

1862

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 4/01/10 THROUGH 4/30/10

TRUSTEES FOR THE SUP OF PUB SCHS (1862)

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR 51518	4/15/10 4/15/10	912795W3 288847	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.2320 10/14/10	65,075,000.00	.232 99.883		64,998,674.25	
PUR 51431	4/08/10 4/08/10	912828KH 288822	UNITED STATES TREAS NTS JP MORGAN	.8750 3/31/11	25,000,000.00	.454 100.41		25,102,622.81	
SUBTOTAL FIXED PURCHASES:					90,075,000.00			90,101,297.06	
TOTAL FUND PURCHASES:					90,075,000.00			90,101,297.06	

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

4300

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 4/01/10 THROUGH 4/30/10

DCP EQUITY (4300)

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF STOCK AND OTHER EQUITIES									
SALE 02655	4/21/10 4/26/10	03783310 423740	APPLE INC CREDIT SUISSE SEC (USA) LLC		5,000.00	258.21	21.82 150.00	1,290,877.68	1,016,517.14
SALE 4837	4/19/10 4/22/10	11012210 423731	BRISTOL-MYERS SQUIBB CO. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	25.542	4.32 400.00	255,014.68	-14,383.68
SALE 30587	4/19/10 4/22/10	23156110 423731	CURTISS-WRIGHT CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	34.982	11.82 800.00	698,828.18	151,687.35
SALE 16966 2,285.83	4/13/10 4/13/10	88553510 423685	3COM CORP. TENDERED		10,000.00	7.900		79,000.00	-
SUBTOTAL STOCK SALES:					45,000.00		37.96 1,350.00	2,323,720.54	
TOTAL FUND SALES:					45,000.00		37.96 1,350.00	2,323,720.54	

END OF REPORT FOR: DCP EQUITY

4302

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 4/01/10 THROUGH 4/30/10

DCP SMALL CAP. (EQUITY) (4302)

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF STOCK AND OTHER EQUITIES									
SALE 44218 47,903.67	4/22/10 4/22/10	30303Q10 423685	FACET BIOTECH CORP. TENDERED		1,600.00	27.000		43,200.00	-
SUBTOTAL STOCK SALES:					1,600.00			43,200.00	-

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47,903.67			TOTAL FUND SALES:	1,600.00			43,200.00	-	
END OF REPORT FOR: DCP SMALL CAP. (EQUITY)									

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

PUR 51014	4/14/10 4/19/10	00246W10 423714	AXT INC. CREDIT SUISSE SEC (AES)		10,000.00	3.346	100.00	33,555.00		
PUR 51548	4/15/10 4/20/10	00817Y10 423719	AETNA INC STIFEL NICOLAUS		17,000.00	31.486	680.00	535,943.70		
PUR 51548	4/16/10 4/21/10	00817Y10 423724	AETNA INC OPPENHEIMER & CO., INC		3,000.00	31.320	90.00	94,050.00		
PUR 51548	4/22/10 4/27/10	00817Y10 423743	AETNA INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	30.780	25.00	153,925.50		
PUR 51424	4/08/10 4/13/10	02553E10 423697	AMERICAN EAGLE OUTFITTERS SANFORD BERNSTEIN & CO.		30,000.00	17.589	1,200.00	528,882.00		
PUR 51424	4/09/10 4/14/10	02553E10 423701	AMERICAN EAGLE OUTFITTERS DEUTSCHE BANK AG (DOMESTIC)		10,000.00	17.275	300.00	173,052.00		
PUR 51379	4/06/10 4/09/10	03741110 423692	APACHE CORP DEUTSCHE BANK AG (DOMESTIC)		6,000.00	106.35	180.00	638,313.00		
PUR 51379	4/07/10 4/12/10	03741110 423696	APACHE CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	105.33	30.00	105,363.00		
PUR 51317	3/30/10 4/05/10	05851610 423673	BALLANTYNE STRONG INC ELECTRONIC BROKERAGE SYSTEM		8,100.00	5.286	40.50	42,860.34		
PUR 51317	3/31/10 4/06/10	05851610 423677	BALLANTYNE STRONG INC ELECTRONIC BROKERAGE SYSTEM		9,700.00	5.300	48.50	51,458.50		
PUR 51641	4/22/10 4/27/10	07181310 423743	BAXTER INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		12,000.00	50.759	480.00	609,590.40		
PUR 51641	4/26/10 4/29/10	07181310 423752	BAXTER INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	49.329	5.00	49,334.00		

4340	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 4/01/10 THROUGH 4/30/10 N.J. BEST - POOLED EQUITY FD (4340) -Cont.									PAGE:
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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS	
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PUR 51499	4/13/10 4/16/10	07401410 423709	BEASLEY BROADCAST GROUP I CREDIT SUISSE SEC (AES)		2,019.00	4.231	20.19	8,562.58		
PUR 51499	4/13/10 4/16/10	07401410 423709	BEASLEY BROADCAST GROUP I JANNEY MONTGOMERY SCOTT		11,004.00	4.245	330.12	47,045.40		
PUR 51499	4/14/10 4/19/10	07401410 423714	BEASLEY BROADCAST GROUP I CREDIT SUISSE SEC (AES)		1,000.00	4.134	10.00	4,143.50		
PUR 51499	4/14/10 4/19/10	07401410 423714	BEASLEY BROADCAST GROUP I JANNEY MONTGOMERY SCOTT		2,200.00	4.347	66.00	9,629.18		
PUR 51499	4/15/10 4/20/10	07401410 423719	BEASLEY BROADCAST GROUP I CREDIT SUISSE SEC (AES)		3,540.00	4.506	35.40	15,988.06		
PUR 51499	4/16/10 4/21/10	07401410 423724	BEASLEY BROADCAST GROUP I CREDIT SUISSE SEC (AES)		800.00	4.374	8.00	3,507.04		
PUR 51674	4/23/10 4/28/10	08467010 423748	BERKSHIRE HATHAWAY INC-CL A BMO CAPITAL MARKETS/EXECUTI		6.00	117748	.06	706,490.83		
PUR 51684	4/26/10 4/29/10	09247X10 423752	BLACKROCK INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	194.70	20.00	778,847.20		

PUR 51514	4/14/10 4/19/10	12485720 423714	CBS CORPORATION PACIFIC CREST SECURITIES	32,000.00	15.561	1,280.00	499,232.00
PUR 51514	4/15/10 4/20/10	12485720 423719	CBS CORPORATION OPPENHEIMER & CO., INC	6,000.00	15.570	180.00	93,600.00
PUR 51514	4/20/10 4/23/10	12485720 423734	CBS CORPORATION DEUTSCHE BANK AG (DOMESTIC)	2,000.00	15.750	60.00	31,559.00
PUR 51514	4/22/10 4/27/10	12485720 423743	CBS CORPORATION DEUTSCHE BANK AG (DOMESTIC)	2,000.00	15.930	60.00	31,920.00
PUR 51514	4/23/10 4/28/10	12485720 423748	CBS CORPORATION ELECTRONIC BROKERAGE SYSTEM	2,000.00	16.440	10.00	32,890.00

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STATE OF NEW JERSEY
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N.J. BEST - POOLED EQUITY FD (4340) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 51514	4/27/10 4/30/10	12485720 423756	CBS CORPORATION ELECTRONIC BROKERAGE SYSTEM		2,000.00	15.836	10.00	31,682.00	
PUR 49564	4/09/10 4/14/10	12526910 423701	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	92.140	30.00	92,170.00	
PUR 51344	4/01/10 4/07/10	12591930 423683	CPI AEROSTRUCTURES INC DEUTSCHE BANK AG (DOMESTIC)		9,950.00	7.989	298.50	79,788.06	
PUR 51344	4/05/10 4/08/10	12591930 423688	CPI AEROSTRUCTURES INC DEUTSCHE BANK AG (DOMESTIC)		1,650.00	8.000	49.50	13,249.50	
PUR 51344	4/15/10 4/20/10	12591930 423719	CPI AEROSTRUCTURES INC DEUTSCHE BANK AG (DOMESTIC)		28,400.00	8.400	852.00	239,412.00	
PUR 51344	4/16/10 4/21/10	12591930 423724	CPI AEROSTRUCTURES INC OPPENHEIMER & CO., INC		10,000.00	8.490	300.00	85,204.00	
PUR 51344	4/19/10 4/22/10	12591930 423729	CPI AEROSTRUCTURES INC DEUTSCHE BANK AG (DOMESTIC)		6,000.00	8.366	180.00	50,376.60	
PUR 51344	4/20/10 4/23/10	12591930 423734	CPI AEROSTRUCTURES INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	8.399	120.00	33,716.00	
PUR 51344	4/21/10 4/26/10	12591930 423738	CPI AEROSTRUCTURES INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	8.400	60.00	16,860.00	
PUR 51344	4/22/10 4/27/10	12591930 423743	CPI AEROSTRUCTURES INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	8.425	60.00	16,909.00	
PUR 51344	4/23/10 4/28/10	12591930 423748	CPI AEROSTRUCTURES INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	8.500	10.00	17,010.00	
PUR 51344	4/27/10 4/30/10	12591930 423756	CPI AEROSTRUCTURES INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	9.000	10.00	18,010.00	
PUR 51581	4/16/10 4/21/10	14204220 423724	CARIBOU COFFEE CO INC CREDIT SUISSE SEC (AES)		51,714.00	7.154	517.14	370,453.24	

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PUR 51581	4/16/10 4/21/10	14204220 423724	CARIBOU COFFEE CO INC INSTINET (PORTAL)		200.00	6.880	1.40	1,377.40	
PUR 51581	4/16/10 4/21/10	14204220 423724	CARIBOU COFFEE CO INC ITG (CHANNEL)		1,100.00	7.015	11.00	7,727.50	
PUR 51581	4/19/10 4/22/10	14204220 423729	CARIBOU COFFEE CO INC CREDIT SUISSE SEC (AES)		4,584.00	7.286	45.84	33,443.03	
PUR 51581	4/20/10 4/23/10	14204220 423734	CARIBOU COFFEE CO INC CREDIT SUISSE SEC (AES)		10,000.00	7.521	100.00	75,309.00	
PUR 51581	4/20/10 4/23/10	14204220 423734	CARIBOU COFFEE CO INC CREDIT SUISSE SEC (AES)		11,697.00	7.578 =====	116.97	88,762.68	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					21,697.00	7.552		164,071.68	

								216.97
PUR 51581	4/21/10 4/26/10	14204220 423738	CARIBOU COFFEE CO INC CREDIT SUISSE SEC (USA) LLC	10,705.00	7.675	321.15	82,486.31	
PUR 51581	4/22/10 4/27/10	14204220 423743	CARIBOU COFFEE CO INC CREDIT SUISSE SEC (AES)	10,000.00	7.925	100.00	79,349.00	
PUR 51044	3/29/10 4/01/10	17240710 423669	CINEDIGM DIGITAL CINEMA C INSTINET (PORTAL)	7,130.00	1.500	49.91	10,744.91	
PUR 51044	3/29/10 4/01/10	17240710 423669	CINEDIGM DIGITAL CINEMA C ITG (CHANNEL)	3,600.00	1.500	36.00	5,436.00	
PUR 51155	3/31/10 4/06/10	17296710 423677	CITIGROUP INC ELECTRONIC BROKERAGE SYSTEM	30,000.00	4.070	150.00	122,250.00	
PUR 51155	4/19/10 4/22/10	17296710 423729	CITIGROUP INC DEUTSCHE BANK AG (DOMESTIC)	30,000.00	4.640	900.00	140,100.00	

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PUR 49193	3/31/10 4/06/10	19210850 423677	COEUR D'ALENE MINES CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	14.732	5.00	14,737.00	
PUR 50584	4/09/10 4/14/10	20586240 423701	COMVERSE TECHNOLOGY INC JEFFERIES & COMPANY		2,000.00	8.450	60.00	16,960.00	
PUR 51433	4/09/10 4/14/10	21079530 423701	CONTINENTAL AIR JP MORGAN		30,000.00	21.356	1,200.00	641,871.00	
PUR 51433	4/12/10 4/15/10	21079530 423705	CONTINENTAL AIR DEUTSCHE BANK AG (DOMESTIC)		3,000.00	21.949	90.00	65,937.00	
PUR 35210	4/06/10 4/09/10	25179M10 423692	DEVON ENERGY CORPORATION DEUTSCHE BANK AG (DOMESTIC)		2,000.00	67.111	60.00	134,282.00	
PUR 35210	4/08/10 4/13/10	25179M10 423697	DEVON ENERGY CORPORATION DEUTSCHE BANK AG (DOMESTIC)		3,000.00	66.020	90.00	198,150.00	
PUR 51408	4/07/10 4/12/10	25490A10 423696	DIRECTV GROUP INC MORGAN STANLEY		20,000.00	34.648	800.00	693,764.00	
PUR 51408	4/09/10 4/14/10	25490A10 423701	DIRECTV GROUP INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	34.720	30.00	34,750.00	
PUR 51477	4/12/10 4/15/10	25859810 423705	DOUBLE-TAKE SOFTWARE INC CREDIT SUISSE SEC (AES)		20,000.00	9.445	200.00	189,104.00	
PUR 51477	4/12/10 4/15/10	25859810 423705	DOUBLE-TAKE SOFTWARE INC CREDIT SUISSE SEC (AES)		20,000.00	9.807 =====	200.00	196,336.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	9.626	400.00	385,440.00	
PUR 51210	4/14/10 4/19/10	29152510 423714	EMMIS COMMUNICATIONS CREDIT SUISSE SEC (AES)		17,775.00	1.722	177.75	30,779.19	

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PUR 51210	4/15/10 4/20/10	29152510 423719	EMMIS COMMUNICATIONS CREDIT SUISSE SEC (AES)		35,667.00	1.743	356.67	62,542.08	
PUR 51210	4/16/10 4/21/10	29152510 423724	EMMIS COMMUNICATIONS CREDIT SUISSE SEC (AES)		4,531.00	1.741	45.31	7,933.33	
PUR 51210	4/27/10 4/30/10	29152510 423756	EMMIS COMMUNICATIONS INSTINET (PORTAL)		4,349.00	2.396	30.44	10,448.47	
PUR 51210	4/27/10 4/30/10	29152510 423756	EMMIS COMMUNICATIONS ITG (CHANNEL)		19,207.00	2.395	192.07	46,187.07	

PUR 51210	4/27/10 4/30/10	29152510 423756	EMMIS COMMUNICATIONS PULSE (BLOCK CROSS)	156,194.00	2.394	1,561.94	375,459.14
PUR 49651	3/30/10 4/05/10	29362U10 423673	ENTERGRIS INC INSTINET (PORTAL)	24,000.00	4.900	168.00	117,763.20
PUR 43302	3/29/10 4/01/10	29380T10 423669	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM	4,000.00	41.936	20.00	167,765.20
PUR 43302	3/31/10 4/06/10	29380T10 423677	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM	2,000.00	41.828	10.00	83,666.00
PUR 51126	4/09/10 4/14/10	29384R10 423701	ENTROPIC COMMUNICATIONS INC CREDIT SUISSE SEC (AES)	4,000.00	4.789	40.00	19,197.20
PUR 50808	3/31/10 4/06/10	34958B10 423677	FORTRESS INVESTMENT GRP-CL ELECTRONIC BROKERAGE SYSTEM	10,000.00	3.982	50.00	39,865.00
PUR 48545	3/29/10 4/01/10	35874810 423669	FRISCHS RESTAURANTS, INC. ELECTRONIC BROKERAGE SYSTEM	1,000.00	22.180	5.00	22,185.00
PUR 48545	4/01/10 4/07/10	35874810 423683	FRISCHS RESTAURANTS, INC. DEUTSCHE BANK AG (DOMESTIC)	1,000.00	21.828	30.00	21,858.00
PUR 48545	4/05/10 4/08/10	35874810 423688	FRISCHS RESTAURANTS, INC. DEUTSCHE BANK AG (DOMESTIC)	1,000.00	21.588	30.00	21,618.00

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PUR 48545	4/07/10 4/12/10	35874810 423696	FRISCHS RESTAURANTS, INC. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	20.772	30.00	20,802.00	
PUR 48545	4/08/10 4/13/10	35874810 423697	FRISCHS RESTAURANTS, INC. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	21.245	30.00	21,275.10	
PUR 48545	4/09/10 4/14/10	35874810 423701	FRISCHS RESTAURANTS, INC. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	20.595	30.00	20,625.00	
PUR 48545	4/12/10 4/15/10	35874810 423705	FRISCHS RESTAURANTS, INC. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	20.490	30.00	20,520.00	
PUR 48545	4/13/10 4/16/10	35874810 423709	FRISCHS RESTAURANTS, INC. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	20.770	30.00	20,800.00	
PUR 50530	4/16/10 4/21/10	38141G10 423724	GOLDMAN SACHS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		1,200.00	162.08	36.00	194,532.96	
PUR 50530	4/19/10 4/22/10	38141G10 423729	GOLDMAN SACHS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		400.00	159.80	12.00	63,932.00	
PUR 50530	4/21/10 4/26/10	38141G10 423738	GOLDMAN SACHS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		400.00	161.60	16.00	64,656.24	
PUR 50530	4/22/10 4/27/10	38141G10 423743	GOLDMAN SACHS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		200.00	158.00	6.00	31,606.00	
PUR 50530	4/27/10 4/30/10	38141G10 423756	GOLDMAN SACHS GROUP INC BMO CAPITAL MARKETS/EXECUTI		400.00	154.57	4.00	61,835.24	
PUR 50530	4/27/10 4/30/10	38141G10 423756	GOLDMAN SACHS GROUP INC ELECTRONIC BROKERAGE SYSTEM		200.00	153.67	1.00	30,735.00	
PUR 50530	4/27/10 4/30/10	38141G10 423756	GOLDMAN SACHS GROUP INC ELECTRONIC BROKERAGE SYSTEM		400.00	150.25 =====	2.00	60,102.00	
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2 INTRA-DAY TRANSACTIONS SUBTOTAL:					600.00	151.39	3.00	90,837.00	

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PUR 51295	3/31/10 4/06/10	38238810 423677	GOODRICH CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	71.200	5.00	71,205.00	

PUR 50270	4/14/10 4/19/10	38255010 423714	GOODYEAR TIRE & RUBBER CO DEUTSCHE BANK AG (DOMESTIC)	2,000.00	13.670	60.00	27,400.00
PUR 33645	3/30/10 4/05/10	38259P50 423673	GOOGLE INC INSTINET (PORTAL)	400.00	562.86	2.80	225,146.88
PUR 33645	4/01/10 4/07/10	38259P50 423683	GOOGLE INC JANNEY MONTGOMERY SCOTT	100.00	567.63	3.00	56,766.56
PUR 33645	4/01/10 4/07/10	38259P50 423683	GOOGLE INC JANNEY MONTGOMERY SCOTT	100.00	567.74	3.00	56,777.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				200.00	567.68	6.00	113,543.56
PUR 51550	4/15/10 4/20/10	41987910 423719	HAWAIIAN HOLDINGS INC OPPENHEIMER & CO., INC	50,000.00	7.267	1,500.00	364,825.00
PUR 51550	4/16/10 4/21/10	41987910 423724	HAWAIIAN HOLDINGS INC OPPENHEIMER & CO., INC	50,000.00	7.264	1,500.00	364,720.00
PUR 51550	4/23/10 4/28/10	41987910 423748	HAWAIIAN HOLDINGS INC BMO CAPITAL MARKETS/EXECUTI	10,000.00	6.777	100.00	67,865.00
PUR 51547	4/15/10 4/20/10	42823610 423719	HEWLETT-PACKARD DEUTSCHE BANK AG (DOMESTIC)	10,000.00	54.240	300.00	542,699.00
PUR 51547	4/16/10 4/21/10	42823610 423724	HEWLETT-PACKARD OPPENHEIMER & CO., INC	4,000.00	54.050	120.00	216,320.00
PUR 28084	4/16/10 4/21/10	46625H10 423724	JP MORGAN CHASE & CO DEUTSCHE BANK AG (DOMESTIC)	1,000.00	45.930	30.00	45,960.00

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PUR 51410	4/07/10 4/12/10	57620610 423696	MASSEY ENERGY BARCLAYS CAPITAL (DOMESTIC)		10,000.00	45.078	400.00	451,175.00	
PUR 49253	4/21/10 4/26/10	58933Y10 423738	MERCK & CO. INC. DEUTSCHE BANK AG (DOMESTIC)		3,000.00	34.840	90.00	104,610.00	
PUR 12799	4/23/10 4/28/10	59491810 423748	MICROSOFT CORP. CREDIT SUISSE SEC (AES)		2,000.00	31.112	20.00	62,244.00	
PUR 47655	4/16/10 4/21/10	61744644 423724	MORGAN STANLEY DEUTSCHE BANK AG (DOMESTIC)		6,000.00	29.336	180.00	176,196.00	
PUR 47655	4/20/10 4/23/10	61744644 423734	MORGAN STANLEY DEUTSCHE BANK AG (DOMESTIC)		1,000.00	29.714	30.00	29,743.50	
PUR 50276	4/22/10 4/27/10	61945A10 423743	MOSIAC CO DEUTSCHE BANK AG (DOMESTIC)		2,000.00	52.750	60.00	105,560.00	
PUR 51677	4/23/10 4/28/10	62886E10 423748	NCR CORP BMO CAPITAL MARKETS/EXECUTI		45,000.00	14.522	450.00	653,944.50	
PUR 51677	4/23/10 4/28/10	62886E10 423748	NCR CORP ELECTRONIC BROKERAGE SYSTEM		5,000.00	14.430	25.00	72,175.00	
PUR 50443	3/29/10 4/01/10	62937750 423669	NRG ENERGY INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	20.440	10.00	40,890.00	
PUR 48031	4/09/10 4/14/10	62944T10 423701	NVR INC DEUTSCHE BANK AG (DOMESTIC)		200.00	712.43	6.00	142,492.56	
PUR 48031	4/12/10 4/15/10	62944T10 423705	NVR INC DEUTSCHE BANK AG (DOMESTIC)		100.00	718.79	4.00	71,883.15	
PUR 48031	4/27/10 4/30/10	62944T10 423756	NVR INC ELECTRONIC BROKERAGE SYSTEM		200.00	708.10	1.00	141,622.00	
PUR 50282	4/23/10 4/28/10	65248E10 423748	NEWS CORP - CL A ELECTRONIC BROKERAGE SYSTEM		2,000.00	15.989	10.00	31,988.00	

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PUR 45030	3/31/10 4/06/10	67000610 423677	NOVELL INC MERRIMAN/OTC	40,000.00	5.888	400.00	235,924.00
PUR 45030	4/09/10 4/14/10	67000610 423701	NOVELL INC CREDIT SUISSE SEC (AES)	20,000.00	5.859	200.00	117,374.00
PUR 45030	4/20/10 4/23/10	67000610 423734	NOVELL INC CREDIT SUISSE SEC (AES)	10,000.00	5.758	100.00	57,680.00
PUR 45030	4/22/10 4/27/10	67000610 423743	NOVELL INC CREDIT SUISSE SEC (AES)	10,000.00	5.820	100.00	58,300.00
PUR 48849	4/13/10 4/16/10	67066610 423709	NVIDIA CORP CREDIT SUISSE SEC (AES)	10,000.00	17.406	100.00	174,155.00
PUR 51345	4/01/10 4/07/10	67069D10 423683	NUTRISYSTEM INC JANNEY MONTGOMERY SCOTT	34,000.00	17.372	1,020.00	591,657.80
PUR 51316	3/30/10 4/05/10	70959W10 423673	PENSKE AUTO GROUP ELECTRONIC BROKERAGE SYSTEM	40,000.00	14.754	200.00	590,344.00
PUR 51316	3/31/10 4/06/10	70959W10 423677	PENSKE AUTO GROUP ELECTRONIC BROKERAGE SYSTEM	4,000.00	14.792	20.00	59,186.00
PUR 51316	4/08/10 4/13/10	70959W10 423697	PENSKE AUTO GROUP DEUTSCHE BANK AG (DOMESTIC)	1,000.00	15.327	30.00	15,357.10
PUR 51316	4/09/10 4/14/10	70959W10 423701	PENSKE AUTO GROUP DEUTSCHE BANK AG (DOMESTIC)	3,000.00	15.155	90.00	45,555.90
PUR 48433	4/15/10 4/20/10	71708110 423719	PFIZER INC DEUTSCHE BANK AG (DOMESTIC)	4,000.00	17.010	120.00	68,159.60
PUR 40646	4/16/10 4/21/10	71817210 423724	PHILIP MORRIS INTERNATIONAL DEUTSCHE BANK AG (DOMESTIC)	4,000.00	50.628	120.00	202,632.40
PUR 51335	3/31/10 4/07/10	74164M10 423680	PRIMERICA INC CITIGROUP/CITIBANK DOMESTIC	2,000.00	15.000		30,000.00

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PUR 51335	4/09/10 4/14/10	74164M10 423701	PRIMERICA INC DEUTSCHE BANK AG (DOMESTIC)		8,000.00	22.357	240.00	179,094.40	
PUR 51335	4/16/10 4/21/10	74164M10 423724	PRIMERICA INC OPPENHEIMER & CO., INC		10,000.00	22.961	300.00	229,906.00	
PUR 50936	4/01/10 4/07/10	74752510 423683	QUALCOMM JANNEY MONTGOMERY SCOTT		900.00	42.300	27.00	38,097.00	
PUR 50936	4/09/10 4/14/10	74752510 423701	QUALCOMM CREDIT SUISSE SEC (AES)		2,000.00	41.991	20.00	84,001.60	
PUR 50936	4/22/10 4/27/10	74752510 423743	QUALCOMM CREDIT SUISSE SEC (AES)		2,000.00	39.706	20.00	79,431.00	
PUR 50936	4/26/10 4/29/10	74752510 423752	QUALCOMM ITG (CHANNEL)		1,000.00	38.555	10.00	38,565.00	
PUR 51292	4/14/10 4/19/10	75043810 423714	RADIOSHACK CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	23.473	60.00	47,005.00	
PUR 51292	4/15/10 4/20/10	75043810 423719	RADIOSHACK CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	23.766	60.00	47,591.00	
PUR 51292	4/16/10 4/21/10	75043810 423724	RADIOSHACK CORP OPPENHEIMER & CO., INC		2,000.00	23.670	60.00	47,400.00	
PUR 47837	4/07/10 4/12/10	75102810 423696	RALCORP HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	66.900	30.00	66,930.00	
PUR 39062	4/01/10 4/07/10	76011210 423683	RENTECH INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	1.030	300.00	10,600.00	
PUR 50825	4/20/10 4/23/10	78486Q10 423734	SVB FINANCIAL GROUP CREDIT SUISSE SEC (AES)		1,000.00	48.604	10.00	48,614.30	
PUR 50707	3/31/10 4/06/10	80854110 423677	SCHWEITZER MAUD ELECTRONIC BROKERAGE SYSTEM		1,000.00	47.593	5.00	47,598.40	

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PUR 48841	4/12/10 4/15/10	82028010 423705	SHAW GROUP INC (THE) CREDIT SUISSE SEC (AES)		1,000.00	35.143	10.00	35,153.10		
PUR 51512	4/14/10 4/19/10	85747710 423714	STATE STREET CORP RAYMOND JAMES & ASSOCIATES,		10,000.00	47.705	400.00	477,451.00		
PUR 51512	4/15/10 4/20/10	85747710 423719	STATE STREET CORP OPPENHEIMER & CO., INC		8,000.00	47.843	240.00	382,980.80		
PUR 51343	4/01/10 4/07/10	86459610 423683	SUCCESSFACTORS INC JANNEY MONTGOMERY SCOTT		25,000.00	18.987	750.00	475,420.00		
PUR 51343	4/07/10 4/12/10	86459610 423696	SUCCESSFACTORS INC CREDIT SUISSE SEC (AES)		9,000.00	20.159	90.00	181,518.30		
PUR 51343	4/09/10 4/14/10	86459610 423701	SUCCESSFACTORS INC CREDIT SUISSE SEC (AES)		1,000.00	20.149	10.00	20,158.50		
PUR 51624	4/21/10 4/26/10	89674K10 423738	TRIQUINT SEMICONDUCTOR INC CREDIT SUISSE SEC (USA) LLC		8,866.00	7.985	265.98	71,062.76		
PUR 51624	4/21/10 4/26/10	89674K10 423738	TRIQUINT SEMICONDUCTOR INC JANNEY MONTGOMERY SCOTT		41,134.00	7.949	1,234.02	328,191.73		
PUR 51624	4/22/10 4/27/10	89674K10 423743	TRIQUINT SEMICONDUCTOR INC CREDIT SUISSE SEC (AES)		30,000.00	7.779	300.00	233,667.00		
PUR 51497	4/13/10 4/16/10	90254980 423709	UAL CORP CREDIT SUISSE SEC (AES)		25,000.00	21.498	250.00	537,707.50		
PUR 50642	4/21/10 4/26/10	90333E10 423738	USEC INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.881	300.00	59,109.00		
PUR 50642	4/21/10 4/26/10	90333E10 423738	USEC INC DEUTSCHE BANK AG (DOMESTIC)		5,000.00	5.900 =====	150.00	29,651.50		
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					15,000.00	5.887	450.00	88,760.50		

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PUR 50642	4/22/10 4/27/10	90333E10 423743	USEC INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.882	300.00	59,123.00		
PUR 51596	4/19/10 4/22/10	90341W10 423729	US AIRWAYS GROUP INC SANFORD BERNSTEIN & CO.		80,000.00	6.996	3,200.00	562,896.00		
PUR 51596	4/20/10 4/23/10	90341W10 423734	US AIRWAYS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	7.050	60.00	14,160.00		
PUR 51596	4/21/10 4/26/10	90341W10 423738	US AIRWAYS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	6.650	60.00	13,360.00		
PUR 51596	4/22/10 4/27/10	90341W10 423743	US AIRWAYS GROUP INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	6.530	20.00	26,140.00		
PUR 51596	4/26/10 4/29/10	90341W10 423752	US AIRWAYS GROUP INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	6.520	10.00	13,050.00		
PUR 51610	4/20/10 4/23/10	91131210 423734	UNITED PARCEL SERVICE-CL B DEUTSCHE BANK AG (DOMESTIC)		10,000.00	68.927	300.00	689,570.00		
PUR 51610	4/21/10 4/26/10	91131210 423738	UNITED PARCEL SERVICE-CL B DEUTSCHE BANK AG (DOMESTIC)		2,000.00	68.501	80.00	137,082.00		
PUR 51610	4/26/10 4/29/10	91131210 423752	UNITED PARCEL SERVICE-CL B ELECTRONIC BROKERAGE SYSTEM		1,000.00	68.978	5.00	68,983.00		
PUR 51610	4/27/10 4/30/10	91131210 423756	UNITED PARCEL SERVICE-CL B ELECTRONIC BROKERAGE SYSTEM		1,000.00	68.220	5.00	68,225.00		
PUR 51611	4/20/10 4/23/10	91324P10 423734	UNITEDHEALTH GROUP INC DEUTSCHE BANK AG (DOMESTIC)		20,000.00	30.875	800.00	618,298.00		
PUR 51480	4/12/10 4/15/10	92343V10 423705	VERIZON COMMUNICATIONS INC RAYMOND JAMES & ASSOCIATES,		12,000.00	29.960	480.00	359,997.60		
PUR 51480	4/13/10 4/16/10	92343V10 423709	VERIZON COMMUNICATIONS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	30.020	60.00	60,100.00		

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PUR 51480	4/26/10 4/29/10	92343V10 423752	VERIZON COMMUNICATIONS INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	28.987	10.00	57,984.00	
PUR 40141	4/15/10 4/20/10	93114210 423719	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	54.220	60.00	108,500.00	
PUR 46540	4/12/10 4/15/10	94974610 423705	WELLS FARGO & CO DEUTSCHE BANK AG (DOMESTIC)		3,000.00	32.360	90.00	97,170.00	
PUR 51695	4/27/10 4/30/10	96181530 423756	WESTWOOD ONE INC CREDIT SUISSE SEC (AES)		20,000.00	12.329	200.00	246,780.00	
SUBTOTAL STOCK PURCHASES:					1,599,022.00		33,559.16	24,185,005.32	
TOTAL FUND PURCHASES:					1,599,022.00		33,559.16	24,185,005.32	

SALES OF STOCK AND OTHER EQUITIES

SALE 48817	4/20/10 4/23/10	00825210 423735	AFFILIATED MANAGERS GROUP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	82.876	1.40 30.00	82,844.60	14,756.15
SALE 48817	4/26/10 4/29/10	00825210 423753	AFFILIATED MANAGERS GROUP ELECTRONIC BROKERAGE SYSTEM		7,000.00	83.314	9.86 35.00	583,150.34	106,531.23
SALE 48817	4/27/10 4/30/10	00825210 423757	AFFILIATED MANAGERS GROUP BMO CAPITAL MARKETS/EXECUTI		1,500.00	81.127	2.06 15.00	121,673.59	19,540.92
SALE 48817	4/27/10 4/30/10	00825210 423757	AFFILIATED MANAGERS GROUP ELECTRONIC BROKERAGE SYSTEM		1,500.00	80.210	2.04 7.50	120,305.46	18,172.79
SALE 50423	4/15/10 4/20/10	00949P10 423720	AIRTRAN HOLDINGS INC OPPENHEIMER & CO., INC		8,000.00	5.930	.81 240.00	47,199.19	3,188.30
SALE 50423	4/16/10 4/21/10	00949P10 423725	AIRTRAN HOLDINGS INC OPPENHEIMER & CO., INC		4,000.00	5.900	.40 120.00	23,479.60	1,474.16

