28<br>200.00    | 905,376.72    | 62,347.72    |
| SALE<br>48283                      | 11/20/09<br>11/25/09 | 27886510<br>423202 | ECOLAB INC<br>WILLIAMS CAPITAL GROUP                  |          | 20,000.00     | 45.186 | 23.23<br>200.00    | 903,486.77    | 60,457.77    |

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|-----------------|----------------------|--------------------|------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>48283   | 11/23/09<br>11/27/09 | 27886510<br>423207 | ECOLAB INC<br>BLAYLOCK ROBERT VAN LLC                |                   | 20,000.00     | 45.507          | 23.40<br>200.00        | 909,912.60    | 66,883.60    |
| SALE<br>39920   | 11/12/09<br>11/17/09 | 30161N10<br>423171 | EXELON CORP.<br>BMO CAPITAL MARKETS/EXECUTI          |                   | 20,000.00     | 46.830          | 24.08<br>200.00        | 936,369.92    | 94,250.00    |
| SALE<br>44060   | 11/13/09<br>11/18/09 | 30205120<br>423176 | EXIDE TECHNOLOGIES<br>LABRANCHE/OTC                  |                   | 30,000.00     | 7.543           | 5.82<br>300.00         | 225,981.18    | 114,655.88   |
| SALE<br>44060   | 11/17/09<br>11/20/09 | 30205120<br>423184 | EXIDE TECHNOLOGIES<br>MERRIMAN/OTC                   |                   | 20,000.00     | 7.947           | 4.09<br>200.00         | 158,727.91    | 84,511.04    |
| SALE<br>44060   | 11/23/09<br>11/27/09 | 30205120<br>423207 | EXIDE TECHNOLOGIES<br>MERRIMAN/OTC                   |                   | 10,000.00     | 8.031           | 2.07<br>100.00         | 80,207.93     | 43,099.50    |
| SALE<br>44060   | 11/24/09<br>11/30/09 | 30205120<br>423211 | EXIDE TECHNOLOGIES<br>MERRIMAN/OTC                   |                   | 20,000.00     | 8.019           | 4.13<br>200.00         | 160,181.87    | 85,965.00    |
| SALE<br>39995   | 10/29/09<br>11/03/09 | 30231610<br>423129 | EXXON MOBIL CORP.<br>JP MORGAN                       |                   | 50,000.00     | 72.729          | 93.46<br>2,000.00      | 3,634,356.54  | 1,397,424.87 |
| SALE<br>39995   | 11/06/09<br>11/12/09 | 30231610<br>423155 | EXXON MOBIL CORP.<br>BMO CAPITAL MARKETS/EXECUTI     |                   | 40,000.00     | 72.220          | 74.25<br>400.00        | 2,888,313.75  | 1,098,768.41 |
| SALE<br>39995   | 11/09/09<br>11/13/09 | 30231610<br>423159 | EXXON MOBIL CORP.<br>WILLIAMS CAPITAL GROUP          |                   | 20,000.00     | 72.908          | 37.48<br>200.00        | 1,457,920.52  | 563,147.85   |
| SALE<br>39995   | 11/10/09<br>11/16/09 | 30231610<br>423163 | EXXON MOBIL CORP.<br>BMO CAPITAL MARKETS/EXECUTI     |                   | 30,000.00     | 72.963          | 56.26<br>300.00        | 2,188,542.74  | 846,383.74   |
| SALE<br>48126   | 11/19/09<br>11/24/09 | 35952W10<br>423196 | FUEL SYSTEMS SOLUTIONS INC<br>MERRIMAN/OTC           |                   | 10,000.00     | 50.943          | 13.10<br>100.00        | 509,314.90    | 185,149.79   |
| SALE<br>48126   | 11/23/09<br>11/27/09 | 35952W10<br>423207 | FUEL SYSTEMS SOLUTIONS INC<br>LABRANCHE/OTC          |                   | 10,000.00     | 49.497          | 12.72<br>100.00        | 494,860.28    | 170,695.17   |
| SALE<br>39922   | 11/20/09<br>11/25/09 | 36955010<br>423202 | GENERAL DYNAMICS CORP.<br>PRINCETON SECURITIES GROUP |                   | 50,000.00     | 66.200          | 85.07<br>500.00        | 3,309,429.93  | 965,193.29   |

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| TRXN/<br>INVT#                      | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD     | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |       |
| SALE<br>46117                       | 11/16/09<br>11/19/09 | 38141G10<br>423180 | GOLDMAN SACHS GROUP INC<br>BMO CAPITAL MARKETS/EXECUTI |                   | 10,000.00     | 177.60          | 45.65<br>100.00        | 1,775,885.35  | 356,353.39   |       |
| SALE<br>46117                       | 11/17/09<br>11/20/09 | 38141G10<br>423184 | GOLDMAN SACHS GROUP INC<br>BMO CAPITAL MARKETS/EXECUTI |                   | 10,000.00     | 176.90          | 45.47<br>100.00        | 1,768,909.53  | 349,377.57   |       |
| SALE<br>46117                       | 11/20/09<br>11/25/09 | 38141G10<br>423202 | GOLDMAN SACHS GROUP INC<br>BMO CAPITAL MARKETS/EXECUTI |                   | 10,000.00     | 171.06          | 43.97<br>100.00        | 1,710,545.03  | 291,013.07   |       |
| SALE<br>46117                       | 11/23/09<br>11/27/09 | 38141G10<br>423207 | GOLDMAN SACHS GROUP INC<br>BMO CAPITAL MARKETS/EXECUTI |                   | 10,000.00     | 172.51          | 44.34<br>100.00        | 1,724,957.66  | 305,425.70   |       |
| SALE<br>46117                       | 11/24/09<br>11/30/09 | 38141G10<br>423211 | GOLDMAN SACHS GROUP INC<br>WILLIAMS CAPITAL GROUP      |                   | 20,000.00     | 171.24          | 88.02<br>200.00        | 3,424,611.98  | 585,548.07   |       |
| SALE<br>39926                       | 11/12/09<br>11/17/09 | 38259P50<br>423171 | GOOGLE INC.<br>LABRANCHE/OTC                           |                   | 2,000.00      | 571.64          | 29.38<br>20.00         | 1,143,247.22  | 286,935.57   |       |
| SALE<br>39926                       | 11/17/09<br>11/20/09 | 38259P50<br>423184 | GOOGLE INC.<br>MERRIMAN/OTC                            |                   | 2,000.00      | 575.51          | 29.59<br>20.00         | 1,150,969.41  | 294,657.76   |       |
| SALE<br>39926                       | 11/18/09<br>11/23/09 | 38259P50<br>423190 | GOOGLE INC.<br>MERRIMAN/OTC                            |                   | 2,000.00      | 575.03          | 29.56<br>20.00         | 1,150,022.44  | 293,710.79   |       |
| SALE<br>46749                       | 10/28/09<br>11/02/09 | 42823610<br>423125 | HEWLETT-PACKARD CO<br>COWEN AND CO., LLC               |                   | 100,000.00    | 47.310          | 121.59<br>4,000.00     | 4,726,888.41  | 620,687.50   |       |
| SALE<br>46749                       | 11/02/09<br>11/05/09 | 42823610<br>423138 | HEWLETT-PACKARD CO<br>BUCKINGHAM RESEARCH GROUP I      |                   | 100,000.00    | 48.062          | 123.52<br>4,000.00     | 4,802,076.48  | 695,875.57   |       |
| SALE<br>46749                       | 11/03/09<br>11/06/09 | 42823610<br>423142 | HEWLETT-PACKARD CO<br>COWEN AND CO., LLC               |                   | 100,000.00    | 47.697          | 122.59<br>4,000.00     | 4,765,577.41  | 659,376.50   |       |
| SALE<br>46749                       | 11/20/09<br>11/25/09 | 42823610<br>423202 | HEWLETT-PACKARD CO<br>BLAYLOCK ROBERT VAN LLC          |                   | 20,000.00     | 50.038          | 25.72<br>200.00        | 1,000,526.28  | 179,286.10   |       |
| SALE<br>46749                       | 11/20/09<br>11/25/09 | 42823610<br>423202 | HEWLETT-PACKARD CO<br>WILLIAMS CAPITAL GROUP           |                   | 20,000.00     | 49.834          | 25.62<br>200.00        | 996,444.38    | 175,204.20   |       |

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| TRXN/<br>INVT#                      | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD      | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |       |
| SALE<br>46749                       | 11/23/09<br>11/27/09 | 42823610<br>423207 | HEWLETT-PACKARD CO<br>BLAYLOCK ROBERT VAN LLC           |                   | 20,000.00     | 50.913          | 26.17<br>200.00        | 1,018,039.83  | 196,799.65   |       |
| SALE<br>48820                       | 11/05/09<br>11/10/09 | 43707610<br>423151 | HOME DEPOT INC<br>WILLIAMS CAPITAL GROUP                |                   | 100,000.00    | 25.585          | 65.76<br>1,000.00      | 2,557,474.24  | -180,646.87  |       |
| SALE<br>48820                       | 11/06/09<br>11/12/09 | 43707610<br>423155 | HOME DEPOT INC<br>BLAYLOCK ROBERT VAN LLC               |                   | 50,000.00     | 26.161          | 33.62<br>500.00        | 1,307,511.38  | -61,549.18   |       |
| SALE<br>48820                       | 11/17/09<br>11/20/09 | 43707610<br>423184 | HOME DEPOT INC<br>PRINCETON SECURITIES GROUP            |                   | 50,000.00     | 26.833          | 34.48<br>500.00        | 1,341,090.52  | -27,970.04   |       |
| SALE<br>48820                       | 11/20/09<br>11/25/09 | 43707610<br>423202 | HOME DEPOT INC<br>MURIEL SEIBERT & CO                   |                   | 100,000.00    | 27.059          | 69.55<br>1,000.00      | 2,704,780.45  | -33,340.66   |       |
| SALE<br>48820                       | 11/23/09<br>11/27/09 | 43707610<br>423207 | HOME DEPOT INC<br>MERIDIAN EQUITY PARTNERS              |                   | 100,000.00    | 27.471          | 70.60<br>1,000.00      | 2,745,989.40  | 7,868.29     |       |
| SALE<br>48820                       | 11/24/09<br>11/30/09 | 43707610<br>423211 | HOME DEPOT INC<br>GRISWOLD COMPANY                      |                   | 100,000.00    | 27.531          | 70.76<br>1,000.00      | 2,751,999.24  | 13,878.13    |       |
| SALE<br>46469                       | 11/23/09<br>11/27/09 | 43851610<br>423207 | HONEYWELL INTERNATIONAL INC<br>MERIDIAN EQUITY PARTNERS |                   | 40,000.00     | 38.543          | 39.63<br>400.00        | 1,541,260.37  | 269,145.70   |       |
| SALE<br>41547                       | 10/30/09<br>11/04/09 | 44701110<br>423133 | HUNTSMAN CORP.<br>STIFEL NICOLAUS                       |                   | 100,000.00    | 8.078           | 20.77<br>4,000.00      | 803,799.23    | -82,622.17   |       |
| SALE<br>48921                       | 11/05/09<br>11/10/09 | 44993410<br>423151 | IMS HEALTH INC<br>ICAP CORPORATES LLC                   |                   | 250,000.00    | 20.772          | 133.46<br>2,500.00     | 5,190,291.54  | 807,624.87   |       |
| SALE<br>48921                       | 11/05/09<br>11/10/09 | 44993410<br>423151 | IMS HEALTH INC<br>MERIDIAN EQUITY PARTNERS              |                   | 100,000.00    | 20.845          | 53.58<br>1,000.00      | 2,083,486.42  | 330,419.75   |       |
| SALE<br>48921                       | 11/05/09<br>11/10/09 | 44993410<br>423151 | IMS HEALTH INC<br>PRINCETON SECURITIES GROUP            |                   | 250,000.00    | 20.776          | 133.49<br>2,500.00     | 5,191,391.51  | 808,724.85   |       |
| SALE<br>48921                       | 11/06/09<br>11/12/09 | 44993410<br>423155 | IMS HEALTH INC<br>MERIDIAN EQUITY PARTNERS              |                   | 100,000.00    | 20.802          | 53.47<br>1,000.00      | 2,079,176.53  | 326,109.86   |       |

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|-----------------------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>48921               | 11/06/09<br>11/12/09 | 44993410<br>423155 | IMS HEALTH INC<br>WILLIAMS CAPITAL GROUP           |                   | 200,000.00    | 20.791          | 106.87<br>2,000.00     | 4,156,033.13  | 649,899.80   |
| SALE<br>46920               | 11/12/09<br>11/17/09 | 45814010<br>423171 | INTEL CORP<br>MAGNA SECURITIES CORP                |                   | 100,000.00    | 19.928          | 51.22<br>1,000.00      | 1,991,698.78  | 187,612.67   |
| SALE<br>46920               | 11/16/09<br>11/19/09 | 45814010<br>423180 | INTEL CORP<br>MURIEL SEIBERT & CO                  |                   | 100,000.00    | 20.202          | 51.92<br>1,000.00      | 2,019,178.08  | 215,091.97   |
| SALE<br>46920               | 11/18/09<br>11/23/09 | 45814010<br>423190 | INTEL CORP<br>SANDGRAIN SECURITIES                 |                   | 100,000.00    | 20.064          | 51.57<br>1,000.00      | 2,005,318.43  | 201,232.32   |
| SALE<br>46920               | 11/20/09<br>11/25/09 | 45814010<br>423202 | INTEL CORP<br>JACKSON SECS                         |                   | 100,000.00    | 19.150          | 49.22<br>1,000.00      | 1,913,960.78  | 109,874.67   |
| SALE<br>47696<br>157,255.28 | 10/28/09<br>11/02/09 | 46204410<br>423125 | ION GEOPHYSICAL CORP<br>COWEN AND CO., LLC         |                   | 100,000.00    | 3.931           | 10.11<br>4,000.00      | 389,049.89    |              |
| SALE<br>47696               | 10/30/09<br>11/04/09 | 46204410<br>423133 | ION GEOPHYSICAL CORP<br>STIFEL NICOLAUS            |                   | 50,000.00     | 3.956           | 5.09<br>2,000.00       | 195,804.91    | 79,907.60    |
| SALE<br>47696<br>307,241.51 | 11/11/09<br>11/16/09 | 46204410<br>423167 | ION GEOPHYSICAL CORP<br>ICAP CORPORATES LLC        |                   | 100,000.00    | 5.401           | 13.88<br>1,000.00      | 539,036.12    |              |
| SALE<br>47696               | 11/12/09<br>11/17/09 | 46204410<br>423171 | ION GEOPHYSICAL CORP<br>PRINCETON SECURITIES GROUP |                   | 100,000.00    | 5.135           | 13.20<br>1,000.00      | 512,496.80    | 280,702.18   |
| SALE<br>47696               | 11/16/09<br>11/19/09 | 46204410<br>423180 | ION GEOPHYSICAL CORP<br>STURDIVANT/EXECUTION       |                   | 100,000.00    | 5.219           | 13.42<br>1,000.00      | 520,926.58    | 289,131.97   |
| SALE<br>47696               | 11/17/09<br>11/20/09 | 46204410<br>423184 | ION GEOPHYSICAL CORP<br>PRINCETON SECURITIES GROUP |                   | 100,000.00    | 5.602           | 14.40<br>1,000.00      | 559,215.60    | 327,420.98   |
| SALE<br>47696               | 11/18/09<br>11/23/09 | 46204410<br>423190 | ION GEOPHYSICAL CORP<br>MERIDIAN EQUITY PARTNERS   |                   | 100,000.00    | 5.696           | 14.64<br>1,000.00      | 568,565.36    | 336,770.75   |
| SALE<br>47696<br>326,661.00 | 11/19/09<br>11/24/09 | 46204410<br>423196 | ION GEOPHYSICAL CORP<br>ICAP CORPORATES LLC        |                   | 100,000.00    | 5.595           | 14.38<br>1,000.00      | 558,455.62    |              |

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| TRXN/<br>INVT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD  | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|----------------|----------------------|--------------------|-----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>48339  | 10/30/09<br>11/04/09 | 47110910<br>423133 | JARDEN CORP<br>RAYMOND JAMES & ASSOCIATES,          |                   | 20,000.00     | 27.579          | 14.18<br>800.00        | 550,755.82    | 67,108.82    |
| SALE<br>48339  | 11/02/09<br>11/05/09 | 47110910<br>423138 | JARDEN CORP<br>JP MORGAN                            |                   | 30,000.00     | 26.484          | 20.42<br>1,200.00      | 793,299.58    | 67,829.08    |
| SALE<br>48339  | 11/06/09<br>11/12/09 | 47110910<br>423155 | JARDEN CORP<br>MAGNA SECURITIES CORP                |                   | 10,000.00     | 26.629          | 6.85<br>100.00         | 266,178.15    | 24,354.65    |
| SALE<br>48339  | 11/10/09<br>11/16/09 | 47110910<br>423163 | JARDEN CORP<br>BMO CAPITAL MARKETS/EXECUTI          |                   | 20,000.00     | 28.108          | 14.45<br>200.00        | 561,951.55    | 78,304.55    |
| SALE<br>48339  | 11/11/09<br>11/16/09 | 47110910<br>423167 | JARDEN CORP<br>MAGNA SECURITIES CORP                |                   | 20,000.00     | 29.269          | 15.05<br>200.00        | 585,158.95    | 101,511.95   |
| SALE<br>48339  | 11/12/09<br>11/17/09 | 47110910<br>423171 | JARDEN CORP<br>BMO CAPITAL MARKETS/EXECUTI          |                   | 20,000.00     | 29.171          | 15.00<br>200.00        | 583,209.00    | 99,562.00    |
| SALE<br>48339  | 11/13/09<br>11/18/09 | 47110910<br>423176 | JARDEN CORP<br>BMO CAPITAL MARKETS/EXECUTI          |                   | 20,000.00     | 29.095          | 14.96<br>200.00        | 581,693.04    | 98,046.04    |
| SALE<br>48030  | 11/02/09<br>11/05/09 | 47836610<br>423138 | JOHNSON CONTROLS INC<br>CITIGROUP/CITIBANK DOMESTIC |                   | 40,000.00     | 24.505          | 25.20<br>1,600.00      | 978,554.80    | -41,003.71   |
| SALE<br>48030  | 11/11/09<br>11/16/09 | 47836610<br>423167 | JOHNSON CONTROLS INC<br>MAGNA SECURITIES CORP       |                   | 20,000.00     | 27.127          | 13.95<br>200.00        | 542,320.05    | 32,540.80    |
| SALE<br>48030  | 11/17/09<br>11/20/09 | 47836610<br>423184 | JOHNSON CONTROLS INC<br>MERIDIAN EQUITY PARTNERS    |                   | 50,000.00     | 28.127          | 36.15<br>500.00        | 1,405,828.85  | 131,380.71   |



|               |                      |                    |                                                  |           |        |                 |              |            |
|---------------|----------------------|--------------------|--------------------------------------------------|-----------|--------|-----------------|--------------|------------|
| SALE<br>48030 | 11/18/09<br>11/23/09 | 47836610<br>423190 | JOHNSON CONTROLS INC<br>BLAYLOCK ROBERT VAN LLC  | 50,000.00 | 27.886 | 35.84<br>500.00 | 1,393,774.16 | 119,326.02 |
| SALE<br>48030 | 11/19/09<br>11/24/09 | 47836610<br>423196 | JOHNSON CONTROLS INC<br>MERIDIAN EQUITY PARTNERS | 50,000.00 | 27.175 | 34.92<br>500.00 | 1,358,215.08 | 83,766.94  |
| SALE<br>39942 | 11/17/09<br>11/20/09 | 48517030<br>423184 | KANSAS CITY SOUTHERN<br>MERIDIAN EQUITY PARTNERS | 20,000.00 | 29.175 | 15.00<br>200.00 | 583,285.00   | 51,714.42  |

|      |                                                                                                                                                                                 |  |  |  |  |  |  |  |       |
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| TRXN/<br>INVNT#             | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD         | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS  |
|-----------------------------|----------------------|--------------------|------------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| SALE<br>39942               | 11/18/09<br>11/23/09 | 48517030<br>423190 | KANSAS CITY SOUTHERN<br>WILLIAMS CAPITAL GROUP             |                   | 20,000.00     | 29.314          | 15.07<br>200.00        | 586,058.93    | 54,488.35     |
| SALE<br>40010               | 10/30/09<br>11/04/09 | 50207910<br>423133 | LMI AEROSPACE INC.<br>BUCKINGHAM RESEARCH GROUP I          |                   | 20,000.00     | 10.939          | 5.63<br>600.00         | 218,174.37    | -122,963.13   |
| SALE<br>40010               | 11/12/09<br>11/17/09 | 50207910<br>423171 | LMI AEROSPACE INC.<br>SUSQUEHANNA/OTC                      |                   | 10,000.00     | 13.116          | 3.38<br>100.00         | 131,051.62    | -39,517.13    |
| SALE<br>40010               | 11/13/09<br>11/18/09 | 50207910<br>423176 | LMI AEROSPACE INC.<br>LABRANCHE/OTC                        |                   | 10,000.00     | 13.253          | 3.41<br>100.00         | 132,430.59    | -38,138.16    |
| SALE<br>40010               | 11/20/09<br>11/25/09 | 50207910<br>423202 | LMI AEROSPACE INC.<br>MERRIMAN/OTC                         |                   | 10,000.00     | 11.739          | 3.02<br>100.00         | 117,283.98    | -53,284.77    |
| SALE<br>40010               | 11/23/09<br>11/27/09 | 50207910<br>423207 | LMI AEROSPACE INC.<br>MERRIMAN/OTC                         |                   | 10,000.00     | 11.997          | 3.09<br>100.00         | 119,868.91    | -50,699.84    |
| SALE<br>47134               | 10/30/09<br>11/04/09 | 53983010<br>423133 | LOCKHEED MARTIN<br>STIFEL NICOLAUS                         |                   | 70,000.00     | 69.275          | 124.63<br>2,800.00     | 4,846,346.37  | -1,090,507.63 |
| SALE<br>47134               | 11/02/09<br>11/05/09 | 53983010<br>423138 | LOCKHEED MARTIN<br>JP MORGAN                               |                   | 30,000.00     | 68.870          | 53.10<br>1,200.00      | 2,064,837.90  | -479,528.10   |
| SALE<br>47584               | 10/30/09<br>11/04/09 | 54142L10<br>423133 | LOGMEIN INC<br>MERRIMAN/OTC                                |                   | 10,000.00     | 20.050          | 5.16<br>100.00         | 200,394.84    | 14,218.90     |
| SALE<br>47584               | 11/02/09<br>11/05/09 | 54142L10<br>423138 | LOGMEIN INC<br>BUCKINGHAM RESEARCH GROUP I                 |                   | 10,000.00     | 20.049          | 5.16<br>300.00         | 200,182.84    | 14,006.90     |
| SALE<br>47584               | 11/16/09<br>11/19/09 | 54142L10<br>423180 | LOGMEIN INC<br>MERRIMAN/OTC                                |                   | 10,000.00     | 19.541          | 5.03<br>100.00         | 195,305.97    | 9,130.03      |
| SALE<br>41252<br>782,622.80 | 11/02/09<br>11/05/09 | 55608B10<br>423138 | MACQUARIE INFRASTRUCTURE CO<br>JP MORGAN                   |                   | 50,000.00     | 7.496           | 9.64<br>2,000.00       | 372,810.36    | -             |
| SALE<br>41252               | 11/09/09<br>11/13/09 | 55608B10<br>423159 | MACQUARIE INFRASTRUCTURE CO<br>BMO CAPITAL MARKETS/EXECUTI |                   | 50,000.00     | 8.790           | 11.30<br>500.00        | 439,003.70    | -716,429.46   |

|      |                                                                                                                                                                                 |  |  |  |  |  |  |  |       |
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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>46431   | 11/23/09<br>11/27/09 | 58469030<br>423207 | MEDICIS PHARM-CL A<br>WILLIAMS CAPITAL GROUP       |                   | 20,000.00     | 23.809          | 12.24<br>200.00        | 475,957.76    | 163,953.63   |
| SALE<br>39954   | 10/30/09<br>11/04/09 | 59491810<br>423133 | MICROSOFT CORP.<br>SOLEIL SECURITIES CORP.         |                   | 100,000.00    | 27.745          | 71.31<br>3,000.00      | 2,771,388.69  | 2,040,346.36 |
| SALE<br>39954   | 11/03/09<br>11/06/09 | 59491810<br>423142 | MICROSOFT CORP.<br>BUCKINGHAM RESEARCH GROUP I     |                   | 100,000.00    | 27.556          | 70.82<br>3,000.00      | 2,752,569.18  | 2,021,526.85 |
| SALE<br>39952   | 11/17/09<br>11/20/09 | 61166W10<br>423184 | MONSANTO CO.<br>CASTLE OAK SECURITIES              |                   | 20,000.00     | 77.446          | 39.81<br>200.00        | 1,548,684.19  | 122,674.32   |
| SALE<br>48351   | 11/20/09<br>11/25/09 | 61945A10<br>423202 | MOSIAC CO<br>BLAYLOCK ROBERT VAN LLC               |                   | 20,000.00     | 54.980          | 28.26<br>200.00        | 1,099,371.74  | 112,165.29   |
| SALE<br>46578   | 10/30/09<br>11/04/09 | 62886E10<br>423133 | NCR CORP<br>STIFEL NICOLAUS                        |                   | 50,000.00     | 10.296          | 13.24<br>2,000.00      | 512,776.76    | -25,183.80   |
| SALE<br>43551   | 11/20/09<br>11/25/09 | 62937750<br>423202 | NRG ENERGY INC.<br>BMO CAPITAL MARKETS/EXECUTI     |                   | 50,000.00     | 23.854          | 30.66<br>500.00        | 1,192,159.34  | 128,184.76   |
| SALE            | 11/23/09             | 62937750           | NRG ENERGY INC.                                    |                   |               |                 | 30.95                  |               |              |

|       |          |          |                             |           |        |        |              |            |
|-------|----------|----------|-----------------------------|-----------|--------|--------|--------------|------------|
| 43551 | 11/27/09 | 423207   | MERIDIAN EQUITY PARTNERS    | 50,000.00 | 24.081 | 500.00 | 1,203,509.05 | 139,534.46 |
| SALE  | 10/29/09 | 62944T10 | NVR INC                     |           |        | 8.84   |              |            |
| 48032 | 11/03/09 | 423129   | RAYMOND JAMES & ASSOCIATES, | 500.00    | 687.40 | 20.00  | 343,671.16   | 23,726.78  |
| SALE  | 10/30/09 | 62944T10 | NVR INC                     |           |        | 13.99  |              |            |
| 48032 | 11/04/09 | 423133   | RAYMOND JAMES & ASSOCIATES, | 800.00    | 680.25 | 32.00  | 544,161.21   | 32,250.20  |
| SALE  | 11/04/09 | 62944T10 | NVR INC                     |           |        | 12.24  |              |            |
| 48032 | 11/09/09 | 423146   | RAYMOND JAMES & ASSOCIATES, | 700.00    | 680.00 | 28.00  | 475,959.76   | 28,037.63  |
| SALE  | 11/12/09 | 62944T10 | NVR INC                     |           |        | 17.87  |              |            |
| 48032 | 11/17/09 | 423171   | BMO CAPITAL MARKETS/EXECUTI | 1,000.00  | 695.23 | 10.00  | 695,206.13   | 55,317.37  |
| SALE  | 11/16/09 | 62944T10 | NVR INC                     |           |        | 3.95   |              |            |
| 48032 | 11/19/09 | 423180   | BMO CAPITAL MARKETS/EXECUTI | 223.00    | 688.00 | 2.23   | 153,417.82   | 10,722.63  |

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| 109                        |                      |                    |                                                    |                   |               |                 |                        |               |              |
| -----                      | -----                | -----              | -----                                              | -----             | -----         | -----           | -----                  | -----         | -----        |
| TRXN/<br>INVT#             | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                      | -----                | -----              | -----                                              | -----             | -----         | -----           | -----                  | -----         | -----        |
| -                          |                      |                    |                                                    |                   |               |                 |                        |               |              |
| SALE<br>48032              | 11/18/09<br>11/23/09 | 62944T10<br>423190 | NVR INC<br>BMO CAPITAL MARKETS/EXECUTI             |                   | 177.00        | 688.00          | 3.13<br>1.77           | 121,771.10    | 8,510.79     |
| SALE<br>41081              | 11/12/09<br>11/17/09 | 63530910<br>423171 | NATIONAL CINEMEDIA INC.<br>MAGNA SECURITIES CORP   |                   | 25,000.00     | 15.258          | 9.81<br>250.00         | 381,187.69    | 29,390.74    |
| SALE<br>41081              | 11/13/09<br>11/18/09 | 63530910<br>423176 | NATIONAL CINEMEDIA INC.<br>MAGNA SECURITIES CORP   |                   | 25,000.00     | 15.065          | 9.68<br>250.00         | 376,372.82    | 24,575.87    |
| SALE<br>48780              | 10/28/09<br>11/02/09 | 65011110<br>423125 | NEW YORK TIMES<br>RAYMOND JAMES & ASSOCIATES,      |                   | 50,000.00     | 8.821           | 11.34<br>2,000.00      | 439,028.66    | 22,489.38    |
| SALE<br>48780<br>21,094.41 | 10/29/09<br>11/03/09 | 65011110<br>423129 | NEW YORK TIMES<br>JP MORGAN                        |                   | 50,000.00     | 8.793           | 11.30<br>2,000.00      | 437,633.70    |              |
| SALE<br>48780              | 11/06/09<br>11/12/09 | 65011110<br>423155 | NEW YORK TIMES<br>BMO CAPITAL MARKETS/EXECUTI      |                   | 50,000.00     | 8.167           | 10.50<br>500.00        | 407,829.50    | -8,709.79    |
| SALE<br>48780              | 11/09/09<br>11/13/09 | 65011110<br>423159 | NEW YORK TIMES<br>BMO CAPITAL MARKETS/EXECUTI      |                   | 50,000.00     | 8.391           | 10.79<br>500.00        | 419,054.21    | 2,514.92     |
| SALE<br>48780              | 11/10/09<br>11/16/09 | 65011110<br>423163 | NEW YORK TIMES<br>BMO CAPITAL MARKETS/EXECUTI      |                   | 50,000.00     | 8.637           | 11.10<br>500.00        | 431,318.90    | 14,779.62    |
| SALE<br>48780              | 11/12/09<br>11/17/09 | 65011110<br>423171 | NEW YORK TIMES<br>GRISWOLD COMPANY                 |                   | 50,000.00     | 9.066           | 11.65<br>500.00        | 452,773.35    | 36,234.06    |
| SALE<br>48780              | 11/13/09<br>11/18/09 | 65011110<br>423176 | NEW YORK TIMES<br>BMO CAPITAL MARKETS/EXECUTI      |                   | 50,000.00     | 9.023           | 11.60<br>500.00        | 450,648.40    | 34,109.12    |
| SALE<br>48780              | 11/18/09<br>11/23/09 | 65011110<br>423190 | NEW YORK TIMES<br>BLAYLOCK ROBERT VAN LLC          |                   | 50,000.00     | 9.352           | 12.02<br>500.00        | 467,107.98    | 50,568.69    |
| SALE<br>48780              | 11/19/09<br>11/24/09 | 65011110<br>423196 | NEW YORK TIMES<br>MERIDIAN EQUITY PARTNERS         |                   | 50,000.00     | 8.908           | 11.45<br>500.00        | 444,868.55    | 28,329.27    |
| SALE<br>48780              | 11/20/09<br>11/25/09 | 65011110<br>423202 | NEW YORK TIMES<br>PRINCETON SECURITIES GROUP       |                   | 50,000.00     | 8.571           | 11.02<br>500.00        | 428,048.98    | 11,509.69    |