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SALE 47265	4/20/10 4/23/10	03076C10 423735	AMERIPRISE FINANCIAL INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	48.241	.82 30.00	48,210.18	21,851.84
SALE 48937	3/31/10 4/06/10	03251510 423678	ANADIGICS INC LABRANCHE/OTC		20,000.00	4.914	1.66 200.00	98,070.34	17,514.25
SALE 48937	4/01/10 4/07/10	03251510 423684	ANADIGICS INC JANNEY MONTGOMERY SCOTT		10,000.00	4.850	.82 300.00	48,195.18	7,917.14
SALE 48937	4/12/10 4/15/10	03251510 423706	ANADIGICS INC CREDIT SUISSE SEC (AES)		10,000.00	5.082	.86 100.00	50,716.14	10,438.09
SALE 36208	4/01/10 4/07/10	03783310 423684	APPLE INC JANNEY MONTGOMERY SCOTT		1,000.00	234.47	3.97 30.00	234,444.23	82,366.47
SALE 49009	4/22/10 4/27/10	04004710 423744	ARENA PHARMACEUTICALS INC CREDIT SUISSE SEC (AES)		140,000.00	3.051	7.22 1,400.00	425,676.78	-169,223.22
SALE 50643	3/31/10 4/06/10	04289L10 423678	ART TECHNOLOGY GROUP INC LABRANCHE/OTC		10,000.00	4.400	.74 100.00	43,899.26	5,354.97
SALE 50643	4/06/10 4/09/10	04289L10 423693	ART TECHNOLOGY GROUP INC CREDIT SUISSE SEC (AES)		10,000.00	4.388	.75 100.00	43,774.25	5,229.96
SALE 50643	4/09/10 4/14/10	04289L10 423702	ART TECHNOLOGY GROUP INC CREDIT SUISSE SEC (AES)		10,000.00	4.350	.74 100.00	43,401.26	4,856.97
SALE 50643	4/14/10 4/19/10	04289L10 423715	ART TECHNOLOGY GROUP INC CREDIT SUISSE SEC (AES)		10,000.00	4.619	.79 100.00	46,089.21	7,544.92
SALE	4/15/10	04289L10	ART TECHNOLOGY GROUP INC				.78		

50643	4/20/10	423720	CREDIT SUISSE SEC (AES)	10,000.00	4.592	100.00	45,823.22	7,278.93
SALE 50643	4/19/10 4/22/10	04289L10 423730	ART TECHNOLOGY GROUP INC CREDIT SUISSE SEC (AES)	10,000.00	4.517	.77 100.00	45,065.23	6,520.94
SALE 50643	4/20/10 4/23/10	04289L10 423735	ART TECHNOLOGY GROUP INC CREDIT SUISSE SEC (AES)	10,000.00	4.499	.77 100.00	44,892.23	6,347.94

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SALE 50643	4/22/10 4/27/10	04289L10 423744	ART TECHNOLOGY GROUP INC CREDIT SUISSE SEC (AES)		10,000.00	4.542	.77 100.00	45,320.23	6,775.94
SALE 49023 99.32	4/21/10 4/26/10	04685W10 423739	ATHENAHEALTH INC CREDIT SUISSE SEC (USA) LLC		2,000.00	38.042	1.29 60.00	76,022.31	-
SALE 49023	4/23/10 4/28/10	04685W10 423749	ATHENAHEALTH INC MERRIMAN/OTC		15,000.00	37.030	9.39 150.00	555,286.11	-15,626.08
SALE 44327	4/22/10 4/27/10	04951310 423744	ATMEL CORP. CREDIT SUISSE SEC (AES)		10,000.00	5.578	.95 100.00	55,683.05	20,138.94
SALE 51317 1,316.18	4/06/10 4/09/10	05851610 423693	BALLANTYNE STRONG INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	5.987	.20 60.00	11,913.80	
SALE 51317 1,302.17	4/07/10 4/12/10	05851610 423697	BALLANTYNE STRONG INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	5.980	.21 60.00	11,899.79	
SALE 51317 2,188.16	4/08/10 4/13/10	05851610 423698	BALLANTYNE STRONG INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	6.423	.22 60.00	12,785.78	
SALE 51317	4/09/10 4/14/10	05851610 423702	BALLANTYNE STRONG INC DEUTSCHE BANK AG (DOMESTIC)		4,800.00	6.985	.57 144.00	33,381.99	7,947.69
SALE 51317 2,946.75	4/12/10 4/15/10	05851610 423706	BALLANTYNE STRONG INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	6.802	.23 60.00	13,544.37	
SALE 51317 3,548.14	4/13/10 4/16/10	05851610 423710	BALLANTYNE STRONG INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	7.103	.24 60.00	14,145.76	
SALE 51317 4,143.92	4/14/10 4/19/10	05851610 423715	BALLANTYNE STRONG INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	7.401	.25 60.00	14,741.55	
SALE 51317 1,218.08	4/15/10 4/20/10	05851610 423720	BALLANTYNE STRONG INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	6.547	.11 30.00	6,516.89	
SALE 42924	4/06/10 4/09/10	08578910 423693	BERRY PETROLEUM CO DEUTSCHE BANK AG (DOMESTIC)		2,000.00	31.639	1.07 60.00	63,216.73	15,887.70

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SALE 51217	3/31/10 4/06/10	09702310 423678	BOEING COMPANY ELECTRONIC BROKERAGE SYSTEM		2,000.00	72.866	2.47 10.00	145,719.53	1,171.59
SALE 51217	4/21/10 4/26/10	09702310 423739	BOEING COMPANY DEUTSCHE BANK AG (DOMESTIC)		2,000.00	74.095	2.50 80.00	148,106.70	3,558.76
SALE 51217	4/22/10 4/27/10	09702310 423744	BOEING COMPANY DEUTSCHE BANK AG (DOMESTIC)		6,000.00	74.570	7.56 180.00	447,232.44	13,588.62
SALE 42590	3/30/10 4/05/10	09946950 423674	BOOTS & COOTS INTERNATIONAL ELECTRONIC BROKERAGE SYSTEM		10,000.00	2.425	.41 50.00	24,197.59	3,399.84
SALE 42590	3/31/10 4/06/10	09946950 423678	BOOTS & COOTS INTERNATIONAL ELECTRONIC BROKERAGE SYSTEM		10,000.00	2.450	.42 50.00	24,449.58	3,651.83
SALE	4/01/10	09946950	BOOTS & COOTS INTERNATIONAL				.41		

42590	4/07/10	423684	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	2.428	300.00	23,974.59	3,176.84
SALE	4/05/10	09946950	BOOTS & COOTS INTERNATIONAL			.41		
42590	4/08/10	423689	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	2.427	300.00	23,966.59	3,168.83
SALE	4/07/10	09946950	BOOTS & COOTS INTERNATIONAL			.40		
42590	4/12/10	423697	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	2.342	300.00	23,116.60	2,318.85
SALE	4/08/10	09946950	BOOTS & COOTS INTERNATIONAL			.39		
42590	4/13/10	423698	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	2.312	300.00	22,820.61	2,022.85
SALE	4/09/10	09946950	BOOTS & COOTS INTERNATIONAL			.40		
42590	4/14/10	423702	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	2.356	300.00	23,263.60	2,465.85
SALE	4/12/10	09946950	BOOTS & COOTS INTERNATIONAL			2.48		
42590	4/15/10	423706	DEUTSCHE BANK AG (DOMESTIC)	50,000.00	2.930	1,500.00	144,997.52	41,008.74
SALE	4/13/10	09946950	BOOTS & COOTS INTERNATIONAL			2.48		
42590	4/16/10	423710	DEUTSCHE BANK AG (DOMESTIC)	50,000.00	2.930	1,500.00	144,997.52	41,008.75
SALE	4/14/10	09946950	BOOTS & COOTS INTERNATIONAL			2.48		
42590	4/19/10	423715	DEUTSCHE BANK AG (DOMESTIC)	50,000.00	2.940	1,500.00	145,497.52	41,508.74

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SALE	4/15/10	09946950	BOOTS & COOTS INTERNATIONAL				1.00		
42590	4/20/10	423720	OPPENHEIMER & CO., INC		20,000.00	2.940	600.00	58,199.00	16,603.49
SALE	4/01/10	10113710	BOSTON SCIENTIFIC CORP				1.22		
51129	4/07/10	423684	DEUTSCHE BANK AG (DOMESTIC)		10,000.00	7.190	300.00	71,598.78	4,061.78
SALE	4/06/10	10113710	BOSTON SCIENTIFIC CORP				1.21		
51129	4/09/10	423693	DEUTSCHE BANK AG (DOMESTIC)		10,000.00	7.150	300.00	71,200.79	3,663.79
SALE	4/15/10	10113710	BOSTON SCIENTIFIC CORP				3.61		
51129	4/20/10	423720	DEUTSCHE BANK AG (DOMESTIC)		30,000.00	7.120	900.00	212,708.39	10,097.39
SALE	4/16/10	10113710	BOSTON SCIENTIFIC CORP				5.03		
51129	4/21/10	423725	OPPENHEIMER & CO., INC		40,000.00	7.431	1,600.00	295,614.97	25,466.97
SALE	4/15/10	11162130	BROCADE COMMUNICATIONS SY				2.21		
50867	4/20/10	423720	CREDIT SUISSE SEC (AES)		20,000.00	6.525	200.00	130,301.79	15,435.12
SALE	4/16/10	11162130	BROCADE COMMUNICATIONS SY				2.19		
50867	4/21/10	423725	CREDIT SUISSE SEC (AES)		20,000.00	6.465	200.00	129,103.81	14,237.14
SALE	4/19/10	11162130	BROCADE COMMUNICATIONS SY				2.13		
50867	4/22/10	423730	CREDIT SUISSE SEC (AES)		20,000.00	6.281	200.00	125,413.87	10,547.21
SALE	3/29/10	11776U30	BSQUARE CORP				.20		
48982	4/01/10	423670	MERRIMAN/OTC		5,000.00	2.309	50.00	11,492.30	-
825.27									
SALE	3/30/10	11776U30	BSQUARE CORP				.18		
48982	4/05/10	423674	INSTINET (PORTAL)		4,300.00	2.447	30.10	10,493.54	-
99.57									
SALE	3/31/10	11776U30	BSQUARE CORP				.03		
48982	4/06/10	423678	INSTINET (PORTAL)		700.00	2.360	4.90	1,647.07	-
77.39									
SALE	4/13/10	11776U30	BSQUARE CORP				.22		
48982	4/16/10	423710	CREDIT SUISSE SEC (AES)		5,000.00	2.573	50.00	12,812.78	
495.22									
SALE	4/14/10	11776U30	BSQUARE CORP				.22		
48982	4/19/10	423715	CREDIT SUISSE SEC (AES)		5,000.00	2.600	50.00	12,950.78	
633.21									

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SALE	4/16/10	11776U30	BSQUARE CORP				.22		
48982	4/21/10	423725	CREDIT SUISSE SEC (AES)		5,000.00	2.554	50.00	12,718.78	
401.22									

SALE 48982 1,134.20	4/19/10 4/22/10	11776U30 423730	BSQUARE CORP CREDIT SUISSE SEC (AES)	5,000.00	2.700	.23 50.00	13,451.77	
SALE 48982 994.21	4/20/10 4/23/10	11776U30 423735	BSQUARE CORP CREDIT SUISSE SEC (AES)	5,000.00	2.672	.23 50.00	13,311.77	
SALE 48982	4/21/10 4/26/10	11776U30 423739	BSQUARE CORP CREDIT SUISSE SEC (USA) LLC	5,000.00	2.596	.22 150.00	12,830.78	513.21
SALE 48982 997.71	4/22/10 4/27/10	11776U30 423744	BSQUARE CORP CREDIT SUISSE SEC (AES)	5,000.00	2.673	.23 50.00	13,315.27	
SALE 48982 1,796.19	4/23/10 4/28/10	11776U30 423749	BSQUARE CORP CREDIT SUISSE SEC (AES)	5,000.00	2.833	.24 50.00	14,113.76	
SALE 48982 1,606.95	4/26/10 4/29/10	11776U30 423753	BSQUARE CORP ITG (CHANNEL)	4,100.00	2.866	.20 41.00	11,707.35	
SALE 48982 1,559.70	4/26/10 4/29/10	11776U30 423753	BSQUARE CORP ITG (CHANNEL)	5,000.00	2.786	.24 50.00	13,877.26	
-				-----	=====	-----		
3,166.65			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	9,100.00	2.822	.44 91.00	25,584.61	
SALE 48982 1,176.40	4/27/10 4/30/10	11776U30 423757	BSQUARE CORP CREDIT SUISSE SEC (AES)	4,600.00	2.729	.22 46.00	12,508.56	
SALE 48982 271.29	4/27/10 4/30/10	11776U30 423757	BSQUARE CORP ITG (CHANNEL)	900.00	2.775	.05 9.00	2,488.45	
SALE 49564	4/14/10 4/19/10	12526910 423715	CF INDUSTRIES HOLDINGS INC OPPENHEIMER & CO., INC	8,000.00	88.751	12.00 240.00	709,754.40	-26,820.77

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SALE 50905	4/16/10 4/21/10	12640810 423725	CSX CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	54.240	.92 30.00	54,209.08	6,856.58
SALE 49562	4/16/10 4/21/10	12665010 423725	CVS CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	37.170	1.26 60.00	74,278.74	13,341.34
SALE 50154	4/01/10 4/07/10	12673P10 423684	CA INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	23.360	3.95 300.00	233,296.05	5,861.77
SALE 50154	4/07/10 4/12/10	12673P10 423697	CA INC DEUTSCHE BANK AG (DOMESTIC)		15,000.00	23.290	5.91 450.00	348,894.09	7,742.66
SALE 49214	3/29/10 4/01/10	14343640 423670	CARMIKE CINEMAS MERRIMAN/OTC		2,000.00	14.860	.51 20.00	29,699.49	16,609.70
SALE 49214	3/30/10 4/05/10	14343640 423674	CARMIKE CINEMAS INSTINET (PORTAL)		2,000.00	14.203	.49 14.00	28,391.91	15,302.12
SALE 49214	4/08/10 4/13/10	14343640 423698	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		3,000.00	15.588	.80 30.00	46,732.60	27,097.92
SALE 49214	4/09/10 4/14/10	14343640 423702	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		4,000.00	16.192	1.10 40.00	64,724.90	38,545.32
SALE 49214	4/12/10 4/15/10	14343640 423706	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		2,000.00	16.050	.55 20.00	32,080.25	18,990.46
SALE 49214	4/13/10 4/16/10	14343640 423710	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		2,000.00	15.872	.54 20.00	31,724.26	18,634.47
SALE 49214	4/14/10 4/19/10	14343640 423715	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		2,000.00	16.577	.57 20.00	33,133.03	20,043.24
SALE 49214	4/15/10 4/20/10	14343640 423720	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		2,000.00	16.973	.58 20.00	33,926.02	20,836.23
SALE 49214	4/16/10 4/21/10	14343640 423725	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		2,000.00	17.475	.60 20.00	34,930.00	21,840.21

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SALE 49214	4/16/10 4/21/10	14343640 423725	CARMIKE CINEMAS CREDIT SUISSE SEC (USA) LLC		2,000.00	17.471	.60 60.00	34,881.20	21,791.41
SALE 49214	4/19/10 4/22/10	14343640 423730	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		2,000.00	16.955	.58 20.00	33,888.62	20,798.83
SALE 49214	4/20/10 4/23/10	14343640 423735	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		2,000.00	18.065	.62 20.00	36,108.38	23,018.59
SALE 49214	4/21/10 4/26/10	14343640 423739	CARMIKE CINEMAS CREDIT SUISSE SEC (USA) LLC		2,000.00	17.735	.60 60.00	35,410.20	22,320.41
SALE 49214	4/22/10 4/27/10	14343640 423744	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		2,000.00	17.272	.59 20.00	34,522.41	21,432.62
SALE 49214	4/27/10 4/30/10	14343640 423757	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		10,000.00	17.719	3.00 100.00	177,083.00	111,634.06
SALE 49590	4/16/10 4/21/10	15678210 423725	CERNER CORP CREDIT SUISSE SEC (USA) LLC		3,000.00	87.951	4.46 90.00	263,757.64	30,525.32
SALE 51044	4/19/10 4/22/10	17240710 423730	CINEDIGM DIGITAL CINEMA C CREDIT SUISSE SEC (AES)		10,000.00	2.450	.42 100.00	24,396.58	9,318.72
SALE 50303	3/29/10 4/01/10	17243V10 423670	CINEMARK HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	17.720	.30 5.00	17,714.70	3,074.82
SALE 50303	4/01/10 4/07/10	17243V10 423684	CINEMARK HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	18.390	.62 60.00	36,719.38	7,439.62
SALE 50303	4/09/10 4/14/10	17243V10 423702	CINEMARK HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	18.450	.31 30.00	18,419.69	3,779.81
SALE 50303	4/19/10 4/22/10	17243V10 423730	CINEMARK HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	18.790	.64 60.00	37,519.36	8,239.60
SALE 50303	4/21/10 4/26/10	17243V10 423739	CINEMARK HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	18.740	.63 60.00	37,419.37	8,139.60

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SALE 50303	4/22/10 4/27/10	17243V10 423744	CINEMARK HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	18.635	.63 60.00	37,209.37	7,929.61
SALE 50303	4/26/10 4/29/10	17243V10 423753	CINEMARK HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	19.510	.66 10.00	39,009.34	9,729.57
SALE 51155	3/29/10 4/01/10	17296710 423670	CITIGROUP INC ELECTRONIC BROKERAGE SYSTEM		30,000.00	4.320	2.20 150.00	129,447.80	7,662.80
SALE 51155	4/07/10 4/12/10	17296710 423697	CITIGROUP INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.310	.73 300.00	42,799.27	2,187.05
SALE 51155	4/09/10 4/14/10	17296710 423702	CITIGROUP INC DEUTSCHE BANK AG (DOMESTIC)		20,000.00	4.543	1.54 600.00	90,248.46	9,024.02
SALE 51155	4/12/10 4/15/10	17296710 423706	CITIGROUP INC OPPENHEIMER & CO., INC		10,000.00	4.621	.79 300.00	45,904.21	5,291.99
SALE 51155	4/13/10 4/16/10	17296710 423710	CITIGROUP INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.630	.78 300.00	45,999.22	5,387.00
SALE 51155	4/15/10 4/20/10	17296710 423720	CITIGROUP INC OPPENHEIMER & CO., INC		10,000.00	4.980	.85 300.00	49,499.15	8,886.93
SALE 49696	4/12/10 4/15/10	18538010 423706	CLEARWIRE CORP CL-A CREDIT SUISSE SEC (AES)		20,000.00	7.062	2.39 200.00	141,045.61	14,878.82
SALE 51098	4/01/10 4/07/10	18683K10 423684	CLIFFS NATURAL RESOURCES DEUTSCHE BANK AG (DOMESTIC)		1,000.00	72.652	1.23 30.00	72,620.77	8,729.37
SALE 51098	4/06/10 4/09/10	18683K10 423693	CLIFFS NATURAL RESOURCES DEUTSCHE BANK AG (DOMESTIC)		1,000.00	75.695	1.28 30.00	75,663.72	11,772.32
SALE 51098	4/14/10 4/19/10	18683K10 423715	CLIFFS NATURAL RESOURCES OPPENHEIMER & CO., INC		1,000.00	75.363	1.28 30.00	75,331.22	11,439.82
SALE 49782	4/01/10 4/07/10	18911Q10 423684	CLOUD PEAK ENERGY INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	16.766	2.83 300.00	167,357.17	23,374.85

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SALE 37805	4/16/10 4/21/10	20825C10 423725	CONOCOPHILLIPS DEUTSCHE BANK AG (DOMESTIC)		4,000.00	55.820	3.77 120.00	223,156.23	8,023.19
SALE 37805	4/19/10 4/22/10	20825C10 423730	CONOCOPHILLIPS DEUTSCHE BANK AG (DOMESTIC)		2,000.00	55.640	1.88 60.00	111,218.12	3,651.60
SALE 51131	4/07/10 4/12/10	20854P10 423697	CONSOL ENERGY INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	45.700	1.55 60.00	91,338.45	-5,055.44
SALE 51433	4/19/10 4/22/10	21079530 423730	CONTINENTAL AIR DEUTSCHE BANK AG (DOMESTIC)		2,000.00	22.400	.76 60.00	44,739.24	1,841.79
SALE 51433	4/23/10 4/28/10	21079530 423749	CONTINENTAL AIR ELECTRONIC BROKERAGE SYSTEM		5,000.00	21.760	1.84 25.00	108,773.16	1,529.52
SALE 51433	4/26/10 4/29/10	21079530 423753	CONTINENTAL AIR ELECTRONIC BROKERAGE SYSTEM		5,000.00	23.000	1.95 25.00	114,973.05	7,729.41
SALE 50364	4/01/10 4/07/10	21935010 423684	CORNING INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	20.410	.69 60.00	40,759.31	-647.18
SALE 50364	4/15/10 4/20/10	21935010 423720	CORNING INC OPPENHEIMER & CO., INC		2,000.00	20.300	.69 60.00	40,539.31	-867.18
SALE 50280	3/29/10 4/01/10	25468710 423670	WALT DISNEY CO ELECTRONIC BROKERAGE SYSTEM		2,000.00	35.190	1.19 10.00	70,368.81	6,677.52
SALE 50280	4/16/10 4/21/10	25468710 423725	WALT DISNEY CO DEUTSCHE BANK AG (DOMESTIC)		1,000.00	35.780	.60 30.00	35,749.40	3,903.75
SALE 50280	4/20/10 4/23/10	25468710 423735	WALT DISNEY CO DEUTSCHE BANK AG (DOMESTIC)		1,000.00	36.520	.62 30.00	36,489.38	4,643.73
SALE 48225	4/07/10 4/12/10	25470M10 423697	DISH NETWORKS CREDIT SUISSE SEC (AES)		2,000.00	21.952	.75 20.00	43,883.25	7,461.91
SALE 51408	4/16/10 4/21/10	25490A10 423725	DIRECTV GROUP INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	35.490	.60 30.00	35,459.40	768.26

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SALE 42995	4/01/10 4/07/10	25674610 423684	DOLLAR TREE INC JANNEY MONTGOMERY SCOTT		1,000.00	59.590	1.01 30.00	59,558.99	17,777.18
SALE 42995	4/06/10 4/09/10	25674610 423693	DOLLAR TREE INC CREDIT SUISSE SEC (AES)		1,000.00	59.559	1.01 10.00	59,547.49	17,765.68
SALE 51477	4/16/10 4/21/10	25859810 423725	DOUBLE-TAKE SOFTWARE INC CREDIT SUISSE SEC (USA) LLC		4,000.00	10.841	.74 120.00	43,244.46	4,700.46
SALE 47763 1,265.08	4/01/10 4/07/10	26017410 423684	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	2.067	.07 60.00	4,073.53	
SALE 47763 1,365.48	4/05/10 4/08/10	26017410 423689	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	2.117	.07 60.00	4,173.93	
SALE 47763 1,331.48	4/08/10 4/13/10	26017410 423698	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	2.100	.07 60.00	4,139.93	
SALE 47763 1,341.28	4/09/10 4/14/10	26017410 423702	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	2.105	.07 60.00	4,149.73	
SALE 47763 1,356.48	4/13/10 4/16/10	26017410 423710	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	2.113	.07 60.00	4,164.93	
SALE 47763 1,407.48	4/15/10 4/20/10	26017410 423720	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	2.138	.07 60.00	4,215.93	

SALE 47763 1,352.07	4/16/10 4/21/10	26017410 423725	DOVER MOTORSPORTS INC OPPENHEIMER & CO., INC	2,000.00	2.110	.08 60.00	4,160.52	
SALE 47763 1,296.48	4/19/10 4/22/10	26017410 423730	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)	2,000.00	2.083	.07 60.00	4,104.93	
SALE 47763 1,295.48	4/22/10 4/27/10	26017410 423744	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)	2,000.00	2.082	.07 60.00	4,103.93	
SALE 51001	3/29/10 4/01/10	26864810 423670	EMC CORP/MASS ELECTRONIC BROKERAGE SYSTEM	2,000.00	18.310	.62 10.00	36,609.38	1,354.58

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SALE 51001	4/12/10 4/15/10	26864810 423706	EMC CORP/MASS OPPENHEIMER & CO., INC		2,000.00	19.211	.65 60.00	38,360.95	3,106.15
SALE 51001	4/16/10 4/21/10	26864810 423725	EMC CORP/MASS DEUTSCHE BANK AG (DOMESTIC)		4,000.00	19.271	1.30 120.00	76,963.50	6,453.90
SALE 51001	4/19/10 4/22/10	26864810 423730	EMC CORP/MASS DEUTSCHE BANK AG (DOMESTIC)		10,000.00	19.260	3.25 300.00	192,296.75	16,022.75
SALE 50201	3/29/10 4/01/10	27864210 423670	EBAY INC MERRIMAN/OTC		2,000.00	27.446	.93 20.00	54,870.07	7,435.05
SALE 50201	4/01/10 4/07/10	27864210 423684	EBAY INC JANNEY MONTGOMERY SCOTT		4,000.00	26.770	1.81 120.00	106,958.19	12,088.15
SALE 50201	4/08/10 4/13/10	27864210 423698	EBAY INC CREDIT SUISSE SEC (AES)		4,000.00	26.320	1.78 40.00	105,237.42	10,367.38
SALE 50201	4/12/10 4/15/10	27864210 423706	EBAY INC CREDIT SUISSE SEC (AES)		5,000.00	26.606	2.25 50.00	132,975.75	14,388.20
SALE 50201	4/12/10 4/15/10	27864210 423706	EBAY INC CREDIT SUISSE SEC (AES)		5,000.00	26.650	2.26 50.00	133,199.74	14,612.20
-									
29,000.40	2 INTRA-DAY TRANSACTIONS SUBTOTAL:				10,000.00	26.628	4.51 100.00	266,175.49	
SALE 48726	4/19/10 4/22/10	29267A20 423730	ENER1 INC DEUTSCHE BANK AG (DOMESTIC)		20,000.00	4.259	1.44 600.00	84,568.56	-52,803.80
SALE 48726	4/20/10 4/23/10	29267A20 423735	ENER1 INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.329	.73 300.00	42,985.27	-25,700.91
SALE 48726	4/21/10 4/26/10	29267A20 423739	ENER1 INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.295	.73 300.00	42,648.27	-26,037.91

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SALE 48726	4/22/10 4/27/10	29267A20 423744	ENER1 INC DEUTSCHE BANK AG (DOMESTIC)		20,000.00	4.243	1.43 600.00	84,250.57	-53,121.80
SALE 49651	4/16/10 4/21/10	29362U10 423725	ENTERGRIS INC CREDIT SUISSE SEC (USA) LLC		4,000.00	5.666	.39 120.00	22,541.61	5,517.93
SALE 43302	4/08/10 4/13/10	29380T10 423698	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		4,000.00	43.100	2.91 120.00	172,277.09	75,844.14
SALE 50595	4/07/10 4/12/10	30161N10 423697	EXELON CORP DEUTSCHE BANK AG (DOMESTIC)		3,000.00	45.020	2.29 90.00	134,967.71	-2,812.29
SALE 15201	4/13/10 4/16/10	30231G10 423710	EXXON MOBIL CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	68.520	1.16 30.00	68,488.84	-1,660.83
SALE	4/08/10	34958B10	FORTRESS INVESTMENT GRP-CL				.78		

50808	4/13/10	423698	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	4.643	300.00	46,131.22	4,194.49
SALE	4/09/10	34958B10	FORTRESS INVESTMENT GRP-CL			.78		
50808	4/14/10	423702	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	4.638	300.00	46,079.22	4,142.49
SALE	4/12/10	34958B10	FORTRESS INVESTMENT GRP-CL			.87		
50808	4/15/10	423706	OPPENHEIMER & CO., INC	10,000.00	5.133	300.00	51,031.13	9,094.40
SALE	4/13/10	34958B10	FORTRESS INVESTMENT GRP-CL			.85		
50808	4/16/10	423710	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	5.000	300.00	49,699.15	7,762.42
SALE	4/19/10	34958B10	FORTRESS INVESTMENT GRP-CL			.80		
50808	4/22/10	423730	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	4.728	300.00	46,980.20	5,043.47
SALE	4/20/10	34958B10	FORTRESS INVESTMENT GRP-CL			.85		
50808	4/23/10	423735	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	5.005	300.00	49,748.15	7,811.42
SALE	4/23/10	36159R10	GEO GROUP INC			.72		
49652	4/28/10	423749	ELECTRONIC BROKERAGE SYSTEM	2,000.00	21.109	10.00	42,207.28	1,602.99
SALE	3/29/10	40521710	HAIN CELESTIAL GROUP			.60		
50230	4/01/10	423670	MERRIMAN/OTC	2,000.00	17.673	20.00	35,326.00	1,823.02

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SALE	3/30/10	40521710	HAIN CELESTIAL GROUP				.60		
50230	4/05/10	423674	INSTINET (PORTAL)		2,000.00	17.695	14.00	35,375.40	1,872.42
SALE	3/31/10	40521710	HAIN CELESTIAL GROUP				.61		
50230	4/06/10	423678	INSTINET (PORTAL)		2,000.00	17.772	14.00	35,528.39	2,025.41
SALE	4/15/10	40521710	HAIN CELESTIAL GROUP				.95		
50230	4/20/10	423720	CREDIT SUISSE SEC (AES)		3,000.00	18.628	30.00	55,852.75	5,598.28
SALE	4/16/10	41586410	HARSCO CORP				.55		
50596	4/21/10	423725	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	32.798	30.00	32,767.45	1,883.61
SALE	4/07/10	43575830	HOLLY CORP				.99		
49619	4/12/10	423697	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	29.030	60.00	57,999.01	2,336.84
SALE	4/15/10	45091110	ITT CORP				11.35		
48790	4/20/10	423720	DEUTSCHE BANK AG (DOMESTIC)		12,000.00	55.974	360.00	671,319.05	68,829.96
SALE	4/15/10	45814010	INTEL CORP				4.10		
48017	4/20/10	423720	CREDIT SUISSE SEC (AES)		10,000.00	24.226	100.00	242,150.90	39,937.83
SALE	3/29/10	46059C20	INTERNET CAPITAL GROUP INC				2.84		
49832	4/01/10	423670	MERRIMAN/OTC		20,000.00	8.375	200.00	167,295.16	41,679.67
SALE	3/30/10	46059C20	INTERNET CAPITAL GROUP INC				1.45		
49832	4/05/10	423674	INSTINET (PORTAL)		10,000.00	8.553	70.00	85,458.55	
22,650.80									
SALE	4/01/10	46059C20	INTERNET CAPITAL GROUP INC				1.44		
49832	4/07/10	423684	JANNEY MONTGOMERY SCOTT		10,000.00	8.488	300.00	84,577.56	21,769.82
SALE	4/06/10	46059C20	INTERNET CAPITAL GROUP INC				1.52		
49832	4/09/10	423693	CREDIT SUISSE SEC (AES)		10,000.00	8.963	100.00	89,530.48	26,722.73
SALE	3/29/10	48247020	KIT DIGITAL INC				.43		
47968	4/01/10	423670	MERRIMAN/OTC		2,000.00	12.671	20.00	25,320.57	11,155.75
SALE	4/12/10	48247020	KIT DIGITAL INC				.48		
47968	4/15/10	423706	CREDIT SUISSE SEC (AES)		2,000.00	13.934	20.00	27,846.52	13,681.70

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SALE	4/13/10	48247020	KIT DIGITAL INC				.48		
47968	4/16/10	423710	CREDIT SUISSE SEC (AES)		2,000.00	13.950	20.00	27,879.52	13,714.70
SALE	4/15/10	48247020	KIT DIGITAL INC				.48		
47968	4/20/10	423720	CREDIT SUISSE SEC (AES)		2,000.00	13.985	20.00	27,949.52	13,784.70
SALE	4/15/10	48517030	KANSAS CITY SOUTHERN				1.34		
25663	4/20/10	423720	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	39.599	60.00	79,135.66	32,492.46

SALE 49723	4/16/10 4/21/10	52186520 423725	LEAR CORP DEUTSCHE BANK AG (DOMESTIC)	1,000.00	82.745	1.40 30.00	82,713.60	15,689.84
SALE 51410	4/08/10 4/13/10	57620610 423698	MASSEY ENERGY DEUTSCHE BANK AG (DOMESTIC)	5,000.00	46.217	3.91 150.00	230,928.59	5,341.09
SALE 51410	4/09/10 4/14/10	57620610 423702	MASSEY ENERGY DEUTSCHE BANK AG (DOMESTIC)	5,000.00	47.636	4.03 150.00	238,023.97	12,436.47
SALE 51235	3/31/10 4/06/10	57776J10 423678	MAXLINEAR A ELECTRONIC BROKERAGE SYSTEM	2,000.00	17.891	.61 10.00	35,770.39	7,770.39
SALE 51235	4/05/10 4/08/10	57776J10 423689	MAXLINEAR A DEUTSCHE BANK AG (DOMESTIC)	2,000.00	17.919	.61 60.00	35,777.39	7,777.39
SALE 38052 1,361.07	3/29/10 4/01/10	58497720 423670	MEDTOX SCIENTIFIC INC. MERRIMAN/OTC	1,000.00	9.659	.17 10.00	9,648.83	-
SALE 38052 1,273.97	3/30/10 4/05/10	58497720 423674	MEDTOX SCIENTIFIC INC. INSTINET (PORTAL)	1,000.00	9.743	.17 7.00	9,735.93	-
SALE 38052 1,191.78	3/31/10 4/06/10	58497720 423678	MEDTOX SCIENTIFIC INC. INSTINET (PORTAL)	1,000.00	9.825	.17 7.00	9,818.13	-
SALE 38052	4/01/10 4/07/10	58497720 423684	MEDTOX SCIENTIFIC INC. JANNEY MONTGOMERY SCOTT	1,000.00	10.123	.18 30.00	10,093.22	-916.69
SALE 38052 1,037.08	4/07/10 4/12/10	58497720 423697	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)	1,000.00	9.983	.17 10.00	9,972.83	-