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|----------------|----------------------|--------------------|------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>48780  | 11/23/09<br>11/27/09 | 65011110<br>423207 | NEW YORK TIMES<br>GRISWOLD COMPANY                   |                   | 50,000.00     | 8.908           | 11.45<br>500.00        | 444,873.55    | 28,334.27    |
| SALE<br>42997  | 11/04/09<br>11/09/09 | 65163910<br>423146 | NEWMONT MINING CORP.<br>CITIGROUP/CITIBANK DOMESTIC  |                   | 30,000.00     | 47.830          | 36.88<br>1,200.00      | 1,433,660.12  | 247,716.89   |
| SALE<br>42997  | 11/10/09<br>11/16/09 | 65163910<br>423163 | NEWMONT MINING CORP.<br>BMO CAPITAL MARKETS/EXECUTI  |                   | 20,000.00     | 50.392          | 25.91<br>200.00        | 1,007,612.09  | 216,983.27   |
| SALE<br>42997  | 11/18/09<br>11/23/09 | 65163910<br>423190 | NEWMONT MINING CORP.<br>WILLIAMS CAPITAL GROUP       |                   | 20,000.00     | 53.330          | 27.42<br>200.00        | 1,066,362.58  | 275,733.76   |
| SALE<br>46257  | 10/28/09<br>11/02/09 | 65584410<br>423125 | NORFOLK SOUTHERN CORP<br>RAYMOND JAMES & ASSOCIATES, |                   | 50,000.00     | 46.734          | 60.06<br>2,000.00      | 2,334,639.94  | 529,674.94   |

|               |                      |                    |                                                         |            |        |                    |              |               |
|---------------|----------------------|--------------------|---------------------------------------------------------|------------|--------|--------------------|--------------|---------------|
| SALE<br>46257 | 11/04/09<br>11/09/09 | 65584410<br>423146 | NORFOLK SOUTHERN CORP<br>COWEN AND CO., LLC             | 100,000.00 | 49.559 | 127.37<br>4,000.00 | 4,951,742.63 | 1,341,812.63  |
| SALE<br>40323 | 10/30/09<br>11/04/09 | 66680710<br>423133 | NORTHROP GRUMMAN CORP.<br>SANFORD BERNSTEIN & CO.       | 20,000.00  | 50.148 | 25.78<br>800.00    | 1,002,140.22 | -341,965.10   |
| SALE<br>40323 | 11/02/09<br>11/05/09 | 66680710<br>423138 | NORTHROP GRUMMAN CORP.<br>CITIGROUP/CITIBANK DOMESTIC   | 60,000.00  | 50.441 | 77.79<br>2,400.00  | 3,023,982.21 | -1,008,333.76 |
| SALE<br>40323 | 11/03/09<br>11/06/09 | 66680710<br>423142 | NORTHROP GRUMMAN CORP.<br>COWEN AND CO., LLC            | 30,000.00  | 49.987 | 38.55<br>1,200.00  | 1,498,377.45 | -517,780.53   |
| SALE<br>39958 | 11/05/09<br>11/10/09 | 67018T10<br>423151 | NU SKIN ENTERPRISES INC.<br>BMO CAPITAL MARKETS/EXECUTI | 20,000.00  | 24.669 | 12.68<br>200.00    | 493,161.32   | 186,073.95    |
| SALE<br>39958 | 11/20/09<br>11/25/09 | 67018T10<br>423202 | NU SKIN ENTERPRISES INC.<br>MAGNA SECURITIES CORP       | 20,000.00  | 26.010 | 13.37<br>200.00    | 519,982.63   | 212,895.26    |
| SALE<br>46205 | 10/28/09<br>11/02/09 | 68389X10<br>423125 | ORACLE CORP<br>SOLEIL SECURITIES CORP.                  | 200,000.00 | 21.357 | 109.78<br>6,000.00 | 4,265,230.22 | 366,127.10    |
| SALE<br>46205 | 11/23/09<br>11/27/09 | 68389X10<br>423207 | ORACLE CORP<br>INSTINET (PORTAL)                        | 100,000.00 | 22.642 | 58.19<br>700.00    | 2,263,441.81 | 313,890.25    |

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|-----------------|----------------------|--------------------|------------------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>41416   | 11/02/09<br>11/05/09 | 69331C10<br>423138 | P G & E CORP<br>COWEN AND CO., LLC                         |                   | 100,000.00    | 40.900          | 105.12<br>4,000.00     | 4,085,854.88  | 197,583.77   |
| SALE<br>39898   | 11/17/09<br>11/20/09 | 70454910<br>423184 | PEABODY ENERGY CORP.<br>WILLIAMS CAPITAL GROUP             |                   | 20,000.00     | 45.892          | 23.59<br>200.00        | 917,620.41    | 286,536.58   |
| SALE<br>39898   | 11/20/09<br>11/25/09 | 70454910<br>423202 | PEABODY ENERGY CORP.<br>BMO CAPITAL MARKETS/EXECUTI        |                   | 100,000.00    | 44.621          | 114.68<br>1,000.00     | 4,460,945.32  | 1,305,526.17 |
| SALE<br>39898   | 11/20/09<br>11/25/09 | 70454910<br>423202 | PEABODY ENERGY CORP.<br>MAGNA SECURITIES CORP              |                   | 20,000.00     | 45.076          | 23.17<br>200.00        | 901,286.83    | 270,203.00   |
| SALE<br>39898   | 11/20/09<br>11/25/09 | 70454910<br>423202 | PEABODY ENERGY CORP.<br>WILLIAMS CAPITAL GROUP             |                   | 20,000.00     | 44.459          | 22.86<br>200.00        | 888,953.14    | 257,869.31   |
| SALE<br>39898   | 11/23/09<br>11/27/09 | 70454910<br>423207 | PEABODY ENERGY CORP.<br>BMO CAPITAL MARKETS/EXECUTI        |                   | 30,000.00     | 46.396          | 35.78<br>300.00        | 1,391,547.22  | 444,921.48   |
| SALE<br>39898   | 11/24/09<br>11/30/09 | 70454910<br>423211 | PEABODY ENERGY CORP.<br>BLAYLOCK ROBERT VAN LLC            |                   | 20,000.00     | 45.108          | 23.19<br>200.00        | 901,926.81    | 270,842.98   |
| SALE<br>40653   | 11/02/09<br>11/05/09 | 71817210<br>423138 | PHILIP MORRIS INTERNATIONAL<br>CITIGROUP/CITIBANK DOMESTIC |                   | 60,000.00     | 48.491          | 74.78<br>2,400.00      | 2,907,009.22  | 431,476.40   |
| SALE<br>46289   | 10/29/09<br>11/03/09 | 72925110<br>423129 | PLUM CREEK TIMBER CO INC<br>RAYMOND JAMES & ASSOCIATES,    |                   | 20,000.00     | 31.707          | 16.30<br>800.00        | 633,313.70    | -5,471.51    |
| SALE<br>46289   | 11/20/09<br>11/25/09 | 72925110<br>423202 | PLUM CREEK TIMBER CO INC<br>MAGNA SECURITIES CORP          |                   | 20,000.00     | 34.228          | 17.60<br>200.00        | 684,332.40    | 45,547.19    |
| SALE<br>39964   | 10/29/09<br>11/03/09 | 74271810<br>423129 | PROCTER & GAMBLE CO.<br>CITIGROUP/CITIBANK DOMESTIC        |                   | 100,000.00    | 59.425          | 152.73<br>4,000.00     | 5,938,387.27  | 3,516,988.54 |
| SALE<br>39964   | 10/29/09<br>11/03/09 | 74271810<br>423129 | PROCTER & GAMBLE CO.<br>SANFORD BERNSTEIN & CO.            |                   | 100,000.00    | 59.328          | 152.48<br>4,000.00     | 5,928,607.52  | 3,507,208.79 |
| SALE<br>39964   | 11/20/09<br>11/25/09 | 74271810<br>423202 | PROCTER & GAMBLE CO.<br>ELECTRONIC BROKERAGE SYSTEM        |                   | 20,000.00     | 61.678          | 31.70<br>100.00        | 1,233,436.30  | 749,156.55   |

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|-----------------|----------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE<br>47649   | 10/28/09<br>11/02/09 | 75893210<br>423125 | REGIS CORP<br>RAYMOND JAMES & ASSOCIATES,          |                   | 20,000.00     | 16.071          | 8.27<br>800.00         | 320,609.73    | 71,157.80    |
| SALE<br>47649   | 11/02/09<br>11/05/09 | 75893210<br>423138 | REGIS CORP<br>JP MORGAN                            |                   | 20,000.00     | 16.023          | 8.24<br>800.00         | 319,655.76    | 70,203.83    |
| SALE            | 11/04/09             | 75893210           | REGIS CORP                                         |                   |               |                 | 8.51                   |               |              |

|       |          |          |                             |           |        |        |              |            |
|-------|----------|----------|-----------------------------|-----------|--------|--------|--------------|------------|
| 47649 | 11/09/09 | 423146   | CITIGROUP/CITIBANK DOMESTIC | 20,000.00 | 16.543 | 800.00 | 330,043.49   | 80,591.56  |
| SALE  | 11/05/09 | 75893210 | REGIS CORP                  |           |        | 8.33   |              |            |
| 47649 | 11/10/09 | 423151   | BMO CAPITAL MARKETS/EXECUTI | 20,000.00 | 16.198 | 200.00 | 323,747.67   | 74,295.74  |
| SALE  | 11/06/09 | 75893210 | REGIS CORP                  |           |        | 8.40   |              |            |
| 47649 | 11/12/09 | 423155   | BMO CAPITAL MARKETS/EXECUTI | 20,000.00 | 16.331 | 200.00 | 326,405.60   | 76,953.67  |
| SALE  | 11/09/09 | 75893210 | REGIS CORP                  |           |        | 8.33   |              |            |
| 47649 | 11/13/09 | 423159   | WILLIAMS CAPITAL GROUP      | 20,000.00 | 16.196 | 200.00 | 323,703.67   | 74,251.74  |
| SALE  | 11/23/09 | 75893210 | REGIS CORP                  |           |        | 8.34   |              |            |
| 47649 | 11/27/09 | 423207   | BLAYLOCK ROBERT VAN LLC     | 20,000.00 | 16.220 | 200.00 | 324,191.66   | 74,739.73  |
| SALE  | 10/28/09 | 83269640 | JM SMUCKER CO/THE           |           |        | 13.43  |              |            |
| 43667 | 11/02/09 | 423125   | RAYMOND JAMES & ASSOCIATES, | 10,000.00 | 52.253 | 400.00 | 522,115.57   | 104,610.05 |
| SALE  | 10/29/09 | 83269640 | JM SMUCKER CO/THE           |           |        | 13.45  |              |            |
| 43667 | 11/03/09 | 423129   | RAYMOND JAMES & ASSOCIATES, | 10,000.00 | 52.317 | 400.00 | 522,756.55   | 105,251.03 |
| SALE  | 10/30/09 | 83269640 | JM SMUCKER CO/THE           |           |        | 13.49  |              |            |
| 43667 | 11/04/09 | 423133   | RAYMOND JAMES & ASSOCIATES, | 10,000.00 | 52.482 | 400.00 | 524,403.51   | 106,897.99 |
| SALE  | 11/02/09 | 83269640 | JM SMUCKER CO/THE           |           |        | 13.53  |              |            |
| 43667 | 11/05/09 | 423138   | JP MORGAN                   | 10,000.00 | 52.616 | 400.00 | 525,745.47   | 108,239.95 |
| SALE  | 11/04/09 | 83269640 | JM SMUCKER CO/THE           |           |        | 26.89  |              |            |
| 43667 | 11/09/09 | 423146   | CITIGROUP/CITIBANK DOMESTIC | 20,000.00 | 52.299 | 800.00 | 1,045,143.11 | 210,132.07 |
| SALE  | 11/05/09 | 83269640 | JM SMUCKER CO/THE           |           |        | 13.44  |              |            |
| 43667 | 11/10/09 | 423151   | BMO CAPITAL MARKETS/EXECUTI | 10,000.00 | 52.275 | 100.00 | 522,634.56   | 105,129.04 |

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|-----------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE            | 11/20/09           | 83269640           | JM SMUCKER CO/THE                                  |                   |               | 14.45           |                        |               |              |
| 43667           | 11/25/09           | 423202             | MAGNA SECURITIES CORP                              |                   | 10,000.00     | 56.224          | 100.00                 | 562,126.55    | 144,621.03   |
| SALE            | 11/20/09           | 83269640           | JM SMUCKER CO/THE                                  |                   |               | 14.43           |                        |               |              |
| 43667           | 11/25/09           | 423202             | WILLIAMS CAPITAL GROUP                             |                   | 10,000.00     | 56.139          | 100.00                 | 561,279.57    | 143,774.05   |
| SALE            | 11/23/09           | 83269640           | JM SMUCKER CO/THE                                  |                   |               | 14.95           |                        |               |              |
| 43667           | 11/27/09           | 423207             | BLAYLOCK ROBERT VAN LLC                            |                   | 10,000.00     | 58.149          | 100.00                 | 581,372.05    | 163,866.53   |
| SALE            | 11/23/09           | 83269640           | JM SMUCKER CO/THE                                  |                   |               | 29.96           |                        |               |              |
| 43667           | 11/27/09           | 423207             | BMO CAPITAL MARKETS/EXECUTI                        |                   | 20,000.00     | 58.284          | 200.00                 | 1,165,450.04  | 330,439.00   |
| SALE            | 11/05/09           | 86681020           | SUN MICROSYSTEM                                    |                   |               | 63.89           |                        |               |              |
| 48956           | 11/10/09           | 423151             | BUCKINGHAM RESEARCH GROUP I                        |                   | 300,000.00    | 8.287           | 9,000.00               | 2,476,916.11  | -98,106.39   |
| SALE            | 11/06/09           | 86681020           | SUN MICROSYSTEM                                    |                   |               | 41.84           |                        |               |              |
| 48956           | 11/12/09           | 423155             | LABRANCHE/OTC                                      |                   | 200,000.00    | 8.140           | 2,000.00               | 1,625,878.16  | -90,803.51   |
| SALE            | 11/06/09           | 86681020           | SUN MICROSYSTEM                                    |                   |               | 20.99           |                        |               |              |
| 48956           | 11/12/09           | 423155             | MERRIMAN/OTC                                       |                   | 100,000.00    | 8.165           | 1,000.00               | 815,439.01    | -42,901.82   |
| SALE            | 11/09/09           | 86681020           | SUN MICROSYSTEM                                    |                   |               | 63.34           |                        |               |              |
| 48956           | 11/13/09           | 423159             | MERRIMAN/OTC                                       |                   | 300,000.00    | 8.215           | 3,000.00               | 2,461,496.66  | -113,525.84  |
| SALE            | 11/23/09           | 87150310           | SYMANTEC CORP                                      |                   |               | 46.33           |                        |               |              |
| 48728           | 11/27/09           | 423207             | INSTINET (PORTAL)                                  |                   | 100,000.00    | 18.025          | 700.00                 | 1,801,703.67  | 145,850.77   |
| SALE            | 11/23/09           | 87157D10           | SYNAPTICS INCORPORATED                             |                   |               | 13.46           |                        |               |              |
| 40599           | 11/27/09           | 423207             | INSTINET (PORTAL)                                  |                   | 20,000.00     | 26.174          | 140.00                 | 523,328.54    | 23,977.10    |
| SALE            | 11/23/09           | 88731730           | TIME WARNER INC                                    |                   |               | 82.85           |                        |               |              |
| 45488           | 11/27/09           | 423207             | GRISWOLD COMPANY                                   |                   | 100,000.00    | 32.235          | 1,000.00               | 3,222,427.15  | 115,822.96   |
| SALE            | 11/24/09           | 88731730           | TIME WARNER INC                                    |                   |               | 40.47           |                        |               |              |
| 45488           | 11/30/09           | 423211             | BLAYLOCK ROBERT VAN LLC                            |                   | 50,000.00     | 31.490          | 500.00                 | 1,573,939.53  | 20,637.43    |
| SALE            | 11/24/09           | 88731730           | TIME WARNER INC                                    |                   |               | 122.08          |                        |               |              |
| 45488           | 11/30/09           | 423211             | ICAP CORPORATES LLC                                |                   | 150,000.00    | 31.668          | 1,500.00               | 4,748,592.92  | 88,686.63    |

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

|               |                      |                    |                                                       |            |        |                   |              |             |
|---------------|----------------------|--------------------|-------------------------------------------------------|------------|--------|-------------------|--------------|-------------|
| SALE<br>45483 | 11/02/09<br>11/05/09 | 88732J20<br>423138 | TIME WARNER CABLE INC<br>JP MORGAN                    | 20,000.00  | 39.922 | 20.52<br>800.00   | 797,619.48   | 30,753.29   |
| SALE<br>45483 | 11/23/09<br>11/27/09 | 88732J20<br>423207 | TIME WARNER CABLE INC<br>WILLIAMS CAPITAL GROUP       | 20,000.00  | 43.362 | 22.29<br>200.00   | 867,017.71   | 100,151.52  |
| SALE<br>39983 | 10/30/09<br>11/04/09 | 88870610<br>423133 | TIVO INC.<br>BUCKINGHAM RESEARCH GROUP I              | 50,000.00  | 11.017 | 14.16<br>1,500.00 | 549,335.84   | 170,611.80  |
| SALE<br>46667 | 11/05/09<br>11/10/09 | 90297330<br>423151 | US BANCORP<br>GRISWOLD COMPANY                        | 100,000.00 | 23.391 | 60.12<br>1,000.00 | 2,338,029.88 | 567,339.47  |
| SALE<br>48814 | 11/04/09<br>11/09/09 | 91324P10<br>423146 | UTD HEALTH GROUP<br>CITIGROUP/CITIBANK DOMESTIC       | 100,000.00 | 28.100 | 72.22<br>4,000.00 | 2,805,937.78 | 341,197.78  |
| SALE<br>48814 | 11/05/09<br>11/10/09 | 91324P10<br>423151 | UTD HEALTH GROUP<br>BUCKINGHAM RESEARCH GROUP I       | 100,000.00 | 28.035 | 72.05<br>4,000.00 | 2,799,377.95 | 334,637.95  |
| SALE<br>48814 | 11/05/09<br>11/10/09 | 91324P10<br>423151 | UTD HEALTH GROUP<br>PRINCETON SECURITIES GROUP        | 100,000.00 | 27.969 | 71.89<br>1,000.00 | 2,795,858.11 | 331,118.11  |
| SALE<br>47836 | 10/29/09<br>11/03/09 | 92343E10<br>423129 | VERISIGN INC<br>BUCKINGHAM RESEARCH GROUP I           | 100,000.00 | 23.157 | 59.52<br>3,000.00 | 2,312,610.48 | 306,376.03  |
| SALE<br>47836 | 11/23/09<br>11/27/09 | 92343E10<br>423207 | VERISIGN INC<br>ITG (CHANNEL)                         | 100,000.00 | 22.017 | 56.59<br>1,000.00 | 2,200,653.41 | 194,418.96  |
| SALE<br>46168 | 11/20/09<br>11/25/09 | 96216610<br>423202 | WEYERHAEUSER CO<br>CASTLE OAK SECURITIES              | 60,000.00  | 37.821 | 58.32<br>600.00   | 2,268,571.68 | 317,911.85  |
| SALE<br>46168 | 11/23/09<br>11/27/09 | 96216610<br>423207 | WEYERHAEUSER CO<br>BMO CAPITAL MARKETS/EXECUTI        | 20,000.00  | 39.190 | 20.15<br>200.00   | 783,585.85   | 133,365.91  |
| SALE<br>41161 | 10/28/09<br>11/02/09 | 98074510<br>423125 | WOODWARD GOVERNOR CO.<br>SOLEIL SECURITIES CORP.      | 20,000.00  | 24.138 | 12.41<br>600.00   | 482,139.59   | -121,759.01 |
| SALE<br>43281 | 10/28/09<br>11/02/09 | 98156Q10<br>423125 | WORLD WRESTLING ENTERTAINME<br>RBC CAPITAL (DOMESTIC) | 14,000.00  | 13.755 | 4.95<br>560.00    | 192,007.85   | 2,408.65    |

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| 115                       |                       |                    |                                                            |                   |               |                 |                        |                |               |
| TRXN/<br>INVNT#           | TRADE/<br>DELIVERY    | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD         | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS  | GAIN-OR-LOSS  |
| SALE<br>43281             | 10/29/09<br>11/03/09  | 98156Q10<br>423129 | WORLD WRESTLING ENTERTAINME<br>RBC CAPITAL (DOMESTIC)      |                   | 6,000.00      | 13.562          | 2.10<br>240.00         | 81,128.70      | -128.10       |
| SALE<br>43281<br>4,890.86 | 11/03/09<br>11/06/09  | 98156Q10<br>423142 | WORLD WRESTLING ENTERTAINME<br>COWEN AND CO., LLC          |                   | 20,000.00     | 13.339          | 6.86<br>800.00         | 265,965.14     | -             |
| SALE<br>43281             | 11/06/09<br>11/12/09  | 98156Q10<br>423155 | WORLD WRESTLING ENTERTAINME<br>BMO CAPITAL MARKETS/EXECUTI |                   | 30,000.00     | 14.648          | 11.30<br>300.00        | 439,125.70     | 32,841.70     |
| SALE<br>43281             | 11/06/09<br>11/12/09  | 98156Q10<br>423155 | WORLD WRESTLING ENTERTAINME<br>MAGNA SECURITIES CORP       |                   | 20,000.00     | 14.480          | 7.45<br>200.00         | 289,398.55     | 18,542.55     |
| SALE<br>43281             | 11/10/09<br>11/16/09  | 98156Q10<br>423163 | WORLD WRESTLING ENTERTAINME<br>BMO CAPITAL MARKETS/EXECUTI |                   | 30,000.00     | 15.427          | 11.90<br>300.00        | 462,483.10     | 56,199.10     |
| SALE<br>43281             | 11/12/09<br>11/17/09  | 98156Q10<br>423171 | WORLD WRESTLING ENTERTAINME<br>BMO CAPITAL MARKETS/EXECUTI |                   | 30,000.00     | 15.433          | 11.90<br>300.00        | 462,690.10     | 56,406.10     |
| SALE<br>43281             | 11/17/09<br>11/20/09  | 98156Q10<br>423184 | WORLD WRESTLING ENTERTAINME<br>MERIDIAN EQUITY PARTNERS    |                   | 30,000.00     | 15.945          | 12.30<br>300.00        | 478,034.70     | 71,750.70     |
| SALE<br>43281             | 11/20/09<br>11/25/09  | 98156Q10<br>423202 | WORLD WRESTLING ENTERTAINME<br>CASTLE OAK SECURITIES       |                   | 40,000.00     | 16.020          | 16.47<br>400.00        | 640,387.53     | 98,675.53     |
| SALE<br>43281             | 11/23/09<br>11/27/09  | 98156Q10<br>423207 | WORLD WRESTLING ENTERTAINME<br>WILLIAMS CAPITAL GROUP      |                   | 20,000.00     | 15.922          | 8.19<br>200.00         | 318,229.81     | 47,373.81     |
| SALE<br>43281             | 11/24/09<br>11/30/09  | 98156Q10<br>423211 | WORLD WRESTLING ENTERTAINME<br>WILLIAMS CAPITAL GROUP      |                   | 30,000.00     | 15.822          | 12.20<br>300.00        | 474,353.80     | 68,069.80     |
| SALE<br>39997             | 10/29/09<br>11/03/09  | 98433210<br>423129 | YAHOO! INC.<br>BUCKINGHAM RESEARCH GROUP I                 |                   | 100,000.00    | 16.005          | 41.14<br>3,000.00      | 1,597,458.86   | 89,647.83     |
| SALE<br>39997             | 11/20/09<br>11/25/09  | 98433210<br>423202 | YAHOO! INC.<br>MERRIMAN/OTC                                |                   | 200,000.00    | 15.614          | 80.26<br>2,000.00      | 3,120,739.74   | 105,117.69    |
| -                         | SUBTOTAL STOCK SALES: |                    |                                                            |                   | 13,379,400.00 |                 | 9,160.88<br>240,194.00 | 356,160,064.52 | 47,927,155.41 |
| -                         | TOTAL FUND SALES:     |                    |                                                            |                   | 13,379,400.00 |                 | 9,160.88<br>240,194.00 | 356,160,064.52 | 47,927,155.41 |

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|-------------------------------------|----------------------|--------------------|----------------------------------------------------|---------------------|---------------|------------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES |                      |                    |                                                    |                     |               |                  |                        |               |              |
| PUR<br>49694                        | 11/10/09<br>11/16/09 | 080555AJ<br>288218 | BELO CORP<br>LOGAN CIRCLE                          | 8.0000<br>11/15/16  | 140,000.00    | 8.375<br>98.045  |                        | 137,263.00    |              |
| PUR<br>49801                        | 11/18/09<br>11/24/09 | 18538TAA<br>288218 | CLEARWIRE COMM/FINANCE<br>LOGAN CIRCLE             | 12.0000<br>12/01/15 | 225,000.00    | 12.500<br>97.921 |                        | 220,322.25    |              |
| PUR<br>49801                        | 11/19/09<br>11/24/09 | 18538TAA<br>288218 | CLEARWIRE COMM/FINANCE<br>LOGAN CIRCLE             | 12.0000<br>12/01/15 | 90,000.00     | 12.118<br>99.500 |                        | 89,550.00     |              |
| PUR<br>49772                        | 11/13/09<br>11/20/09 | 199300AA<br>288218 | COLUMBUS INTL<br>LOGAN CIRCLE                      | 11.5000<br>11/20/14 | 350,000.00    | 11.500<br>100.00 |                        | 350,000.00    |              |
| PUR<br>49623                        | 10/27/09<br>11/10/09 | 21079UAB<br>288218 | CONTINENTAL AIRLINES INC<br>LOGAN CIRCLE           | 9.2500<br>5/10/17   | 280,000.00    | 9.260<br>100.00  |                        | 280,000.00    |              |
| PUR<br>49667                        | 11/03/09<br>11/13/09 | 221643AC<br>288218 | COTT BEVERAGES INC<br>LOGAN CIRCLE                 | 8.3750<br>11/15/17  | 150,000.00    | 8.625<br>98.575  |                        | 147,862.50    |              |
| PUR<br>49667                        | 11/03/09<br>11/13/09 | 221643AC<br>288218 | COTT BEVERAGES INC<br>LOGAN CIRCLE                 | 8.3750<br>11/15/17  | 150,000.00    | 8.594<br>98.750  |                        | 148,125.00    |              |
| PUR<br>43480                        | 11/13/09<br>11/18/09 | 319963AP<br>288218 | FIRST DATA CORP<br>LOGAN CIRCLE                    | 9.8750<br>9/24/15   | 10,000.00     | 11.927<br>91.500 |                        | 9,150.00      |              |
| PUR<br>49232                        | 10/29/09<br>11/03/09 | 36155WAE<br>288218 | GCI INC<br>LOGAN CIRCLE                            | 8.6250<br>11/15/19  | 355,000.00    | 8.750<br>99.170  |                        | 352,053.50    |              |
| PUR<br>49647                        | 11/06/09<br>11/12/09 | 370290AD<br>288218 | GENERAL MARITIME CORP<br>LOGAN CIRCLE              | 12.0000<br>11/15/17 | 540,000.00    | 12.500<br>97.512 |                        | 526,564.80    |              |
| PUR<br>49197                        | 10/28/09<br>11/02/09 | 390064AL<br>288218 | GREAT ATLANTIC PAC<br>LOGAN CIRCLE                 | 11.3750<br>8/01/15  | 200,000.00    | 10.424<br>104.00 |                        | 208,000.00    |              |
| PUR<br>49197                        | 11/02/09<br>11/05/09 | 390064AL<br>288218 | GREAT ATLANTIC PAC<br>LOGAN CIRCLE                 | 11.3750<br>8/01/15  | 50,000.00     | 10.480<br>103.75 |                        | 51,875.00     |              |

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|----------------|----------------------|--------------------|----------------------------------------------------|--------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR<br>49836   | 11/24/09<br>11/30/09 | 421924BF<br>288218 | HEALTHSOUTH CORP<br>LOGAN CIRCLE                   | 10.7500<br>6/15/16 | 175,000.00    | 8.904<br>109.00  |                        | 190,750.00    |              |
| PUR<br>44821   | 11/03/09<br>11/06/09 | 422248AA<br>288218 | HEALTH NET INC<br>LOGAN CIRCLE                     | 6.3750<br>6/01/17  | 100,000.00    | 8.560<br>88.000  |                        | 88,000.00     |              |
| PUR<br>49803   | 11/19/09<br>11/24/09 | 479269AE<br>288218 | JOHNSON DIVERSEY HOLD INC<br>LOGAN CIRCLE          | 8.2500<br>11/15/19 | 265,000.00    | 8.374<br>99.170  |                        | 262,800.50    |              |
| PUR<br>47862   | 10/28/09<br>11/02/09 | 485161AE<br>288218 | KANSAS CITY SOUTHERN MEX<br>LOGAN CIRCLE           | 12.5000<br>4/01/16 | 100,000.00    | 9.872<br>112.25  |                        | 112,250.00    |              |
| PUR<br>49621   | 11/05/09<br>11/10/09 | 552953AE<br>288218 | M G M MIRAGE<br>LOGAN CIRCLE                       | 8.3750<br>2/01/11  | 350,000.00    | 12.770<br>95.125 |                        | 332,937.50    |              |
| PUR<br>42091   | 11/03/09<br>11/06/09 | 554273AC<br>288218 | MACDERMID INC<br>LOGAN CIRCLE                      | 9.5000<br>4/15/17  | 55,000.00     | 10.687<br>94.000 |                        | 51,700.00     |              |
| PUR<br>42092   | 11/18/09<br>11/23/09 | 562567AF<br>288218 | MANDALAY RESORT<br>LOGAN CIRCLE                    | 9.3750<br>2/15/10  | 125,000.00    | 8.596<br>100.12  |                        | 125,156.25    |              |
| PUR<br>48129   | 11/24/09<br>11/30/09 | 629360AB<br>288218 | NPC INTL INC<br>LOGAN CIRCLE                       | 9.5000<br>5/01/14  | 25,000.00     | 9.995<br>98.250  |                        | 24,562.50     |              |
| PUR<br>49580   | 11/03/09<br>11/06/09 | 64110LAA<br>288218 | NETFLIX INC<br>LOGAN CIRCLE                        | 8.5000<br>11/15/17 | 140,000.00    | 8.499<br>100.00  |                        | 140,000.00    |              |
| PUR<br>49236   | 10/30/09<br>11/04/09 | 65409QAJ<br>288218 | NIELSEN FIN LLC<br>LOGAN CIRCLE                    | 8/01/16            | 360,000.00    | 1.948<br>87.750  |                        | 315,900.00    |              |
| PUR<br>42093   | 10/28/09<br>11/02/09 | 656533AB<br>288218 | NORSKE SKOGIND<br>LOGAN CIRCLE                     | 6.1250<br>10/15/15 | 125,000.00    | 15.941<br>63.125 |                        | 78,906.25     |              |
| PUR<br>49773   | 11/16/09<br>11/20/09 | 68385BAA<br>288218 | OPTI CANADA INC<br>LOGAN CIRCLE                    | 9.0000<br>12/15/12 | 535,000.00    | 10.157<br>97.000 |                        | 518,950.00    |              |
| PUR            | 11/02/09             | 716495AB           | PETROHAWK ENERGY                                   | 9.1250             |               | 7.773            |                        |               |              |

42317 11/05/09 288218 LOGAN CIRCLE 7/15/13 60,000.00 104.25 62,550.00

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| -----                     | -----                |                    |                                                    |                     |               |                  |                        |               |              |
| TRXN/<br>INVNT#           | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY   | PAR-OR-SHARES | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                     | -----                | -----              | -----                                              | -----               | -----         | -----            | -----                  | -----         | -----        |
| PUR<br>49573              | 11/02/09<br>11/05/09 | 74837RAE<br>288218 | QUICKSILVER RESOURCES IN<br>LOGAN CIRCLE           | 8.2500<br>8/01/15   | 360,000.00    | 8.638<br>98.250  |                        | 353,700.00    |              |
| PUR<br>49572              | 10/29/09<br>11/05/09 | 761733AA<br>288218 | REYNOLDS GROUP ESCROW<br>LOGAN CIRCLE              | 7.7500<br>10/15/16  | 350,000.00    | 7.997<br>98.695  |                        | 345,432.50    |              |
| PUR<br>49802              | 11/18/09<br>11/24/09 | 86184BAA<br>288218 | STONEMOR/CORNERSTN/OSIR<br>LOGAN CIRCLE            | 10.2500<br>12/01/17 | 135,000.00    | 10.750<br>97.352 |                        | 131,425.20    |              |
| PUR<br>49793              | 11/18/09<br>11/23/09 | 87264MAE<br>288218 | TRW AUTOMOTIVE INC<br>LOGAN CIRCLE                 | 8.8750<br>12/01/17  | 225,000.00    | 9.000<br>99.292  |                        | 223,407.00    |              |
| PUR<br>45627              | 11/02/09<br>11/02/09 | 882330AH<br>288218 | TEXAS COMPETITIVE<br>LOGAN CIRCLE                  | 11.2500<br>11/01/16 | 47.00         | 11.250<br>100.00 |                        | 47.00         |              |
| PUR<br>49695              | 11/10/09<br>11/16/09 | 896818AC<br>288218 | TRIUMPH GROUP<br>LOGAN CIRCLE                      | 8.0000<br>11/15/17  | 90,000.00     | 8.250<br>98.558  |                        | 88,702.20     |              |
| PUR<br>49622              | 11/05/09<br>11/10/09 | 89855VAB<br>288218 | TUBE CITY IMS CORP<br>LOGAN CIRCLE                 | 9.7500<br>2/01/15   | 65,000.00     | 11.563<br>93.000 |                        | 60,450.00     |              |
| PUR<br>49774              | 11/17/09<br>11/20/09 | 90320RAA<br>288218 | UPC GERMANY<br>LOGAN CIRCLE                        | 8.1250<br>12/01/17  | 250,000.00    | 8.167<br>99.750  |                        | 249,375.00    |              |
| PUR<br>49774              | 11/17/09<br>11/20/09 | 90320RAA<br>288218 | UPC GERMANY<br>LOGAN CIRCLE                        | 8.1250<br>12/01/17  | 250,000.00    | 8.500<br>97.844  |                        | 244,610.00    |              |
| PUR<br>49581              | 10/27/09<br>11/06/09 | 913405AD<br>288218 | UNIV CITY DEVEL<br>LOGAN CIRCLE                    | 8.7500<br>11/15/15  | 185,000.00    | 8.999<br>98.856  |                        | 182,883.60    |              |
| PUR<br>49582              | 10/27/09<br>11/06/09 | 913405AF<br>288218 | UNIV CITY DEVEL<br>LOGAN CIRCLE                    | 10.8750<br>11/15/16 | 95,000.00     | 11.125<br>98.796 |                        | 93,856.20     |              |
| PUR<br>49604              | 11/04/09<br>11/09/09 | 92769VAB<br>288218 | VIRGIN MEDIA FIANCE<br>POST ADVISORY               | 8.3750<br>10/15/19  | 200,000.00    | 8.622<br>98.364  |                        | 196,728.00    |              |
| PUR<br>49608              | 11/04/09<br>11/09/09 | 97314XAE<br>288218 | WIND ACQUISITION FIN<br>LOGAN CIRCLE               | 11.7500<br>7/15/17  | 550,000.00    | 9.293<br>113.25  |                        | 622,875.00    |              |
| -                         |                      |                    |                                                    |                     |               |                  |                        |               |              |
| SUBTOTAL FIXED PURCHASES: |                      |                    |                                                    |                     | 7,710,047.00  |                  |                        | 7,618,720.75  |              |
| -                         |                      |                    |                                                    |                     |               |                  |                        |               |              |
| TOTAL FUND PURCHASES:     |                      |                    |                                                    |                     | 7,710,047.00  |                  |                        | 7,618,720.75  |              |