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SALE 38052 792.89	4/08/10 4/13/10	58497720 423698	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)		755.00	9.970	.13 7.55	7,519.59	-
SALE 38052 252.92	4/09/10 4/14/10	58497720 423702	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)		245.00	9.988	.05 2.45	2,444.51	-
SALE 38052	4/12/10 4/15/10	58497720 423706	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)		1,000.00	10.110	.18 10.00	10,099.32	-910.59
SALE 38052	4/13/10 4/16/10	58497720 423710	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)		1,000.00	10.000	.17 10.00	9,989.83	-1,020.08
SALE 38052	4/14/10 4/19/10	58497720 423715	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)		1,000.00	11.306	.20 10.00	11,295.30	285.40
SALE 38052	4/15/10 4/20/10	58497720 423720	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)		1,000.00	11.834	.20 10.00	11,823.80	813.89
SALE 47985	4/15/10 4/20/10	58949910 423720	MERGE HEALTHCARE INC CREDIT SUISSE SEC (AES)		10,000.00	2.612	.45 100.00	26,018.55	-8,167.90
SALE 12799	4/19/10 4/22/10	59491810 423730	MICROSOFT CORP. CREDIT SUISSE SEC (AES)		2,000.00	30.974	1.05 20.00	61,926.95	12,011.14
SALE 48421	4/20/10 4/23/10	59511210 423735	MICRON TECHNOLOGY INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	10.770	1.82 300.00	107,398.18	29,839.02
SALE 47655	4/21/10 4/26/10	61744644 423739	MORGAN STANLEY DEUTSCHE BANK AG (DOMESTIC)		1,000.00	31.770	.54 30.00	31,739.46	3,154.79
SALE 47655	4/27/10 4/30/10	61744644 423757	MORGAN STANLEY ELECTRONIC BROKERAGE SYSTEM		2,000.00	30.620	1.04 10.00	61,228.96	4,059.62
SALE 50293	4/15/10 4/20/10	62007610 423720	MOTOROLA OPPENHEIMER & CO., INC		10,000.00	7.600	1.29 300.00	75,698.71	-5,861.79
SALE 50293	4/16/10 4/21/10	62007610 423725	MOTOROLA OPPENHEIMER & CO., INC		70,000.00	7.389	8.75 2,800.00	514,400.25	-56,523.25

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SALE 50443	4/20/10 4/23/10	62937750 423735	NRG ENERGY INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	22.470	.38 30.00	22,439.62	-1,969.30
SALE 49833	3/29/10 4/01/10	63530910 423670	NATIONAL CINEMEDIA INC MERRIMAN/OTC		2,000.00	18.428	.63 20.00	36,835.37	7,450.86
SALE 49833	4/09/10 4/14/10	63530910 423702	NATIONAL CINEMEDIA INC CREDIT SUISSE SEC (AES)		2,000.00	18.615	.63 20.00	37,208.37	7,823.86
SALE 48501	4/20/10 4/23/10	63934E10 423735	NAVISTAR DEUTSCHE BANK AG (DOMESTIC)		5,000.00	51.114	4.32 150.00	255,414.68	51,446.18
SALE 51345	4/19/10 4/22/10	67069D10 423730	NUTRISYSTEM INC CREDIT SUISSE SEC (AES)		10,000.00	19.543	3.31 100.00	195,328.69	21,311.69
SALE 51345	4/20/10 4/23/10	67069D10 423735	NUTRISYSTEM INC CREDIT SUISSE SEC (AES)		10,000.00	19.448	3.29 100.00	194,373.71	20,356.71
SALE 51345	4/22/10 4/27/10	67069D10 423744	NUTRISYSTEM INC CREDIT SUISSE SEC (AES)		10,000.00	20.263	3.43 100.00	202,529.57	28,512.57
SALE 51345	4/23/10 4/28/10	67069D10 423749	NUTRISYSTEM INC MERRIMAN/OTC		4,000.00	20.104	1.36 40.00	80,373.84	10,767.04
SALE 46204	4/15/10 4/20/10	68389X10 423720	ORACLE CORP CREDIT SUISSE SEC (AES)		2,000.00	26.294	.89 20.00	52,566.91	10,755.28
SALE 46204	4/22/10 4/27/10	68389X10 423744	ORACLE CORP CREDIT SUISSE SEC (AES)		2,000.00	26.127	.89 20.00	52,233.11	10,421.48
SALE 29494 1,367.76	3/29/10 4/01/10	69002720 423670	OUTDOOR CHANNEL HOLDINGS IN MERRIMAN/OTC		2,000.00	6.458	.22 20.00	12,894.98	-
SALE 29494 1,088.97	3/31/10 4/06/10	69002720 423678	OUTDOOR CHANNEL HOLDINGS IN INSTINET (PORTAL)		2,000.00	6.594	.23 14.00	13,173.77	-
SALE 29494 1,262.17	4/01/10 4/07/10	69002720 423684	OUTDOOR CHANNEL HOLDINGS IN JANNEY MONTGOMERY SCOTT		2,000.00	6.530	.23 60.00	13,000.57	-

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SALE 29494 1,242.37	4/05/10 4/08/10	69002720 423689	OUTDOOR CHANNEL HOLDINGS IN JANNEY MONTGOMERY SCOTT		2,000.00	6.540	.23 60.00	13,020.37	-
SALE 29494 1,227.97	4/07/10 4/12/10	69002720 423697	OUTDOOR CHANNEL HOLDINGS IN CREDIT SUISSE SEC (AES)		2,000.00	6.528	.23 20.00	13,034.77	-
SALE 29494 552.98	4/08/10 4/13/10	69002720 423698	OUTDOOR CHANNEL HOLDINGS IN CREDIT SUISSE SEC (AES)		2,000.00	6.865	.24 20.00	13,709.76	-
SALE 29494 145.98	4/16/10 4/21/10	69002720 423725	OUTDOOR CHANNEL HOLDINGS IN CREDIT SUISSE SEC (USA) LLC		2,000.00	7.089	.24 60.00	14,116.76	-
SALE 29494 26.79	4/20/10 4/23/10	69002720 423735	OUTDOOR CHANNEL HOLDINGS IN CREDIT SUISSE SEC (AES)		2,000.00	7.128	.25 20.00	14,235.95	-
SALE 49869	3/29/10 4/01/10	69323K10 423670	PC MALL INC MERRIMAN/OTC		10,000.00	5.031	.86 100.00	50,207.14	-9,490.90
SALE 49869 5,177.14	3/30/10 4/05/10	69323K10 423674	PC MALL INC INSTINET (PORTAL)		5,600.00	5.052	.48 39.20	28,253.76	-
SALE 49869 4,212.08	3/31/10 4/06/10	69323K10 423678	PC MALL INC INSTINET (PORTAL)		4,400.00	5.020	.38 30.80	22,055.06	-
SALE 49869	4/01/10 4/07/10	69323K10 423684	PC MALL INC JANNEY MONTGOMERY SCOTT		10,000.00	5.050	.86 300.00	50,199.14	-9,498.89
SALE 51191	4/07/10 4/12/10	69865710 423697	PANTRY INC CREDIT SUISSE SEC (AES)		20,000.00	14.162	4.79 200.00	283,033.21	25,930.81
SALE 51191	4/07/10 4/12/10	69865710 423697	PANTRY INC CREDIT SUISSE SEC (AES)		10,000.00	13.717	2.32 100.00	137,069.68	8,518.48
SALE 51191	4/07/10 4/12/10	69865710 423697	PANTRY INC CREDIT SUISSE SEC (AES)		10,000.00	13.273	2.25 100.00	132,631.75	4,080.55

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38,529.84

3 INTRA-DAY TRANSACTIONS SUBTOTAL:

40,000.00

13.829

9.36

552,734.64

400.00

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SALE 51191	4/08/10 4/13/10	69865710 423698	PANTRY INC CREDIT SUISSE SEC (AES)		10,000.00	14.174	2.40 100.00	141,641.60	13,090.40
SALE 51154	4/15/10 4/20/10	74834T10 423720	QUEST SOFTWARE INC CREDIT SUISSE SEC (AES)		10,000.00	18.197	3.08 100.00	181,866.92	-1,917.08
SALE 51154	4/15/10 4/20/10	74834T10 423720	QUEST SOFTWARE INC CREDIT SUISSE SEC (AES)		10,000.00	18.185 =====	3.08 100.00	181,743.92	-2,040.08
-									
3,957.16			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		20,000.00	18.191	6.16 200.00	363,610.84	-

SALE 51154	4/16/10 4/21/10	74834T10 423725	QUEST SOFTWARE INC CREDIT SUISSE SEC (AES)		10,000.00	18.241	3.09 100.00	182,307.91	-1,476.09
SALE 42765 637.18	3/29/10 4/01/10	75190730 423670	RAMTRON INTERNATIONAL CORP. MERRIMAN/OTC		2,000.00	2.890	.10 20.00	5,759.90	
SALE 42765 406.18	3/30/10 4/05/10	75190730 423674	RAMTRON INTERNATIONAL CORP. INSTINET (PORTAL)		2,000.00	2.772	.10 14.00	5,528.90	
SALE 42765 488.18	4/01/10 4/07/10	75190730 423684	RAMTRON INTERNATIONAL CORP. JANNEY MONTGOMERY SCOTT		2,000.00	2.836	.10 60.00	5,610.90	
SALE 42765 419.18	4/05/10 4/08/10	75190730 423689	RAMTRON INTERNATIONAL CORP. JANNEY MONTGOMERY SCOTT		2,000.00	2.801	.10 60.00	5,541.90	
SALE 42765 682.78	4/07/10 4/12/10	75190730 423697	RAMTRON INTERNATIONAL CORP. CREDIT SUISSE SEC (AES)		2,000.00	2.913	.10 20.00	5,805.50	
SALE 42765 795.97	4/09/10 4/14/10	75190730 423702	RAMTRON INTERNATIONAL CORP. CREDIT SUISSE SEC (AES)		2,000.00	2.969	.11 20.00	5,918.69	
SALE 42765 999.17	4/12/10 4/15/10	75190730 423706	RAMTRON INTERNATIONAL CORP. CREDIT SUISSE SEC (AES)		2,000.00	3.071	.11 20.00	6,121.89	

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SALE 42765 1,337.17	4/14/10 4/19/10	75190730 423715	RAMTRON INTERNATIONAL CORP. CREDIT SUISSE SEC (AES)		2,000.00	3.240	.11 20.00	6,459.89	
SALE 42765 1,336.77	4/15/10 4/20/10	75190730 423720	RAMTRON INTERNATIONAL CORP. CREDIT SUISSE SEC (AES)		2,000.00	3.240	.11 20.00	6,459.49	
SALE 42765 1,301.17	4/16/10 4/21/10	75190730 423725	RAMTRON INTERNATIONAL CORP. CREDIT SUISSE SEC (AES)		2,000.00	3.222	.11 20.00	6,423.89	
SALE 42765 1,181.17	4/16/10 4/21/10	75190730 423725	RAMTRON INTERNATIONAL CORP. CREDIT SUISSE SEC (USA) LLC		2,000.00	3.182	.11 60.00	6,303.89	
SALE 42765 1,479.76	4/19/10 4/22/10	75190730 423730	RAMTRON INTERNATIONAL CORP. CREDIT SUISSE SEC (AES)		2,000.00	3.311	.12 20.00	6,602.48	

SALE 42765 1,836.76	4/23/10 4/28/10	75190730 423749	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)		2,000.00	3.490	.12 20.00	6,959.48	
SALE 42765 1,835.16	4/26/10 4/29/10	75190730 423753	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)		2,000.00	3.489	.12 20.00	6,957.88	
SALE 50241	4/23/10 4/28/10	75540810 423749	READING INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	4.440	.38 25.00	22,174.62	2,038.94
SALE 50241	4/26/10 4/29/10	75540810 423753	READING INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	4.461	.38 25.00	22,281.12	2,145.44
SALE 43802	4/16/10 4/21/10	76041610 423725	REPUBLIC FIRST BANCORP INC. CREDIT SUISSE SEC (USA) LLC		10,000.00	3.731	.64 300.00	37,010.36	-32,701.17
SALE 43802 12,748.87	4/20/10 4/23/10	76041610 423735	REPUBLIC FIRST BANCORP INC. CREDIT SUISSE SEC (AES)		4,000.00	3.794	.26 40.00	15,135.74	-
SALE 43802	4/21/10 4/26/10	76041610 423739	REPUBLIC FIRST BANCORP INC. CREDIT SUISSE SEC (USA) LLC		4,000.00	3.832	.26 120.00	15,207.74	-12,676.87
SALE 43802 6,154.85	4/22/10 4/27/10	76041610 423744	REPUBLIC FIRST BANCORP INC. CREDIT SUISSE SEC (AES)		2,000.00	3.904	.14 20.00	7,787.46	-

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SALE 43802 4,869.72	4/23/10 4/28/10	76041610 423749	REPUBLIC FIRST BANCORP INC. ITG (CHANNEL)		1,607.00	3.951	.11 16.07	6,332.92	-
SALE 43802 7,292.72	4/26/10 4/29/10	76041610 423753	REPUBLIC FIRST BANCORP INC. ITG (CHANNEL)		2,393.00	3.934	.16 23.93	9,389.25	-
SALE 43802 5,712.45	4/27/10 4/30/10	76041610 423757	REPUBLIC FIRST BANCORP INC. CREDIT SUISSE SEC (AES)		2,000.00	4.125	.14 20.00	8,229.86	-
SALE 42778	4/20/10 4/23/10	77938210 423735	ROWAN COMPANIES INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	31.221	10.55 600.00	623,807.45	181,062.62
SALE 42778	4/21/10 4/26/10	77938210 423739	ROWAN COMPANIES INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	31.525	5.33 300.00	314,948.67	93,576.26
SALE 42778	4/23/10 4/28/10	77938210 423749	ROWAN COMPANIES INC. ELECTRONIC BROKERAGE SYSTEM		10,000.00	31.805	5.38 50.00	317,998.62	96,626.20
SALE 40344 522.92	4/23/10 4/28/10	78403A10 423749	SCO GROUP INC. (THE) INSTINET (PORTAL)		5,000.00	.130	.02 25.00	624.98	-
SALE 40344 572.92	4/26/10 4/29/10	78403A10 423753	SCO GROUP INC. (THE) INSTINET (PORTAL)		5,000.00	.120	.02 25.00	574.98	-
SALE 48520	4/15/10 4/20/10	78477410 423720	STEC INC CREDIT SUISSE SEC (AES)		2,000.00	14.101	.48 20.00	28,181.52	-20,017.57
SALE 50825	4/07/10 4/12/10	78486Q10 423697	SVB FINANCIAL GROUP CREDIT SUISSE SEC (AES)		1,000.00	49.379	.84 10.00	49,368.16	6,292.70
SALE 49559	3/31/10 4/06/10	80090720 423678	SANMINA-SCI CORP INSTINET (PORTAL)		2,000.00	16.524	.56 14.00	33,033.04	16,733.47
SALE 49559	4/01/10 4/07/10	80090720 423684	SANMINA-SCI CORP JANNEY MONTGOMERY SCOTT		2,000.00	16.350	.56 60.00	32,639.44	16,339.87
SALE 49559	4/07/10 4/12/10	80090720 423697	SANMINA-SCI CORP CREDIT SUISSE SEC (AES)		2,000.00	16.657	.57 20.00	33,292.43	16,992.86

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SALE 50707	4/09/10 4/14/10	80854110 423702	SCHWEITZER MAUD DEUTSCHE BANK AG (DOMESTIC)	2,000.00	51.849	1.75 60.00	103,635.85	-19,851.70
SALE 50574	3/29/10 4/01/10	81211K10 423670	SEALED AIR ELECTRONIC BROKERAGE SYSTEM	4,000.00	21.467	1.46 20.00	85,845.74	5,024.20
SALE 50574	3/30/10 4/05/10	81211K10 423674	SEALED AIR ELECTRONIC BROKERAGE SYSTEM	10,000.00	21.278	3.60 50.00	212,721.40	10,667.56
SALE 50574	4/16/10 4/21/10	81211K10 423725	SEALED AIR DEUTSCHE BANK AG (DOMESTIC)	10,000.00	22.406	3.79 300.00	223,758.21	21,704.36
SALE 50846	4/07/10 4/12/10	83211010 423697	SMITH INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)	1,000.00	44.940	.76 30.00	44,909.24	4,529.96
SALE 50846	4/23/10 4/28/10	83211010 423749	SMITH INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM	2,000.00	48.680	1.65 10.00	97,348.35	16,589.80
SALE 50846	4/26/10 4/29/10	83211010 423753	SMITH INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM	1,000.00	48.990	.83 5.00	48,984.17	8,604.89
SALE 51140	4/07/10 4/12/10	83269640 423697	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)	2,000.00	60.450	2.05 60.00	120,837.95	1,183.55
SALE 51140	4/08/10 4/13/10	83269640 423698	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)	4,000.00	60.904	4.12 120.00	243,490.68	4,181.88
SALE 51140	4/13/10 4/16/10	83269640 423710	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)	4,000.00	62.040	4.19 120.00	248,035.81	8,727.01
SALE 48707	3/29/10 4/01/10	85453210 423670	STANLEY INC ELECTRONIC BROKERAGE SYSTEM	4,000.00	28.435	1.93 20.00	113,719.27	8,771.09
SALE 48707	3/30/10 4/05/10	85453210 423674	STANLEY INC ELECTRONIC BROKERAGE SYSTEM	5,000.00	28.844	2.44 25.00	144,190.56	13,005.33
SALE 47344	4/16/10 4/21/10	86816810 423725	SUPERIOR INDUSTRIES INTL DEUTSCHE BANK AG (DOMESTIC)	2,000.00	16.667	.56 60.00	33,272.44	4,666.83

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SALE 47344	4/22/10 4/27/10	86816810 423744	SUPERIOR INDUSTRIES INTL DEUTSCHE BANK AG (DOMESTIC)		2,000.00	17.207	.58 60.00	34,353.42	5,747.81
SALE 48744	3/31/10 4/06/10	87113010 423678	SYBASE INC BMO CAPITAL MARKETS/EXECUTI		2,000.00	46.620	1.58 20.00	93,217.82	15,104.73
SALE 48744	4/06/10 4/09/10	87113010 423693	SYBASE INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	46.901	1.59 60.00	93,741.01	15,627.92
SALE 48744	4/09/10 4/14/10	87113010 423702	SYBASE INC DEUTSCHE BANK AG (DOMESTIC)		3,000.00	46.372	2.35 90.00	139,024.25	21,854.61
SALE 39378	3/31/10 4/06/10	87157D10 423678	SYNAPTICS INCORPORATED LABRANCHE/OTC		4,000.00	27.676	1.87 40.00	110,661.73	6,042.85
SALE 39378	4/09/10 4/14/10	87157D10 423702	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (AES)		3,000.00	29.275	1.49 30.00	87,792.91	9,328.75
SALE 50405	4/13/10 4/16/10	87264S10 423710	TRW AUTOMOTIVE HOLDINGS COR DEUTSCHE BANK AG (DOMESTIC)		1,000.00	31.500	.53 30.00	31,469.47	6,643.06
SALE 51095	3/29/10 4/01/10	87612E10 423670	TARGET CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	54.408	1.84 10.00	108,803.16	2,564.09
SALE 51095	4/08/10 4/13/10	87612E10 423698	TARGET CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	55.166	.93 30.00	55,134.67	2,015.14
SALE 51095	4/13/10 4/16/10	87612E10 423710	TARGET CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	55.900	1.89 60.00	111,738.11	5,499.04
SALE 38737 36.42	3/29/10 4/01/10	87655330 423670	TASTY BAKING CO. ITG (CHANNEL)		500.00	7.166	.07 5.00	3,577.93	-
SALE 38737 18.83	3/29/10 4/01/10	87655330 423670	TASTY BAKING CO. MERRIMAN/OTC		1,000.00	7.220	.13 10.00	7,209.87	-
SALE 38737 2.33	3/30/10 4/05/10	87655330 423674	TASTY BAKING CO. INSTINET (PORTAL)		400.00	7.230	.05 2.80	2,889.15	-

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SALE 38737 4.42	3/30/10 4/05/10	87655330 423674	TASTY BAKING CO. ITG (CHANNEL)		500.00	7.230	.07 5.00	3,609.93	-
SALE 38737 39.50	3/31/10 4/06/10	87655330 423678	TASTY BAKING CO. INSTINET (PORTAL)		600.00	7.170	.08 4.20	4,297.72	-
SALE 38737 116.17	4/14/10 4/19/10	87655330 423715	TASTY BAKING CO. CREDIT SUISSE SEC (AES)		1,000.00	7.355	.13 10.00	7,344.87	
SALE 38737 302.52	4/26/10 4/29/10	87655330 423753	TASTY BAKING CO. ITG (CHANNEL)		696.00	7.674	.10 6.96	5,333.70	
SALE 38737 135.60	4/27/10 4/30/10	87655330 423757	TASTY BAKING CO. ITG (CHANNEL)		304.00	7.685	.04 3.04	2,333.13	
SALE 45489	3/31/10 4/06/10	88731730 423678	TIME WARNER INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	31.213	.53 5.00	31,207.47	6,893.89
SALE 45489	4/23/10 4/28/10	88731730 423749	TIME WARNER INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	32.950	1.12 10.00	65,888.88	17,261.72
SALE 45489	4/23/10 4/28/10	88731730 423749	TIME WARNER INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	33.110 =====	2.80 25.00	165,522.20	43,954.31
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		7,000.00	33.064	3.92 35.00	231,411.08	
61,216.03									
SALE 36147	4/13/10 4/16/10	88870610 423710	TIVO INC. CREDIT SUISSE SEC (AES)		10,000.00	17.275	2.92 100.00	172,651.08	71,845.47
SALE 36147	4/14/10 4/19/10	88870610 423715	TIVO INC. CREDIT SUISSE SEC (AES)		10,000.00	17.671	2.99 100.00	176,604.01	75,798.41
SALE 36147	4/15/10 4/20/10	88870610 423720	TIVO INC. CREDIT SUISSE SEC (AES)		5,000.00	17.983	1.52 50.00	89,864.48	39,461.68

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SALE 36147	4/16/10 4/21/10	88870610 423725	TIVO INC. CREDIT SUISSE SEC (AES)		5,000.00	17.757	1.51 50.00	88,733.49	38,330.69
SALE 51497	4/23/10 4/28/10	90254980 423749	UAL CORP MERRIMAN/OTC		5,000.00	21.598	1.83 50.00	107,937.17	395.67
SALE 50642	4/09/10 4/14/10	90333E10 423702	USEC INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	6.388	1.08 300.00	63,582.92	23,407.19
SALE 50642	4/13/10 4/16/10	90333E10 423710	USEC INC DEUTSCHE BANK AG (DOMESTIC)		5,000.00	6.302	.53 150.00	31,358.47	11,270.61
SALE 44273 4,277.00	3/29/10 4/01/10	91126810 423670	UNITED ONLINE INC MERRIMAN/OTC		3,000.00	7.558	.39 30.00	22,643.61	
SALE 44273 2,722.93	3/31/10 4/06/10	91126810 423678	UNITED ONLINE INC INSTINET (PORTAL)		2,000.00	7.491	.26 14.00	14,967.34	
SALE 44273	4/01/10 4/07/10	91126810 423684	UNITED ONLINE INC JANNEY MONTGOMERY SCOTT		4,000.00	7.550	.52 120.00	30,079.48	5,590.66
SALE 44273 6,087.46	4/06/10 4/09/10	91126810 423693	UNITED ONLINE INC CREDIT SUISSE SEC (AES)		4,000.00	7.654	.52 40.00	30,576.28	
SALE 44273 3,078.33	4/07/10 4/12/10	91126810 423697	UNITED ONLINE INC CREDIT SUISSE SEC (AES)		2,000.00	7.672	.26 20.00	15,322.74	
SALE 44273 7,038.34	4/09/10 4/14/10	91126810 423702	UNITED ONLINE INC CREDIT SUISSE SEC (AES)		5,000.00	7.540	.64 50.00	37,649.36	

SALE 44273 3,099.33	4/13/10 4/16/10	91126810 423710	UNITED ONLINE INC CREDIT SUISSE SEC (AES)	2,000.00	7.682	.26 20.00	15,343.74
SALE 44273 9,597.29	4/15/10 4/20/10	91126810 423720	UNITED ONLINE INC CREDIT SUISSE SEC (AES)	5,000.00	8.052	.69 50.00	40,208.31
SALE 44273 10,338.28	4/16/10 4/21/10	91126810 423725	UNITED ONLINE INC CREDIT SUISSE SEC (AES)	5,000.00	8.200	.70 50.00	40,949.30

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SALE 44273 1,845.66	4/22/10 4/27/10	91126810 423744	UNITED ONLINE INC CREDIT SUISSE SEC (AES)		1,000.00	7.978	.14 10.00	7,967.86	
SALE 44273 11,739.26	4/23/10 4/28/10	91126810 423749	UNITED ONLINE INC ITG (CHANNEL)		5,000.00	8.480	.72 50.00	42,350.28	
SALE 48838	4/01/10 4/07/10	92165910 423684	VANDA PHARMACEUTICALS INC JANNEY MONTGOMERY SCOTT		10,000.00	11.441	1.94 300.00	114,104.06	-7,669.24
SALE 48838	4/05/10 4/08/10	92165910 423689	VANDA PHARMACEUTICALS INC JANNEY MONTGOMERY SCOTT		10,000.00	11.669	1.98 300.00	116,392.02	-5,381.28
SALE 48838	4/12/10 4/15/10	92165910 423706	VANDA PHARMACEUTICALS INC CREDIT SUISSE SEC (AES)		20,000.00	11.052	3.74 200.00	220,836.26	-22,710.33
SALE 50425	3/30/10 4/05/10	92241710 423674	VEECO INSTRUMENTS INC INSTINET (PORTAL)		8,000.00	42.282	5.72 56.00	338,196.68	64,653.12
SALE 40141	3/30/10 4/05/10	93114210 423674	WAL-MART STORES, INC. ELECTRONIC BROKERAGE SYSTEM		1,000.00	55.660	.95 5.00	55,654.05	5,031.67
SALE 51139 2,199.68	3/29/10 4/01/10	94733A10 423670	WEB.COM GROUP INC MERRIMAN/OTC		5,000.00	5.419	.46 50.00	27,045.54	
SALE 51139 2,168.68	4/07/10 4/12/10	94733A10 423697	WEB.COM GROUP INC CREDIT SUISSE SEC (AES)		5,000.00	5.413	.46 50.00	27,014.54	
SALE 46540	4/20/10 4/23/10	94974610 423735	WELLS FARGO & CO DEUTSCHE BANK AG (DOMESTIC)		1,000.00	33.470	.57 30.00	33,439.43	7,752.46
SALE 46540	4/22/10 4/27/10	94974610 423744	WELLS FARGO & CO ELECTRONIC BROKERAGE SYSTEM		2,000.00	33.690	1.14 10.00	67,368.86	15,994.91
SALE 46540	4/26/10 4/29/10	94974610 423753	WELLS FARGO & CO ELECTRONIC BROKERAGE SYSTEM		1,000.00	33.230	.57 5.00	33,224.43	7,537.46
SALE 51192	4/27/10 4/30/10	98975F10 423757	ZORAN CORP CREDIT SUISSE SEC (AES)		20,000.00	10.241	3.47 200.00	204,616.53	-10,266.22

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SALE 48848	4/07/10 4/12/10	H8912P10 423697	TYCO ELECTRONICS LTD DEUTSCHE BANK AG (DOMESTIC)		1,000.00	28.270	.48 30.00	28,239.52	4,648.76
SALE 48848	4/13/10 4/16/10	H8912P10 423710	TYCO ELECTRONICS LTD DEUTSCHE BANK AG (DOMESTIC)		2,000.00	28.630	.97 60.00	57,199.03	10,017.52
SUBTOTAL STOCK SALES:					2,029,400.00		428.53 39,932.50	25,247,857.40	2,770,970.08
TOTAL FUND SALES:					2,029,400.00		428.53 39,932.50	25,247,857.40	2,770,970.08

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 13029	4/16/10 4/21/10	38141610 423726	GOLDMAN SACHS GROUP INC JP MORGAN		10,000.00	163.58	400.00	1,636,203.00	
PUR 51580	4/16/10 4/21/10	61744644 423726	MORGAN STANLEY DEUTSCHE BANK AG (DOMESTIC)		50,000.00	29.216	2,000.00	1,462,790.00	
PUR 11385	4/16/10 4/21/10	85747710 423726	STATE STREET CORP DEUTSCHE BANK AG (DOMESTIC)		20,000.00	46.711	800.00	935,014.00	
SUBTOTAL STOCK PURCHASES:					80,000.00		3,200.00	4,034,007.00	
TOTAL FUND PURCHASES:					80,000.00		3,200.00	4,034,007.00	
SALES OF STOCK AND OTHER EQUITIES									
SALE 27080	4/13/10 4/16/10	02991220 423711	AMERICAN TOWER CORP. CL A DEUTSCHE BANK AG (DOMESTIC)		24,000.00	42.103	17.08 960.00	1,009,497.32	746,614.12
SALE 21048	4/13/10 4/16/10	16676410 423711	CHEVRON CORP. DEUTSCHE BANK AG (DOMESTIC)		12,000.00	80.214	16.27 480.00	962,071.73	674,236.20
SALE 20271	4/13/10 4/16/10	67459910 423711	OCCIDENTAL PETROLEUM CORP. DEUTSCHE BANK AG (DOMESTIC)		24,000.00	85.676	34.75 960.00	2,055,231.65	1,733,375.88
SUBTOTAL STOCK SALES:					60,000.00		68.10 2,400.00	4,026,800.70	
TOTAL FUND SALES:					60,000.00		68.10 2,400.00	4,026,800.70	

END OF REPORT FOR: SUPPLEMENTAL ANNUITY COLLECT TR

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 51377	4/06/10 4/06/10	0020A3DM 288812	AT&T INC DISC C P JP MORGAN	.1700 4/21/10	8,653,000.00	.170 99.993		8,652,387.08	
PUR 51608	4/20/10 4/20/10	0020A3DM 288866	AT&T INC DISC C P CREDIT SUISSE SEC (USA) LLC	.1800 4/21/10	6,793,000.00	.180 100.00		6,792,966.04	
PUR 51749	4/30/10 4/30/10	0020A3F9 288907	AT&T DISC CP WILLIAMS CAPITAL GROUP	.2000 6/09/10	100,000,000.00	.200 99.978		99,977,777.78	
PUR 51338	4/01/10 4/01/10	00279HMC 288797	ABBEY NATIONAL YANKEE CERT ABBEY NATIONAL	.2000 5/07/10	75,000,000.00	.200 100.00		75,000,000.00	
PUR 51339	4/01/10 4/01/10	00279HMD 288797	ABBEY NATIONAL YANKEE CERT ABBEY NATIONAL	.2000 5/10/10	52,000,000.00	.200 100.00		52,000,000.00	
PUR 51490	4/13/10 4/13/10	00279HMN 288838	ABBEY NATIONAL YANKEE CERT ABBEY NATIONAL	.2200 5/17/10	47,400,000.00	.220 100.00		47,400,000.00	
PUR 51530	4/15/10 4/15/10	00279HMR 288848	ABBEY NATIONAL YANKEE CERT ABBEY NATIONAL	.2250 6/01/10	65,600,000.00	.225 100.00		65,600,000.00	
PUR 51562	4/16/10 4/16/10	00282DE7 288853	ABBOTT LABORATORIES DISC C MESIROW FINANCIAL, INC	.1700 5/07/10	28,150,000.00	.170 99.990		28,147,208.46	
PUR 51526	4/15/10 4/15/10	00282DEB 288848	ABBOTT LABORATORIES DISC C MESIROW FINANCIAL, INC	.1700 5/11/10	57,000,000.00	.170 99.988		56,993,001.66	

PUR 51706	4/28/10 4/28/10	00282DEE 288897	ABBOTT LABORATORIES DISC C MESIROW FINANCIAL, INC	.1600 5/14/10	70,000,000.00	.160 99.993	69,995,022.23
PUR 51709	4/28/10 4/28/10	00282DEE 288897	ABBOTT LABORATORIES DISC C MESIROW FINANCIAL, INC	.1600 5/14/10	17,000,000.00	.160 99.993	16,998,791.11
PUR 51563	4/16/10 4/16/10	0556M45U 288853	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.2200 5/10/10	32,850,000.00	.220 100.00	32,850,000.00