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LOGAN CIRCLE (5163) -Cont. PAGE:

|                                  |                      |                    |                                                    |                    |               |                 |                        |               |              |
|----------------------------------|----------------------|--------------------|----------------------------------------------------|--------------------|---------------|-----------------|------------------------|---------------|--------------|
| 119                              |                      |                    |                                                    |                    |               |                 |                        |               |              |
| -----                            | -----                |                    |                                                    |                    |               |                 |                        |               |              |
| TRXN/<br>INVNT#                  | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY  | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                            | -----                | -----              | -----                                              | -----              | -----         | -----           | -----                  | -----         | -----        |
| SALES OF FIXED INCOME SECURITIES |                      |                    |                                                    |                    |               |                 |                        |               |              |
| SALE<br>49694                    | 11/10/09<br>11/16/09 | 080555AJ<br>288218 | BELO CORP<br>LOGAN CIRCLE                          | 8.0000<br>11/15/16 | 140,000.00    | 8.375<br>100.37 |                        | 140,525.00    | 3,262.00     |
| SALE<br>48993                    | 11/19/09<br>11/23/09 | 09747FAA<br>288218 | BOISE PAPER HOLDINGS LLC<br>LOGAN CIRCLE           | 9.0000<br>11/01/17 | 150,000.00    | 9.125<br>102.00 |                        | 153,000.00    | 4,059.71     |
| SALE<br>47327                    | 11/03/09<br>11/06/09 | 125896BC<br>288218 | CMS ENERGY<br>LOGAN CIRCLE                         | 8.7500<br>6/15/19  | 75,000.00     | 9.000<br>108.75 |                        | 81,562.50     | 7,764.00     |
| SALE<br>44800                    | 10/29/09<br>11/03/09 | 165167CD<br>288218 | CHESAPEAKE ENERGY<br>LOGAN CIRCLE                  | 9.5000<br>2/15/15  | 280,000.00    | 9.776<br>109.00 |                        | 305,200.00    | 28,411.41    |
| SALE<br>48534                    | 11/09/09<br>11/13/09 | 20605PAA<br>288218 | CONCHO RESOURCES INC<br>LOGAN CIRCLE               | 8.6250<br>10/01/17 | 185,000.00    | 8.875<br>102.75 |                        | 190,087.50    | 7,702.73     |
| SALE<br>49623                    | 10/27/09<br>11/10/09 | 21079UAB<br>288218 | CONTINENTAL AIRLINES INC<br>LOGAN CIRCLE           | 9.2500<br>5/10/17  | 280,000.00    | 9.260<br>100.62 |                        | 281,750.00    | 1,750.00     |
| SALE<br>48810                    | 11/12/09<br>11/13/09 | 221643AB<br>288218 | COTT BEVERAGES USA INC<br>LOGAN CIRCLE             | 8.0000<br>12/15/11 | 250,000.00    | 8.373<br>100.50 |                        | 251,250.00    | 3,032.63     |

|               |                      |                    |                                             |                     |            |                  |  |            |           |
|---------------|----------------------|--------------------|---------------------------------------------|---------------------|------------|------------------|--|------------|-----------|
| SALE<br>42156 | 10/30/09<br>11/02/09 | 24869QAB<br>288218 | DENNYS HOLDINGS INCORPORATE<br>LOGAN CIRCLE | 10.0000<br>10/01/12 | 50,000.00  | 11.133<br>101.87 |  | 50,937.50  | 2,324.65  |
| SALE<br>46088 | 10/29/09<br>11/03/09 | 35906AAA<br>288218 | FRONTIER COMMUNICATIONS<br>LOGAN CIRCLE     | 8.2500<br>5/01/14   | 100,000.00 | 10.369<br>103.00 |  | 103,000.00 | 10,462.60 |
| SALE<br>42237 | 10/30/09<br>11/04/09 | 373298BE<br>288218 | GEORGIA PACIFIC CORP<br>LOGAN CIRCLE        | 9.5000<br>12/01/11  | 210,000.00 | 8.724<br>108.12  |  | 227,062.50 | 14,054.99 |
| SALE<br>48232 | 11/13/09<br>11/18/09 | 404119AU<br>288218 | HCA INC<br>LOGAN CIRCLE                     | 9.1250<br>11/15/14  | 100,000.00 | 9.119<br>104.87  |  | 104,875.00 | 4,875.00  |
| SALE<br>42259 | 11/17/09<br>11/20/09 | 44980YAK<br>288218 | IPCS INC<br>LOGAN CIRCLE                    | 4.9256<br>5/01/13   | 390,000.00 | 6.517<br>88.250  |  | 344,175.00 | 3,444.10  |

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| 120             |                      |                    |                                                    |                     |               |                  |                        |               |              |
| -----           | -----                | -----              | -----                                              | -----               | -----         | -----            | -----                  | -----         | -----        |
| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY   | PAR-OR-SHARES | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----           | -----                | -----              | -----                                              | -----               | -----         | -----            | -----                  | -----         | -----        |
| SALE<br>46718   | 11/17/09<br>11/20/09 | 45763UAC<br>288218 | INMARSAT FINANCE<br>LOGAN CIRCLE                   | 10.3750<br>11/15/12 | 700,000.00    | 9.402<br>103.65  |                        | 725,550.00    | 8,194.59     |
| SALE<br>49803   | 11/19/09<br>11/24/09 | 479269AE<br>288218 | JOHNSON DIVERSEY HOLD INC<br>LOGAN CIRCLE          | 8.2500<br>11/15/19  | 265,000.00    | 8.374<br>100.37  |                        | 265,993.75    | 3,193.25     |
| SALE<br>48565   | 10/30/09<br>11/02/09 | 552953BM<br>288218 | MGM MIRAGE INC<br>LOGAN CIRCLE                     | 11.3750<br>3/01/18  | 250,000.00    | 11.994<br>88.000 |                        | 220,000.00    | -21,889.13   |
| SALE<br>48565   | 11/05/09<br>11/10/09 | 552953BM<br>288218 | MGM MIRAGE INC<br>LOGAN CIRCLE                     | 11.3750<br>3/01/18  | 200,000.00    | 11.994<br>88.750 |                        | 177,500.00    | -16,017.31   |
| SALE<br>48732   | 11/13/09<br>11/18/09 | 58446VAE<br>288218 | MEDIACOM BROADBD LLC<br>LOGAN CIRCLE               | 8.5000<br>10/15/15  | 250,000.00    | 8.285<br>100.00  |                        | 250,000.00    | -2,441.16    |
| SALE<br>48732   | 11/24/09<br>11/25/09 | 58446VAE<br>288218 | MEDIACOM BROADBD LLC<br>LOGAN CIRCLE               | 8.5000<br>10/15/15  | 75,000.00     | 8.285<br>100.00  |                        | 75,000.00     | -728.95      |
| SALE<br>46478   | 11/17/09<br>11/20/09 | 62941FAG<br>288218 | NTL CABLE PLC<br>LOGAN CIRCLE                      | 8.7500<br>4/15/14   | 750,000.00    | 9.239<br>103.65  |                        | 777,375.00    | 40,514.60    |
| SALE<br>49580   | 11/03/09<br>11/06/09 | 64110LAA<br>288218 | NETFLIX INC<br>LOGAN CIRCLE                        | 8.5000<br>11/15/17  | 140,000.00    | 8.499<br>101.25  |                        | 141,750.00    | 1,750.00     |
| SALE<br>48131   | 11/02/09<br>11/05/09 | 74837RAG<br>288218 | QUICKSILVER RESOURCES<br>LOGAN CIRCLE              | 9.1250<br>8/15/19   | 345,000.00    | 9.500<br>101.50  |                        | 350,175.00    | 13,388.09    |
| SALE<br>46196   | 11/24/09<br>11/30/09 | 767201AH<br>288218 | RIO TINTO FIN USA LT<br>LOGAN CIRCLE               | 9.0000<br>5/01/19   | 360,000.00    | 9.375<br>126.70  |                        | 456,148.80    | 104,526.97   |
| SALE<br>48724   | 11/09/09<br>11/13/09 | 85205TAA<br>288218 | SPIRIT AEROSYSTEMS INC<br>LOGAN CIRCLE             | 7.5000<br>10/01/17  | 185,000.00    | 7.875<br>99.250  |                        | 183,612.50    | 2,654.23     |
| SALE<br>48944   | 11/17/09<br>11/20/09 | 874227AA<br>288218 | TALECRIS BIOTHER<br>LOGAN CIRCLE                   | 7.7500<br>11/15/16  | 175,000.00    | 7.661<br>101.50  |                        | 177,625.00    | 1,801.72     |
| SALE<br>49695   | 11/18/09<br>11/23/09 | 896818AC<br>288218 | TRIUMPH GROUP<br>LOGAN CIRCLE                      | 8.0000<br>11/15/17  | 90,000.00     | 8.250<br>100.25  |                        | 90,225.00     | 1,523.23     |

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| 121                   |                      |                    |                                                    |                     |               |                  |                        |               |              |
| -----                 | -----                | -----              | -----                                              | -----               | -----         | -----            | -----                  | -----         | -----        |
| TRXN/<br>INVNT#       | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY   | PAR-OR-SHARES | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
| -----                 | -----                | -----              | -----                                              | -----               | -----         | -----            | -----                  | -----         | -----        |
| SALE<br>49581         | 10/28/09<br>11/06/09 | 913405AD<br>288218 | UNIV CITY DEVEL<br>LOGAN CIRCLE                    | 8.7500<br>11/15/15  | 185,000.00    | 8.999<br>98.250  |                        | 181,762.50    | -1,121.10    |
| SALE<br>49582         | 10/29/09<br>11/06/09 | 913405AF<br>288218 | UNIV CITY DEVEL<br>LOGAN CIRCLE                    | 10.8750<br>11/15/16 | 95,000.00     | 11.125<br>100.25 |                        | 95,237.50     | 1,381.30     |
| SALE<br>49604         | 11/17/09<br>11/20/09 | 92769VAB<br>288218 | VIRGIN MEDIA FIANCE<br>LOGAN CIRCLE                | 8.3750<br>10/15/19  | 200,000.00    | 8.622<br>100.25  |                        | 200,500.00    | 3,772.85     |
| SALE<br>42184         | 10/29/09<br>11/03/09 | 939322AY<br>288218 | WASHINGTON MUTUAL INC<br>LOGAN CIRCLE              | 7.2500<br>11/01/17  | 165,000.00    | 17.107<br>72.500 |                        | 119,625.00    | 24,106.71    |
| -                     |                      |                    |                                                    |                     | -----         | -----            | -----                  | -----         | -----        |
| SUBTOTAL FIXED SALES: |                      |                    |                                                    |                     | 6,640,000.00  |                  |                        | 6,721,505.05  |              |
| 255,753.71            |                      |                    |                                                    |                     |               |                  |                        |               |              |



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TOTAL FUND SALES: 6,640,000.00

6,721,505.05

255,753.71

END OF REPORT FOR: LOGAN CIRCLE

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| TRXN/<br>INVT#                      | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY   | PAR-OR-SHARES | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-------------------------------------|----------------------|--------------------|----------------------------------------------------|---------------------|---------------|------------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES |                      |                    |                                                    |                     |               |                  |                        |               |              |
| PUR 49213                           | 10/28/09<br>11/02/09 | 034918AF<br>288219 | ANGIOTECH PHARMACEUTICAL<br>POST ADVISORY          | 4.1106<br>12/01/13  | 1,600,000.00  | 8.981<br>83.500  |                        | 1,336,000.00  |              |
| PUR 49213                           | 11/12/09<br>11/17/09 | 034918AF<br>288219 | ANGIOTECH PHARMACEUTICAL<br>POST ADVISORY          | 4.1106<br>12/01/13  | 400,000.00    | 9.199<br>82.984  |                        | 331,936.00    |              |
| PUR 47867                           | 11/24/09<br>11/30/09 | 14055XAH<br>288219 | CAPITAL SOURCE INC<br>POST ADVISORY                | 12.7500<br>7/15/14  | 325,000.00    | 11.420<br>104.64 |                        | 340,096.25    |              |
| PUR 46466                           | 11/24/09<br>11/30/09 | 204780AC<br>288219 | COMPUCOM SYSTEMS<br>POST ADVISORY                  | 12.5000<br>10/01/15 | 400,000.00    | 12.119<br>101.52 |                        | 406,080.00    |              |
| PUR 49670                           | 11/09/09<br>11/13/09 | 345397VL<br>288219 | FORD MOTOR CRED L P<br>POST ADVISORY               | 8.7000<br>10/01/14  | 1,400,000.00  | 8.505<br>100.75  |                        | 1,410,500.00  |              |
| PUR 49227                           | 10/27/09<br>11/03/09 | 35638PAC<br>288219 | FREEDOM GROUP INC<br>POST ADVISORY                 | 10.2500<br>8/01/15  | 250,000.00    | 8.833<br>106.25  |                        | 265,625.00    |              |
| PUR 49227                           | 11/18/09<br>11/23/09 | 35638PAC<br>288319 | FREEDOM GROUP INC<br>POST ADVISORY                 | 10.2500<br>8/01/15  | 550,000.00    | 8.905<br>105.87  |                        | 582,312.50    |              |
| PUR 49829                           | 11/24/09<br>11/30/09 | 368682AH<br>288219 | GENCORP INC<br>POST ADVISORY                       | 9.5000<br>8/15/13   | 500,000.00    | 9.978<br>98.520  |                        | 492,600.00    |              |
| PUR 46770                           | 11/02/09<br>11/05/09 | 412690AA<br>288219 | HARLAND CLARKE HLD<br>POST ADVISORY                | 6.0000<br>5/15/15   | 500,000.00    | 10.448<br>81.500 |                        | 407,500.00    |              |
| PUR 49571                           | 11/02/09<br>11/05/09 | 460690BF<br>288219 | INTERPUBLIC GROUP COS<br>POST ADVISORY             | 10.0000<br>7/15/17  | 450,000.00    | 8.641<br>107.50  |                        | 483,750.00    |              |
| PUR 49805                           | 11/20/09<br>11/24/09 | 47926PAC<br>288219 | JOHNSON DIVERSEY<br>POST ADVISORY                  | 10.5000<br>5/15/20  | 975,000.00    | 11.156<br>96.000 |                        | 936,000.00    |              |
| PUR 49830                           | 11/17/09<br>11/30/09 | 51508LAJ<br>288219 | LANDRYS REST<br>POST ADVISORY                      | 11.6250<br>12/01/15 | 1,050,000.00  | 12.000<br>98.427 |                        | 1,033,483.50  |              |

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|----------------|----------------------|--------------------|----------------------------------------------------|---------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 47261      | 11/24/09<br>11/30/09 | 56845TAG<br>288219 | MARINER ENERGY INC<br>POST ADVISORY                | 11.7500<br>6/30/16  | 225,000.00    | 9.508<br>110.77  |                        | 249,232.50    |              |
| PUR 49228      | 10/29/09<br>11/03/09 | 62704PAA<br>288219 | MURRAY ENERGY<br>POST ADVISORY                     | 10.2500<br>10/15/15 | 500,000.00    | 10.362<br>99.500 |                        | 497,500.00    |              |
| PUR 49228      | 11/04/09<br>11/09/09 | 62704PAA<br>288219 | MURRAY ENERGY<br>POST ADVISORY                     | 10.2500<br>10/15/15 | 375,000.00    | 10.419<br>99.250 |                        | 372,187.50    |              |
| PUR 49228      | 11/24/09<br>11/30/09 | 62704PAA<br>288219 | MURRAY ENERGY<br>POST ADVISORY                     | 10.2500<br>10/15/15 | 250,000.00    | 10.472<br>99.020 |                        | 247,550.00    |              |
| PUR 49216      | 10/22/09<br>11/02/09 | 639365AC<br>288219 | NAVIOS MARITIME HLDS/FIN<br>POST ADVISORY          | 8.8750<br>11/01/17  | 1,100,000.00  | 9.125<br>98.603  |                        | 1,084,633.00  |              |
| PUR 49804      | 11/19/09<br>11/24/09 | 67000XAB<br>288219 | NOVELIS INC<br>POST ADVISORY                       | 7.2500<br>2/15/15   | 1,350,000.00  | 9.665<br>90.250  |                        | 1,218,375.00  |              |
| PUR 48871      | 11/18/09<br>11/30/09 | 81760NAE<br>288219 | SERVICEMASTER COMPANY<br>POST ADVISORY             | 10.7500<br>7/15/15  | 300,000.00    | 10.385<br>101.50 |                        | 304,500.00    |              |
| PUR 49811      | 11/18/09<br>11/25/09 | 86184BAA<br>288319 | STONEMOR/CORNERSTN/OSIR<br>POST ADVISORY           | 10.2500<br>12/01/17 | 425,000.00    | 10.484<br>98.750 |                        | 419,687.50    |              |
| PUR            | 11/18/09             | 86184BAA           | STONEMOR/CORNERSTN/OSIR                            | 10.2500             |               | 10.750           |                        |               |              |

|       |          |          |                   |          |              |        |  |              |  |
|-------|----------|----------|-------------------|----------|--------------|--------|--|--------------|--|
| 49811 | 11/24/09 | 288219   | POST ADVISORY     | 12/01/17 | 725,000.00   | 97.352 |  | 705,802.00   |  |
| PUR   | 11/02/09 | 882330AH | TEXAS COMPETITIVE | 11.2500  |              | 11.250 |  |              |  |
| 46040 | 11/02/09 | 288219   | POST ADVISORY     | 11/01/16 | 37.00        | 100.00 |  | 37.00        |  |
| PUR   | 11/06/09 | 89421EAA | TRAVELPORT LLC    | 4.9856   |              | 8.360  |  |              |  |
| 48950 | 11/12/09 | 288219   | POST ADVISORY     | 9/01/14  | 450,000.00   | 86.750 |  | 390,375.00   |  |
| PUR   | 11/20/09 | 89421EAC | TRAVELPORT LLC    | 11.8750  |              | 11.702 |  |              |  |
| 49810 | 11/25/09 | 288219   | POST ADVISORY     | 9/01/16  | 400,000.00   | 100.75 |  | 403,000.00   |  |
| PUR   | 11/17/09 | 90320RAA | UPC GERMANY       | 8.1250   |              | 8.500  |  |              |  |
| 49775 | 11/20/09 | 288219   | POST ADVISORY     | 12/01/17 | 1,650,000.00 | 97.844 |  | 1,614,426.00 |  |

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|---------------------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR                       | 11/10/09           | 911365AU           | UNITED RENTALS NORTH AM                            | 9.2500            |               | 9.501           |                        |               |              |
| 49710                     | 11/17/09           | 288219             | POST ADVISORY                                      | 12/15/19          | 1,750,000.00  | 98.382          |                        | 1,721,685.00  |              |
| PUR                       | 10/29/09           | 918866AR           | VALASSIS COMMUNICATION                             | 8.2500            |               | 9.461           |                        |               |              |
| 48524                     | 11/03/09           | 288219             | POST ADVISORY                                      | 3/01/15           | 450,000.00    | 95.000          |                        | 427,500.00    |              |
| PUR                       | 11/24/09           | 918866AR           | VALASSIS COMMUNICATION                             | 8.2500            |               | 8.723           |                        |               |              |
| 48524                     | 11/30/09           | 288219             | POST ADVISORY                                      | 3/01/15           | 250,000.00    | 98.020          |                        | 245,050.00    |              |
| SUBTOTAL FIXED PURCHASES: |                    |                    |                                                    |                   | 18,600,037.00 |                 |                        | 17,927,423.75 |              |
| TOTAL FUND PURCHASES:     |                    |                    |                                                    |                   | 18,600,037.00 |                 |                        | 17,927,423.75 |              |

| SALES OF FIXED INCOME SECURITIES |          |          |                           |          |              |        |  |              |            |
|----------------------------------|----------|----------|---------------------------|----------|--------------|--------|--|--------------|------------|
| SALE                             | 11/24/09 | 022089AC | ALTRA INDL MOTION IN      | 9.0000   |              | 12.502 |  |              |            |
| 46606                            | 11/25/09 | 288219   | POST ADVISORY             | 12/01/11 | 1,000,000.00 | 102.50 |  | 1,025,000.00 | 85,809.13  |
| SALE                             | 11/24/09 | 126304AU | CSC HOLDINGS INC          | 8.5000   |              | 8.180  |  |              |            |
| 46612                            | 11/30/09 | 288219   | POST ADVISORY             | 6/15/15  | 1,500,000.00 | 105.25 |  | 1,578,750.00 | 57,794.32  |
| SALE                             | 11/17/09 | 15133VAG | CENTENNIAL COMMUNICATIONS | 10.0000  |              | 7.941  |  |              |            |
| 46242                            | 11/20/09 | 288219   | POST ADVISORY             | 1/01/13  | 1,270,000.00 | 105.59 |  | 1,340,993.00 | 294.30     |
| SALE                             | 11/17/09 | 151352AB | CENTENNIAL COMMUNICATIONS | 8.1250   |              | 7.599  |  |              |            |
| 47502                            | 11/20/09 | 288219   | POST ADVISORY             | 2/01/14  | 750,000.00   | 104.22 |  | 781,650.00   | 17,819.11  |
| SALE                             | 11/02/09 | 25459HAG | DIRECTTV HOLDINGS         | 7.6250   |              | 7.752  |  |              |            |
| 43836                            | 11/05/09 | 288219   | POST ADVISORY             | 5/15/16  | 1,250,000.00 | 108.00 |  | 1,350,000.00 | 108,071.22 |
| SALE                             | 11/09/09 | 345397VE | FORD MTR CR CO            | 9.7500   |              | 9.632  |  |              |            |
| 48012                            | 11/13/09 | 288219   | POST ADVISORY             | 9/15/10  | 1,475,000.00 | 102.90 |  | 1,517,775.00 | 41,773.36  |
| SALE                             | 10/29/09 | 382550AY | GOODYEAR TIRE             | 6.3175   |              | 5.214  |  |              |            |
| 45963                            | 11/03/09 | 288219   | POST ADVISORY             | 12/01/09 | 1,500,000.00 | 100.00 |  | 1,500,000.00 |            |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|--------------------|--------------------|----------------------------------------------------|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE            | 11/02/09           | 421915EH           | HCP INC                                            | 5.6500            |               | 13.198          |                        |               |              |
| 45968           | 11/03/09           | 288219             | POST ADVISORY                                      | 12/15/13          | 25,000.00     | 100.00          |                        | 25,000.00     | 5,853.71     |
| SALE            | 11/24/09           | 42330PAA           | HELIX ENERGY                                       | 9.5000            |               | 9.474           |                        |               |              |
| 42136           | 11/30/09           | 288219             | POST ADVISORY                                      | 1/15/16           | 400,000.00    | 101.25          |                        | 405,000.00    | 4,607.24     |
| SALE            | 11/17/09           | 45822EAH           | INTELSAT SUBSIDIARY HLDG                           | 8.5000            |               | 12.742          |                        |               |              |
| 47560           | 11/20/09           | 288219             | POST ADVISORY                                      | 1/15/13           | 50,000.00     | 101.00          |                        | 50,500.00     | 5,883.39     |
| SALE            | 11/17/09           | 45822EAJ           | INTELSAT SUBSIDIARY HLDG                           | 8.8750            |               | 9.187           |                        |               |              |
| 47602           | 11/20/09           | 288219             | POST ADVISORY                                      | 1/15/15           | 500,000.00    | 102.50          |                        | 512,500.00    | 18,888.35    |
| SALE            | 11/16/09           | 462846AB           | IRON MTN INC                                       | 7.7500            |               | 7.921           |                        |               |              |
| 48044           | 11/19/09           | 288219             | POST ADVISORY                                      | 1/15/15           | 800,000.00    | 100.87          |                        | 807,000.00    | 12,813.75    |
| SALE            | 11/17/09           | 471109AB           | JARDEN CORP                                        | 7.5000            |               | 9.357           |                        |               |              |
| 45978           | 11/20/09           | 288219             | POST ADVISORY                                      | 5/01/17           | 60,000.00     | 99.750          |                        | 59,850.00     | 5,735.44     |

|               |                      |                    |                                       |                    |               |                  |               |           |
|---------------|----------------------|--------------------|---------------------------------------|--------------------|---------------|------------------|---------------|-----------|
| SALE<br>47629 | 11/20/09<br>11/25/09 | 832248AS<br>288219 | SMITHFIELD FOODS INC<br>POST ADVISORY | 10.0000<br>7/15/14 | 725,000.00    | 11.000<br>104.75 | 759,437.50    | 60,439.75 |
| SALE<br>47769 | 11/24/09<br>11/30/09 | 868536AT<br>288219 | SUPERVALU INC<br>POST ADVISORY        | 8.0000<br>5/01/16  | 1,500,000.00  | 8.579<br>101.87  | 1,528,125.00  | 70,520.87 |
| SALE<br>48250 | 11/24/09<br>11/27/09 | 902494AS<br>288219 | TYSON FOODS INC<br>POST ADVISORY      | 10.5000<br>3/01/14 | 690,000.00    | 8.990<br>113.00  | 779,700.00    | 53,678.87 |
| SALE<br>46185 | 11/17/09<br>11/20/09 | 92658TAM<br>288219 | VIDEOTRON LTEE<br>POST ADVISORY       | 9.1250<br>4/15/18  | 1,000,000.00  | 8.378<br>107.75  | 1,077,500.00  | 33,240.16 |
| -             |                      |                    |                                       |                    |               |                  |               |           |
| 583,222.97    |                      |                    | SUBTOTAL FIXED SALES:                 |                    | 14,495,000.00 |                  | 15,098,780.50 |           |
| -             |                      |                    |                                       |                    |               |                  |               |           |
| 583,222.97    |                      |                    | TOTAL FUND SALES:                     |                    | 14,495,000.00 |                  | 15,098,780.50 |           |

END OF REPORT FOR: POST ADVISORY

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STATE OF NEW JERSEY

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PIMCO (5166)

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| TRXN/<br>INVNT#                     | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY   | PAR-OR-SHARES | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-------------------------------------|----------------------|--------------------|----------------------------------------------------|---------------------|---------------|------------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES |                      |                    |                                                    |                     |               |                  |                        |               |              |
| PUR<br>45878                        | 11/02/09<br>11/02/09 | 882330AH<br>288220 | TEXAS COMPETITIVE<br>PIMCO                         | 11.2500<br>11/01/16 | 5,347.00      | 11.250<br>100.00 |                        | 5,347.00      |              |
| PUR<br>49835                        | 11/24/09<br>11/30/09 | 909317BE<br>288220 | UNITED AIRLINES INC<br>PIMCO                       | 9.7500<br>1/15/17   | 5,000,000.00  | 9.476<br>101.37  |                        | 5,068,750.00  |              |
| PUR<br>45889                        | 11/19/09<br>11/24/09 | 97314XAA<br>288220 | WIND ACQUISIT<br>PIMCO                             | 10.7500<br>12/01/15 | 400,000.00    | 9.103<br>107.50  |                        | 430,000.00    |              |
| SUBTOTAL FIXED PURCHASES:           |                      |                    |                                                    |                     | 5,405,347.00  |                  |                        | 5,504,097.00  |              |
| TOTAL FUND PURCHASES:               |                      |                    |                                                    |                     | 5,405,347.00  |                  |                        | 5,504,097.00  |              |
| SALES OF FIXED INCOME SECURITIES    |                      |                    |                                                    |                     |               |                  |                        |               |              |
| SALE<br>45768<br>14,106.68          | 11/30/09<br>11/30/09 | 12502CAD<br>288320 | CCH II LLC &<br>PIMCO                              | 10.2500<br>9/15/10  | 90,000.00     | 12.107<br>114.27 |                        | 102,847.04    |              |
| SALE<br>46767                       | 11/19/09<br>11/24/09 | 421915EH<br>288220 | HEALTH CARE PROP<br>PIMCO                          | 5.6500<br>12/15/13  | 1,100,000.00  | 8.388<br>101.50  |                        | 1,116,577.00  | 118,444.47   |
| SALE<br>42109<br>18,222.71          | 11/17/09<br>11/20/09 | 68383KAB<br>288220 | OPTI CANADA INCORPORATED<br>PIMCO                  | 8.2500<br>12/15/14  | 100,000.00    | 8.071<br>82.500  |                        | 82,500.00     | -            |
| SALE<br>42109<br>18,472.71          | 11/17/09<br>11/20/09 | 68383KAB<br>288220 | OPTI CANADA INCORPORATED<br>PIMCO                  | 8.2500<br>12/15/14  | 100,000.00    | 8.071<br>82.250  |                        | 82,250.00     | -            |
| SALE<br>44473<br>32,876.21          | 11/18/09<br>11/23/09 | 80007PAF<br>288220 | SANDRIDGE ENERGY INC<br>PIMCO                      | 8.6250<br>4/01/15   | 150,000.00    | 15.659<br>97.000 |                        | 145,500.00    |              |
| SALE<br>44473<br>32,876.20          | 11/18/09<br>11/23/09 | 80007PAF<br>288220 | SANDRIDGE ENERGY INC<br>PIMCO                      | 8.6250<br>4/01/15   | 150,000.00    | 15.659<br>97.000 |                        | 145,500.00    |              |
| SUBTOTAL FIXED SALES:               |                      |                    |                                                    |                     | 1,690,000.00  |                  |                        | 1,675,174.04  |              |
| TOTAL FUND SALES:                   |                      |                    |                                                    |                     | 1,690,000.00  |                  |                        | 1,675,174.04  |              |
| END OF REPORT FOR: PIMCO            |                      |                    |                                                    |                     |               |                  |                        |               |              |

|      |                                                                                                                                          |  |  |  |  |  |  |  |
|------|------------------------------------------------------------------------------------------------------------------------------------------|--|--|--|--|--|--|--|
| 5167 | STATE OF NEW JERSEY<br>DIVISION OF INVESTMENT<br>DETAIL REPORT OF SECURITIES TRANSACTIONS<br>DURING THE PERIOD 11/01/09 THROUGH 11/30/09 |  |  |  |  |  |  |  |
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| TRXN/<br>INVNT#                     | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY   | PAR-OR-SHARES | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |        |
| PURCHASE OF FIXED INCOME SECURITIES |                      |                    |                                                    |                     |               |                  |                        |               |              |        |
| PUR<br>49831                        | 11/23/09<br>11/30/09 | 007903AP<br>288221 | ADVANCED MICRO DEVICES<br>NOMURA                   | 8.1250<br>12/15/17  | 125,000.00    | 10.000<br>89.796 |                        | 112,245.00    |              |        |
| PUR<br>49809                        | 11/16/09<br>11/25/09 | 02208RAA<br>288221 | ALTRA HOLDINGS INC<br>NOMURA                       | 8.1250<br>12/01/16  | 125,000.00    | 8.375<br>98.691  |                        | 123,363.75    |              |        |
| PUR<br>47066                        | 11/23/09<br>11/27/09 | 03070QAK<br>288221 | AMERISTAR CASINOS<br>NOMURA                        | 9.2500<br>6/01/14   | 225,000.00    | 8.436<br>103.00  |                        | 231,750.00    |              |        |
| PUR<br>49692                        | 11/10/09<br>11/16/09 | 080555AJ<br>288221 | BELO CORP<br>NOMURA                                | 8.0000<br>11/15/16  | 200,000.00    | 8.375<br>98.045  |                        | 196,090.00    |              |        |
| PUR<br>49800                        | 11/18/09<br>11/24/09 | 18538TAA<br>288221 | CLEARWIRE COMM/FINANCE<br>NOMURA                   | 12.0000<br>12/01/15 | 875,000.00    | 12.500<br>97.921 |                        | 856,808.75    |              |        |
| PUR<br>49807                        | 11/20/09<br>11/25/09 | 18911MAA<br>288221 | CLOUD PEAK ENERGY RES/FIN<br>NOMURA                | 8.2500<br>12/15/17  | 225,000.00    | 8.375<br>99.268  |                        | 223,353.00    |              |        |
| PUR<br>49808                        | 11/20/09<br>11/25/09 | 18911MAB<br>288221 | CLOUD PEAK ENERGY RES/FIN<br>NOMURA                | 8.5000<br>12/15/19  | 225,000.00    | 8.625<br>99.160  |                        | 223,110.00    |              |        |
| PUR<br>47660                        | 11/13/09<br>11/18/09 | 23918KAH<br>288221 | DAVITA INC<br>NOMURA                               | 7.2500<br>3/15/15   | 125,000.00    | 7.304<br>99.750  |                        | 124,687.50    |              |        |
| PUR<br>49605                        | 11/04/09<br>11/09/09 | 25470XAB<br>288221 | DISH DBC CORP<br>NOMURA                            | 7.8750<br>9/01/19   | 325,000.00    | 7.580<br>102.00  |                        | 331,500.00    |              |        |
| PUR<br>49609                        | 11/04/09<br>11/09/09 | 29255WAH<br>288221 | ENCORE ACQUISITION CO<br>NOMURA                    | 7.2500<br>12/01/17  | 200,000.00    | 7.166<br>100.50  |                        | 201,000.00    |              |        |
| PUR<br>49709                        | 11/12/09<br>11/17/09 | 345397VC<br>288221 | FORD MOTOR CREDIT<br>NOMURA                        | 8.0000<br>12/15/16  | 100,000.00    | 8.092<br>99.500  |                        | 99,500.00     |              |        |
| PUR<br>49709                        | 11/12/09<br>11/17/09 | 345397VC<br>288221 | FORD MOTOR CREDIT<br>NOMURA                        | 8.0000<br>12/15/16  | 200,000.00    | 8.092<br>99.500  |                        | 199,000.00    |              |        |