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PUR 51584	4/19/10 4/19/10	0556M46B 288860	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.2200 5/19/10	42,000,000.00	.220 100.00		42,000,000.00	
PUR 51469	4/12/10 4/12/10	0556N1DD 288833	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.2000 4/13/10	13,252,000.00	.200 99.999		13,251,926.38	
PUR 51495	4/13/10 4/13/10	0556N1E4 288838	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.2100 5/04/10	35,000,000.00	.210 99.988		34,995,712.50	
PUR 51439	4/12/10 4/12/10	05722ME7 288833	BAKER HUGHES INC DISC C P BARCLAYS CAPITAL INC	.2000 5/07/10	35,000,000.00	.200 99.986		34,995,138.89	
PUR 51700	4/28/10 4/28/10	05722MEU 288897	BAKER HUGHES INC DISC C P BARCLAYS CAPITAL INC	.1900 5/28/10	30,000,000.00	.190 99.984		29,995,250.01	
PUR 51578	4/14/10 4/19/10	06050BAG 288860	BANK AMERICA CORP TLGP NOTE US BANK	2.1000 4/30/12	25,000,000.00	1.177 101.84		25,461,500.00	
PUR 51565	4/16/10 4/16/10	06366FA3 288853	BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS	.2150 6/01/10	79,000,000.00	.215 100.00		79,000,000.00	
PUR 51620	4/21/10 4/21/10	06366FC3 288871	BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS	.2300 5/25/10	30,000,000.00	.230 100.00		30,000,000.00	
PUR 51741	4/30/10 4/30/10	06416KE3 288907	BANK OF NOVA SCOTIA DISC C SCOTIA CAPITAL USA INC.	.1900 5/03/10	192,000,000.00	.190 99.998		191,996,959.99	
PUR 51681	4/26/10 4/26/10	06416KES 288886	BANK OF NOVA SCOTIA DISC C BANK OF NOVA SCOTIA	.2000 5/26/10	50,000,000.00	.200 99.983		49,991,666.67	
PUR 51387	4/07/10 4/07/10	06538AUK 288817	BK OF TOKYO MITSUBISHI UFJ BANK OF TOKYO MITSUBUSHI	.2200 5/10/10	65,000,000.00	.220 100.00		65,000,000.00	
PUR 51564	4/16/10 4/16/10	06538AVC 288853	BK OF TOKYO MITSUBISHI UFJ BANK OF TOKYO MITSUBUSHI	.2400 5/28/10	40,000,000.00	.240 100.00		40,000,000.00	
PUR 51662	4/23/10 4/23/10	06538AVN 288881	BK OF TOKYO MITSUBISHI UFJ BANK OF TOKYO MITSUBUSHI	.2400 5/24/10	20,000,000.00	.240 100.00		20,000,000.00	

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PUR 51521	4/15/10 4/15/10	13443DDM 288848	CAMPBELL SOUP CO DISC C P JP MORGAN	.1900 4/21/10	26,500,000.00	.190 99.997		26,499,160.82	
PUR 51531	4/15/10 4/15/10	13606XWD 288848	CANADIAN IMPERIAL BK OF COM CANADIAN IMPERIAL BANK	.2000 6/01/10	64,000,000.00	.200 100.00		64,000,000.00	
PUR 51622	4/21/10 4/21/10	13606XWP 288871	CANADIAN IMPERIAL BK OF COM CANADIAN IMPERIAL BANK	.2000 5/25/10	40,000,000.00	.200 100.00		40,000,000.00	
PUR 51759	4/30/10 4/30/10	13607FE3 288907	CANADIAN IMPERIAL HLDGS DIS CANADIAN IMPERIAL HOLDINGS	.1800 5/03/10	58,337,000.00	.180 99.999		58,336,124.95	
PUR 51734	4/29/10 4/29/10	13607FEE 288902	CANADIAN IMPERIAL HLDNGS DI CIBC Oppenheimer	.1900 5/14/10	7,663,000.00	.190 99.992		7,662,393.35	
PUR 51423	4/08/10 4/08/10	14178MD9 288821	CARGILL INC DISC C P JP MORGAN	.1800 4/09/10	8,228,000.00	.180 100.00		8,227,958.86	
PUR 51484	4/13/10 4/13/10	16677E5T 288838	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.1700 5/03/10	50,000,000.00	.170 100.00		50,000,000.00	
PUR	4/28/10	16677E6F	CHEVRON FUNDING CORP IBN	.1800		.180			

51703	4/28/10	288897	CHEVRON USA INC	5/28/10	50,000,000.00	100.00		50,000,000.00
PUR	4/28/10	16677E6H	CHEVRON FUNDING CORP IBN	.1800		.180		
51701	4/28/10	288897	CHEVRON USA INC	6/01/10	30,000,000.00	100.00		30,000,000.00
PUR	4/28/10	16677E6J	CHEVRON FUNDING CORP IBN	.1800		.180		
51702	4/28/10	288897	CHEVRON USA INC	6/02/10	20,000,000.00	100.00		20,000,000.00
PUR	4/29/10	16677E6L	CHEVRON FUNDING CORP IBN	.1700		.170		
51717	4/29/10	288902	CHEVRON USA INC	6/07/10	50,000,000.00	100.00		50,000,000.00
PUR	4/01/10	19416FDE	COLGATE PALMOLIVE CO DISC C	.1500		.150		
51340	4/01/10	288797	WILLIAMS CAPITAL GROUP	4/14/10	35,000,000.00	99.995		34,998,104.17
PUR	4/15/10	19416FEE	COLGATE PALMOLIVE CO DISC C	.2000		.200		
51519	4/15/10	288848	CITIGROUP/CITIBANK DOMESTIC	5/14/10	30,810,000.00	99.984		30,805,036.17

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PUR 51525	4/15/10 4/15/10	19416FER 288848	COLGATE PALMOLIVE CO DISC C WILLIAMS CAPITAL GROUP	.1900 5/25/10	20,000,000.00	.190 99.979		19,995,777.78	
PUR 51528	4/15/10 4/15/10	19416FER 288848	COLGATE PALMOLIVE CO DISC C WILLIAMS CAPITAL GROUP	.1900 5/25/10	28,500,000.00	.190 99.979		28,493,983.33	
PUR 51421	4/08/10 4/08/10	20259XZM 288821	COMMERZBANK AG YANKEE CERT BGC FINANCIAL	.2400 5/11/10	40,000,000.00	.240 100.00		40,000,000.00	
PUR 51524	4/15/10 4/15/10	20259XZQ 288848	COMMERZEBANK YANKEE CERT DE BGC FINANCIAL	.2500 5/18/10	60,000,000.00	.250 100.00		60,000,000.00	
PUR 51602	4/20/10 4/20/10	20259XZR 288866	COMMERZBANK AG YANKEE CERT BGC FINANCIAL	.2500 5/19/10	20,000,000.00	.250 100.00		20,000,000.00	
PUR 51496	4/13/10 4/13/10	2363F7E3 288838	DANSKE CORP DISC C P BARCLAYS CAPITAL INC	.2000 5/03/10	4,895,000.00	.200 99.989		4,894,456.11	
PUR 51592	4/19/10 4/19/10	2363F7E6 288860	DANSKE CORP DISC C P CREDIT SUISSE SEC (USA) LLC	.2200 5/06/10	7,096,000.00	.220 99.990		7,095,262.80	
PUR 51447	4/12/10 4/12/10	2363F7EC 288833	DANSKE CORP DISC C P BARCLAYS CAPITAL INC	.2250 5/12/10	50,000,000.00	.225 99.981		49,990,625.00	
PUR 51502	4/14/10 4/14/10	25154TDB 288843	DEUTSCHE BANK AG YANKEE C D DEUTSCHE BANK	.2200 5/21/10	60,000,000.00	.220 100.00		60,000,000.00	
PUR 51503	4/14/10 4/14/10	25154TDC 288843	DEUTSCHE BANK AG YANKEE C D DEUTSCHE BANK	.2200 5/24/10	60,000,000.00	.220 100.00		60,000,000.00	
PUR 51576	4/16/10 4/16/10	2635J5DL 288853	DUPONT EI DENEMOURS CO DISC CREDIT SUISSE SEC (USA) LLC	.2000 4/20/10	24,999,000.00	.200 99.998		24,998,444.47	
PUR 51341	4/01/10 4/01/10	2635J5DN 288797	DUPONT EI DENEMOURS CO DISC CREDIT SUISSE SEC (USA) LLC	.1700 4/22/10	26,010,000.00	.170 99.990		26,007,420.67	
PUR 51342	4/01/10 4/01/10	2635J5DN 288797	DUPONT EI DENEMOURS CO DISC CREDIT SUISSE SEC (USA) LLC	.1700 4/22/10	4,185,000.00	.170 99.990		4,184,584.99	

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PUR 51683	4/26/10 4/26/10	2635J5E6 288886	EI DUPONT DE NEMOURS CO DIS CREDIT SUISSE SEC (USA) LLC	.1800 5/06/10	5,655,000.00	.180 99.995		5,654,717.25	
PUR 51365	4/06/10 4/06/10	3696E2T6 288812	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1600 4/13/10	60,000,000.00	.160 100.00		60,000,000.00	
PUR 51527	4/15/10 4/15/10	3696E2U8 288848	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1900 5/03/10	63,500,000.00	.190 100.00		63,500,000.00	
PUR 51575	4/16/10 4/16/10	3696E2V6 288853	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1900 5/03/10	67,000,000.00	.190 100.00		67,000,000.00	
PUR 51600	4/20/10 4/20/10	3696E2V9 288866	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1900 4/30/10	69,500,000.00	.190 100.00		69,500,000.00	

PUR 51737	4/30/10 4/30/10	3696E2Y4 288907	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1300 5/03/10	65,000,000.00	100.00		65,000,000.00
PUR 51742	4/30/10 4/30/10	3696E2Y4 288907	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1300 5/03/10	76,500,000.00	100.00		76,500,000.00
PUR 51743	4/30/10 4/30/10	3696E2Y4 288907	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1300 5/03/10	8,000,000.00	100.00		8,000,000.00
PUR 51361	4/05/10 4/05/10	40427SE6 288807	HSBC USA INC DISC CP BGC FINANCIAL INC. (AUREL)	.1800 5/06/10	46,100,000.00	99.985		46,092,854.50
PUR 51376	4/06/10 4/06/10	40427SE7 288812	HSBC USA INC DISC CP BGC FINANCIAL	.1900 5/07/10	40,000,000.00	99.984		39,993,455.56
PUR 51440	4/12/10 4/12/10	42823KEA 288833	HEWLETT PACKARD CO DISC C P JP MORGAN	.1900 5/10/10	126,000,000.00	99.985		125,981,379.97
PUR 51419	4/08/10 4/08/10	44881MEC 288821	HYDRO QUEBEC DISC C P CIBC Oppenheimer	.1800 5/12/10	75,000,000.00	99.983		74,987,250.00
PUR 51726	4/29/10 4/29/10	44881MF2 288902	HYDRO QUEBEC DISC C P RBC CAPITAL (DOMESTIC)	.1800 6/02/10	50,000,000.00	99.983		49,991,500.00

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PUR 51529	4/15/10 4/15/10	44881MF7 288848	HYDRO QUEBEC DISC C P MESIROW FINANCIAL, INC	.1900 6/07/10	38,000,000.00	99.972		37,989,370.56	
PUR 51454	4/12/10 4/12/10	46115KCF 288833	INTESA SAN PAOLO YANKEE C D TRADITION AISEL SECURITIES	.2200 5/14/10	64,000,000.00	100.00		64,000,000.00	
PUR 51357	4/05/10 4/05/10	4611K1D8 288807	INTESA FUNDING LLC DISC C P SAN PAOLO IMI	.1700 4/08/10	45,000,000.00	99.999		44,999,362.50	
PUR 51404	4/07/10 4/07/10	4611K1D8 288817	INTESA FUNDING LLC DISC C P SAN PAOLO IMI	.1900 4/08/10	8,945,000.00	99.999		8,944,952.79	
PUR 51386	4/07/10 4/07/10	4611K1D9 288817	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC	.1700 4/09/10	45,000,000.00	99.999		44,999,575.00	
PUR 51639	4/22/10 4/22/10	4611K1DP 288876	INTESSA FUNDING LLC DISC C CREDIT SUISSE SEC (USA) LLC	.1900 4/23/10	10,585,000.00	99.999		10,584,944.13	
PUR 51663	4/23/10 4/23/10	4611K1DS 288881	INTESSA FUNDING LLC DISC C CREDIT SUISSE SEC (USA) LLC	.2000 4/26/10	21,726,000.00	99.998		21,725,637.89	
PUR 51694	4/27/10 4/27/10	4611K1DU 288892	INTESSA FUNDING LLC DISC C CITIGROUP GBL MKT(FMLY SALO	.1900 4/28/10	18,276,000.00	99.999		18,275,903.54	
PUR 51493	4/13/10 4/13/10	4611K1EB 288838	INTESSA FUNDING LLC DISC C SAN PAOLO IMI	.2200 5/11/10	76,000,000.00	99.983		75,986,995.55	
PUR 51588	4/19/10 4/19/10	4611K1EH 288860	INTESSA FUNDING LLC DISC C CREDIT SUISSE SEC (USA) LLC	.2200 5/17/10	50,000,000.00	99.983		49,991,444.45	
PUR 51746	4/30/10 4/30/10	4662J1E3 288907	J.P. MORGAN CHASE CO DISC C JP MORGAN CHASE	.1200 5/03/10	50,000,000.00	99.999		49,999,500.00	
PUR 51590	4/19/10 4/19/10	4662J1EK 288860	J.P. MORGAN CHASE CO DISC C JP MORGAN CHASE	.2100 5/19/10	17,000,000.00	99.983		16,997,025.00	
PUR 51655	4/23/10 4/23/10	4662J1ES 288881	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.2100 5/26/10	55,000,000.00	99.981		54,989,412.50	

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PUR 51679	4/26/10 4/26/10	4662J1ET 288886	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.2200 5/27/10	33,000,000.00	99.981		32,993,748.35	
PUR 51692	4/27/10 4/27/10	4662J1ET 288892	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.2200 5/27/10	35,000,000.00	99.982		34,993,583.35	
PUR 51394	4/07/10 4/07/10	47816GDD 288817	JOHNSON & JOHNSON DISC C P CITIGROUP/CITIBANK DOMESTIC	.1600 4/13/10	90,000,000.00	99.997		89,997,599.97	

PUR 51359	4/05/10 4/05/10	58934BEA 288807	MERCK & CO. DISC C P MESIROW FINANCIAL, INC	.1600 5/10/10	93,900,000.00	.160 99.984		93,885,393.33
PUR 51720	4/29/10 4/29/10	58934BF9 288902	MERCK & CO. DISC C P MESIROW FINANCIAL, INC	.1900 6/09/10	77,800,000.00	.190 99.978		77,783,164.94
PUR 51420	4/08/10 4/08/10	59515DED 288821	MICROSOFT CORP DISC C P CREDIT SUISSE SEC (USA) LLC	.1600 5/13/10	46,000,000.00	.160 99.984		45,992,844.42
PUR 51336	4/01/10 4/01/10	63253LGP 288797	NATIONAL AUSTRALIA FDG DE I NATL AUSTRALIA FUNDING DELA	.1700 4/06/10	50,000,000.00	.170 100.00		50,000,000.00
PUR 51363	4/05/10 4/05/10	63253LGQ 288807	NATIONAL AUSTRALIA FDG DE I NATIONAL AUSTRALIA CAPITAL	.1500 4/06/10	3,893,000.00	.150 100.00		3,893,000.00
PUR 51760	4/30/10 4/30/10	63253LGR 288907	NATIONAL AUSTRALIA FDG IBN NATIONAL AUSTRALIA CAPITAL	.1500 5/03/10	95,000,000.00	.150 100.00		95,000,000.00
PUR 51761	4/30/10 4/30/10	63253LGR 288907	NATIONAL AUSTRALIA FDG IBN NATIONAL AUSTRALIA CAPITAL	.1500 5/03/10	10,581,000.00	.150 100.00		10,581,000.00
PUR 51603	4/20/10 4/20/10	65556QL7 288866	NORDEA BK FINLAND NY YANKEE BGC FINANCIAL	.2100 5/24/10	125,000,000.00	.210 100.00		125,000,000.00
PUR 51360	4/05/10 4/05/10	7426M5E5 288807	PRIVATE EXPORT FDG CORP DIS WILLIAMS CAPITAL GROUP	.1700 5/05/10	60,000,000.00	.170 99.986		59,991,500.00
PUR 51443	4/12/10 4/12/10	7426M5EK 288833	PRIVATE EXPORT FDG CORP DIS WILLIAMS CAPITAL GROUP	.1850 5/19/10	50,000,000.00	.185 99.981		49,990,493.06

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PUR 51364	4/06/10 4/06/10	74977LD8 288812	RABOBANK USA FINANCIAL DISC BGC FINANCIAL	.1700 4/08/10	90,000,000.00	.170 99.999		89,999,150.00	
PUR 51731	4/29/10 4/29/10	78009JF3 288902	RBC YANKEE CD RBC CAPITAL (DOMESTIC)	.1900 6/01/10	35,000,000.00	.190 100.00		35,000,000.00	
PUR 51732	4/29/10 4/29/10	78009JF4 288902	RBC YANKEE CD RBC CAPITAL (DOMESTIC)	.2200 6/28/10	35,000,000.00	.220 100.00		35,000,000.00	
PUR 51758	4/30/10 4/30/10	78009JF6 288907	RBC YANKEE CD RBC CAPITAL (DOMESTIC)	.2200 6/30/10	120,000,000.00	.220 100.00		120,000,000.00	
PUR 51337	4/01/10 4/01/10	83365SD5 288797	SOCIETE GENERALE NA INC DIS JP MORGAN	.2000 4/05/10	48,927,000.00	.200 99.998		48,925,912.74	
PUR 51358	4/05/10 4/05/10	83365SD6 288807	SOCIETE GENERALE NA INC DIS JP MORGAN	.1900 4/06/10	120,000,000.00	.190 99.999		119,999,366.64	
PUR 51385	4/07/10 4/07/10	83365SD8 288817	SOCIETE GENERALE NA INC DIS JP MORGAN	.1900 4/08/10	70,000,000.00	.190 99.999		69,999,630.54	
PUR 51483	4/13/10 4/13/10	83365SDE 288838	SOCIETE GENERALE NA DISC C SOCIETE GENERALE INTERNATIO	.2100 4/14/10	75,000,000.00	.210 99.999		74,999,562.50	
PUR 51418	4/08/10 4/08/10	83365SDG 288821	SOCIETE GENERALE NA INC DIS SOCIETE GENERALE INTERNATIO	.2100 4/16/10	19,000,000.00	.210 99.995		18,999,113.33	
PUR 51538	4/15/10 4/15/10	83365SDG 288848	SOCIETE GENERALE NA INC DIS JP MORGAN	.2300 4/16/10	12,201,000.00	.230 99.999		12,200,922.05	
PUR 51623	4/21/10 4/21/10	83365SDN 288871	SOCIETE GENERALE NA DISC C JP MORGAN	.1900 4/22/10	6,071,000.00	.190 99.999		6,070,967.96	
PUR 51501	4/14/10 4/14/10	83365SDU 288843	SOCIETE GENERALE NA DISC C JP MORGAN	.2200 4/28/10	10,000,000.00	.220 99.991		9,999,144.44	
PUR 51585	4/19/10 4/19/10	83365SEL 288860	SOCIETE GENERALE NA DISC C JP MORGAN	.2500 5/20/10	170,000,000.00	.250 99.978		169,963,402.74	

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PUR	4/07/10	8336W03Z	SOCIETE GENERALE YANKEE C D	.1900		.190			

51391	4/07/10	288817	SOCIETE GENERALE INTERNATIO	4/16/10	70,000,000.00	100.00		70,000,000.00
PUR	4/26/10	86959BCW	SVENSKA HANDELSBANKEN YANKE	.2000		.200		
51682	4/26/10	288886	SVENSKAHANDELSBANKEN	6/01/10	108,000,000.00	100.00		108,000,000.00
PUR	4/20/10	89112YCC	TORONTO DOMINION BK NY LTD	.2100		.210		
51601	4/20/10	288866	TD SECURITIES	5/21/10	190,000,000.00	100.00		190,000,000.00
PUR	4/20/10	90467BEM	UNICREDITO DELAWARE INC DIS	.2100		.210		
51604	4/20/10	288866	BGC FINANCIAL	5/21/10	60,000,000.00	99.982		59,989,150.00
PUR	4/21/10	912795U7	U.S. TREASURY BILLS	.1520		.152		
51619	4/21/10	288871	CREDIT SUISSE SEC (USA) LLC	7/29/10	220,000,000.00	99.958		219,908,040.00
PUR	4/05/10	912795UN	U.S. TREASURY BILLS	.1545		.155		
51356	4/05/10	288807	NOMURA SECURITIES INT'L INC	4/22/10	135,000,000.00	99.993		134,990,150.64
PUR	4/07/10	912795UP	U.S. TREASURY BILLS	.1555		.156		
51403	4/07/10	288817	JP MORGAN	4/29/10	45,000,000.00	99.990		44,995,723.75
PUR	4/15/10	912795US	U.S. TREASURY BILLS	.1450		.145		
51523	4/15/10	288848	BARCLAYS CAPITAL INC	5/27/10	100,000,000.00	99.983		99,983,083.34
PUR	4/19/10	912795US	U.S. TREASURY BILLS	.1405		.141		
51586	4/19/10	288860	BARCLAYS CAPITAL INC	5/27/10	118,000,000.00	99.985		117,982,499.94
PUR	4/20/10	912795US	U.S. TREASURY BILLS	.1445		.145		
51599	4/20/10	288866	HSBC (DOMESTIC)	5/27/10	145,500,000.00	99.985		145,478,391.24
PUR	4/26/10	912795US	U.S. TREASURY BILLS	.1400		.140		
51680	4/26/10	288886	CREDIT SUISSE SEC (USA) LLC	5/27/10	105,000,000.00	99.988		104,987,341.66
PUR	4/27/10	912795US	U.S. TREASURY BILLS	.1400		.140		
51690	4/27/10	288892	CREDIT SUISSE SEC (USA) LLC	5/27/10	100,000,000.00	99.988		99,988,333.34
PUR	4/28/10	912795UV	U.S. TREASURY BILLS	.1475		.148		
51705	4/28/10	288897	JP MORGAN	6/24/10	220,000,000.00	99.977		219,948,620.85

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PUR	4/28/10	912795UV	U.S. TREASURY BILLS	.1545		.155			
51710	4/28/10	288897	JP MORGAN	6/24/10	14,903,000.00	99.976		14,899,354.35	
PUR	4/29/10	912795UV	U.S. TREASURY BILLS	.1555		.156			
51718	4/29/10	288902	JP MORGAN	6/24/10	100,000,000.00	99.976		99,975,811.12	
PUR	4/30/10	912795UV	U.S. TREASURY BILLS	.1600		.160			
51747	4/30/10	288907	BARCLAYS CAPITAL INC	6/24/10	100,000,000.00	99.976		99,975,555.56	
PUR	4/14/10	912795UY	U.S. TREASURY BILLS	.1545		.155			
51509	4/14/10	288843	JP MORGAN	7/15/10	23,181,000.00	99.961		23,171,847.37	
PUR	4/14/10	912795UY	U.S. TREASURY BILLS	.1555		.156			
51506	4/14/10	2888843	NOMURA SECURITIES INT'L INC	7/15/10	70,000,000.00	99.960		69,972,182.78	
PUR	4/19/10	912795UZ	U.S. TREASURY BILLS	.1450		.145			
51589	4/19/10	288860	BARCLAYS CAPITAL INC	7/22/10	85,000,000.00	99.962		84,967,818.06	
PUR	4/29/10	912795UZ	U.S. TREASURY BILLS	.1555		.156			
51719	4/29/10	288902	NOMURA SECURITIES INT'L (DO	7/22/10	172,000,000.00	99.964		171,937,592.66	
PUR	4/05/10	912795V2	U.S. TREASURY BILLS	.1745		.175			
51362	4/05/10	288807	JP MORGAN	8/05/10	45,000,000.00	99.941		44,973,388.75	
PUR	4/22/10	912795V2	U.S. TREASURY BILLS	.1620		.162			
51634	4/22/10	288876	CREDIT SUISSE SEC (USA) LLC	8/05/10	50,000,000.00	99.953		49,976,375.00	
PUR	4/30/10	912795V2	U.S. TREASURY BILLS	.1570		.157			
51750	4/30/10	288907	JP MORGAN	8/05/10	179,000,000.00	99.958		178,924,278.02	
PUR	4/22/10	912795V5	U.S. TREASURY BILLS	.1645		.165			
51635	4/22/10	288876	CREDIT SUISSE SEC (USA) LLC	8/12/10	70,000,000.00	99.949		69,964,175.55	
PUR	4/23/10	912795V5	U.S. TREASURY BILLS	.1695		.170			
51651	4/23/10	288881	JP MORGAN	8/12/10	100,000,000.00	99.948		99,947,737.50	
PUR	4/29/10	912795V6	U.S. TREASURY BILLS	.1765		.177			
51727	4/29/10	288902	JP MORGAN	8/19/10	120,200,000.00	99.945		120,133,996.86	

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PUR 51733	4/29/10 4/29/10	93114FDW 288902	WALMART STORES INC DISC C P CREDIT SUISSE SEC (USA) LLC	.1500 4/30/10	10,000,000.00	.150 100.00		9,999,958.33	
PUR 51745	4/30/10 4/30/10	93114FE3 288907	WALMART STORES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1400 5/03/10	25,000,000.00	.140 99.999		24,999,708.33	
PUR 51744	4/30/10 4/30/10	93114FE3 288907	WALMART STORES INC DISC C P CREDIT SUISSE SEC (USA) LLC	.1400 5/03/10	12,000,000.00	.140 99.999		11,999,860.00	
PUR 51520	4/15/10 4/15/10	93114FE7 288848	WALMART STORES INC DISC C P CITIGROUP/CITIBANK DOMESTIC	.1700 5/07/10	75,000,000.00	.170 99.990		74,992,208.33	
PUR 51522	4/15/10 4/15/10	93114FE7 288848	WALMART STORES INC DISC C P CREDIT SUISSE SEC (USA) LLC	.1600 5/07/10	42,000,000.00	.160 99.990		41,995,893.32	
PUR 51704	4/28/10 4/28/10	93114FE7 288897	WALMART STORES INC DISC C P BARCLAYS CAPITAL INC	.1600 5/07/10	100,000,000.00	.160 99.996		99,996,000.00	
PUR 51751	4/30/10 4/30/10	93114FEA 288907	WALMART STORES INC DISC C P CREDIT SUISSE SEC (USA) LLC	.1700 5/10/10	21,000,000.00	.170 99.995		20,999,008.34	
PUR 51707	4/28/10 4/28/10	93114FEK 288897	WALMART STORES INC DISC C P CREDIT SUISSE SEC (USA) LLC	.1700 5/19/10	23,000,000.00	.170 99.990		22,997,719.16	
PUR 51441	4/12/10 4/12/10	9612C1EE 288833	WESTPAC BANKING CORP DISC C BGC FINANCIAL	.2000 5/14/10	50,000,000.00	.200 99.982		49,991,111.11	
PUR 51442	4/12/10 4/12/10	9612C1EH 288833	WESTPAC BANKING CORP DISC C BGC FINANCIAL	.2000 5/17/10	50,000,000.00	.200 99.981		49,990,277.78	
-									
SUBTOTAL FIXED PURCHASES:					8079865000.00			8079262616.86	
-									
TOTAL FUND PURCHASES:					8079865000.00			8079262616.86	

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-									
SALES OF FIXED INCOME SECURITIES									
-									
SALE 47798	4/09/10 4/09/10	912795U4 288826	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.3545 5/06/10	23,065,000.00	.356 99.989		23,062,353.29	3,485.70
-									
SUBTOTAL FIXED SALES:					23,065,000.00			23,062,353.29	
3,485.70									
-									
TOTAL FUND SALES:					23,065,000.00			23,062,353.29	
3,485.70									
END OF REPORT FOR: CASH MANAGEMENT FD									

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PURCHASE OF STOCK AND OTHER EQUITIES									
-									
PUR 17215	4/13/10 4/16/10	01165910 423707	ALASKA AIR GROUP, INC. CRAIG-HALLUM CAPITAL GRP LL		40,000.00	43.751	1,600.00	1,751,648.00	
PUR 51643	4/22/10 4/27/10	02637510 423741	AMER GREETINGS DEUTSCHE BANK AG (DOMESTIC)		50,000.00	23.348	2,000.00	1,169,385.00	
PUR 44470	4/08/10 4/13/10	03760410 423695	APOLLO GROUP INC CL A JANNEY MONTGOMERY SCOTT		10,000.00	63.060	300.00	630,900.00	

PUR 51437	4/09/10 4/14/10	05564E10 423699	BRE PROPERTIES INC BUCKINGHAM RESEARCH GROUP I	100,000.00	37.875	4,000.00	3,791,450.00
PUR 13225	4/16/10 4/21/10	06050510 423722	BANK OF AMERICA CORP FRIEDMAN BILLINGS RAMSEY	250,000.00	18.605	10,000.00	4,661,300.00
PUR 51273	4/12/10 4/15/10	08651610 423703	BEST BUY MORGAN KEEGAN	25,000.00	45.591	1,000.00	1,140,785.00
PUR 50904	4/01/10 4/07/10	11162130 423681	BROCADE COMMUNICATIONS SY CREDIT SUISSE SEC (AES)	100,000.00	5.750	1,000.00	576,000.00
PUR 50958	4/23/10 4/28/10	13134730 423746	CALPINE CORP ICAP CORPORATES LLC	150,000.00	13.269	1,500.00	1,991,910.00
PUR 49668	4/21/10 4/26/10	14365830 423736	CARNIVAL CORP DEUTSCHE BANK AG (DOMESTIC)	24,500.00	39.865	980.00	977,674.95
PUR 45492	4/12/10 4/15/10	16113310 423703	CHARMING SHOPPES JANNEY MONTGOMERY SCOTT	25,000.00	5.690	750.00	142,995.00
PUR 51551	4/15/10 4/21/10	16208T10 423721	CHATHAM LOOSING TRUST BARCLAYS CAPITAL (DOMESTIC)	6,000.00	20.000		120,000.00
PUR 51551	4/15/10 4/21/10	16208T10 423721	CHATHAM LOOSING TRUST CALYON SECURITIES(USA) INC.	900.00	20.000		18,000.00

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PUR 51551	4/15/10 4/21/10	16208T10 423721	CHATHAM LOOSING TRUST FRIEDMAN BILLINGS RAMSEY		4,500.00	20.000		90,000.00	
PUR 51551	4/15/10 4/21/10	16208T10 423721	CHATHAM LOOSING TRUST JMP SECURITIES		900.00	20.000		18,000.00	
PUR 51551	4/15/10 4/21/10	16208T10 423721	CHATHAM LOOSING TRUST MORGAN KEEGAN		1,350.00	20.000		27,000.00	
PUR 51551	4/15/10 4/21/10	16208T10 423721	CHATHAM LOOSING TRUST STIFEL NICOLAUS		1,350.00	20.000		27,000.00	
PUR 46820	4/12/10 4/15/10	18683K10 423703	CLIFFS NATURAL RESOURCES FRIEDMAN BILLINGS RAMSEY		120,000.00	74.689	4,800.00	8,967,420.00	
PUR 46820	4/20/10 4/23/10	18683K10 423732	CLIFFS NATURAL RESOURCES COWEN AND CO., LLC		125,000.00	70.363	5,000.00	8,800,362.50	
PUR 46820	4/21/10 4/26/10	18683K10 423736	CLIFFS NATURAL RESOURCES CITIGROUP/CITIBANK DOMESTIC		55,000.00	69.357	2,200.00	3,816,824.00	
PUR 46820	4/23/10 4/28/10	18683K10 423746	CLIFFS NATURAL RESOURCES MERIDIAN EQUITY PARTNERS		85,000.00	72.939	850.00	6,200,656.50	
PUR 46820	4/23/10 4/28/10	18683K10 423746	CLIFFS NATURAL RESOURCES STURDIVANT/EXECUTION		35,000.00	72.490	350.00	2,537,514.00	
PUR 47013	4/12/10 4/15/10	21079530 423703	CONTINENTAL AIR GOLDMAN SACHS & COMPANY		40,000.00	22.527	1,600.00	902,664.00	
PUR 47013	4/13/10 4/16/10	21079530 423707	CONTINENTAL AIR COWEN AND CO., LLC		60,000.00	22.627	2,400.00	1,360,044.00	
PUR 47013	4/14/10 4/19/10	21079530 423712	CONTINENTAL AIR DEUTSCHE BANK AG (DOMESTIC)		35,000.00	23.212	1,400.00	813,820.00	
PUR 47013	4/15/10 4/20/10	21079530 423717	CONTINENTAL AIR RAYMOND JAMES & ASSOCIATES,		165,000.00	23.770	6,600.00	3,928,633.50	

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PUR 49663	3/31/10 4/06/10	25667710 423675	DOLLAR GENERAL WILLIAMS CAPITAL GROUP		1,000.00	25.100	10.00	25,110.00	
PUR	4/21/10	28336L10	EL PASO CORP.						

19272	4/26/10	423736	CITIGROUP/CITIBANK DOMESTIC	200,000.00	11.310	8,000.00	2,269,980.00
PUR 39007	4/01/10 4/07/10	29384R10 423681	ENTROPIC COMMUNICATIONS, IN CREDIT SUISSE SEC (AES)	25,000.00	5.037	250.00	126,167.50
PUR 39007	4/20/10 4/23/10	29384R10 423732	ENTROPIC COMMUNICATIONS, IN CREDIT SUISSE SEC (USA) LLC	100,000.00	5.334	3,000.00	536,400.00
PUR 39007	4/22/10 4/27/10	29384R10 423741	ENTROPIC COMMUNICATIONS, IN CREDIT SUISSE SEC (AES)	100,000.00	5.242	1,000.00	525,200.00
PUR 51546	4/15/10 4/20/10	34537086 423717	FORD MOTOR CO SANFORD BERNSTEIN & CO.	500,000.00	13.645	20,000.00	6,842,250.00
PUR 25180	4/22/10 4/27/10	34637510 423741	FORMFACTOR INC CREDIT SUISSE SEC (AES)	8,300.00	19.959	83.00	165,741.04
PUR 25180	4/22/10 4/27/10	34637510 423741	FORMFACTOR INC CREDIT SUISSE SEC (USA) LLC	66,700.00	20.101	2,001.00	1,342,704.35
PUR 48401	4/16/10 4/21/10	36237H10 423722	G-III APPAREL GROUP LTD CREDIT SUISSE SEC (AES)	25,000.00	28.738	250.00	718,705.00
PUR 48401	4/19/10 4/22/10	36237H10 423727	G-III APPAREL GROUP LTD CREDIT SUISSE SEC (AES)	25,000.00	28.489	250.00	712,482.50
PUR 13025	4/16/10 4/21/10	38141G10 423722	GOLDMAN SACHS GROUP INC FRIEDMAN BILLINGS RAMSEY	5,000.00	158.95	200.00	794,993.00
PUR 13025	4/16/10 4/21/10	38141G10 423722	GOLDMAN SACHS GROUP INC UBS WARBURG LLC	25,000.00	158.81	1,000.00	3,971,302.50
PUR 51303	3/29/10 4/01/10	40161710 423667	GUESS? INC BLAYLOCK ROBERT VAN LLC	25,000.00	47.212	250.00	1,180,555.00

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PUR 51303	4/12/10 4/15/10	40161710 423703	GUESS? INC MORGAN KEEGAN		10,000.00	47.046	400.00	470,860.00	
PUR 51303	4/23/10 4/28/10	40161710 423746	GUESS? INC BMO CAPITAL MARKETS/EXECUTI		25,000.00	48.919	250.00	1,223,215.00	
PUR 48455	4/21/10 4/26/10	40377710 423736	GYMBOREE CORP JANNEY MONTGOMERY SCOTT		4,000.00	52.407	120.00	209,748.40	
PUR 19046	4/16/10 4/21/10	46625H10 423722	JP MORGAN CHASE & CO PACIFIC CREST SECURITIES		100,000.00	46.155	4,000.00	4,619,500.00	
PUR 50614	4/16/10 4/21/10	48007410 423722	JONES APPAREL DEUTSCHE BANK AG (DOMESTIC)		40,000.00	21.429	1,600.00	858,768.00	
PUR 50614	4/19/10 4/22/10	48007410 423727	JONES APPAREL JP MORGAN		30,000.00	20.976	1,200.00	630,471.00	
PUR 08730	4/22/10 4/27/10	48248010 423741	KLA-TENCOR CORPORATION CREDIT SUISSE SEC (AES)		150,000.00	33.880	1,500.00	5,083,545.00	
PUR 51436	4/09/10 4/14/10	49427F10 423699	KILROY REALTY BUCKINGHAM RESEARCH GROUP I		75,000.00	33.786	3,000.00	2,536,965.00	
PUR 51436	4/15/10 4/20/10	49427F10 423716	KILROY REALTY BARCLAYS CAPITAL (DOMESTIC)		1,500.00	34.000		51,000.00	
PUR 51436	4/15/10 4/20/10	49427F10 423716	KILROY REALTY DAIWA SECURITIES (ASIA EX-J		125.00	34.000		4,250.00	
PUR 51436	4/15/10 4/20/10	49427F10 423716	KILROY REALTY JP MORGAN		1,500.00	34.000		51,000.00	
PUR 51436	4/15/10 4/20/10	49427F10 423716	KILROY REALTY KEYBANC CAPITAL MKTS INC		125.00	34.000		4,250.00	
PUR 51436	4/15/10 4/20/10	49427F10 423716	KILROY REALTY MERRILL LYNCH (RESEARCH)		1,500.00	34.000		51,000.00	

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PUR 51436	4/15/10 4/20/10	49427F10 423716	KILROY REALTY PIPER JAFFRAY		125.00	34.000		4,250.00	
PUR 51436	4/15/10 4/20/10	49427F10 423716	KILROY REALTY PNC CAPITAL MARKETS		125.00	34.000		4,250.00	
PUR 48778	4/05/10 4/08/10	50064320 423686	KORN/FERRY INTERNATIONAL LANGEN MCALENNY		25,000.00	17.902	1,000.00	448,550.00	
PUR 41663	4/12/10 4/15/10	52605710 423703	LENNAR CORP. CL A MORGAN STANLEY		10,000.00	17.120	400.00	171,601.00	
PUR 07225	4/15/10 4/20/10	55271510 423717	MEMC ELECTRONICS MATERIALS, PACIFIC CREST SECURITIES		100,000.00	16.863	4,000.00	1,690,250.00	
PUR 07225	4/20/10 4/23/10	55271510 423732	MEMC ELECTRONICS MATERIALS, COWEN AND CO., LLC		100,000.00	15.840	4,000.00	1,587,960.00	
PUR 51438	4/09/10 4/14/10	61744644 423699	MORGAN STANLEY BOENNING & SCATTERGOOD		300,000.00	30.851	12,000.00	9,267,360.00	
PUR 51438	4/16/10 4/21/10	61744644 423722	MORGAN STANLEY UBS WARBURG LLC		200,000.00	29.271	8,000.00	5,862,240.00	
PUR 51435	4/09/10 4/14/10	69360J10 423699	PS BUSINESS PARKS INC/CA BUCKINGHAM RESEARCH GROUP I		19,000.00	56.411	760.00	1,072,574.70	
PUR 51435	4/12/10 4/15/10	69360J10 423703	PS BUSINESS PARKS INC/CA BUCKINGHAM RESEARCH GROUP I		31,000.00	56.965	1,240.00	1,767,151.90	
PUR 31104	4/16/10 4/21/10	69515610 423722	PACKAGING CORP OF AMERICA BARCLAYS CAPITAL (DOMESTIC)		146,800.00	25.112	5,872.00	3,692,254.88	
PUR 31104	4/16/10 4/21/10	69515610 423722	PACKAGING CORP OF AMERICA DEUTSCHE BANK AG (DOMESTIC)		40,600.00	25.227	1,624.00	1,025,848.32	
PUR 19115	4/22/10 4/28/10	71859210 423745	PHILLIPS-VAN HEUSEN BARCLAYS CAPITAL (DOMESTIC)		2,905.00	66.500		193,182.50	
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PUR 19115	4/22/10 4/28/10	71859210 423745	PHILLIPS-VAN HEUSEN BBVA-IER		205.00	66.500		13,632.50	
PUR 19115	4/22/10 4/28/10	71859210 423745	PHILLIPS-VAN HEUSEN CREDIT AGRICOLE CHEVREUX		204.00	66.500		13,566.00	
PUR 19115	4/22/10 4/28/10	71859210 423745	PHILLIPS-VAN HEUSEN CREDIT SUISSE SEC (USA) LLC		2,905.00	66.500		193,182.50	
PUR 19115	4/22/10 4/28/10	71859210 423745	PHILLIPS-VAN HEUSEN DEUTSCHE BANK AG (DOMESTIC)		2,905.00	66.500		193,182.50	
PUR 19115	4/22/10 4/28/10	71859210 423745	PHILLIPS-VAN HEUSEN FORTIS BANK / IER		204.00	66.500		13,566.00	
PUR 19115	4/22/10 4/28/10	71859210 423745	PHILLIPS-VAN HEUSEN HSBC SECURITIES INC.		204.00	66.500		13,566.00	
PUR 19115	4/22/10 4/28/10	71859210 423745	PHILLIPS-VAN HEUSEN JP MORGAN		205.00	66.500		13,632.50	
PUR 19115	4/22/10 4/28/10	71859210 423745	PHILLIPS-VAN HEUSEN MERRILL LYNCH (RESEARCH)		4,105.00	66.500		272,982.50	
PUR 19115	4/22/10 4/28/10	71859210 423745	PHILLIPS-VAN HEUSEN RBC CAPITAL (DOMESTIC)		750.00	66.500		49,875.00	
PUR 19115	4/22/10 4/28/10	71859210 423745	PHILLIPS-VAN HEUSEN SCOTIA CAPITAL MARKETS (DOM		204.00	66.500		13,566.00	
PUR 19115	4/22/10 4/28/10	71859210 423745	PHILLIPS-VAN HEUSEN SUN TRUST BANK INC		204.00	66.500		13,566.00	
PUR 06082	4/14/10 4/19/10	75886F10 423712	REGENERON PHARMACEUTICALS, JANNEY MONTGOMERY SCOTT		111,804.00	25.753	3,354.12	2,882,642.53	
PUR 06082	4/16/10 4/21/10	75886F10 423722	REGENERON PHARMACEUTICALS, CREDIT SUISSE SEC (AES)		836.00	25.770	8.36	21,552.00	

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PUR 06082	4/16/10 4/21/10	75886F10 423722	REGENERON PHARMACEUTICALS, JANNEY MONTGOMERY SCOTT		40,829.00	25.973	1,224.87	1,061,684.65	
PUR 06082	4/19/10 4/22/10	75886F10 423727	REGENERON PHARMACEUTICALS, JANNEY MONTGOMERY SCOTT		86,531.00	25.820	2,595.93	2,236,826.35	
PUR 51097	3/29/10 4/01/10	76122Q10 423667	RESOURCES CONNECTION INC ITG (CHANNEL)		2,400.00	18.981	24.00	45,577.92	
PUR 51097	3/30/10 4/05/10	76122Q10 423671	RESOURCES CONNECTION INC LABRANCHE/OTC		200.00	19.000	2.00	3,802.00	
PUR 51097	4/01/10 4/07/10	76122Q10 423681	RESOURCES CONNECTION INC CREDIT SUISSE SEC (AES)		77,941.00	19.347	779.41	1,508,727.32	
PUR 50985	4/12/10 4/15/10	85571B10 423703	STARWOOD PPTY TR INC JANNEY MONTGOMERY SCOTT		20,000.00	19.224	600.00	385,076.00	
PUR 51676	4/23/10 4/28/10	90781810 423746	UNION PACIFIC CORP BLAYLOCK ROBERT VAN LLC		96,000.00	77.013	960.00	7,394,208.00	
PUR 51676	4/23/10 4/28/10	90781810 423746	UNION PACIFIC CORP ICAP CORPORATES LLC		331,000.00	77.034	3,310.00	25,501,431.60	
PUR 51676	4/26/10 4/29/10	90781810 423750	UNION PACIFIC CORP BMO CAPITAL MARKETS/EXECUTI		73,000.00	76.688	730.00	5,598,924.80	
PUR 51478	4/12/10 4/15/10	91131210 423703	UNITED PARCEL SERVICE-CL B JP MORGAN		116,900.00	64.831	4,676.00	7,583,443.28	
PUR 51478	4/12/10 4/15/10	91131210 423703	UNITED PARCEL SERVICE-CL B KEYBANC CAPITAL MKTS INC		148,100.00	64.843	5,924.00	9,609,157.49	
PUR 51478	4/12/10 4/15/10	91131210 423703	UNITED PARCEL SERVICE-CL B RBC CAPITAL (DOMESTIC)		142,000.00	64.798	5,680.00	9,207,052.80	
PUR 51478	4/13/10 4/16/10	91131210 423707	UNITED PARCEL SERVICE-CL B CITIGROUP/CITIBANK DOMESTIC		150,000.00	64.932	6,000.00	9,745,785.00	

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PUR 51478	4/14/10 4/19/10	91131210 423712	UNITED PARCEL SERVICE-CL B WELLS FARGO SECURITIES		162,000.00	65.378	6,480.00	10,597,667.40	
PUR 51478	4/15/10 4/20/10	91131210 423717	UNITED PARCEL SERVICE-CL B COWEN AND CO., LLC		250,000.00	69.193	10,000.00	17,308,350.00	
PUR 51478	4/15/10 4/20/10	91131210 423717	UNITED PARCEL SERVICE-CL B SOLEIL SECURITIES CORP.		100,000.00	69.465	4,000.00	6,950,520.00	
PUR 51478	4/16/10 4/21/10	91131210 423722	UNITED PARCEL SERVICE-CL B JP MORGAN		122,000.00	68.365	4,880.00	8,345,446.60	
PUR 51478	4/19/10 4/22/10	91131210 423727	UNITED PARCEL SERVICE-CL B GOLDMAN SACHS & COMPANY		209,000.00	68.309	8,360.00	14,284,836.50	
PUR 51478	4/21/10 4/26/10	91131210 423736	UNITED PARCEL SERVICE-CL B CITIGROUP/CITIBANK DOMESTIC		100,000.00	68.342	4,000.00	6,838,200.00	
PUR 51478	4/26/10 4/29/10	91131210 423750	UNITED PARCEL SERVICE-CL B MERIDIAN EQUITY PARTNERS		107,000.00	69.032	1,070.00	7,387,451.20	
PUR 51478	4/26/10 4/29/10	91131210 423750	UNITED PARCEL SERVICE-CL B MERIDIAN EQUITY PARTNERS		60,000.00	69.312 =====	600.00	4,159,332.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					167,000.00	69.132	1,670.00	11,546,783.20	
PUR 47345	3/31/10 4/06/10	91274F10 423675	U-STORE-IT TRUST WILLIAMS CAPITAL GROUP		37,000.00	7.360	370.00	272,686.30	
PUR 46680	4/19/10 4/22/10	93439040 423727	WARNACO GROUP INC JP MORGAN		15,000.00	48.774	600.00	732,214.50	
PUR 11603	4/16/10 4/21/10	94974610 423722	WELLS FARGO & CO FRIEDMAN BILLINGS RAMSEY		150,000.00	32.510	6,000.00	4,882,470.00	

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PUR 39687	4/06/10 4/09/10	G0450A10 423685	ARCH CAPITAL GROUP LTD. TRANSFERRED FROM		6,952.00	74.860		520,426.72	
SUBTOTAL STOCK PURCHASES:					6,758,393.00		217,818.69	282,125,433.50	
TOTAL FUND PURCHASES:					6,758,393.00		217,818.69	282,125,433.50	

SALES OF STOCK AND OTHER EQUITIES

SALE 14758	4/26/10 4/29/10	00154710 423751	AK STEEL HOLDING CORP. GRISWOLD COMPANY		295,000.00	19.304	96.25 2,950.00	5,691,722.25	131,401.76
SALE 37919	4/26/10 4/29/10	00163U10 423751	AMAG PHARMACEUTICALS INC. MERRIMAN/OTC		25,000.00	37.511	15.85 250.00	937,496.65	-387,273.16
SALE 05963	4/13/10 4/16/10	00176510 423708	AMR CORP. KAUFMAN BROS L.P.		205,000.00	8.758	30.35 8,200.00	1,787,241.65	242,741.56
SALE 05963	4/15/10 4/20/10	00176510 423718	AMR CORP. SANFORD BERNSTEIN & CO.		420,000.00	9.113	64.69 16,800.00	3,810,763.31	646,421.66
SALE 45415	4/07/10 4/12/10	00484M10 423695	ACORDA THERAPEUTICS INC JANNEY MONTGOMERY SCOTT		9,200.00	36.097	5.62 276.00	331,813.54	146,370.13
SALE 45415	4/08/10 4/13/10	00484M10 423696	ACORDA THERAPEUTICS INC JANNEY MONTGOMERY SCOTT		9,000.00	36.001	5.48 270.00	323,737.12	142,325.09
SALE 45415	4/14/10 4/19/10	00484M10 423713	ACORDA THERAPEUTICS INC JANNEY MONTGOMERY SCOTT		36,800.00	36.057	22.43 1,104.00	1,325,767.49	583,993.85
SALE 41749	4/07/10 4/12/10	00507V10 423695	ACTIVISION BLIZZARD INC. CITIGROUP/CITIBANK DOMESTIC		100,000.00	12.000	20.28 3,000.00	1,196,949.72	761,918.78
SALE 20360	4/07/10 4/12/10	00915810 423695	AIR PRODUCTS & CHEMICALS IN RBC CAPITAL (DOMESTIC)		125,000.00	74.109	156.56 5,000.00	9,258,405.94	2,428,508.31

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SALE 20360	4/08/10 4/13/10	00915810 423696	AIR PRODUCTS & CHEMICALS IN RBC CAPITAL (DOMESTIC)		125,000.00	73.671	155.64 5,000.00	9,203,756.86	2,373,859.23
SALE 20360	4/23/10 4/28/10	00915810 423747	AIR PRODUCTS & CHEMICALS IN MERIDIAN EQUITY PARTNERS		100,000.00	77.992	131.81 1,000.00	7,798,088.19	2,334,170.08
SALE 39079	4/23/10 4/28/10	01527110 423747	ALEXANDRIA REAL ESTATE EQUI BLAYLOCK ROBERT VAN LLC		10,000.00	72.902	12.33 100.00	728,908.67	-169,271.90
SALE 01493	4/07/10 4/12/10	02000210 423695	ALLSTATE CORP. (THE) SIDOTI & CO		200,000.00	32.728	110.63 8,000.00	6,537,469.37	2,163,824.22
SALE 04799	4/13/10 4/16/10	02553710 423708	AMERICAN ELECTRIC POWER CO. GOLDMAN SACHS & COMPANY		90,000.00	34.029	51.76 3,600.00	3,058,940.24	-139,721.27
SALE 43151	4/13/10 4/16/10	02989910 423708	AMERICAN STATES WATER CO. OPPENHEIMER & CO., INC		25,000.00	36.943	15.61 1,000.00	922,566.89	-44,678.11
SALE 10934	4/19/10 4/22/10	02991220 423728	AMERICAN TOWER CORP. CL A GOLDMAN SACHS & COMPANY		100,000.00	41.756	70.57 4,000.00	4,171,499.43	1,989,538.90
SALE 10934	4/26/10 4/29/10	02991220 423751	AMERICAN TOWER CORP. CL A ICAP CORPORATES LLC		100,000.00	42.003	70.99 1,000.00	4,199,229.01	2,017,268.48
SALE 40887	4/13/10 4/16/10	03042010 423708	AMERICAN WATER WORKS CO INC OPPENHEIMER & CO., INC		100,000.00	21.459	36.27 4,000.00	2,141,843.73	13,564.59
SALE 40887	4/21/10 4/26/10	03042010 423737	AMERICAN WATER WORKS CO INC CITIGROUP/CITIBANK DOMESTIC		100,000.00	21.591	36.49 4,000.00	2,155,053.51	26,774.37
SALE 20695	4/07/10 4/12/10	03073E10 423695	AMERISOURCEBERGEN CORP. JP MORGAN		105,000.00	29.009	51.48 4,200.00	3,041,641.02	1,426,360.64
SALE	4/26/10	03073E10	AMERISOURCEBERGEN CORP.				50.01		

20695	4/29/10	423751	WILLIAMS CAPITAL GROUP	95,000.00	31.148	950.00	2,958,069.49	1,496,625.34
SALE	4/23/10	03209510	AMPHENOL CORP.			39.44		
04092	4/28/10	423747	BNY CONVERGEEEX EXEC SOLUTIO	50,000.00	46.663	2,500.00	2,330,615.56	1,993,745.72

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SALE 15593	4/01/10 4/07/10	03265410 423682	ANALOG DEVICES, INC. BUCKINGHAM RESEARCH GROUP I		25,000.00	28.886	12.21 1,000.00	721,142.79	304,109.78	
SALE 08785	4/07/10 4/12/10	03783310 423695	APPLE INC JANNEY MONTGOMERY SCOTT		80,000.00	239.61	323.96 2,400.00	19,166,212.04	15,335,120.50	
SALE 08785	4/08/10 4/13/10	03783310 423696	APPLE INC UBS WARBURG LLC		50,000.00	240.10	202.90 1,500.00	12,003,707.10	9,609,274.89	
SALE 08785	4/23/10 4/28/10	03783310 423747	APPLE INC ITG (CHANNEL)		100,000.00	269.37	455.25 1,000.00	26,936,194.75	22,147,330.32	
SALE 5627	4/08/10 4/13/10	03822210 423696	APPLIED MATERIALS, INC. UBS WARBURG LLC		150,000.00	13.340	33.82 4,500.00	1,996,421.18	845,162.42	
SALE 39086	4/21/10 4/26/10	03892310 423737	ARBOR REALTY TRUST INC. DEUTSCHE BANK AG (DOMESTIC)		25,000.00	4.000	1.69 1,000.00	99,008.31	-280,298.82	
SALE 39086	4/23/10 4/28/10	03892310 423747	ARBOR REALTY TRUST INC. WILLIAMS CAPITAL GROUP		25,000.00	4.396	1.86 250.00	109,653.14	-269,653.99	
SALE 26688	4/13/10 4/16/10	03938010 423708	ARCH COAL, INC. SANFORD BERNSTEIN & CO.		25,000.00	25.899	10.95 1,000.00	646,456.55	178,624.75	
SALE 31174	4/13/10 4/16/10	04420910 423708	ASHLAND INC. LEERINK SWANN LLC		60,000.00	59.922	60.77 2,400.00	3,592,859.23	1,390,063.84	
SALE 07005	4/07/10 4/12/10	04626510 423695	ASTORIA FINANCIAL CORP. SOLEIL SECURITIES CORP.		60,000.00	14.995	15.21 2,400.00	897,296.79	-59,135.74	
SALE 33478	4/08/10 4/13/10	04743P10 423696	ATHEROS COMMUNICATIONS INC. UBS WARBURG LLC		55,000.00	39.047	36.30 1,650.00	2,145,893.20	1,083,838.41	
SALE 33478	4/22/10 4/27/10	04743P10 423742	ATHEROS COMMUNICATIONS INC. CREDIT SUISSE SEC (AES)		25,000.00	42.191	17.83 250.00	1,054,504.67	571,752.49	
SALE 48223	3/29/10 4/01/10	04956010 423668	ATMOS ENERGY CP BMO CAPITAL MARKETS/EXECUTI		50,000.00	28.499	24.09 500.00	1,424,420.91	35,660.91	

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SALE 1122	4/23/10 4/28/10	05276910 423747	AUTODESK INC. CREDIT SUISSE SEC (AES)		50,000.00	33.497	28.31 500.00	1,674,316.69	253,749.97	
SALE 00342	4/27/10 4/30/10	05430310 423755	AVON PRODUCTS, INC. GRISWOLD COMPANY		150,000.00	33.069	83.84 1,500.00	4,958,811.16	1,630,297.77	
SALE 20570	4/23/10 4/28/10	05548210 423747	BJ SERVICES CO. ICAP CORPORATES LLC		200,000.00	24.027	81.22 2,000.00	4,803,298.78	652,523.11	
SALE 20570 119,289.93	4/29/10 4/29/10	05548210 423685	BJ SERVICES CO. TENDERED		420,000.00	2.690		1,129,800.00		
SALE 24138	4/08/10 4/13/10	05548J10 423696	BJ'S WHOLESALE CLUB, INC. RAYMOND JAMES & ASSOCIATES,		25,000.00	35.994	15.21 1,000.00	898,829.79	320,302.74	
SALE 24138	4/12/10 4/15/10	05548J10 423704	BJ'S WHOLESALE CLUB, INC. MORGAN KEEGAN		75,000.00	37.115	47.05 3,000.00	2,780,570.45	1,044,989.31	
SALE 14400	3/29/10 4/01/10	05722410 423668	BAKER HUGHES INC MURIEL SEIBERT & CO		85,000.00	45.650	65.58 850.00	3,879,342.92	1,385,426.27	
SALE 14400	4/14/10 4/19/10	05722410 423713	BAKER HUGHES INC LAZARD CAPITAL MARKETS		125,000.00	47.995	101.40 5,000.00	5,994,311.10	2,326,786.61	
SALE 14400	4/23/10 4/28/10	05722410 423747	BAKER HUGHES INC BMO CAPITAL MARKETS/EXECUTI		50,000.00	53.292	45.04 500.00	2,664,054.96	1,197,045.16	

SALE 8982	4/07/10 4/12/10	05849810 423695	BALL CORP. DEUTSCHE BANK AG (DOMESTIC)	30,000.00	53.841	27.30 1,200.00	1,614,002.70	1,015,629.12
SALE 37689	4/07/10 4/12/10	06405810 423695	BANK OF NEW YORK MELLON COR SIDOTI & CO	200,000.00	31.422	106.21 8,000.00	6,276,253.79	2,666,623.22
SALE 885	4/07/10 4/12/10	07181310 423695	BAXTER INTERNATIONAL INC STIFEL NICOLAUS	85,000.00	57.963	83.27 3,400.00	4,923,346.23	2,256,958.77
SALE 14450	4/07/10 4/12/10	07581110 423695	BECKMAN COULTER, INC. DEUTSCHE BANK AG (DOMESTIC)	30,000.00	62.021	31.44 1,200.00	1,859,407.56	979,947.73

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SALE 06971	4/07/10 4/12/10	07588710 423695	BECTON, DICKINSON AND COMPA FRIEDMAN BILLINGS RAMSEY		65,000.00	78.536	86.28 2,600.00	5,102,140.72	3,261,871.83
SALE 06971	4/26/10 4/29/10	07588710 423751	BECTON, DICKINSON AND COMPA WILLIAMS CAPITAL GROUP		50,000.00	76.601	64.73 500.00	3,829,495.27	2,413,903.82
SALE 21207	4/08/10 4/13/10	07589610 423696	BED BATH & BEYOND INC CREDIT SUISSE SEC (AES)		41,200.00	46.352	32.28 412.00	1,909,254.00	533,702.81
SALE 47427	4/23/10 4/28/10	09702310 423747	BOEING COMPANY PACIFIC AMERICAN SECURITIES		35,000.00	74.960	44.34 350.00	2,623,212.66	1,107,922.66
SALE 38209	4/08/10 4/13/10	10112110 423696	BOSTON PROPERTIES, INC. LANGEN MCALENNY		25,000.00	76.918	32.50 1,000.00	1,921,905.00	-179,287.50
SALE 38209	4/08/10 4/13/10	10112110 423696	BOSTON PROPERTIES, INC. RAYMOND JAMES & ASSOCIATES,		25,000.00	76.811	32.46 1,000.00	1,919,242.54	-181,949.96
SALE 22317	4/07/10 4/12/10	10113710 423695	BOSTON SCIENTIFIC CORP. CITIGROUP/CITIBANK DOMESTIC		140,000.00	7.089	16.78 5,600.00	986,843.22	-871,287.39
SALE 41673	4/08/10 4/13/10	10536820 423696	BRANDYWINE REALTY TRUST SOLEIL SECURITIES CORP.		130,700.00	12.511	27.64 5,228.00	1,629,984.34	-179,726.81
SALE 43699	4/16/10 4/21/10	10969910 423723	BRINKS HOME SECURITY HOLDIN DEUTSCHE BANK AG (DOMESTIC)		18,000.00	42.822	13.03 720.00	770,066.57	613,013.19
SALE 43699	4/19/10 4/22/10	10969910 423728	BRINKS HOME SECURITY HOLDIN JP MORGAN		50,000.00	42.520	35.93 2,000.00	2,123,959.07	1,687,699.67
SALE 43699	4/21/10 4/26/10	10969910 423737	BRINKS HOME SECURITY HOLDIN DEUTSCHE BANK AG (DOMESTIC)		32,000.00	42.648	23.06 1,280.00	1,363,416.94	1,084,210.93
SALE 10585	4/08/10 4/13/10	11132010 423696	BROADCOM CORP. UBS WARBURG LLC		118,900.00	33.683	67.69 3,567.00	4,001,285.90	1,885,191.40
SALE 10585	4/23/10 4/28/10	11132010 423747	BROADCOM CORP. LABRANCHE/OTC		50,000.00	35.134	29.69 500.00	1,756,170.31	866,307.19

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SALE 50328	4/08/10 4/13/10	11875910 423696	BUCYRUS INTL INC NEW JANNEY MONTGOMERY SCOTT		60,000.00	67.929	68.88 1,800.00	4,073,853.12	173,379.12
SALE 47056	4/23/10 4/28/10	12640810 423747	CSX CORP PACIFIC AMERICAN SECURITIES		80,000.00	56.373	76.22 800.00	4,508,987.78	1,166,032.27
SALE 07705	4/07/10 4/12/10	12665010 423695	CVS CORP STIFEL NICOLAUS		280,000.00	35.735	169.10 11,200.00	9,994,458.90	4,306,272.98
SALE 37985	4/23/10 4/28/10	12686C10 423747	CABLEVISION SYSTEMS-NY GRP- WILLIAMS CAPITAL GROUP		40,000.00	26.052	17.62 400.00	1,041,666.38	187,151.88
SALE 48172	4/13/10 4/16/10	12709710 423708	CABOT OIL & GAS SANFORD BERNSTEIN & CO.		50,000.00	39.478	33.36 2,000.00	1,971,841.64	250,111.82
SALE 38937	4/07/10 4/12/10	13123E50 423695	CALLIDUS SOFTWARE INC. JANNEY MONTGOMERY SCOTT		38,622.00	3.598	2.35 1,158.66	137,812.53	-92,791.98
SALE	4/08/10	13123E50	CALLIDUS SOFTWARE INC.				1.86		

38937	4/13/10	423696	JANNEY MONTGOMERY SCOTT	31,378.00	3.489	941.34	108,544.06	-78,807.93
SALE 50976	4/08/10 4/13/10	14028810 423696	CAPLEASE INC SOLEIL SECURITIES CORP.	26,600.00	5.424	2.44 1,064.00	143,222.60	-64,834.87
SALE 27551	4/07/10 4/12/10	14149Y10 423695	CARDINAL HEALTH, INC. LANGEN MCALENNY	85,000.00	35.646	51.21 3,400.00	3,026,467.29	-667,837.84
SALE 27551	4/26/10 4/29/10	14149Y10 423751	CARDINAL HEALTH, INC. MERIDIAN EQUITY PARTNERS	110,000.00	36.313	67.51 1,100.00	3,993,218.49	-787,646.97
SALE 20573	4/07/10 4/12/10	14754D10 423695	CASH AMERICA INTL. INC. SOLEIL SECURITIES CORP.	50,000.00	40.184	33.96 2,000.00	2,007,151.04	1,368,368.15
SALE 35597	4/15/10 4/20/10	15087010 423718	CELANESE CORPORATION SERIES OPPENHEIMER & CO., INC	60,000.00	34.260	34.74 2,400.00	2,053,153.26	727,408.40
SALE 35597	4/23/10 4/28/10	15087010 423747	CELANESE CORPORATION SERIES PRINCETON SECURITIES GROUP	200,000.00	34.137	115.39 2,000.00	6,825,184.61	2,406,035.09

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SALE 19811	4/26/10 4/29/10	15102010 423751	CELGENE CORP. MERRIMAN/OTC		35,000.00	59.284	35.07 350.00	2,074,565.43	630,577.74
SALE 23879	4/26/10 4/29/10	15678210 423751	CERNER CORP. MERRIMAN/OTC		20,000.00	91.321	30.87 200.00	1,826,195.13	1,516,462.70
SALE 29106	4/07/10 4/12/10	15986410 423695	CHARLES RIVER LABS. INTL., KEYBANC CAPITAL MKTS INC		50,000.00	39.752	33.60 2,000.00	1,985,546.40	-268,228.60
SALE 08811	4/12/10 4/15/10	16516710 423704	CHESAPEAKE ENERGY CORP. MORGAN KEEGAN		150,000.00	24.490	62.09 6,000.00	3,667,467.91	534,823.56
SALE 21041	4/12/10 4/15/10	16676410 423704	CHEVRON CORP. LEERINK SWANN LLC		240,000.00	80.553	326.73 9,600.00	19,322,841.27	11,414,506.25
SALE 18420	4/07/10 4/12/10	17123210 423695	CHUBB CORP. (THE) WELLS FARGO SECURITIES		200,000.00	51.484	174.02 8,000.00	10,288,545.98	6,648,111.61
SALE 23611	4/14/10 4/19/10	17179810 423713	CIMAREX ENERGY CO. MORGAN KEEGAN		30,000.00	63.395	32.15 1,200.00	1,900,620.85	1,621,026.53
SALE 14693	4/07/10 4/12/10	17275R10 423695	CISCO SYSTEMS INC KEYBANC CAPITAL MKTS INC		200,000.00	26.286	88.85 6,000.00	5,251,111.15	3,452,372.92
SALE 14693	4/23/10 4/28/10	17275R10 423747	CISCO SYSTEMS INC ITG (CHANNEL)		133,700.00	27.327	61.75 1,337.00	3,652,247.89	2,449,791.38
SALE 14693	4/23/10 4/28/10	17275R10 423747	CISCO SYSTEMS INC PULSC (BLOCK CROSS)		66,300.00	27.355	30.66 663.00	1,812,942.84	1,216,661.12
SALE 48460	4/07/10 4/12/10	17296710 423695	CITIGROUP INC. WELLS FARGO SECURITIES		1,000,000.00	4.342	73.38 40,000.00	4,301,626.62	1,051,254.91
SALE 48460	4/08/10 4/13/10	17296710 423696	CITIGROUP INC. CREDIT SUISSE SEC (AES)		67,700.00	4.490	5.14 677.00	303,290.86	83,240.70
SALE 48460	4/09/10 4/14/10	17296710 423700	CITIGROUP INC. CREDIT SUISSE SEC (AES)		932,300.00	4.533	71.42 9,323.00	4,216,441.79	1,186,120.24