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

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| NOMURA (5167) -Cont. |                      |                    |                                                    |                     |               |                  |                        |               |              | PAGE : |
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| 128                  |                      |                    |                                                    |                     |               |                  |                        |               |              |        |
| TRXN/<br>INVNT#      | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY   | PAR-OR-SHARES | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |        |
| PUR<br>49229         | 10/27/09<br>11/03/09 | 35638PAC<br>288221 | FREEDOM GROUP INC<br>NOMURA                        | 10.2500<br>8/01/15  | 100,000.00    | 8.833<br>106.25  |                        | 106,250.00    |              |        |
| PUR<br>49230         | 10/29/09<br>11/03/09 | 36155WAE<br>288221 | GCI INC<br>NOMURA                                  | 8.6250<br>11/15/19  | 250,000.00    | 8.750<br>99.170  |                        | 247,925.00    |              |        |
| PUR<br>45688         | 11/03/09<br>11/06/09 | 36186CAQ<br>288221 | GMAC LLC<br>NOMURA                                 | 8.0000<br>11/01/31  | 275,000.00    | 9.594<br>85.500  |                        | 235,125.00    |              |        |
| PUR<br>45688         | 11/03/09<br>11/06/09 | 36186CAQ<br>288221 | GMAC LLC<br>NOMURA                                 | 8.0000<br>11/01/31  | 25,000.00     | 9.563<br>85.750  |                        | 21,437.50     |              |        |
| PUR<br>49665         | 11/09/09<br>11/13/09 | 370290AD<br>288221 | GENERAL MARITIME CORP<br>NOMURA                    | 12.0000<br>11/15/17 | 200,000.00    | 11.658<br>101.75 |                        | 203,500.00    |              |        |
| PUR<br>48702         | 10/28/09<br>11/02/09 | 37932JAB<br>288221 | GLOBAL CROSSING<br>NOMURA                          | 12.0000<br>9/15/15  | 125,000.00    | 10.371<br>107.00 |                        | 133,750.00    |              |        |
| PUR<br>48702         | 11/04/09<br>11/09/09 | 37932JAB<br>288221 | GLOBAL CROSSING<br>NOMURA                          | 12.0000<br>9/15/15  | 225,000.00    | 10.478<br>106.50 |                        | 239,625.00    |              |        |
| PUR<br>49624         | 11/05/09<br>11/10/09 | 404119AH<br>288221 | HCA INC<br>NOMURA                                  | 6.7500<br>7/15/13   | 875,000.00    | 7.376<br>98.000  |                        | 857,500.00    |              |        |
| PUR<br>49624         | 11/18/09<br>11/23/09 | 404119AH<br>288221 | HCA INC<br>NOMURA                                  | 6.7500<br>7/15/13   | 125,000.00    | 7.543<br>97.500  |                        | 121,875.00    |              |        |
| PUR<br>42006         | 11/24/09<br>11/30/09 | 404119AX<br>288221 | HCA INC<br>NOMURA                                  | 9.2500<br>11/15/16  | 550,000.00    | 8.104<br>106.00  |                        | 583,000.00    |              |        |
| PUR<br>49768         | 11/17/09<br>11/20/09 | 421924BF<br>288221 | HEALTHSOUTH CORP<br>NOMURA                         | 10.7500<br>6/15/16  | 150,000.00    | 8.860<br>109.25  |                        | 163,875.00    |              |        |
| PUR<br>42300         | 11/02/09<br>11/05/09 | 45773BAC<br>288221 | INNOPHOS INC<br>NOMURA                             | 8.8750<br>8/15/14   | 50,000.00     | 8.289<br>102.25  |                        | 51,125.00     |              |        |
| PUR<br>49834         | 11/17/09<br>11/30/09 | 51508LAJ<br>288221 | LANDRYS RESTAURANT INC<br>NOMURA                   | 11.6250<br>12/01/15 | 150,000.00    | 11.245<br>101.62 |                        | 152,437.50    |              |        |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY   | PAR-OR-SHARES | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|----------------------------------------------------|---------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR<br>49834    | 11/17/09<br>11/30/09 | 51508LAJ<br>288221 | LANDRYS RESTAURANT INC<br>NOMURA                   | 11.6250<br>12/01/15 | 175,000.00    | 12.000<br>98.427 |                        | 172,247.25    |              |
| PUR<br>42350    | 11/04/09<br>11/09/09 | 60467PAQ<br>288221 | MIRANT AMERICAS GENR<br>NOMURA                     | 8.5000<br>10/01/21  | 100,000.00    | 10.207<br>88.375 |                        | 88,375.00     |              |
| PUR<br>42209    | 11/16/09<br>11/19/09 | 629855AH<br>288221 | NALCO COMPANY<br>NOMURA                            | 8.8750<br>11/15/13  | 400,000.00    | 7.982<br>103.00  |                        | 412,000.00    |              |
| PUR<br>49625    | 11/05/09<br>11/10/09 | 629855AN<br>288221 | NALCO CO<br>NOMURA                                 | 8.2500<br>5/15/17   | 675,000.00    | 7.350<br>105.12  |                        | 709,593.75    |              |
| PUR<br>49019    | 11/02/09<br>11/05/09 | 63934EAM<br>288221 | NAVISTAR INTL<br>NOMURA                            | 8.2500<br>11/01/21  | 500,000.00    | 8.588<br>97.500  |                        | 487,500.00    |              |
| PUR<br>49217    | 10/22/09<br>11/02/09 | 639365AC<br>288221 | NAVIOS MARITIME<br>NOMURA                          | 8.8750<br>11/01/17  | 375,000.00    | 9.125<br>98.603  |                        | 369,761.25    |              |
| PUR<br>49217    | 10/22/09<br>11/02/09 | 639365AC<br>288221 | NAVIOS MARITIME<br>NOMURA                          | 8.8750<br>11/01/17  | 125,000.00    | 8.699<br>101.00  |                        | 126,250.00    |              |
| PUR<br>49583    | 11/03/09<br>11/06/09 | 64110LAA<br>288221 | NETFLIX INC<br>NOMURA                              | 8.5000<br>11/15/17  | 125,000.00    | 8.499<br>100.00  |                        | 125,000.00    |              |
| PUR<br>42211    | 11/23/09<br>11/27/09 | 67090FAC<br>288221 | NUVEEN INVESTMENTS<br>NOMURA                       | 10.5000<br>11/15/15 | 150,000.00    | 13.489<br>88.000 |                        | 132,000.00    |              |
| PUR<br>49769    | 11/16/09<br>11/20/09 | 68385BAA<br>288221 | OPTI CANADA INC<br>NOMURA                          | 9.0000<br>12/15/12  | 125,000.00    | 10.157<br>97.000 |                        | 121,250.00    |              |
| PUR<br>49569    | 11/02/09<br>11/05/09 | 69073TAL<br>288221 | OWENS BROCKWAY GLASS<br>NOMURA                     | 6.7500<br>12/01/14  | 225,000.00    | 6.808<br>99.750  |                        | 224,437.50    |              |
| PUR<br>44546    | 11/18/09<br>11/23/09 | 704549AE<br>288221 | PEABODY ENERGY CORP<br>NOMURA                      | 7.3750<br>11/01/16  | 150,000.00    | 6.914<br>102.50  |                        | 153,750.00    |              |
| PUR<br>49666    | 11/09/09<br>11/13/09 | 723787AJ<br>288221 | PIONEER NATURAL RESOURCE<br>NOMURA                 | 7.5000<br>1/15/20   | 275,000.00    | 7.621<br>99.142  |                        | 272,640.50    |              |

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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY   | PAR-OR-SHARES | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|----------------------------------------------------|---------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR<br>43874    | 11/04/09<br>11/09/09 | 767754BT<br>288221 | RITE AID CORP<br>NOMURA                            | 9.5000<br>6/15/17   | 75,000.00     | 13.704<br>80.500 |                        | 60,375.00     |              |
| PUR<br>43874    | 11/04/09<br>11/09/09 | 767754BT<br>288221 | RITE AID CORP<br>NOMURA                            | 9.5000<br>6/15/17   | 50,000.00     | 13.829<br>80.000 |                        | 40,000.00     |              |
| PUR<br>43874    | 11/18/09<br>11/23/09 | 767754BT<br>288221 | RITE AID CORP<br>NOMURA                            | 9.5000<br>6/15/17   | 125,000.00    | 13.411<br>81.750 |                        | 102,187.50    |              |
| PUR<br>46663    | 11/02/09<br>11/05/09 | 767754BV<br>288221 | RITE AID CORP<br>NOMURA                            | 10.3750<br>7/15/16  | 400,000.00    | 10.263<br>100.50 |                        | 402,000.00    |              |
| PUR<br>48995    | 11/06/09<br>11/12/09 | 767754BY<br>288221 | RITE AID CORP<br>NOMURA                            | 10.7500<br>10/15/19 | 125,000.00    | 10.685<br>100.37 |                        | 125,468.75    |              |
| PUR<br>47854    | 11/04/09<br>11/09/09 | 78401FAA<br>288221 | SBA TELECOMMUNICATIONS<br>NOMURA                   | 8.0000<br>8/15/16   | 500,000.00    | 7.378<br>103.25  |                        | 516,250.00    |              |
| PUR<br>49570    | 10/29/09<br>11/05/09 | 80874YAH<br>288221 | SCIENTIFIC GAMES<br>NOMURA                         | 9.2500<br>6/15/19   | 125,000.00    | 9.011<br>101.50  |                        | 126,875.00    |              |
| PUR<br>49626    | 11/05/09<br>11/10/09 | 817565BU<br>288221 | SERVICE CORP INTL<br>NOMURA                        | 8.0000<br>11/15/21  | 425,000.00    | 8.250<br>98.115  |                        | 416,988.75    |              |
| PUR<br>48870    | 11/02/09<br>11/05/09 | 834376AK<br>288221 | SOLUTIA INC<br>NOMURA                              | 8.7500<br>11/01/17  | 175,000.00    | 8.082<br>103.87  |                        | 181,781.25    |              |
| PUR<br>45739    | 10/28/09<br>11/02/09 | 858119AJ<br>288221 | STEEL DYNAMIC<br>NOMURA                            | 7.3750<br>11/01/12  | 175,000.00    | 7.187<br>100.50  |                        | 175,875.00    |              |
| PUR<br>45739    | 10/29/09<br>11/03/09 | 858119AJ<br>288221 | STEEL DYNAMIC<br>NOMURA                            | 7.3750<br>11/01/12  | 100,000.00    | 7.186<br>100.50  |                        | 100,500.00    |              |
| PUR<br>48996    | 11/02/09<br>11/05/09 | 88089PAG<br>288221 | TERRA CAPITAL<br>NOMURA                            | 7.7500<br>11/01/19  | 75,000.00     | 7.533<br>101.50  |                        | 76,125.00     |              |

|       |          |          |                   |          |        |        |        |
|-------|----------|----------|-------------------|----------|--------|--------|--------|
| PUR   | 11/02/09 | 882330AH | TEXAS COMPETITIVE | 11.2500  |        | 11.250 |        |
| 47830 | 11/02/09 |          | NOMURA            | 11/01/16 | 253.00 | 100.00 | 253.00 |

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| 131                       |                    |                    |                                                    |                   |               |                 |                        |               |              |       |
| TRXN/<br>INVNT#           | TRADE/<br>DELIVERY | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY | PAR-OR-SHARES | YIELD/<br>PRICE | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |       |
| PUR                       | 11/10/09           | 89236MAA           | TOYS R US PROP                                     | 8.5000            |               | 8.587           |                        |               |              |       |
| 49770                     | 11/20/09           | 288221             | NOMURA                                             | 12/01/17          | 75,000.00     | 99.500          |                        | 74,625.00     |              |       |
| PUR                       | 11/10/09           | 89236MAA           | TOYS R US PROP                                     | 8.5000            |               | 8.750           |                        |               |              |       |
| 49770                     | 11/20/09           | 288221             | NOMURA                                             | 12/01/17          | 375,000.00    | 98.573          |                        | 369,648.75    |              |       |
| PUR                       | 11/10/09           | 89236MAA           | TOYS R US PROP                                     | 8.5000            |               | 8.543           |                        |               |              |       |
| 49770                     | 11/20/09           | 288221             | NOMURA                                             | 12/01/17          | 325,000.00    | 99.750          |                        | 324,187.50    |              |       |
| PUR                       | 11/10/09           | 89236MAA           | TOYS R US PROP                                     | 8.5000            |               | 8.565           |                        |               |              |       |
| 49770                     | 11/20/09           | 288221             | NOMURA                                             | 12/01/17          | 150,000.00    | 99.625          |                        | 149,437.50    |              |       |
| PUR                       | 11/10/09           | 89236MAA           | TOYS R US PROP                                     | 8.5000            |               | 8.543           |                        |               |              |       |
| 49770                     | 11/20/09           | 288221             | NOMURA                                             | 12/01/17          | 125,000.00    | 99.750          |                        | 124,687.50    |              |       |
| PUR                       | 11/10/09           | 896818AC           | TRIUMPH GROUP                                      | 8.0000            |               | 7.936           |                        |               |              |       |
| 49693                     | 11/16/09           | 288221             | NOMURA                                             | 11/15/17          | 75,000.00     | 100.37          |                        | 75,281.25     |              |       |
| PUR                       | 11/10/09           | 896818AC           | TRIUMPH GROUP                                      | 8.0000            |               | 7.914           |                        |               |              |       |
| 49693                     | 11/16/09           | 288221             | NOMURA                                             | 11/15/17          | 50,000.00     | 100.50          |                        | 50,250.00     |              |       |
| PUR                       | 10/27/09           | 913405AD           | UNIV CITY DEVEL                                    | 8.7500            |               | 8.999           |                        |               |              |       |
| 49584                     | 11/06/09           | 288221             | NOMURA                                             | 11/15/15          | 525,000.00    | 98.856          |                        | 518,994.00    |              |       |
| PUR                       | 10/27/09           | 913405AF           | UNIV CITY DEVEL                                    | 10.8750           |               | 10.566          |                        |               |              |       |
| 49585                     | 11/06/09           | 288221             | NOMURA                                             | 11/15/16          | 75,000.00     | 101.50          |                        | 76,125.00     |              |       |
| PUR                       | 10/27/09           | 913405AF           | UNIV CITY DEVEL                                    | 10.8750           |               | 11.125          |                        |               |              |       |
| 49585                     | 11/06/09           | 288221             | NOMURA                                             | 11/15/16          | 275,000.00    | 98.796          |                        | 271,689.00    |              |       |
| PUR                       | 11/04/09           | 92769VAB           | VIRGIN MEDIA FIN                                   | 8.3750            |               | 8.622           |                        |               |              |       |
| 49607                     | 11/09/09           | 288221             | NOMURA                                             | 10/15/19          | 425,000.00    | 98.364          |                        | 418,047.00    |              |       |
| PUR                       | 11/04/09           | 92769VAB           | VIRGIN MEDIA FIN                                   | 8.3750            |               | 8.449           |                        |               |              |       |
| 49607                     | 11/09/09           | 288221             | NOMURA                                             | 10/15/19          | 100,000.00    | 99.500          |                        | 99,500.00     |              |       |
| SUBTOTAL FIXED PURCHASES: |                    |                    |                                                    |                   | 14,375,253.00 |                 |                        | 14,311,790.00 |              |       |
| TOTAL FUND PURCHASES:     |                    |                    |                                                    |                   | 14,375,253.00 |                 |                        | 14,311,790.00 |              |       |