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SALE 48460	4/15/10 4/20/10	17296710 423718	CITIGROUP INC. JP MORGAN		800,000.00	5.005	67.67 32,000.00	3,971,932.33	1,371,634.96
SALE 48460 341,908.76	4/20/10 4/23/10	17296710 423733	CITIGROUP INC. JP MORGAN		200,000.00	5.000	16.90 8,000.00	991,983.10	
SALE 30888	4/07/10 4/12/10	17737610 423695	CITRIX SYSTEMS INC. JANNEY MONTGOMERY SCOTT		20,000.00	47.367	16.02 600.00	946,725.98	337,245.95
SALE 30888	4/23/10 4/28/10	17737610 423747	CITRIX SYSTEMS INC. CREDIT SUISSE SEC (AES)		80,000.00	48.457	65.52 800.00	3,875,710.48	1,437,790.34

SALE 46820	4/07/10 4/12/10	18683K10 423695	CLIFFS NATURAL RESOURCES BOENNING & SCATTERGOOD	50,000.00	72.304	61.10 2,000.00	3,613,148.90	1,799,150.22
SALE 46820	4/08/10 4/13/10	18683K10 423696	CLIFFS NATURAL RESOURCES BOENNING & SCATTERGOOD	30,000.00	71.958	36.49 1,200.00	2,157,512.51	1,069,113.30
SALE 24924	4/23/10 4/28/10	18975410 423747	COACH INC BNY CONVERGEEX EXEC SOLUTIO	50,000.00	43.244	36.55 2,500.00	2,159,678.45	1,097,547.76
SALE 14589	4/07/10 4/12/10	19121610 423695	COCA-COLA CO. (THE) SANFORD BERNSTEIN & CO.	185,000.00	53.853	168.38 7,400.00	9,955,292.12	4,327,116.36
SALE 14589	4/27/10 4/30/10	19121610 423755	COCA-COLA CO. (THE) MERIDIAN EQUITY PARTNERS	95,000.00	53.341	85.64 950.00	5,066,359.36	2,176,215.05
SALE 32883	4/07/10 4/12/10	20366810 423695	COMMUNITY HEALTH SYSTEMS IN MORGAN KEEGAN	25,000.00	38.131	16.12 1,000.00	952,248.88	128,280.87
SALE 23444	4/12/10 4/15/10	20825C10 423704	CONOCOPHILLIPS LEERINK SWANN LLC	100,000.00	55.970	94.59 4,000.00	5,592,855.41	1,833,862.97
SALE 23444	4/23/10 4/28/10	20825C10 423747	CONOCOPHILLIPS WILLIAMS CAPITAL GROUP	65,000.00	57.254	62.90 650.00	3,720,803.60	1,277,458.51
SALE 07848	4/23/10 4/28/10	20911510 423747	CONSOLIDATED EDISON, INC. BMO CAPITAL MARKETS/EXECUTI	45,000.00	45.130	34.33 450.00	2,030,347.67	324,357.13

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SALE 13235	3/29/10 4/01/10	21037110 423668	CONSTELLATION ENERGY GROUP BMO CAPITAL MARKETS/EXECUTI		90,000.00	35.526	54.04 900.00	3,196,349.96	89,079.66
SALE 13235	4/13/10 4/16/10	21037110 423708	CONSTELLATION ENERGY GROUP FRIEDMAN BILLINGS RAMSEY		50,000.00	37.983	32.10 2,000.00	1,897,107.90	170,846.62
SALE 23978	4/01/10 4/07/10	21935010 423682	CORNING INC. BUCKINGHAM RESEARCH GROUP I		50,000.00	20.469	17.30 2,000.00	1,021,427.70	239,013.90
SALE 20024	4/23/10 4/28/10	22025Y40 423747	CORRECTIONS CORP OF AMERICA BMO CAPITAL MARKETS/EXECUTI		45,398.00	21.403	16.43 453.98	971,164.82	500,700.46
SALE 26670	4/19/10 4/22/10	22822710 423728	CROWN CASTLE INTERNATIONAL GOLDMAN SACHS & COMPANY		270,000.00	37.530	171.25 10,800.00	10,122,155.75	3,725,851.57
SALE 26670	4/23/10 4/28/10	22822710 423747	CROWN CASTLE INTERNATIONAL GRISWOLD COMPANY		230,000.00	38.401	149.27 2,300.00	8,829,849.73	3,381,146.17
SALE 26670	4/23/10 4/28/10	22822710 423747	CROWN CASTLE INTERNATIONAL GRISWOLD COMPANY		50,000.00	38.296 =====	32.36 500.00	1,914,247.64	729,746.87
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					280,000.00	38.382	181.63 2,800.00	10,744,097.37	4,110,893.04
SALE 26670	4/23/10 4/28/10	22822710 423747	CROWN CASTLE INTERNATIONAL PRINCETON SECURITIES GROUP		200,000.00	38.341	129.60 2,000.00	7,666,050.40	2,928,047.30
SALE 26670	4/26/10 4/29/10	22822710 423751	CROWN CASTLE INTERNATIONAL MERIDIAN EQUITY PARTNERS		100,000.00	38.233	64.62 1,000.00	3,822,195.38	1,453,193.83
SALE 24449	4/07/10 4/12/10	22836810 423695	CROWN HOLDINGS, INC. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	27.283	13.83 1,200.00	817,270.17	615,225.12
SALE 10533	4/07/10 4/12/10	22989910 423695	CULLEN/FROST BANKERS, INC. SOLEIL SECURITIES CORP.		40,000.00	56.532	38.22 1,600.00	2,259,637.78	1,190,393.67

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SALE 32337	4/20/10 4/23/10	23280610 423733	CYPRESS SEMICONDUCTOR CORP COWEN AND CO., LLC		150,000.00	12.865	32.62 6,000.00	1,923,642.38	1,538,662.50
SALE 11348	4/23/10 4/28/10	23333110 423747	DTE ENERGY CO. BLAYLOCK ROBERT VAN LLC		40,000.00	47.562	32.16 400.00	1,902,039.84	261,762.40

SALE 46166	4/08/10 4/13/10	24353710 423696	DECKERS OUTDOOR CORP CREDIT SUISSE SEC (AES)	5,000.00	140.86	11.91 50.00	704,257.59	391,450.81
SALE 21321	4/23/10 4/28/10	24419910 423747	DEERE & CO. STURDIVANT/EXECUTION	175,000.00	61.582	182.13 1,750.00	10,774,830.37	4,979,551.14
SALE 39741	4/23/10 4/28/10	25159110 423747	DEVELOPERS DIVERSIFIED RLTY BLAYLOCK ROBERT VAN LLC	52,008.00	12.813	11.27 520.08	665,857.56	-870,871.10
SALE 31272	4/23/10 4/28/10	25271C10 423747	DIAMOND OFFSHORE DRILLING, BLAYLOCK ROBERT VAN LLC	25,000.00	84.910	35.88 250.00	2,122,466.62	612,979.60
SALE 37406	3/31/10 4/06/10	25386810 423676	DIGITAL REALTY TRUST INC. BLAYLOCK ROBERT VAN LLC	5,000.00	54.372	4.60 50.00	271,805.40	86,228.59
SALE 37406	4/08/10 4/13/10	25386810 423696	DIGITAL REALTY TRUST INC. WELLS FARGO SECURITIES	50,000.00	55.309	46.74 2,000.00	2,763,378.26	907,610.14
SALE 40367	4/08/10 4/13/10	25674610 423696	DOLLAR TREE INC CREDIT SUISSE SEC (AES)	25,000.00	59.339	25.08 250.00	1,483,207.42	728,219.70
SALE 16212	4/13/10 4/16/10	25746U10 423708	DOMINION RESOURCES, INC. OPPENHEIMER & CO., INC	70,000.00	41.698	49.33 2,800.00	2,916,038.67	1,234,802.12
SALE 33796	3/29/10 4/01/10	26441C10 423668	DUKE ENERGY CORP. CABRERA	100,000.00	16.516	27.92 1,000.00	1,650,602.08	384,061.15
SALE 33796	4/13/10 4/16/10	26441C10 423708	DUKE ENERGY CORP. WELLS FARGO SECURITIES	150,000.00	16.227	41.14 6,000.00	2,427,963.86	528,152.46
SALE 19629	4/13/10 4/16/10	26875P10 423708	EOG RESOURCES, INC. SANFORD BERNSTEIN & CO.	45,000.00	105.85	80.51 1,800.00	4,761,621.49	3,251,337.33

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SALE 44901	4/13/10 4/16/10	26884L10 423708	EQT CORP SANFORD BERNSTEIN & CO.		40,000.00	44.563	30.13 1,600.00	1,780,885.87	992,179.74
SALE 26872	4/07/10 4/12/10	26969P10 423695	EAGLE MATERIALS INC. BUCKINGHAM RESEARCH GROUP I		80,000.00	27.038	36.56 3,200.00	2,159,827.44	-129,402.18
SALE 26872	4/08/10 4/13/10	26969P10 423696	EAGLE MATERIALS INC. BUCKINGHAM RESEARCH GROUP I		20,000.00	27.127	9.17 800.00	541,726.83	-30,580.58
SALE 14885	4/08/10 4/13/10	27864210 423696	EBAY INC CREDIT SUISSE SEC (AES)		50,000.00	26.260	22.19 500.00	1,312,487.81	87,604.09
SALE 14885	4/23/10 4/28/10	27864210 423747	EBAY INC ITG (CHANNEL)		75,000.00	24.569	31.15 750.00	1,841,878.85	4,553.27
SALE 23068	4/15/10 4/20/10	27886510 423718	ECOLAB INC JP MORGAN		100,000.00	45.232	76.45 4,000.00	4,519,143.55	1,002,382.54
SALE 23068	4/23/10 4/28/10	27886510 423747	ECOLAB INC CASTLE OAK SECURITIES		100,000.00	47.294	79.93 1,000.00	4,728,280.07	1,211,519.06
SALE 16493	4/26/10 4/29/10	28176E10 423751	EDWARDS LIFESCIENCES CORP. WILLIAMS CAPITAL GROUP		10,000.00	102.36	17.30 100.00	1,023,510.70	932,494.51
SALE 10852	3/29/10 4/01/10	29364G10 423668	ENERGY CORP. WILLIAMS CAPITAL GROUP		90,000.00	81.309	123.68 900.00	7,316,795.32	3,576,855.48
SALE 10852	4/23/10 4/28/10	29364G10 423747	ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI		25,000.00	81.697	34.52 250.00	2,042,150.48	1,003,278.30
SALE 12066	4/23/10 4/28/10	29380T10 423747	ENTERTAINMENT PROPERTIES TR BLAYLOCK ROBERT VAN LLC		50,000.00	45.173	38.18 500.00	2,258,091.82	302,832.34
SALE 38186	4/07/10 4/12/10	29717810 423695	ESSEX PROPERTY TRUST INC. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	95.000	8.03 200.00	474,789.97	-68,721.34
SALE 40175 48,183.21	4/08/10 4/13/10	30225T10 423696	EXTRA SPACE STORAGE INC. COWEN AND CO., LLC		50,000.00	13.452	11.37 2,000.00	670,593.63	-

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SALE 15200	3/29/10 4/01/10	30231G10 423668	EXXON MOBIL CORP. PACIFIC AMERICAN SECURITIES	65,000.00	67.285	73.92 650.00	4,372,801.08	2,764,019.57	
SALE 15200	4/12/10 4/15/10	30231G10 423704	EXXON MOBIL CORP. JP MORGAN	290,000.00	68.804	337.21 11,600.00	19,941,193.79	12,763,553.19	
SALE 15200	4/13/10 4/16/10	30231G10 423708	EXXON MOBIL CORP. BUCKINGHAM RESEARCH GROUP I	145,000.00	68.337	167.46 5,800.00	9,902,839.54	6,314,019.24	
SALE 43274	4/23/10 4/28/10	30241L10 423747	FEI COMPANY LABRANCHE/OTC	50,000.00	22.678	19.16 500.00	1,133,390.84	43,188.39	
SALE 25827	4/22/10 4/27/10	31561610 423742	F5 NETWORKS INC. CREDIT SUISSE SEC (AES)	100,000.00	69.529	117.51 1,000.00	6,951,782.49	4,796,039.19	
SALE 15074	4/07/10 4/12/10	34583810 423695	FOREST LABORATORIES, INC. C CITIGROUP/CITIBANK DOMESTIC	65,000.00	30.505	33.52 2,600.00	1,980,210.98	-66,957.91	
SALE 26353	4/07/10 4/12/10	35671D85 423695	FREEMPORT-MCMORAN COPPER-B GOLDMAN SACHS & COMPANY	100,000.00	85.835	145.07 4,000.00	8,579,374.93	2,543,033.01	
SALE 26353	4/08/10 4/13/10	35671D85 423696	FREEMPORT-MCMORAN COPPER-B WELLS FARGO SECURITIES	60,000.00	84.616	85.81 2,400.00	5,074,468.19	1,452,663.03	
SALE 26353	4/12/10 4/15/10	35671D85 423704	FREEMPORT-MCMORAN COPPER-B CRAIG-HALLUM CAPITAL GRP LL	100,000.00	84.801	143.31 4,000.00	8,475,976.69	2,439,634.76	
SALE 26353	4/12/10 4/15/10	35671D85 423704	FREEMPORT-MCMORAN COPPER-B CRAIG-HALLUM CAPITAL GRP LL	100,000.00	85.411	144.34 4,000.00	8,536,975.66	2,500,633.73	
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2 INTRA-DAY TRANSACTIONS SUBTOTAL:				200,000.00	85.106	287.65 8,000.00	17,012,952.35	4,940,268.49	
SALE 26353	4/13/10 4/16/10	35671D85 423708	FREEMPORT-MCMORAN COPPER-B CRAIG-HALLUM CAPITAL GRP LL	100,000.00	84.348	142.55 4,000.00	8,430,677.45	2,394,335.52	

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SALE 26353	4/13/10 4/16/10	35671D85 423708	FREEMPORT-MCMORAN COPPER-B LEERINK SWANN LLC		40,000.00	84.597	57.19 1,600.00	3,382,210.81	967,674.04
SALE 26353	4/16/10 4/21/10	35671D85 423723	FREEMPORT-MCMORAN COPPER-B JP MORGAN		100,000.00	81.604	137.92 4,000.00	8,156,242.08	2,119,900.16
SALE 10636	4/23/10 4/28/10	37190110 423747	GENTEX CORP. LABRANCHE/OTC		35,100.00	22.889	13.58 351.00	803,039.32	177,518.68
SALE 10636	4/23/10 4/28/10	37190110 423747	GENTEX CORP. LIQUIDNET		14,900.00	22.935	5.78 298.00	341,427.72	75,893.32
SALE 49900	4/13/10 4/16/10	37731610 423708	GLATFELTER LEERINK SWANN LLC		50,000.00	14.431	12.20 2,000.00	719,517.80	66,261.31
SALE 49900	4/15/10 4/20/10	37731610 423718	GLATFELTER JP MORGAN		80,000.00	14.951	20.22 3,200.00	1,192,883.78	147,673.40
SALE 49900	4/16/10 4/21/10	37731610 423723	GLATFELTER JP MORGAN		20,000.00	14.982	5.07 800.00	298,828.93	37,526.33
SALE 33648	4/23/10 4/28/10	38259P50 423747	GOOGLE INC CREDIT SUISSE SEC (AES)		20,000.00	544.62	184.09 200.00	10,892,083.91	2,582,316.53
SALE 43169	4/12/10 4/15/10	39116410 423704	GREAT PLAINS ENERGY INC. LEERINK SWANN LLC		100,000.00	19.016	32.14 4,000.00	1,897,607.86	-19,037.14
SALE 43169	4/23/10 4/28/10	39116410 423747	GREAT PLAINS ENERGY INC. MURIEL SEIBERT & CO		200,000.00	19.012	64.27 2,000.00	3,800,415.73	-32,874.27
SALE 50928	4/23/10 4/28/10	40262920 423747	GULFMARK OFFSHORE INC BLAYLOCK ROBERT VAN LLC		40,000.00	32.937	22.27 400.00	1,317,053.73	14,054.79
SALE 43963	4/08/10 4/13/10	40414L10 423696	HCP INC BLAIR, WILLIAM & COMPANY		50,000.00	32.760	27.69 2,000.00	1,635,957.31	388,276.11
SALE 43963	4/23/10 4/28/10	40414L10 423747	HCP INC MERIDIAN EQUITY PARTNERS		50,000.00	32.863	27.77 500.00	1,642,622.23	394,941.03

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SALE 43963	4/23/10 4/28/10	40414L10 423747	HCP INC PACIFIC AMERICAN SECURITIES		50,000.00	32.971	27.87 500.00	1,648,017.13	400,335.93
SALE 01331	4/12/10 4/15/10	40621610 423704	HALLIBURTON CO. JP MORGAN		300,000.00	31.595	160.19 12,000.00	9,466,429.81	2,693,625.96
SALE 01331	4/14/10 4/19/10	40621610 423713	HALLIBURTON CO. LAZARD CAPITAL MARKETS		150,000.00	31.741	80.47 6,000.00	4,755,084.53	1,368,682.61
SALE 01331	4/23/10 4/28/10	40621610 423747	HALLIBURTON CO. STURDIVANT/EXECUTION		145,000.00	34.634	84.88 1,450.00	5,020,380.62	1,746,858.76
SALE 03684	4/23/10 4/28/10	41805610 423747	HASBRO, INC. BLAYLOCK ROBERT VAN LLC		50,000.00	40.249	34.02 500.00	2,011,900.98	925,428.46
SALE 46430	4/13/10 4/16/10	42330P10 423708	HELIX TECHN LGY WELLS FARGO SECURITIES		100,000.00	15.095	25.52 4,000.00	1,505,454.48	481,367.94
SALE 18074	4/14/10 4/19/10	42345210 423713	HELMERICH & PAYNE, INC. MORGAN KEEGAN		75,000.00	39.612	50.21 3,000.00	2,967,827.29	889,107.23
SALE 18074	4/23/10 4/28/10	42345210 423747	HELMERICH & PAYNE, INC. WILLIAMS CAPITAL GROUP		70,000.00	42.955	50.82 700.00	3,006,092.18	1,065,953.45
SALE 12113	4/07/10 4/12/10	42823610 423695	HEWLETT-PACKARD CO SANFORD BERNSTEIN & CO.		150,000.00	53.204	134.88 6,000.00	7,974,420.12	3,431,850.48
SALE 39379	4/08/10 4/13/10	43730610 423696	HOME PROPERTIES INC DEUTSCHE BANK AG (DOMESTIC)		50,000.00	48.252	40.77 2,000.00	2,410,574.23	341,148.43
SALE 39379	4/08/10 4/13/10	43730610 423696	HOME PROPERTIES INC SOLEIL SECURITIES CORP.		40,000.00	48.083	32.51 1,600.00	1,921,699.49	266,158.85
SALE 39379	4/09/10 4/14/10	43730610 423700	HOME PROPERTIES INC BARCLAYS CAPITAL (DOMESTIC)		70,000.00	48.745	57.67 2,800.00	3,409,313.33	512,117.20
SALE 39379	4/09/10 4/14/10	43730610 423700	HOME PROPERTIES INC DEUTSCHE BANK AG (DOMESTIC)		40,570.00	48.344	33.15 1,622.80	1,959,647.96	280,515.86

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SALE 39379	4/09/10 4/14/10	43730610 423700	HOME PROPERTIES INC SOLEIL SECURITIES CORP.		10,000.00	48.100	8.13 400.00	480,591.87	66,706.71
SALE 15341	4/23/10 4/28/10	43851610 423747	HONEYWELL INTERNATIONAL INC JACKSON SECS		100,000.00	47.507	80.29 1,000.00	4,749,609.71	1,305,966.03
SALE 11580	3/29/10 4/01/10	45110710 423668	IDACORP, INC. WILLIAMS CAPITAL GROUP		50,000.00	34.479	29.14 500.00	1,723,415.86	74,057.72
SALE 08335	4/07/10 4/12/10	45337C10 423695	INCYTE CORP. BARCLAYS CAPITAL (DOMESTIC)		70,000.00	14.098	16.68 2,100.00	984,764.32	46,291.81
SALE 14861	4/07/10 4/12/10	45814010 423695	INTEL CORP UBS WARBURG LLC		250,000.00	22.364	94.49 7,500.00	5,583,330.51	1,986,673.07
SALE 14861	4/08/10 4/13/10	45814010 423696	INTEL CORP UBS WARBURG LLC		150,000.00	22.363	56.69 4,500.00	3,349,863.31	1,191,868.85
SALE 14861	4/23/10 4/28/10	45814010 423747	INTEL CORP ITG (CHANNEL)		150,000.00	23.761	60.24 1,500.00	3,562,544.76	1,404,550.30
SALE 43337	4/07/10 4/12/10	45884X10 423695	INTERMUNE INC BARCLAYS CAPITAL (DOMESTIC)		85,000.00	45.656	65.59 2,550.00	3,878,152.91	2,682,627.91
SALE 17139	4/08/10 4/13/10	45920010 423696	INTL BUSINESS MACHINES CORP STIFEL NICOLAUS		115,000.00	127.58	247.96 4,600.00	14,667,289.04	7,585,826.30
SALE 27625	4/21/10 4/26/10	45990210 423737	INTERNATIONAL GAME TECHNOLO DEUTSCHE BANK AG (DOMESTIC)		50,000.00	19.254	16.27 2,000.00	960,683.73	-270,341.05
SALE 27625	4/23/10 4/28/10	45990210 423747	INTERNATIONAL GAME TECHNOLO BMO CAPITAL MARKETS/EXECUTI		25,000.00	21.399	9.05 250.00	534,713.45	-80,798.94
SALE 06725	4/23/10 4/28/10	46033520 423747	INTL SPEEDWAY CORP. LIQUIDNET		30,000.00	29.905	15.17 600.00	896,534.83	-77,713.95
SALE 8466	4/07/10 4/12/10	46120310 423695	INVACARE CORP. CITIGROUP/CITIBANK DOMESTIC		75,000.00	26.826	34.01 3,000.00	2,008,878.49	164,077.47

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SALE 21824	4/07/10 4/12/10	46433010 423695	ISIS PHARMACEUTICALS, INC. JANNEY MONTGOMERY SCOTT		90,000.00	10.738	16.34 2,700.00	963,667.66	-300,154.25
SALE 36727	4/09/10 4/14/10	47110910 423700	JARDEN CORP BARCLAYS CAPITAL (DOMESTIC)		28,600.00	33.878	16.38 1,144.00	967,759.00	-16,091.37
SALE 25520	4/23/10 4/28/10	47836610 423747	JOHNSON CONTROLS INC BNY CONVERGEEEX EXEC SOLUTIO		150,000.00	34.679	87.92 7,500.00	5,194,247.08	2,192,730.99
SALE 37170	4/08/10 4/13/10	48242W10 423696	KBR INC BARCLAYS CAPITAL (DOMESTIC)		300,000.00	22.174	112.43 12,000.00	6,640,027.57	2,573,288.61
SALE 37170	4/09/10 4/14/10	48242W10 423700	KBR INC BARCLAYS CAPITAL (DOMESTIC)		200,000.00	22.534	76.17 8,000.00	4,498,643.83	1,787,484.52
SALE 08730	4/07/10 4/12/10	48248010 423695	KLA-TENCOR CORPORATION UBS WARBURG LLC		45,000.00	31.778	24.17 1,350.00	1,428,626.83	372,233.62
SALE 29869	4/07/10 4/12/10	49005710 423695	KENSEY NASH CORP. UBS WARBURG LLC		21,900.00	22.574	8.36 657.00	493,711.81	-151,857.20
SALE 29869	4/08/10 4/13/10	49005710 423696	KENSEY NASH CORP. UBS WARBURG LLC		28,508.00	22.188	10.69 855.24	631,672.42	-208,687.46
SALE 29869 1,481.69	4/09/10 4/14/10	49005710 423700	KENSEY NASH CORP. UBS WARBURG LLC		200.00	22.100	.08 6.00	4,413.92	-
SALE 29869	4/12/10 4/15/10	49005710 423704	KENSEY NASH CORP. UBS WARBURG LLC		58,649.00	22.170	21.98 1,759.47	1,298,443.42	-430,413.96
SALE 29869	4/13/10 4/16/10	49005710 423708	KENSEY NASH CORP. UBS WARBURG LLC		13,335.00	22.123	4.99 400.05	294,601.16	-98,488.46
SALE 29869	4/14/10 4/19/10	49005710 423713	KENSEY NASH CORP. UBS WARBURG LLC		34,427.00	22.208	12.93 1,032.81	763,515.96	-251,324.42
SALE 29869	4/15/10 4/20/10	49005710 423718	KENSEY NASH CORP. CREDIT SUISSE SEC (AES)		10,000.00	22.112	3.74 100.00	221,011.26	-73,769.11

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SALE 29869	4/15/10 4/20/10	49005710 423718	KENSEY NASH CORP. UBS WARBURG LLC		20,000.00	22.152	7.49 600.00	442,426.51	-147,134.23
SALE 29869	4/16/10 4/21/10	49005710 423723	KENSEY NASH CORP. UBS WARBURG LLC		32,981.00	22.150	12.35 989.43	729,520.77	-242,694.36
SALE 29869	4/26/10 4/29/10	49005710 423751	KENSEY NASH CORP. INSTINET (PORTAL)		12,690.00	23.413	5.03 88.83	297,012.03	-77,064.26
SALE 29869	4/27/10 4/30/10	49005710 423755	KENSEY NASH CORP. INSTINET (PORTAL)		24,784.00	22.960	9.62 173.49	568,869.92	-161,713.75
SALE 04801	4/07/10 4/12/10	49436810 423695	KIMBERLY-CLARK CORP. JP MORGAN		80,000.00	61.663	83.37 3,200.00	4,929,780.63	350,886.84
SALE 04801	4/27/10 4/30/10	49436810 423755	KIMBERLY-CLARK CORP. PRINCETON SECURITIES GROUP		80,000.00	61.091	82.60 800.00	4,886,365.40	307,471.61
SALE 03736	4/23/10 4/28/10	49446R10 423747	KIMCO REALTY CORP. BLAYLOCK ROBERT VAN LLC		50,000.00	15.713	13.28 500.00	785,131.72	-180,423.08
SALE 04751	4/08/10 4/13/10	50025510 423696	KOHL'S CORP. RAYMOND JAMES & ASSOCIATES,		25,000.00	56.838	24.02 1,000.00	1,419,918.48	358,398.53
SALE 22897	4/07/10 4/12/10	50540R40 423695	LABORATORY CORP OF AMERICA CITIGROUP/CITIBANK DOMESTIC		40,000.00	76.344	51.61 1,600.00	3,052,096.39	47,198.69
SALE 41663	4/22/10 4/27/10	52605710 423742	LENNAR CORP. CL A DEUTSCHE BANK AG (DOMESTIC)		25,000.00	18.359	7.76 1,000.00	457,954.74	120,674.58
SALE 39080	4/07/10 4/12/10	53117210 423695	LIBERTY PROPERTY TRUST DEUTSCHE BANK AG (DOMESTIC)		10,000.00	34.055	5.76 400.00	340,141.24	74,763.72
SALE	4/09/10	53117210	LIBERTY PROPERTY TRUST				80.55		

39080	4/14/10	423700	BARCLAYS CAPITAL (DOMESTIC)	140,500.00	33.920	5,620.00	4,760,115.65	1,031,561.56
SALE	4/07/10	53217V10	LIFE TECHNOLOGIES CORP.			34.75		
43896	4/12/10	423695	BARCLAYS CAPITAL (DOMESTIC)	40,000.00	51.393	1,200.00	2,054,489.25	1,235,061.60

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SALE	4/07/10	53245710	ELI LILLY & CO.				166.56		
16011	4/12/10	423695	COWEN AND CO., LLC		270,000.00	36.501	10,800.00	9,844,168.44	-1,485,458.64
SALE	3/30/10	53591920	LIONS GATE ENTERTAINMENT CO				10.48		
35302	4/05/10	423672	MERIDIAN EQUITY PARTNERS		100,000.00	6.201	1,000.00	619,089.52	-301,852.48
SALE	3/31/10	53591920	LIONS GATE ENTERTAINMENT CO				12.58		
35302	4/06/10	423676	CABRERA		120,000.00	6.200	1,200.00	742,787.42	-
362,342.99									
SALE	3/31/10	53591920	LIONS GATE ENTERTAINMENT CO				10.48		
35302	4/06/10	423676	ICAP CORPORATES LLC		100,000.00	6.201	1,000.00	619,089.52	-
301,852.48									
SALE	4/08/10	53983010	LOCKHEED MARTIN CORP.				257.24		
17689	4/13/10	423696	BARCLAYS CAPITAL (DOMESTIC)		185,000.00	82.274	7,400.00	15,213,106.76	3,541,620.19
SALE	4/08/10	54866110	LOWES COMPANIES, INC.				43.14		
08635	4/13/10	423696	SANFORD BERNSTEIN & CO.		100,000.00	25.524	4,000.00	2,548,386.86	1,050,357.76
SALE	4/13/10	55269010	MDU RESOURCES GROUP INC				37.18		
48822	4/16/10	423708	WELLS FARGO SECURITIES		100,000.00	21.998	4,000.00	2,195,792.82	83,848.25
SALE	4/08/10	55438210	MACERICH CO. (THE)				47.69		
38055	4/13/10	423696	WELLS FARGO SECURITIES		70,000.00	40.305	2,800.00	2,818,530.31	-631,896.95
SALE	4/08/10	55438210	MACERICH CO. (THE)				39.43		
38055	4/13/10	423696	WELLS FARGO SECURITIES		57,879.00	40.306	2,315.16	2,330,539.54	-522,421.59
-									
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					127,879.00	40.306	87.12	5,149,069.85	-1,154,318.54
							5,115.16		
SALE	4/08/10	55616P10	MACY'S INC				3.79		
45230	4/13/10	423696	BARCLAYS CAPITAL (DOMESTIC)		10,000.00	22.444	400.00	224,036.21	118,619.75
SALE	4/13/10	56584910	MARATHON OIL CORP.				54.09		
21604	4/16/10	423708	BOENNING & SCATTERGOOD		100,000.00	32.002	4,000.00	3,196,115.91	1,625,755.35

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SALE	4/23/10	56845T30	MARINER ENERGY, INC.				67.48		
33504	4/28/10	423747	JACKSON SECS		155,000.00	25.757	1,550.00	3,990,733.02	1,764,225.37
SALE	4/07/10	57174810	MARSH & MCLENNAN COMPANIES,				40.89		
15505	4/12/10	423695	WELLS FARGO SECURITIES		100,000.00	24.191	4,000.00	2,415,009.11	-2,379,743.99
SALE	4/08/10	57190320	MARRIOTT INTERNATIONAL INC.				27.17		
09821	4/13/10	423696	LAZARD CAPITAL MARKETS		50,000.00	32.153	2,000.00	1,605,642.83	875,383.63
SALE	4/23/10	57708110	MATTEL INC.				19.76		
13394	4/28/10	423747	BMO CAPITAL MARKETS/EXECUTI		50,000.00	23.377	500.00	1,168,310.24	259,035.01
SALE	4/07/10	58013510	MCDONALD'S CORP.				172.12		
14963	4/12/10	423695	BLAIR, WILLIAM & COMPANY		150,000.00	67.895	6,000.00	10,178,017.88	9,201,061.84
SALE	4/27/10	58013510	MCDONALD'S CORP.				84.09		
14963	4/30/10	423755	ICAP CORPORATES LLC		70,000.00	71.082	700.00	4,974,948.91	4,519,036.09
SALE	4/07/10	58155Q10	MCKESSON CORP.				150.80		
12402	4/12/10	423695	DEUTSCHE BANK AG (DOMESTIC)		135,000.00	66.097	5,400.00	8,917,503.70	3,519,945.03
SALE	4/15/10	58333410	MEADWESTVACO CORP.				22.79		
21865	4/20/10	423718	JP MORGAN		50,000.00	26.962	2,000.00	1,346,087.21	435,803.83
SALE	4/07/10	58505510	MEDTRONIC, INC.				49.23		
26023	4/12/10	423695	SOLEIL SECURITIES CORP.		65,000.00	44.814	2,600.00	2,910,254.27	-282,027.86

SALE 49251	4/07/10 4/12/10	58933Y10 423695	MERCK & CO. INC. WELLS FARGO SECURITIES	540,000.00	36.783	335.68 21,600.00	19,840,722.32	4,170,123.54
SALE 49251	4/26/10 4/29/10	58933Y10 423751	MERCK & CO. INC. GRISWOLD COMPANY	420,000.00	35.366	251.03 4,200.00	14,849,100.97	2,660,857.47
SALE 38395	4/22/10 4/27/10	59001A10 423742	MERITAGE HOMES CORP. DEUTSCHE BANK AG (DOMESTIC)	10,000.00	21.203	3.58 400.00	211,629.42	66,233.28
SALE 18102	4/07/10 4/12/10	59491810 423695	MICROSOFT CORP. BARCLAYS CAPITAL (DOMESTIC)	2,500,000.00	29.383	1,241.45 75,000.00	73,381,758.55	59,318,800.72

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SALE 01561	4/07/10 4/12/10	59501710 423695	MICROCHIP TECHNOLOGY INC. UBS WARBURG LLC		100,000.00	28.729	48.56 3,000.00	2,869,831.44	-9,393.97
SALE 01561	4/23/10 4/28/10	59501710 423747	MICROCHIP TECHNOLOGY INC. LABRANCHE/OTC		50,000.00	30.079	25.42 500.00	1,503,404.58	63,791.88
SALE 39154	4/01/10 4/07/10	59511210 423682	MICRON TECHNOLOGY INC SANFORD BERNSTEIN & CO.		150,000.00	10.505	26.64 6,000.00	1,569,753.36	460,076.18
SALE 39154	4/07/10 4/12/10	59511210 423695	MICRON TECHNOLOGY INC SANFORD BERNSTEIN & CO.		200,000.00	10.529	35.59 8,000.00	2,097,724.41	618,154.84
SALE 39154	4/08/10 4/13/10	59511210 423696	MICRON TECHNOLOGY INC STIFEL NICOLAUS		100,000.00	10.615	17.94 4,000.00	1,057,442.06	317,657.28
SALE 39154	4/20/10 4/23/10	59511210 423733	MICRON TECHNOLOGY INC COWEN AND CO., LLC		100,000.00	10.803	18.26 4,000.00	1,076,231.74	336,446.96
SALE 22161	4/01/10 4/07/10	59513710 423682	MICROSEMI CORP. CREDIT SUISSE SEC (AES)		25,000.00	17.323	7.32 250.00	432,825.18	124,797.04
SALE 22161	4/07/10 4/12/10	59513710 423695	MICROSEMI CORP. UBS WARBURG LLC		25,000.00	16.907	7.15 750.00	421,910.35	113,882.21
SALE 22161	4/23/10 4/28/10	59513710 423747	MICROSEMI CORP. ITG (CHANNEL)		50,000.00	16.989	14.36 500.00	848,945.64	232,889.36
SALE 41903	4/07/10 4/12/10	60871R20 423695	MOLSON COORS BREWING CO. BOENNING & SCATTERGOOD		115,000.00	42.936	83.45 4,600.00	4,932,956.55	-1,099,043.78
SALE 50986	4/07/10 4/12/10	60972010 423695	MONMOUTH REAL ESTATE INVT BARCLAYS CAPITAL (DOMESTIC)		13,216.00	8.302	1.86 396.48	109,319.57	18,340.21
SALE 50986	4/08/10 4/13/10	60972010 423696	MONMOUTH REAL ESTATE INVT BARCLAYS CAPITAL (DOMESTIC)		11,784.00	8.078	1.61 353.52	94,832.49	13,711.06
SALE 25297	4/01/10 4/07/10	61023610 423682	MONRO MUFFLER BRAKE INC CREDIT SUISSE SEC (AES)		15,296.00	36.016	9.32 152.96	550,743.04	222,301.02

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SALE 25297	4/05/10 4/08/10	61023610 423687	MONRO MUFFLER BRAKE INC CREDIT SUISSE SEC (AES)		9,704.00	36.033	5.91 97.04	349,566.13	141,197.84
SALE 25297	4/08/10 4/13/10	61023610 423696	MONRO MUFFLER BRAKE INC JANNEY MONTGOMERY SCOTT		25,000.00	36.075	15.25 750.00	901,114.75	364,304.44
SALE 40627	4/08/10 4/13/10	63741710 423696	NATIONAL RETAIL PROPERTIES SOLEIL SECURITIES CORP.		50,000.00	23.945	20.24 2,000.00	1,195,244.76	253,475.00
SALE 25606	4/26/10 4/29/10	64026810 423751	NEKTAR THERAPEUTICS LIQUIDNET		50,000.00	13.495	11.41 1,000.00	673,738.59	165,501.76
SALE 25606	4/26/10 4/29/10	64026810 423751	NEKTAR THERAPEUTICS MERRIMAN/OTC		95,000.00	13.503	21.68 950.00	1,281,803.82	316,153.85
SALE 01172	4/23/10 4/28/10	64602510 423747	NEW JERSEY RESOURCES CORP. BLAYLOCK ROBERT VAN LLC		50,000.00	37.487	31.68 500.00	1,873,803.32	512,836.45
SALE	4/07/10	64944510	NEW YORK COMMUNITY BANCORP,				14.23		

18604	4/12/10	423695	SOLEIL SECURITIES CORP.	50,000.00	16.839	2,000.00	839,950.77	233,614.96
SALE	4/07/10	65163910	NEWMONT MINING CORP.			91.93		
38331	4/12/10	423695	BLAIR, WILLIAM & COMPANY	100,000.00	54.391	4,000.00	5,434,998.07	919,254.42
SALE	4/08/10	65163910	NEWMONT MINING CORP.			45.44		
38331	4/13/10	423696	WELLS FARGO SECURITIES	50,000.00	53.765	2,000.00	2,686,179.56	428,307.73
SALE	4/23/10	65473P10	NISOURCE INC.			41.92		
21076	4/28/10	423747	PACIFIC AMERICAN SECURITIES	150,000.00	16.534	1,500.00	2,478,543.08	-830,444.02
SALE	3/29/10	65504410	NOBLE ENERGY INC			29.95		
22631	4/01/10	423668	STURDIVANT/EXECUTION	25,000.00	70.882	250.00	1,771,767.55	1,222,279.52
SALE	4/23/10	65504410	NOBLE ENERGY INC			33.46		
22631	4/28/10	423747	WILLIAMS CAPITAL GROUP	25,000.00	79.185	250.00	1,979,334.04	1,429,846.01
SALE	4/23/10	65584410	NORFOLK SOUTHERN CORP.			76.55		
44991	4/28/10	423747	BLAYLOCK ROBERT VAN LLC	75,000.00	60.389	750.00	4,528,333.45	1,261,482.52

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SALE 44991	4/23/10 4/28/10	65584410 423747	NORFOLK SOUTHERN CORP. GRISWOLD COMPANY		50,000.00	60.363	51.01 500.00	3,017,598.99	839,698.37
SALE 44991	4/23/10 4/28/10	65584410 423747	NORFOLK SOUTHERN CORP. PRINCETON SECURITIES GROUP		225,000.00	60.439	229.82 2,250.00	13,596,182.68	3,795,629.89
SALE 29097	4/23/10 4/28/10	66439710 423747	NORTHEAST UTILITIES WILLIAMS CAPITAL GROUP		90,000.00	27.723	42.17 900.00	2,494,082.83	260,964.60
SALE 19452	4/23/10 4/28/10	66680710 423747	NORTHROP GRUMMAN CORP. MURIEL SEIBERT & CO		100,000.00	68.837	116.34 1,000.00	6,882,573.66	2,323,802.47
SALE 8422	4/12/10 4/15/10	67459910 423704	OCCIDENTAL PETROLEUM CORP. JP MORGAN		25,000.00	86.714	36.64 1,000.00	2,166,810.86	1,866,945.21
SALE 8422	4/23/10 4/28/10	67459910 423747	OCCIDENTAL PETROLEUM CORP. WILLIAMS CAPITAL GROUP		45,000.00	85.681	65.17 450.00	3,855,143.33	3,315,385.17
SALE 35933 28,348.65	4/07/10 4/12/10	68218910 423695	ON SEMICONDUCTOR CORP. UBS WARBURG LLC		50,000.00	8.456	7.15 1,500.00	421,267.85	-
SALE 02483	4/07/10 4/12/10	68389X10 423695	ORACLE CORP BARCLAYS CAPITAL (DOMESTIC)		400,000.00	25.951	175.43 12,000.00	10,368,184.57	4,692,577.59
SALE 02483	4/23/10 4/28/10	68389X10 423747	ORACLE CORP CREDIT SUISSE SEC (AES)		135,000.00	26.322	60.06 1,350.00	3,552,019.44	1,636,502.09
SALE 02483	4/23/10 4/28/10	68389X10 423747	ORACLE CORP ITG (CHANNEL)		50,000.00	26.325	22.25 500.00	1,315,727.75	606,276.88
SALE 02483	4/23/10 4/28/10	68389X10 423747	ORACLE CORP PULSE (BLOCK CROSS)		15,000.00	26.425	6.70 150.00	396,218.30	183,383.04
SALE 40924	4/08/10 4/13/10	68609110 423696	O'REILLY AUTOMOTIVE INC. JANNEY MONTGOMERY SCOTT		40,000.00	41.563	28.10 1,200.00	1,661,287.90	572,076.84
SALE 7625	4/23/10 4/28/10	69331C10 423747	P G & E CORP BNY CONVERGEEEX EXEC SOLUTIO		85,000.00	43.515	62.51 4,250.00	3,694,453.99	1,224,296.08

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SALE 7625	4/23/10 4/28/10	69331C10 423747	P G & E CORP SANDGRAIN SECURITIES		30,000.00	43.528	22.07 300.00	1,305,511.93	433,691.49
SALE 05720	4/07/10 4/12/10	69347510 423695	PNC FINANCIAL SERVICES GROU WELLS FARGO SECURITIES		100,000.00	62.321	105.33 4,000.00	6,227,954.67	1,371,628.67
SALE 16376	4/13/10 4/16/10	69351T10 423708	PPL CORP. MORGAN KEEGAN		75,000.00	28.170	35.71 3,000.00	2,109,691.79	763,302.83
SALE 49720	4/23/10 4/28/10	69487310 423747	PACIFIC SUNWEAR ITG (CHANNEL)		46,949.00	5.597	4.45 469.49	262,276.14	

77,128.06									
SALE 49720 44,346.00	4/26/10 4/29/10	69487310 423751	PACIFIC SUNWEAR ITG (CHANNEL)	28,051.00	5.535	2.63 280.51	154,967.92		
SALE 22878	4/08/10 4/13/10	69525710 423696	PACTIV CORPORATION WELLS FARGO SECURITIES	100,000.00	25.405	42.94 4,000.00	2,536,477.06	469,024.13	
SALE 02312	4/26/10 4/29/10	69642930 423751	PALL CORP. WILLIAMS CAPITAL GROUP	25,000.00	40.916	17.29 250.00	1,022,632.71	459,569.61	
SALE 20511	4/13/10 4/16/10	70348110 423708	PATTERSON-UTI ENERGY INC JANNEY MONTGOMERY SCOTT	100,000.00	14.397	24.34 3,000.00	1,436,705.66	-11,772.02	
SALE 49210	4/13/10 4/16/10	70788210 423708	PENN VIRGINIA CORP BUCKINGHAM RESEARCH GROUP I	25,000.00	27.560	11.65 1,000.00	687,993.35	188,587.44	
SALE 38304	4/08/10 4/13/10	70816010 423696	J.C. PENNEY CO INC SOLEIL SECURITIES CORP.	50,000.00	31.063	26.25 2,000.00	1,551,128.75	-1,132,743.29	
SALE 09698	4/08/10 4/13/10	70910210 423696	PENN REAL ESTATE INVEST TRU SIDOTI & CO	100,000.00	13.690	23.14 4,000.00	1,364,926.86	-1,263,482.44	
SALE 09698	4/23/10 4/28/10	70910210 423747	PENN REAL ESTATE INVEST TRU BNY CONVERGEEEX EXEC SOLUTIO	75,000.00	15.094	19.14 3,750.00	1,128,243.36	-843,063.62	
SALE 14408	4/07/10 4/12/10	71344810 423695	PEPSICO, INC. BUCKINGHAM RESEARCH GROUP I	150,000.00	66.095	167.56 6,000.00	9,908,142.44	6,552,454.76	

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SALE 14408	4/27/10 4/30/10	71344810 423755	PEPSICO, INC. BMO CAPITAL MARKETS/EXECUTI		75,000.00	64.973	82.36 750.00	4,872,172.64	3,194,328.80
SALE 41762	4/26/10 4/29/10	71712410 423751	PHARMACEUTICAL PRODUCT DEVE INSTINET (PORTAL)		115,000.00	25.455	49.48 805.00	2,926,459.02	-1,774,118.87
SALE 40650	4/07/10 4/12/10	71817210 423695	PHILIP MORRIS INTERNATIONAL CITIGROUP/CITIBANK DOMESTIC		190,000.00	52.576	168.83 7,600.00	9,981,747.17	5,701,615.93
SALE 40650	4/27/10 4/30/10	71817210 423755	PHILIP MORRIS INTERNATIONAL MERIDIAN EQUITY PARTNERS		100,000.00	49.024	82.86 1,000.00	4,901,307.14	2,648,606.49
SALE 06727	3/29/10 4/01/10	72018610 423668	PIEDMONT NATURAL GAS CO., I BLAYLOCK ROBERT VAN LLC		70,000.00	27.248	32.24 700.00	1,906,648.76	976,466.11
SALE 50990	4/23/10 4/28/10	72019020 423747	PIEDMONT OFFICE REALTY TR I BMO CAPITAL MARKETS/EXECUTI		25,000.00	19.806	8.37 250.00	494,901.63	132,401.63
SALE 21077	4/12/10 4/15/10	72348410 423704	PINNACLE WEST CAPITAL CORP. JP MORGAN		150,000.00	37.965	96.25 6,000.00	5,688,638.75	-751,586.00
SALE 21077	4/13/10 4/16/10	72348410 423708	PINNACLE WEST CAPITAL CORP. LAZARD CAPITAL MARKETS		125,000.00	37.974	80.22 5,000.00	4,741,619.78	-625,234.18
SALE 21077	4/23/10 4/28/10	72348410 423747	PINNACLE WEST CAPITAL CORP. MURIEL SEIBERT & CO		130,000.00	38.261	84.06 1,300.00	4,972,545.94	-608,982.18
SALE 34242	4/13/10 4/16/10	72378710 423708	PIONEER NATURAL RESOURCES C BUCKINGHAM RESEARCH GROUP I		50,000.00	60.702	51.30 2,000.00	3,033,048.70	983,536.36
SALE 20937	4/13/10 4/16/10	74153010 423708	PRIDE INTERNATIONAL INC. BOENNING & SCATTERGOOD		100,000.00	30.955	52.32 4,000.00	3,091,477.68	1,043,768.44
SALE 18451	4/07/10 4/12/10	74271810 423695	PROCTER & GAMBLE CO. COWEN AND CO., LLC		160,000.00	62.532	169.09 6,400.00	9,998,502.91	6,321,944.09
SALE 18451	4/27/10 4/30/10	74271810 423755	PROCTER & GAMBLE CO. MERIDIAN EQUITY PARTNERS		300,000.00	63.429	321.59 3,000.00	19,025,288.41	12,131,740.63

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SALE 18756	3/29/10 4/01/10	74326310 423668	PROGRESS ENERGY, INC. JACKSON SECS		100,000.00	39.475	66.72 1,000.00	3,946,433.28	-323,563.06

SALE 13052	4/08/10 4/13/10	74341010 423696	PROLOGIS SIDOTI & CO	100,000.00	13.734	23.22 4,000.00	1,369,416.78	-2,134,726.06
SALE 13052	4/23/10 4/28/10	74341010 423747	PROLOGIS MERIDIAN EQUITY PARTNERS	100,000.00	13.390	22.63 1,000.00	1,337,997.37	-2,166,145.47
SALE 03288	4/08/10 4/13/10	74752510 423696	QUALCOMM INC. UBS WARBURG LLC	200,000.00	42.380	143.25 6,000.00	8,469,936.75	3,423,545.48
SALE 30921	4/12/10 4/15/10	74756M10 423704	QUALITY DISTRIBUTION, INC. JANNEY MONTGOMERY SCOTT	90,000.00	7.098	10.80 2,700.00	636,064.20	-171,169.07
SALE 30921	4/13/10 4/16/10	74756M10 423708	QUALITY DISTRIBUTION, INC. JANNEY MONTGOMERY SCOTT	20,000.00	7.083	2.40 600.00	141,053.60	-38,331.57
SALE 30921 61,675.39	4/14/10 4/19/10	74756M10 423713	QUALITY DISTRIBUTION, INC. UBS WARBURG LLC	40,000.00	7.458	5.05 1,200.00	297,094.95	-
SALE 30921 60,751.40	4/15/10 4/20/10	74756M10 423718	QUALITY DISTRIBUTION, INC. UBS WARBURG LLC	40,000.00	7.481	5.06 1,200.00	298,018.94	-
SALE 30921 37,154.42	4/16/10 4/21/10	74756M10 423723	QUALITY DISTRIBUTION, INC. UBS WARBURG LLC	24,755.00	7.499	3.14 742.65	184,879.58	-
SALE 29102	4/07/10 4/12/10	74834L10 423695	QUEST DIAGNOSTICS INC. SOLEIL SECURITIES CORP.	50,000.00	58.148	49.14 2,000.00	2,905,330.86	390,332.03
SALE 8941	4/13/10 4/16/10	74835610 423708	QUESTAR CORP. BUCKINGHAM RESEARCH GROUP I	90,000.00	45.096	68.60 3,600.00	4,054,953.40	1,286,182.73
SALE 26895	4/08/10 4/13/10	75511150 423696	RAYTHEON CO. BARCLAYS CAPITAL (DOMESTIC)	215,000.00	56.836	206.52 8,600.00	12,210,976.48	5,423,485.77
SALE 39388	4/23/10 4/28/10	75610910 423747	REALTY INCOME CORP. BLAYLOCK ROBERT VAN LLC	25,000.00	33.153	14.01 250.00	828,570.99	306,023.57

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SALE 31229	4/23/10 4/28/10	76128Y10 423747	RETAIL VENTURES, INC. BLAYLOCK ROBERT VAN LLC		25,000.00	10.409	4.40 250.00	259,965.60	-64,844.22
SALE 31229	4/26/10 4/29/10	76128Y10 423751	RETAIL VENTURES, INC. BLAYLOCK ROBERT VAN LLC		25,000.00	10.504	4.44 250.00	262,343.06	-62,466.76
SALE 50799	4/15/10 4/20/10	77273920 423718	ROCK-TENN COMPANY-CL A OPPENHEIMER & CO., INC		29,700.00	49.165	24.68 1,188.00	1,458,978.91	268,789.87
SALE 9463	4/23/10 4/28/10	77938210 423747	ROWAN COMPANIES INC. BMO CAPITAL MARKETS/EXECUTI		90,000.00	32.050	48.75 900.00	2,883,542.25	734,601.29
SALE 32037	4/23/10 4/28/10	78388J10 423747	SBA COMMUNICATIONS CORP. ITG (CHANNEL)		138,863.00	35.765	83.94 1,388.63	4,965,018.17	638,180.09
SALE 32037	4/23/10 4/28/10	78388J10 423747	SBA COMMUNICATIONS CORP. LIQUIDNET		20,700.00	35.945	12.58 414.00	743,634.92	98,642.75
SALE 32037	4/23/10 4/28/10	78388J10 423747	SBA COMMUNICATIONS CORP. MERRIMAN/OTC		279,300.00	35.773	168.86 2,793.00	9,988,409.11	1,285,688.62
SALE 32037	4/26/10 4/29/10	78388J10 423751	SBA COMMUNICATIONS CORP. INSTINET (PORTAL)		25,000.00	35.878	15.16 175.00	896,769.84	117,793.78
SALE 32037	4/26/10 4/29/10	78388J10 423751	SBA COMMUNICATIONS CORP. ITG (CHANNEL)		25,000.00	35.851	15.15 250.00	896,014.85	117,038.79
SALE 32037	4/26/10 4/29/10	78388J10 423751	SBA COMMUNICATIONS CORP. ITG (CHANNEL)		111,137.00	35.627	66.92 1,111.37	3,958,299.61	495,377.13
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			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		136,137.00	35.668	82.07 1,361.37	4,854,314.46	612,415.92
SALE 32037	4/26/10 4/29/10	78388J10 423751	SBA COMMUNICATIONS CORP. LIQUIDNET		50,000.00	35.805	30.26 1,000.00	1,789,219.74	231,267.63

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SALE 43964	4/08/10 4/13/10	78440X10 423696	SL GREEN REALTY CORP. COWEN AND CO., LLC		50,000.00	60.469	51.10 2,000.00	3,021,378.90	1,058,101.08
SALE 40941	4/08/10 4/13/10	78463510 423696	SPX CORP. BARCLAYS CAPITAL (DOMESTIC)		75,000.00	68.148	86.38 3,000.00	5,107,983.62	-1,299,721.38
SALE 46219	4/07/10 4/12/10	78659830 423695	SAGA COMMUNICATIONS INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	22.107	3.74 400.00	220,668.26	-395,310.20
SALE 40101	4/07/10 4/12/10	79084910 423695	ST. JUDE MEDICAL INC. SOLEIL SECURITIES CORP.		25,000.00	40.699	17.20 1,000.00	1,016,457.80	-65,001.75
SALE 20706	4/13/10 4/16/10	79222810 423708	ST. MARY LAND & EXPLORATION BUCKINGHAM RESEARCH GROUP I		50,000.00	38.247	32.32 2,000.00	1,910,297.68	1,281,712.62
SALE 32459	4/22/10 4/27/10	80004C10 423742	SANDISK CORP. CREDIT SUISSE SEC (AES)		50,000.00	41.654	35.20 500.00	2,082,139.80	-565,699.99
SALE 22411	3/29/10 4/01/10	80589M10 423668	SCANA CORP. BLAYLOCK ROBERT VAN LLC		75,000.00	37.875	48.01 750.00	2,839,796.99	287,896.68
SALE 22411	4/13/10 4/16/10	80589M10 423708	SCANA CORP. BARCLAYS BANK AG (DOMESTIC)		2,500.00	38.303	1.62 100.00	95,655.13	10,591.79
SALE 22411	4/13/10 4/16/10	80589M10 423708	SCANA CORP. LEERINK SWANN LLC		47,500.00	38.271	30.73 1,900.00	1,815,951.27	199,747.73
SALE 12266	4/26/10 4/29/10	80640710 423751	HENRY SCHEIN, INC. MERRIMAN/OTC		110,000.00	61.427	114.20 1,100.00	6,755,700.80	4,577,896.15
SALE 19300	4/07/10 4/12/10	80851310 423695	SCHWAB (CHARLES) CORP. (THE BARCLAYS CAPITAL (DOMESTIC)		200,000.00	19.317	65.30 6,000.00	3,857,294.70	-13,437.39
SALE 22867	4/07/10 4/12/10	81211K10 423695	SEALED AIR CORP. GOLDMAN SACHS & COMPANY		150,000.00	21.506	54.52 6,000.00	3,219,860.48	54,776.98
SALE 22867	4/08/10 4/13/10	81211K10 423696	SEALED AIR CORP. GOLDMAN SACHS & COMPANY		150,000.00	21.521	54.56 6,000.00	3,222,035.44	56,951.94

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SALE 23067	4/15/10 4/20/10	82655210 423718	SIGMA-ALDRICH CORP. JANNEY MONTGOMERY SCOTT		30,000.00	56.196	28.50 900.00	1,684,957.50	857,609.72
SALE 17293 4,408,899.91	4/15/10 4/16/10	82705710 423685	SILICON STORAGE TECHNOLOGY, TENDERED		240,000.00	3.050		732,000.00	-
SALE 15419	4/08/10 4/13/10	82880610 423696	SIMON PROPERTY GROUP, INC. BLAIR, WILLIAM & COMPANY		50,000.00	84.694	71.57 2,000.00	4,232,613.43	1,232,336.03
SALE 15419	4/08/10 4/13/10	82880610 423696	SIMON PROPERTY GROUP, INC. CL KING (RESEARCH)		25,000.00	84.586	35.74 1,000.00	2,113,624.26	613,485.56
SALE 15419	4/08/10 4/13/10	82880610 423696	SIMON PROPERTY GROUP, INC. SIDOTI & CO		25,000.00	84.735	35.81 1,000.00	2,117,326.69	617,187.99
SALE 15419	4/09/10 4/14/10	82880610 423700	SIMON PROPERTY GROUP, INC. WELLS FARGO SECURITIES		50,000.00	84.768	71.63 2,000.00	4,236,318.37	1,236,040.97
SALE 20580	3/29/10 4/01/10	83211010 423668	SMITH INTERNATIONAL INC GRISWOLD COMPANY		70,000.00	42.598	50.40 700.00	2,981,137.60	1,394,010.70
SALE 20580	3/29/10 4/01/10	83211010 423668	SMITH INTERNATIONAL INC STURDIVANT/EXECUTION		45,000.00	42.499	32.33 450.00	1,911,959.17	891,663.30
SALE 26192	3/29/10 4/01/10	83851810 423668	SOUTH JERSEY INDUSTRIES INC PRINCETON SECURITIES GROUP		50,000.00	41.643	35.19 500.00	2,081,614.81	272,901.96
SALE 48957	4/23/10 4/28/10	84403010 423747	SOUTHERN UNION BMO CAPITAL MARKETS/EXECUTI		75,000.00	26.433	33.51 750.00	1,981,668.99	442,335.99
SALE 16240	3/29/10 4/01/10	84489510 423668	SOUTHWEST GAS CORP. MERIDIAN EQUITY PARTNERS		60,000.00	30.220	30.65 600.00	1,812,539.35	558,749.79
SALE 46576	4/23/10 4/28/10	84546710 423747	SOUTHWESTERN ENERGY CO BLAYLOCK ROBERT VAN LLC		70,000.00	41.701	49.34 700.00	2,918,285.66	40,866.36
SALE 36167	4/14/10 4/19/10	84756010 423713	SPECTRA ENERGY CORP. MORGAN KEEGAN		40,000.00	23.193	15.68 1,600.00	926,112.32	63,434.81

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SALE 36167	4/23/10 4/28/10	84756010 423747	SPECTRA ENERGY CORP. CASTLE OAK SECURITIES		200,000.00	23.170	78.32 2,000.00	4,631,981.68	318,594.14
SALE 50279	4/14/10 4/19/10	85206110 423713	SPRINT NEXTEL CORP DEUTSCHE BANK AG (DOMESTIC)		10,800.00	4.113	.75 432.00	43,982.25	221.64
SALE 50279	4/14/10 4/19/10	85206110 423713	SPRINT NEXTEL CORP KAUFMAN BROS L.P.		406,200.00	4.108	28.20 16,248.00	1,652,190.30	6,304.95
SALE 50279	4/14/10 4/19/10	85206110 423713	SPRINT NEXTEL CORP LAZARD CAPITAL MARKETS		64,000.00	4.110	4.45 2,560.00	260,475.55	1,153.39
SALE 50279	4/14/10 4/19/10	85206110 423713	SPRINT NEXTEL CORP OPPENHEIMER & CO., INC		129,800.00	4.108	9.02 5,192.00	528,069.30	2,131.54
SALE 50279	4/14/10 4/19/10	85206110 423713	SPRINT NEXTEL CORP RBC CAPITAL (DOMESTIC)		489,200.00	4.123	34.09 19,568.00	1,997,467.35	15,273.57
SALE 50279	4/14/10 4/19/10	85206110 423713	SPRINT NEXTEL CORP SOLEIL SECURITIES CORP.		1,000,000.00	4.127	69.75 40,000.00	4,087,030.25	35,121.47
SALE 50279	4/14/10 4/19/10	85206110 423713	SPRINT NEXTEL CORP STIFEL NICOLAUS		500,000.00	4.138	34.97 20,000.00	2,049,015.03	23,060.64
SALE 50279	4/15/10 4/20/10	85206110 423718	SPRINT NEXTEL CORP CITIGROUP/CITIBANK DOMESTIC		1,000,000.00	4.147	70.09 40,000.00	4,106,729.91	54,821.13
SALE 11011	3/29/10 4/01/10	85503010 423668	STAPLES, INC. INSTINET (PORTAL)		50,000.00	23.774	20.09 350.00	1,188,334.91	509,407.08
SALE 11011	4/23/10 4/28/10	85503010 423747	STAPLES, INC. CREDIT SUISSE SEC (AES)		50,000.00	24.444	20.66 500.00	1,221,654.34	542,726.51
SALE 30846	4/15/10 4/20/10	85811910 423718	STEEL DYNAMICS INC UBS WARBURG LLC		200,000.00	18.085	61.13 6,000.00	3,610,938.87	1,192,363.70
SALE 30846	4/20/10 4/23/10	85811910 423733	STEEL DYNAMICS INC CREDIT SUISSE SEC (USA) LLC		66,900.00	17.336	19.60 2,007.00	1,157,718.35	348,704.96

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SALE 30846	4/20/10 4/23/10	85811910 423733	STEEL DYNAMICS INC JANNEY MONTGOMERY SCOTT		383,100.00	17.353	112.35 11,493.00	6,636,175.71	2,003,394.97
SALE 30846	4/20/10 4/23/10	85811910 423733	STEEL DYNAMICS INC JEFFERIES & COMPANY		50,000.00	17.188	14.53 1,500.00	857,900.47	253,256.68
SALE 30846	4/21/10 4/26/10	85811910 423737	STEEL DYNAMICS INC CREDIT SUISSE SEC (USA) LLC		625,000.00	16.613	175.48 18,750.00	10,364,199.52	2,806,152.11
SALE 30846	4/23/10 4/28/10	85811910 423747	STEEL DYNAMICS INC CREDIT SUISSE SEC (AES)		450,000.00	16.720	127.16 4,500.00	7,519,372.84	2,077,578.71
SALE 30846	4/23/10 4/28/10	85811910 423747	STEEL DYNAMICS INC INSTINET (PORTAL)		35,500.00	16.720	10.04 248.50	593,305.01	164,007.92
SALE 30846	4/23/10 4/28/10	85811910 423747	STEEL DYNAMICS INC PULSE (BLOCK CROSS)		14,500.00	16.725	4.10 145.00	242,363.40	67,016.70
SALE 43873	4/26/10 4/29/10	85891210 423751	STERICYCLE, INC. INSTINET (PORTAL)		53,548.00	57.215	51.78 374.84	3,063,327.55	33,777.23
SALE 43873	4/27/10 4/30/10	85891210 423755	STERICYCLE, INC. INSTINET (PORTAL)		31,452.00	56.358	29.96 220.16	1,772,327.99	-7,111.33
SALE 48952	4/07/10 4/12/10	86459610 423695	SUCCESSFACTORS INC JANNEY MONTGOMERY SCOTT		25,000.00	19.880	8.40 250.00	496,741.60	103,331.67
SALE 43332	4/23/10 4/28/10	86667410 423747	SUN COMMUNITIES INC. BMO CAPITAL MARKETS/EXECUTI		50,000.00	28.375	23.98 500.00	1,418,226.02	581,542.42
SALE 24282	4/23/10 4/28/10	87113010 423747	SYBASE INC WILLIAMS CAPITAL GROUP		40,000.00	45.127	30.51 400.00	1,804,633.49	1,086,603.56
SALE 8884	4/07/10 4/12/10	87150310 423695	SYMANTEC CORP CITIGROUP/CITIBANK DOMESTIC		100,000.00	16.716	28.25 3,000.00	1,668,531.75	-198,846.91

SALE 39377	4/08/10 4/13/10	87157D10 423696	SYNAPTICS INCORPORATED UBS WARBURG LLC		50,000.00	29.796	25.18 1,500.00	1,488,249.82	365,845.38
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SALE 39377	4/23/10 4/28/10	87157D10 423747	SYNAPTICS INCORPORATED ITG (CHANNEL)		50,000.00	33.151	28.02 500.00	1,657,031.98	534,627.54
SALE 22050	4/07/10 4/12/10	87160710 423695	SYNOPSIS INC JANNEY MONTGOMERY SCOTT		70,000.00	22.739	26.91 2,100.00	1,589,603.09	-323,303.79
SALE 13054	3/29/10 4/01/10	87237510 423668	TECO ENERGY, INC. SANDGRAIN SECURITIES		100,000.00	15.971	27.00 1,000.00	1,596,063.00	286,973.97
SALE 13054	4/23/10 4/28/10	87237510 423747	TECO ENERGY, INC. PACIFIC AMERICAN SECURITIES		150,000.00	16.824	42.65 1,500.00	2,521,982.35	558,348.80
SALE 15577	4/23/10 4/28/10	87612E10 423747	TARGET CORP. BLAYLOCK ROBERT VAN LLC		25,000.00	57.123	24.14 250.00	1,427,805.86	749,876.64
SALE 50529	4/07/10 4/12/10	87986810 423695	TEMPLE INLAND GOLDMAN SACHS & COMPANY		200,000.00	21.364	72.22 8,000.00	4,264,787.78	644,325.28
SALE 50529	4/16/10 4/21/10	87986810 423723	TEMPLE INLAND PACIFIC CREST SECURITIES		116,100.00	23.148	45.42 4,644.00	2,682,746.94	581,068.46
SALE 50529	4/16/10 4/21/10	87986810 423723	TEMPLE INLAND SOLEIL SECURITIES CORP.		83,900.00	23.015	32.64 3,356.00	1,927,586.64	408,802.62
SALE 17098	4/07/10 4/12/10	88033G10 423695	TENET HEALTHCARE CORP GOLDMAN SACHS & COMPANY		345,000.00	5.868	34.22 13,800.00	2,010,694.78	-3,186,470.39
SALE 11290	4/08/10 4/13/10	88077910 423696	TEREX CORP. BARCLAYS CAPITAL (DOMESTIC)		120,000.00	24.809	50.32 4,800.00	2,972,229.68	2,064,507.90
SALE 18069	4/08/10 4/13/10	88250810 423696	TEXAS INSTRUMENTS INC. STIFEL NICOLAUS		150,000.00	24.750	62.75 6,000.00	3,706,452.25	1,842,801.58
SALE 18069	4/23/10 4/28/10	88250810 423747	TEXAS INSTRUMENTS INC. BNY CONVERGEEX EXEC SOLUTIO		50,000.00	26.256	22.19 2,500.00	1,310,272.81	689,055.92
SALE 22163	4/07/10 4/12/10	88517530 423695	THORATEC CORP. UBS WARBURG LLC		30,000.00	34.041	17.26 900.00	1,020,324.74	682,602.86