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| TRXN/<br>INVNT#                  | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY   | PAR-OR-SHARES | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|----------------------------------|----------------------|--------------------|----------------------------------------------------|---------------------|---------------|------------------|------------------------|---------------|--------------|
| SALES OF FIXED INCOME SECURITIES |                      |                    |                                                    |                     |               |                  |                        |               |              |
| SALE<br>49809                    | 11/19/09<br>11/25/09 | 02208RAA<br>288221 | ALTRA HOLDINGS INC<br>NOMURA                       | 8.1250<br>12/01/16  |               | 8.375<br>100.37  |                        | 125,468.75    | 2,105.00     |
| SALE<br>44285                    | 11/04/09<br>11/09/09 | 09689RAA<br>288221 | BODY GAMING CORP<br>NOMURA                         | 7.1250<br>2/01/16   | 125,000.00    | 14.394<br>84.000 |                        | 105,000.00    | 16,602.59    |
| SALE<br>47069                    | 11/03/09<br>11/06/09 | 125581FS<br>288221 | CIT GROUP INC<br>NOMURA                            | 12.0000<br>12/18/18 | 675,000.00    | 26.285<br>26.750 |                        | 180,562.50    | -165,756.52  |
| SALE<br>44759                    | 10/29/09<br>11/03/09 | 126304AZ<br>288221 | CSC HOLDINGS INC<br>NOMURA                         | 8.6250<br>2/15/19   | 200,000.00    | 9.321<br>107.25  |                        | 214,500.00    | 23,074.00    |
| SALE<br>47661                    | 10/30/09<br>11/04/09 | 20162UAA<br>288221 | COMMERCIAL BARGE<br>NOMURA                         | 12.5000<br>7/15/17  | 225,000.00    | 13.500<br>104.37 |                        | 234,843.75    | 20,523.28    |
| SALE<br>47163                    | 11/05/09<br>11/10/09 | 22025YAK<br>288221 | CORRECTIONS CORP<br>NOMURA                         | 7.7500<br>6/01/17   | 175,000.00    | 8.250<br>102.37  |                        | 179,156.25    | 9,016.64     |
| SALE<br>42277                    | 11/06/09<br>11/12/09 | 226566AC<br>288221 | CRICKET COMMUNICATIONS<br>NOMURA                   | 9.3750<br>11/01/14  | 75,000.00     | 9.795<br>94.250  |                        | 70,687.50     | -3,091.72    |

|               |                      |                    |                                  |                    |            |                  |  |            |           |
|---------------|----------------------|--------------------|----------------------------------|--------------------|------------|------------------|--|------------|-----------|
| SALE<br>42277 | 11/06/09<br>11/12/09 | 226566AC<br>288221 | CRICKET COMMUNICATIONS<br>NOMURA | 9.3750<br>11/01/14 | 50,000.00  | 9.795<br>94.500  |  | 47,250.00  | -1,936.15 |
| SALE<br>42277 | 11/06/09<br>11/12/09 | 226566AC<br>288221 | CRICKET COMMUNICATIONS<br>NOMURA | 9.3750<br>11/01/14 | 25,000.00  | 9.795<br>94.250  |  | 23,562.50  | -1,030.57 |
| SALE<br>47636 | 11/06/09<br>11/12/09 | 226566AG<br>288221 | CRICKET COMMUNICATIONS<br>NOMURA | 10.0000<br>7/15/15 | 75,000.00  | 10.233<br>95.250 |  | 71,437.50  | -2,803.58 |
| SALE<br>47636 | 11/06/09<br>11/12/09 | 226566AG<br>288221 | CRICKET COMMUNICATIONS<br>NOMURA | 10.0000<br>7/15/15 | 50,000.00  | 10.233<br>95.500 |  | 47,750.00  | -1,744.06 |
| SALE<br>47636 | 11/06/09<br>11/12/09 | 226566AG<br>288221 | CRICKET COMMUNICATIONS<br>NOMURA | 10.0000<br>7/15/15 | 125,000.00 | 10.233<br>96.125 |  | 120,156.25 | -3,578.89 |

|      |                                                                                                                                                                  |  |  |  |  |  |  |  |  |       |
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| 5167 | STATE OF NEW JERSEY<br>DIVISION OF INVESTMENT<br>DETAIL REPORT OF SECURITIES TRANSACTIONS<br>DURING THE PERIOD 11/01/09 THROUGH 11/30/09<br>NOMURA (5167) -Cont. |  |  |  |  |  |  |  |  | PAGE: |
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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY   | PAR-OR-SHARES | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|----------------------------------------------------|---------------------|---------------|------------------|------------------------|---------------|--------------|
| SALE<br>47448   | 11/10/09<br>11/16/09 | 226566AJ<br>288221 | CRICKET COMMUNICATIONS<br>NOMURA                   | 7.7500<br>5/15/16   | 400,000.00    | 8.497<br>99.500  |                        | 398,000.00    | 12,686.07    |
| SALE<br>48697   | 10/28/09<br>11/02/09 | 247361ZE<br>288221 | DELTA AIR LINES<br>NOMURA                          | 12.2500<br>3/15/15  | 150,000.00    | 13.669<br>94.500 |                        | 141,750.00    | -274.44      |
| SALE<br>48765   | 10/28/09<br>11/02/09 | 25470XAC<br>288221 | DISH DBS CORP<br>NOMURA                            | 7.8750<br>9/01/19   | 250,000.00    | 7.619<br>102.50  |                        | 256,250.00    | 1,910.63     |
| SALE<br>48559   | 10/28/09<br>11/02/09 | 256669AG<br>288221 | DOLLAR GENERAL<br>NOMURA                           | 11.8750<br>7/15/17  | 50,000.00     | 12.581<br>112.00 |                        | 56,000.00     | 7,730.51     |
| SALE<br>46684   | 11/13/09<br>11/18/09 | 28368EAD<br>288221 | EL PASO ENERGY CORP<br>NOMURA                      | 7.8000<br>8/01/31   | 325,000.00    | 10.033<br>93.500 |                        | 303,875.00    | 42,637.13    |
| SALE<br>48748   | 11/02/09<br>11/05/09 | 31430QAZ<br>288221 | FELCOR LODGING L P<br>NOMURA                       | 10.0000<br>10/01/14 | 825,000.00    | 11.120<br>99.000 |                        | 816,750.00    | 26,156.59    |
| SALE<br>46596   | 10/30/09<br>11/04/09 | 345397VC<br>288221 | FORD MOTOR CREDIT CO<br>NOMURA                     | 8.0000<br>12/15/16  | 2,200,000.00  | 12.804<br>96.000 |                        | 2,112,000.00  | 396,533.47   |
| SALE<br>46596   | 10/30/09<br>11/04/09 | 345397VC<br>288221 | FORD MOTOR CREDIT CO<br>NOMURA                     | 8.0000<br>12/15/16  | 300,000.00    | 12.804<br>96.000 |                        | 288,000.00    | 54,072.75    |
| SALE<br>44288   | 11/03/09<br>11/06/09 | 370425RZ<br>288221 | GMAC INC<br>NOMURA                                 | 8.0000<br>11/01/31  | 25,000.00     | 13.392<br>85.750 |                        | 21,437.50     | 5,921.50     |
| SALE<br>42006   | 11/10/09<br>11/16/09 | 404119AX<br>288221 | HCA INC<br>NOMURA                                  | 9.2500<br>11/15/16  | 600,000.00    | 9.467<br>105.62  |                        | 633,750.00    | 40,318.85    |
| SALE<br>42006   | 11/10/09<br>11/16/09 | 404119AX<br>288221 | HCA INC<br>NOMURA                                  | 9.2500<br>11/15/16  | 200,000.00    | 9.467<br>105.62  |                        | 211,250.00    | 13,439.62    |
| SALE<br>46260   | 11/03/09<br>11/06/09 | 404119BE<br>288221 | HCA INC<br>NOMURA                                  | 8.5000<br>4/15/19   | 200,000.00    | 8.509<br>106.25  |                        | 212,500.00    | 12,634.84    |
| SALE<br>45699   | 11/19/09<br>11/24/09 | 44980YAK<br>288221 | IPCS INC<br>NOMURA                                 | 3.2950<br>5/01/13   | 120,000.00    | 5.819<br>88.500  |                        | 106,200.00    | -1,089.79    |

|      |                                                                                                                                                                  |  |  |  |  |  |  |  |  |       |
|------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|--|--|--|--|--|--|--|-------|
| 5167 | STATE OF NEW JERSEY<br>DIVISION OF INVESTMENT<br>DETAIL REPORT OF SECURITIES TRANSACTIONS<br>DURING THE PERIOD 11/01/09 THROUGH 11/30/09<br>NOMURA (5167) -Cont. |  |  |  |  |  |  |  |  | PAGE: |
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| TRXN/<br>INVNT# | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY  | PAR-OR-SHARES | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|----------------------------------------------------|--------------------|---------------|------------------|------------------------|---------------|--------------|
| SALE<br>45254   | 11/18/09<br>11/23/09 | 492914AR<br>288221 | KEY ENERGY SERVICES INC<br>NOMURA                  | 8.3750<br>12/01/14 | 25,000.00     | 21.341<br>98.500 |                        | 24,625.00     | 9,330.12     |
| SALE<br>42012   | 11/09/09<br>11/13/09 | 502413AL<br>288221 | L-3 COMMUNICATIONS CORP<br>NOMURA                  | 6.1250<br>7/15/13  | 250,000.00    | 7.035<br>101.25  |                        | 253,125.00    | 10,407.46    |
| SALE<br>48551   | 11/02/09<br>11/05/09 | 552953AD<br>288221 | M G M MIRAGE INC<br>NOMURA                         | 8.5000<br>9/15/10  | 165,000.00    | 8.519<br>98.500  |                        | 162,525.00    | -2,420.94    |
| SALE<br>48551   | 11/02/09<br>11/05/09 | 552953AD<br>288221 | M G M MIRAGE INC<br>NOMURA                         | 8.5000<br>9/15/10  | 200,000.00    | 8.519<br>98.500  |                        | 197,000.00    | -2,934.47    |
| SALE<br>48551   | 11/02/09<br>11/05/09 | 552953AD<br>288221 | M G M MIRAGE INC<br>NOMURA                         | 8.5000<br>9/15/10  | 100,000.00    | 8.519<br>98.750  |                        | 98,750.00     | -1,217.23    |
| SALE<br>48551   | 11/05/09<br>11/10/09 | 552953AD<br>288221 | M G M MIRAGE INC<br>NOMURA                         | 8.5000<br>9/15/10  | 60,000.00     | 8.519<br>99.500  |                        | 59,700.00     | -279.86      |

|               |                      |                    |                                      |                    |            |                  |            |           |
|---------------|----------------------|--------------------|--------------------------------------|--------------------|------------|------------------|------------|-----------|
| SALE<br>48551 | 11/05/09<br>11/10/09 | 552953AD<br>288221 | M G M MIRAGE INC<br>NOMURA           | 8.5000<br>9/15/10  | 125,000.00 | 8.519<br>99.500  | 124,375.00 | -583.05   |
| SALE<br>42325 | 10/28/09<br>11/02/09 | 62947QAF<br>288221 | NXP BV/NXP FUNDING<br>NOMURA         | 7.8750<br>10/15/14 | 175,000.00 | 22.188<br>84.500 | 147,875.00 | 45,978.52 |
| SALE<br>42212 | 11/10/09<br>11/16/09 | 695459AB<br>288221 | PAETEC HOLDING CORPORATION<br>NOMURA | 9.5000<br>7/15/15  | 125,000.00 | 15.740<br>92.500 | 115,625.00 | 19,222.84 |
| SALE<br>46454 | 10/29/09<br>11/03/09 | 81180VAA<br>288221 | SEAGATE TECH INT<br>NOMURA           | 10.0000<br>5/01/14 | 150,000.00 | 11.250<br>111.00 | 166,500.00 | 22,978.01 |
| SALE<br>42215 | 11/17/09<br>11/20/09 | 852060AT<br>288221 | SPRINT CAPITAL CORP<br>NOMURA        | 8.7500<br>3/15/32  | 275,000.00 | 10.440<br>87.000 | 239,250.00 | 4,241.59  |
| SALE<br>43025 | 11/06/09<br>11/12/09 | 867363AL<br>288221 | SUNGARD DATA SYS INC<br>NOMURA       | 10.2500<br>8/15/15 | 25,000.00  | 15.284<br>101.00 | 25,250.00  | 4,969.45  |
| SALE<br>47331 | 11/13/09<br>11/18/09 | 88033GBH<br>288221 | TENET HEALTHCARE<br>NOMURA           | 8.8750<br>7/01/19  | 400,000.00 | 9.563<br>107.50  | 430,000.00 | 47,145.31 |

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DURING THE PERIOD 11/01/09 THROUGH 11/30/09

| NOMURA (5167) -Cont.      |                      |                    |                                                    |                     |                       |                  |                        |               |               | PAGE: |
|---------------------------|----------------------|--------------------|----------------------------------------------------|---------------------|-----------------------|------------------|------------------------|---------------|---------------|-------|
| 135                       |                      |                    |                                                    |                     |                       |                  |                        |               |               |       |
| TRXN/<br>INVT#            | TRADE/<br>DELIVERY   | CUSIP/<br>DOCUMENT | SECURITY DESCRIPTION/<br>BROKER/SERVICER OF RECORD | RATE/<br>MATURITY   | PAR-OR-SHARES         | YIELD/<br>PRICE  | EXPENSE/<br>COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS  |       |
| -                         |                      |                    |                                                    |                     |                       |                  |                        |               |               |       |
| SALE<br>44571             | 11/16/09<br>11/19/09 | 882330AG<br>288221 | TEXAN COMPETITIVE ELEC HLD<br>NOMURA               | 10.2500<br>11/01/15 | 200,000.00            | 15.879<br>74.375 |                        | 148,750.00    | -8,877.69     |       |
| SALE<br>48057             | 11/03/09<br>11/06/09 | 909214BM<br>288221 | UNISYS CORP<br>NOMURA                              | 12.7500<br>10/15/14 | 300,000.00            | 11.645<br>109.25 |                        | 327,750.00    | 15,609.98     |       |
| SALE<br>43688             | 11/17/09<br>11/17/09 | 913405AC<br>288221 | UNIVERSAL CITY DEV PARTNERS<br>NOMURA              | 11.7500<br>4/01/10  | 350,000.00            | 24.747<br>100.50 |                        | 351,750.00    | 17,696.85     |       |
| SALE<br>48558             | 11/06/09<br>11/06/09 | 913406AC<br>288321 | UNIVERSAL CITY FLORIDA<br>NOMURA                   | 5.7775<br>5/01/10   | 80,000.00             | 48.332<br>100.20 |                        | 80,160.00     | 14,587.27     |       |
| SALE<br>46688             | 11/05/09<br>11/06/09 | 913406AF<br>288321 | UNIVERSAL CITY FL<br>NOMURA                        | 8.3750<br>5/01/10   | 1,100,000.00          | 39.090<br>100.35 |                        | 1,103,850.00  | 142,067.48    |       |
| SALE<br>49607             | 11/13/09<br>11/18/09 | 92769VAB<br>288221 | VIRGIN MEDIA FIN<br>NOMURA                         | 8.3750<br>10/15/19  | 525,000.00            | 8.589<br>99.875  |                        | 524,343.75    | 6,796.97      |       |
| SALE<br>44757             | 10/30/09<br>11/04/09 | 97381WAC<br>288221 | WINDSTREAM CORP<br>NOMURA                          | 8.1250<br>8/01/13   | 1,000,000.00          | 8.319<br>104.00  |                        | 1,040,000.00  | 46,343.32     |       |
| -                         |                      |                    |                                                    |                     |                       |                  |                        |               |               |       |
| 895,119.68                |                      |                    |                                                    |                     | SUBTOTAL FIXED SALES: |                  | 13,200,000.00          |               | 12,599,341.25 |       |
| -                         |                      |                    |                                                    |                     |                       |                  |                        |               |               |       |
| 895,119.68                |                      |                    |                                                    |                     | TOTAL FUND SALES:     |                  | 13,200,000.00          |               | 12,599,341.25 |       |
| END OF REPORT FOR: NOMURA |                      |                    |                                                    |                     |                       |                  |                        |               |               |       |