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SALE 47741	4/01/10 4/07/10	88580F10 423682	3PAR INC BUCKINGHAM RESEARCH GROUP I		50,000.00	10.011	8.46 2,000.00	498,541.54	19,796.29
SALE 21669	4/07/10 4/12/10	88632Q10 423695	TIBCO SOFTWARE INC. UBS WARBURG LLC		100,000.00	10.992	18.58 3,000.00	1,096,211.42	-129,966.10
SALE 45487	4/07/10 4/12/10	88731730 423695	TIME WARNER INC GOLDMAN SACHS & COMPANY		150,000.00	32.073	81.31 6,000.00	4,804,913.69	-461,633.93
SALE 45487	4/23/10 4/28/10	88731730 423747	TIME WARNER INC PRINCETON SECURITIES GROUP		100,000.00	33.066	55.88 1,000.00	3,305,554.12	-205,477.63
SALE 45482	4/23/10 4/28/10	88732J20 423747	TIME WARNER CABLE INC PRINCETON SECURITIES GROUP		100,000.00	54.143	91.51 1,000.00	5,413,228.49	226,953.55
SALE 06343	4/23/10 4/28/10	88947810 423747	TOLL BROTHERS, INC. BLAYLOCK ROBERT VAN LLC		28,600.00	23.036	11.14 286.00	658,532.46	153,120.66
SALE 07254	4/26/10 4/29/10	89235610 423751	TRACTOR SUPPLY CO. INSTINET (PORTAL)		1,556.00	71.386	1.88 10.89	111,064.31	55,709.02
SALE 07254 315,210.03	4/26/10 4/29/10	89235610 423751	TRACTOR SUPPLY CO. ITG (CHANNEL)		8,944.00	70.829	10.71 89.44	633,396.21	
SALE 36645	4/23/10 4/28/10	89417E10 423747	TRAVELERS COMPANIES, INC. (GRISWOLD COMPANY		275,000.00	53.247	247.47 2,750.00	14,639,900.03	5,092,620.49
SALE	4/23/10	89417E10	TRAVELERS COMPANIES, INC. (				179.74		

36645	4/28/10	423747	PRINCETON SECURITIES GROUP	200,000.00	53.175	2,000.00	10,632,740.26	3,689,264.23
SALE 50991	4/23/10 4/28/10	90265310 423747	UDR INC BMO CAPITAL MARKETS/EXECUTI	20,000.00	21.063	7.12 200.00	421,048.88	129,202.88
SALE 19365	4/07/10 4/12/10	90297330 423695	US BANCORP WELLS FARGO SECURITIES	100,000.00	26.582	44.93 4,000.00	2,654,195.07	609,884.24
SALE 29871 3,526.53	4/08/10 4/13/10	90385V10 423696	ULTRA CLEAN HOLDINGS, INC. UBS WARBURG LLC	11,700.00	8.707	1.73 351.00	101,515.66	

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SALE 29871 5,502.64	4/09/10 4/14/10	90385V10 423700	ULTRA CLEAN HOLDINGS, INC. UBS WARBURG LLC		88,300.00	8.468	12.64 2,649.00	745,027.44	
SALE 09106	4/07/10 4/12/10	91390310 423695	UNIVERSAL HEALTH SERVICES-B KAUFMAN BROS L.P.		55,000.00	36.586	34.01 2,200.00	2,009,995.99	959,752.49
SALE 40920	4/16/10 4/21/10	91820410 423723	VF CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	82.516	13.95 400.00	824,742.05	116,141.30
SALE 19483	4/23/10 4/28/10	92046N10 423747	VALUECLICK, INC. MERRIMAN/OTC		50,000.00	10.097	8.54 500.00	504,351.46	-116,512.53
SALE 41121	4/08/10 4/13/10	92276F10 423696	VENTAS INC. BLAIR, WILLIAM & COMPANY		50,000.00	47.284	39.96 2,000.00	2,362,135.04	428,165.02
SALE 41121	4/16/10 4/21/10	92276F10 423723	VENTAS INC. STIFEL NICOLAUS		10,500.00	45.542	8.09 420.00	477,760.81	71,627.11
SALE 32872	4/07/10 4/12/10	92553P20 423695	VIACOM INC CL B JP MORGAN		100,000.00	34.828	58.86 4,000.00	3,478,761.14	114,602.58
SALE 32872	4/23/10 4/28/10	92553P20 423747	VIACOM INC CL B JACKSON SECS		100,000.00	36.027	60.89 1,000.00	3,601,599.11	237,440.55
SALE 50981	4/08/10 4/13/10	92904210 423696	VORNADO REALTY TRUST BLAIR, WILLIAM & COMPANY		25,000.00	76.945	32.51 1,000.00	1,922,597.49	645,856.93
SALE 34763	4/07/10 4/12/10	92916010 423695	VULCAN MATERIALS CO. MORGAN STANLEY		90,000.00	47.836	72.76 3,600.00	4,301,531.24	-1,139,617.78
SALE 34763	4/08/10 4/13/10	92916010 423696	VULCAN MATERIALS CO. MORGAN STANLEY		50,000.00	47.701	40.31 2,000.00	2,383,009.69	-639,850.87
SALE 15929	4/08/10 4/13/10	93114210 423696	WAL-MART STORES, INC. SIDOTI & CO		175,000.00	55.407	163.87 7,000.00	9,689,008.63	4,810,221.36
SALE 15929	4/09/10 4/14/10	93114210 423700	WAL-MART STORES, INC. BARCLAYS CAPITAL (DOMESTIC)		19,000.00	55.011	17.67 760.00	1,044,438.93	514,742.03

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SALE 15929	4/09/10 4/14/10	93114210 423700	WAL-MART STORES, INC. BLAIR, WILLIAM & COMPANY		381,000.00	55.042	354.41 15,240.00	20,955,369.49	10,333,552.64
SALE 15929	4/09/10 4/14/10	93114210 423700	WAL-MART STORES, INC. WELLS FARGO SECURITIES		100,000.00	55.149	93.21 4,000.00	5,510,826.79	2,722,948.35
SALE 15929	4/23/10 4/28/10	93114210 423747	WAL-MART STORES, INC. BLAYLOCK ROBERT VAN LLC		20,000.00	54.011	18.26 200.00	1,080,001.74	522,426.05
SALE 18216	4/07/10 4/12/10	93142210 423695	WALGREEN CO. LEERINK SWANN LLC		135,000.00	36.816	84.00 5,400.00	4,964,716.50	2,863,366.71
SALE 15599	4/07/10 4/12/10	94268310 423695	WATSON PHARMACEUTICALS, INC SOLEIL SECURITIES CORP.		25,000.00	41.930	17.72 1,000.00	1,047,234.78	268,509.87
SALE 23118	4/12/10 4/15/10	96216610 423704	WEYERHAEUSER CO RBC CAPITAL (DOMESTIC)		70,000.00	46.145	54.59 2,800.00	3,227,260.41	271,724.50
SALE	4/13/10	96216610	WEYERHAEUSER CO				38.74		

23118	4/16/10	423708	BARCLAYS CAPITAL (DOMESTIC)	50,000.00	45.842	2,000.00	2,290,036.26	178,939.18
SALE	4/13/10	96216610	WEYERHAEUSER CO			100.67		
23118	4/16/10	423708	RBC CAPITAL (DOMESTIC)	130,000.00	45.820	5,200.00	5,951,273.33	462,420.93
SALE	4/14/10	96216610	WEYERHAEUSER CO			39.25		
23118	4/19/10	423713	BARCLAYS CAPITAL (DOMESTIC)	50,000.00	46.441	2,000.00	2,320,005.75	208,908.67
SALE	4/15/10	96216610	WEYERHAEUSER CO			59.57		
23118	4/20/10	423718	OPPENHEIMER & CO., INC	75,000.00	46.994	3,000.00	3,521,482.93	354,837.31
SALE	4/23/10	96945710	WILLIAMS COS INC.			50.69		
02222	4/28/10	423747	STURDIVANT/EXECUTION	125,000.00	23.994	1,250.00	2,997,886.81	918,787.40
SALE	3/29/10	97665710	WISCONSIN ENERGY CORP.			50.45		
15254	4/01/10	423668	ICAP CORPORATES LLC	60,000.00	49.745	600.00	2,984,043.55	846,465.16
SALE	4/13/10	98385X10	XTO ENERGY INC.			45.69		
23110	4/16/10	423708	BOENNING & SCATTERGOOD	56,300.00	48.020	2,252.00	2,701,239.57	1,605,945.64

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SALE 23110	4/13/10 4/16/10	98385X10 423708	XTO ENERGY INC. BUCKINGHAM RESEARCH GROUP I		3,700.00	47.960	3.00 148.00	177,301.00	105,318.98
SALE 17863	3/29/10 4/01/10	98389B10 423668	XCEL ENERGY INC. CASTLE OAK SECURITIES		125,000.00	21.173	44.73 1,250.00	2,645,305.27	43,753.16
SALE 30040	4/08/10 4/13/10	98391910 423696	XILINX, INC. UBS WARBURG LLC		50,000.00	26.232	22.17 1,500.00	1,310,077.83	-82,794.78
SALE 19335	4/23/10 4/28/10	98433210 423747	YAHOO! INC. LABRANCHE/OTC		100,000.00	17.575	29.70 1,000.00	1,756,420.30	-686,639.57
SALE 47190	4/07/10 4/12/10	G2554F10 423695	COVIDIEN PLC CITIGROUP/CITIBANK DOMESTIC		80,000.00	50.575	68.38 3,200.00	4,042,747.62	597,754.48
SALE 47190	4/14/10 4/19/10	G2554F10 423713	COVIDIEN PLC CRAIG-HALLUM CAPITAL GRP LL		120,000.00	51.536	104.52 4,800.00	6,179,463.48	1,011,973.77
SUBTOTAL STOCK SALES:					46,223,884.00		25,266.74 1330820.82	1495458116.48	505,481,753.39
TOTAL FUND SALES:					46,223,884.00		25,266.74 1330820.82	1495458116.48	505,481,753.39

END OF REPORT FOR: COMMON PENSION FD A

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PURCHASE OF FIXED INCOME SECURITIES										

PUR 51320	3/30/10 4/07/10	06739GBB 288816	BARCLAYS BANK PLC NOTES BARCLAYS CAPITAL INC	3.9000 4/07/15	25,000,000.00	3.901 99.995		24,998,750.00		
PUR 51465	4/01/10 4/14/10	102885GY 288842	BOWLING GR ST UNIV OHIO REV PNC CAPITAL MARKETS	6.7300 6/01/39	7,900,000.00	6.729 100.00		7,900,000.00		
PUR 51269	3/25/10 4/01/10	13063BFR 288796	CALIFORNIA STATE BABS CITIGROUP/CITIBANK DOMESTIC	7.6250 3/01/40	5,000,000.00	7.481 101.70		5,085,050.00		
PUR 51269	3/26/10 4/01/10	13063BFR 288796	CALIFORNIA STATE BABS CITIGROUP/CITIBANK DOMESTIC	7.6250 3/01/40	7,000,000.00	7.289 104.05		7,283,920.00		
PUR 51269	4/12/10 4/15/10	13063BFR 288847	CALIFORNIA STATE BABS CITIGROUP/CITIBANK DOMESTIC	7.6250 3/01/40	2,000,000.00	7.069 106.86		2,137,220.00		
PUR 51268	3/25/10 4/01/10	13063BFV 288796	CALIFORNIA STATE BABS MERRILL LYNCH (RESEARCH)	7.9500 3/01/36	3,000,000.00	7.938 100.11		3,003,540.00		
PUR 51268	3/26/10 4/01/10	13063BFV 288796	CALIFORNIA STATE BABS MERRILL LYNCH (RESEARCH)	7.9500 3/01/36	7,000,000.00	7.740 102.32		7,162,890.00		

PUR 51532	4/15/10 4/21/10	130685F3 288870	CALIF ST PUB WKS BRD REV BD RBC CAPITAL (DOMESTIC)	7.0040 3/01/35	10,000,000.00	7.003 100.00		10,000,000.00	
PUR 51327	3/31/10 4/06/10	14912L4L 288811	CATERPILLAR FINANCIAL MTN CITIGROUP GBL MKT(FMLY SALO	2.0000 4/05/13	10,000,000.00	2.059 99.829		9,982,900.00	
PUR 51569	4/15/10 4/29/10	167593AM 288901	CHICAGO ILL OHARE INTL ARPT MERRILL LYNCH (RESEARCH)	6.8450 1/01/38	35,000,000.00	6.844 100.00		35,000,000.00	
PUR 51570	4/15/10 4/29/10	167593AN 288901	CHICAGO ILL OHARE INTL ARPT MERRILL LYNCH (RESEARCH)	6.3920 1/01/40	20,000,000.00	6.391 100.00		20,000,000.00	
PUR 51627	4/21/10 4/28/10	20772G5P 288896	CONNECTICUT ST BABS M.R. BEALE	5.0270 4/01/24	8,000,000.00	5.027 100.00		8,000,000.00	

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PUR 51630	4/21/10 4/28/10	20772G5Q 288896	CONNECTICUT ST BABS M.R. BEALE	5.1570 4/01/25	2,000,000.00	5.157 100.00		2,000,000.00	
PUR 30499	3/30/10 4/05/10	25179SAD 288806	DEVON FINANCING CORP DEBS CREDIT SUISSE SEC (USA) LLC	7.8750 9/30/31	5,000,000.00	5.899 123.89		6,194,500.00	
PUR 51461	4/08/10 4/13/10	271014TU 288837	E BAY CA MUN UTY DIST WTR S MORGAN STANLEY	5.8740 6/01/40	15,000,000.00	5.809 100.91		15,136,950.00	
PUR 51555	4/15/10 4/27/10	387883PP 288891	GRANT CNTY WASH PUB UTIL RE CITIGROUP/CITIBANK DOMESTIC	5.8300 1/01/40	17,500,000.00	5.836 99.906		17,483,550.00	
PUR 51467	4/06/10 4/26/10	452152DU 288885	ILLINOIS ST BUILD AMERICA B JP MORGAN	6.9000 3/01/35	20,000,000.00	6.920 99.750		19,950,000.00	
PUR 51629	4/21/10 4/26/10	452152FA 288885	ILLINOIS ST BABS BLAIR, WILLIAM & COMPANY	6.7250 4/01/35	20,000,000.00	6.724 100.00		20,000,000.00	
PUR 51492	4/12/10 4/15/10	548661CQ 288847	LOWE'S COMPANIES INC NOTES JP MORGAN	4.6250 4/15/20	8,000,000.00	4.648 99.818		7,985,440.00	
PUR 51491	4/12/10 4/15/10	548661CR 288847	LOWE'S COMPANIES INC NOTES BANK OF AMERICA SECURITIES	5.8000 4/15/40	12,000,000.00	5.806 99.915		11,989,800.00	
PUR 51319	3/30/10 4/05/10	563469CN 288806	MANITOBA PROV CDA CIBC Oppenheimer	8.8000 1/15/20	43,000,000.00	4.341 135.21		58,140,300.00	
PUR 51319	3/30/10 4/05/10	563469CN 288806	MANITOBA PROV CDA NATIONAL BNK OF CANADA FINA	8.8000 1/15/20	3,000,000.00	4.412 134.53		4,036,020.00	
PUR 51693	4/27/10 4/30/10	563469CZ 288906	MANITOBA (PROVINCE OF) DEBS CHAPDELAINE	8.8750 9/15/21	14,000,000.00	4.407 139.62		19,547,780.00	
PUR 35770	3/29/10 4/01/10	563469FJ 288796	PROVINCE OF MANITOBA DEBS NATIONAL BNK OF CANADA FINA	4.9000 12/06/16	6,000,000.00	3.324 109.36		6,562,020.00	
PUR 51458	4/08/10 4/13/10	5741925C 288837	MARYLAND ST BUILD AMERICA B CITIGROUP/CITIBANK DOMESTIC	4.3000 3/01/22	34,000,000.00	4.567 97.567		33,172,780.00	

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PUR 51459	4/08/10 4/13/10	5741925D 288837	MARYLAND ST BUILD AMERICA B CITIGROUP/CITIBANK DOMESTIC	4.4000 3/01/23	25,000,000.00	4.667 97.431		24,357,750.00	
PUR 51534	4/14/10 4/21/10	592125AA 288870	METRO GOVT NASHVILLE & DAV GOLDMAN SACHS & COMPANY	7.4310 7/01/43	5,000,000.00	7.430 100.00		5,000,000.00	
PUR 51533	4/14/10 4/21/10	592125AM 288870	METRO GOVT NASHVILLE & DAV GOLDMAN SACHS & COMPANY	6.7310 7/01/43	15,000,000.00	6.730 100.00		15,000,000.00	
PUR 51533	4/19/10 4/22/10	592125AM 288875	METRO GOVT NASHVILLE & DAV MORGAN KEEGAN	6.7310 7/01/43	5,000,000.00	6.512 102.94		5,147,350.00	
PUR 51533	4/19/10 4/22/10	592125AM 288875	METRO GOVT NASHVILLE & DAV WACHOVIA SECURITIES, INC.	6.7310 7/01/43	5,000,000.00	6.506 103.03		5,151,750.00	
PUR 51633	4/21/10 4/28/10	594712PP 288896	MICHIGAN ST UNIV REV BDS MERRILL LYNCH (RESEARCH)	6.1730 2/15/50	20,000,000.00	6.172 100.00		20,000,000.00	

PUR 50992	4/07/10 4/12/10	626207YF 288832	GA MUNICIPAL ELEC AUTH REV WACHOVIA SECURITIES, INC.	6.6370 4/01+57	10,000,000.00	6.641 99.947	9,994,700.00
PUR 50992	4/09/10 4/14/10	626207YF 288842	GA MUNICIPAL ELEC AUTH REV BARCLAYS CAPITAL INC	6.6370 4/01+57	5,000,000.00	6.641 99.946	4,997,300.00
PUR 50992	4/09/10 4/14/10	626207YF 288842	GA MUNICIPAL ELEC AUTH REV MERRILL LYNCH (RESEARCH)	6.6370 4/01+57	20,000,000.00	6.639 99.972	19,994,400.00
PUR 51298	3/29/10 4/01/10	642866FY 288796	PROVINCE OF NEW BRUNSWICK B NATIONAL BNK OF CANADA FINA	5.2000 2/21/17	6,000,000.00	3.490 110.38	6,623,220.00
PUR 51494	4/12/10 4/15/10	64972FL2 288847	NYC MUN FIN AUTH WTR&SWR RE GOLDMAN SACHS & COMPANY	6.0110 6/15/42	14,000,000.00	5.850 102.31	14,323,960.00
PUR 51494	4/12/10 4/15/10	64972FL2 288847	NYC MUN FIN AUTH WTR&SWR RE MORGAN STANLEY	6.0110 6/15/42	25,000,000.00	5.828 102.63	25,659,000.00
PUR 51494	4/12/10 4/15/10	64972FL2 288847	NYC MUN FIN AUTH WTR&SWR RE SIEBERT, BRANDFORD, SHANK &	6.0110 6/15/42	4,000,000.00	5.860 102.16	4,086,720.00

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PUR 51462	4/08/10 4/13/10	650014TF 288837	NY ST TWY AUTH REV BDS MERRILL LYNCH (RESEARCH)	5.4490 4/01/25	50,000,000.00	5.333 101.18		50,591,000.00	
PUR 51632	4/21/10 4/28/10	658289ZD 288896	NO CAROLINA ST UNIV RALEIGH JP MORGAN	6.0270 10/01/35	5,000,000.00	6.027 100.00		5,000,000.00	
PUR 51332	3/31/10 4/06/10	66285WFB 288811	NORTH TEXAS TWY AUTH REV BO MORGAN KEEGAN	6.7180 1/01/49	5,000,000.00	6.379 104.83		5,241,500.00	
PUR 51571	4/15/10 4/28/10	664754T2 288896	NORTHERN ARIZONA UNIV REV B WACHOVIA SECURITIES, INC.	6.5930 8/01/30	6,000,000.00	6.592 100.00		6,000,000.00	
PUR 51536	4/14/10 4/27/10	677521DE 288891	OHIO STATE BABS MORGAN STANLEY	4.8740 5/01/24	9,000,000.00	4.874 100.00		9,000,000.00	
PUR 51537	4/14/10 4/27/10	677521DF 288891	OHIO STATE BABS MORGAN STANLEY	4.9440 5/01/25	2,000,000.00	4.944 100.00		2,000,000.00	
PUR 51537	4/22/10 4/27/10	677521DF 288891	OHIO STATE BABS MORGAN STANLEY	4.9440 5/01/25	2,000,000.00	4.770 101.84		2,036,980.00	
PUR 51463	4/07/10 4/14/10	6832348K 288842	PROVINCE OF ONTARIO BONDS RBC CAPITAL (DOMESTIC)	4.4000 4/14/20	40,000,000.00	4.441 99.672		39,868,800.00	
PUR 51460	4/08/10 4/13/10	68607DNL 288837	OREGON ST DEPT TRANS HWY RE MORGAN STANLEY	5.8340 11/15/34	13,000,000.00	5.691 101.87		13,243,360.00	
PUR 51464	4/07/10 4/14/10	686430EX 288842	ORLANDO FL CMNTY REDEV AGY MERRILL LYNCH (RESEARCH)	7.7840 9/01/40	5,000,000.00	7.783 100.00		5,000,000.00	
PUR 51631	4/21/10 4/29/10	688028KU 288901	OSCEOLA CNTY FL SCH BRD CTF WACHOVIA SECURITIES, INC.	6.6580 4/01/27	4,000,000.00	6.657 100.00		4,000,000.00	
PUR 51587	4/16/10 4/20/10	70869PFT 288865	PA ECONOMIC DEV CONV CTR RE MERRILL LYNCH (RESEARCH)	6.5320 6/15/39	28,000,000.00	6.531 100.00		28,000,000.00	
PUR 51535	4/15/10 4/22/10	70917RB6 288875	PA ST HIGHER EDL FACS REV B BARCLAYS CAPITAL INC	6.2910 4/01/40	7,000,000.00	6.291 100.00		7,000,000.00	

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PUR 44726	4/15/10 4/20/10	803854ET 288865	PROVINCE OF SASKATCHEWAN DE CIBC Oppenheimer	9.3750 12/15/20	15,000,000.00	4.470 141.20		21,180,300.00	
PUR 51466	4/09/10 4/14/10	882722KF 288842	TEXAS ST BUILD AMERICA BOND CITIGROUP/CITIBANK DOMESTIC	5.5170 4/01/39	25,000,000.00	5.481 100.52		25,130,000.00	
PUR 51466	4/09/10 4/14/10	882722KF 288842	TEXAS ST BUILD AMERICA BOND CITIGROUP/CITIBANK DOMESTIC	5.5170 4/01/39	25,000,000.00	5.480 100.53		25,133,750.00	
PUR	4/07/10	912833LU	US TREASURY STRIPS			4.835			

25669	4/09/10	288825	BARCLAYS CAPITAL INC	2/15/25	40,000,000.00	49.183		19,673,200.00	
PUR	4/07/10	912833LZ	US TREASURY STRIPS			4.900			
47853	4/09/10	288825	BARCLAYS CAPITAL INC	5/15/26	30,000,000.00	45.870		13,761,000.00	
PUR	4/15/10	938240CP	WASHINGTON CNTY ORE CL WTR	5.8010		5.801			
51568	4/28/10	288896	MERRILL LYNCH (RESEARCH)	10/01/35	2,000,000.00	100.00		2,000,000.00	
SUBTOTAL FIXED PURCHASES:					811,400,000.00			806,949,450.00	
TOTAL FUND PURCHASES:					811,400,000.00			806,949,450.00	

SALES OF FIXED INCOME SECURITIES

SALE	4/16/10	025816AZ	AMERICAN EXPRESS CO SR NOTE	8.1500		8.183			
40426	4/21/10	288870	JP MORGAN	3/19/38	5,000,000.00	132.58		6,629,250.00	1,647,862.87
SALE	4/14/10	03076CAE	AMERIPRISE FIN'L INC SR NOT	5.3000		5.331			
51018	4/19/10	288859	CREDIT SUISSE SEC (USA) LLC	3/15/20	10,000,000.00	103.33		10,333,400.00	357,565.15
SALE	4/15/10	03076CAE	AMERIPRISE FIN'L INC SR NOT	5.3000		5.331			
51018	4/20/10	288865	CREDIT SUISSE SEC (USA) LLC	3/15/20	10,000,000.00	103.62		10,362,700.00	386,872.04
SALE	3/31/10	035229CR	ANHEUSER BUSCH CO INC NOTES	4.6250		4.686			
24302	4/06/10	288811	CREDIT SUISSE SEC (USA) LLC	2/01/15	10,000,000.00	104.68		10,468,700.00	495,359.58

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SALE 44152	4/20/10 4/23/10	039483AM 288880	ARCHER DANIELS MIDLAND CO CANTOR FITZGERALD SECURITIE	7.5000 3/15/27	5,213,000.00	6.524 121.05		6,310,649.28	581,936.83	
SALE 48047	4/07/10 4/12/10	05565QBH 288832	BP CAPITAL MKTS PLC NOTES RBC CAPITAL (DOMESTIC)	3.8750 3/10/15	5,000,000.00	3.444 103.80		5,190,400.00	93,916.49	
SALE 48047	4/09/10 4/14/10	05565QBH 288842	BP CAPITAL MKTS PLC NOTES CITIGROUP/CITIBANK DOMESTIC	3.8750 3/10/15	5,000,000.00	3.444 103.86		5,193,000.00	96,622.69	
SALE 48047	4/13/10 4/16/10	05565QBH 288852	BP CAPITAL MKTS PLC NOTES RBC CAPITAL (DOMESTIC)	3.8750 3/10/15	10,000,000.00	3.444 104.27		10,427,700.00	235,157.42	
SALE 44543	4/14/10 4/19/10	06050BAG 288859	BANK AMERICA CORP TLGP NOTE CITICORP	2.1000 4/30/12	25,000,000.00	2.109 101.84		25,461,500.00	466,106.98	
SALE 49714	4/09/10 4/14/10	097023BC 288842	BOEING CO SENIOR NOTES CITIGROUP/CITIBANK DOMESTIC	3.7500 11/20/16	10,000,000.00	4.015 100.37		10,037,500.00	190,090.65	
SALE 49714	4/12/10 4/15/10	097023BC 288847	BOEING CO SENIOR NOTES RBC CAPITAL (DOMESTIC)	3.7500 11/20/16	5,000,000.00	4.015 100.75		5,037,700.00	113,964.16	
SALE 49714	4/13/10 4/16/10	097023BC 288852	BOEING CO SENIOR NOTES RBC CAPITAL (DOMESTIC)	3.7500 11/20/16	5,000,000.00	4.015 101.18		5,059,100.00	135,332.94	
SALE 49714	4/14/10 4/19/10	097023BC 288859	BOEING CO SENIOR NOTES CREDIT SUISSE SEC (USA) LLC	3.7500 11/20/16	5,000,000.00	4.015 101.06		5,053,450.00	129,588.89	
SALE 49714	4/15/10 4/20/10	097023BC 288865	BOEING CO SENIOR NOTES JP MORGAN	3.7500 11/20/16	5,000,000.00	4.015 101.41		5,070,750.00	146,857.42	
SALE 49714	4/15/10 4/20/10	097023BC 288865	BOEING CO SENIOR NOTES RBC CAPITAL (DOMESTIC)	3.7500 11/20/16	5,000,000.00	4.015 101.48		5,074,000.00	150,107.42	
SALE 48403	3/30/10 4/05/10	135087ZA 288806	GOVERNMENT OF CANADA (USD) NATIONAL BNK OF CANADA FINA	2.3750 9/10/14	15,000,000.00	2.498 99.732		14,959,800.00	36,890.63	
SALE 44945	4/07/10 4/12/10	166751AJ 288832	CHEVRON CORP NOTES BARCLAYS CAPITAL INC	4.9500 3/03/19	20,000,000.00	4.954 105.11		21,022,200.00	1,028,878.03	

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SALE	4/22/10	166751AJ	CHEVRON CORP NOTES	4.9500		4.954				
44945	4/27/10	288891	MIZUHO SECURITIES	3/03/19	10,000,000.00	106.40		10,640,300.00	643,750.54	

SALE 24675	4/15/10 4/20/10	202795HH 288865	COMMONWEALTH EDISON 1ST MTG CREDIT SUISSE SEC (USA) LLC	4.7000 4/15/15	10,000,000.00	4.738 106.12	10,612,300.00	629,102.25
SALE 46446	4/08/10 4/13/10	25271CAK 288837	DIAMOND OFFSHORE DRILLING I MIZUHO SECURITIES	5.8750 5/01/19	15,000,000.00	5.895 108.56	16,284,300.00	1,305,534.13
SALE 41839	4/06/10 4/09/10	36158FAB 288825	GENERAL ELEC GLOBAL INS NOT CANTOR FITZGERALD SECURITIE	6.4500 3/01/19	10,000,000.00	6.937 102.56	10,256,000.00	576,006.31
SALE 24248	3/30/10 4/05/10	369604AY 288806	GENERAL ELECTRIC CO. NOTES UBS WARBURG LLC	5.0000 2/01/13	15,000,000.00	4.936 107.85	16,177,800.00	1,153,647.35
SALE 24248	4/09/10 4/14/10	369604AY 288842	GENERAL ELECTRIC CO. NOTES CANTOR FITZGERALD SECURITIE	5.0000 2/01/13	10,000,000.00	4.936 107.93	10,793,700.00	777,773.78
SALE 39399	3/31/10 4/06/10	36962G3P 288811	GENERAL ELECTRIC CAP CORP S CANTOR FITZGERALD SECURITIE	5.8750 1/14/38	5,000,000.00	6.494 95.340	4,767,000.00	163,224.78
SALE 39399	4/01/10 4/07/10	36962G3P 288816	GENERAL ELECTRIC CAP CORP S CANTOR FITZGERALD SECURITIE	5.8750 1/14/38	5,000,000.00	6.494 94.886	4,744,300.00	140,511.56
SALE 30183	4/01/10 4/07/10	36962GXZ 288816	GENERAL ELECTRIC CAP CORP M BARCLAYS CAPITAL INC	6.7500 3/15/32	15,000,000.00	6.466 106.05	15,908,550.00	413,297.33
SALE 25871	4/21/10 4/26/10	478366AM 288885	JOHNSON CONTROLS INC. NOTES CANTOR FITZGERALD SECURITIE	4.8750 9/15/13	7,000,000.00	4.940 107.37	7,516,320.00	530,679.55
SALE 51491	4/13/10 4/16/10	548661CR 288852	LOWE'S COMPANIES INC NOTES CITIGROUP/CITIBANK DOMESTIC	5.8000 4/15/40	5,000,000.00	5.806 101.48	5,074,350.00	78,611.26
SALE 51491	4/13/10 4/16/10	548661CR 288852	LOWE'S COMPANIES INC NOTES CREDIT SUISSE SEC (USA) LLC	5.8000 4/15/40	7,000,000.00	5.806 101.69	7,118,300.00	124,265.76
SALE 35770	4/27/10 4/30/10	563469FJ 288906	PROVINCE OF MANITOBA DEBS RBC CAPITAL (DOMESTIC)	4.9000 12/06/16	6,000,000.00	4.281 109.66	6,579,900.00	368,472.81

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SALE 38404	4/21/10 4/21/10	565849AD 423685	MARATHON OIL CORP SENIOR NO TENDERED	6.0000 10/01/17	9,968,000.00	6.090 107.60		10,725,767.36	811,251.43
SALE 40428	4/21/10 4/21/10	565849AF 423685	MARATHON OIL SENIOR NOTES TENDERED	5.9000 3/15/18	26,581,000.00	5.928 106.99		28,440,075.14	1,907,010.71
SALE 37428	3/26/10 4/01/10	652482AM 288796	NEWS AMERICA INC. DEBS CITIGROUP/CITIBANK DOMESTIC	7.2500 5/18/18	9,288,000.00	5.907 115.92		10,766,928.24	683,847.04
SALE 50480	3/29/10 4/01/10	6832348A 288796	PROVINCE OF ONTARIO BONDS NATIONAL BNK OF CANADA FINA	4.1000 6/16/14	10,000,000.00	2.664 105.76		10,576,000.00	8,239.15
SALE 50480	3/30/10 4/05/10	6832348A 288806	PROVINCE OF ONTARIO BONDS NATIONAL BNK OF CANADA FINA	4.1000 6/16/14	5,000,000.00	2.664 105.64		5,282,150.00	-1,024.19
SALE 50480	4/27/10 4/30/10	6832348A 288906	PROVINCE OF ONTARIO BONDS CIBC Oppenheimer	4.1000 6/16/14	10,000,000.00	2.664 105.75		10,575,200.00	17,658.68
SALE 44450	4/07/10 4/09/10	912833LN 288825	US TREASURY STRIPS BARCLAYS CAPITAL INC	5/15/23	40,000,000.00	3.906 54.693		21,877,200.00	-2,221,741.03
SALE 43838	4/07/10 4/09/10	912833PD 288825	US TREASURY STRIPS BARCLAYS CAPITAL INC	5/15/27	30,000,000.00	4.220 43.411		13,023,300.00	-1,664,927.21
SALE 21765	4/06/10 4/09/10	92344UAA 288825	VERIZON NEW JERSEY INC. NOT JEFFERIES & COMPANY	5.8750 1/17/12	50,000,000.00	6.094 106.44		53,221,500.00	3,408,220.10
SALE 36581	4/12/10 4/15/10	92857WAQ 288847	VODAFONE GROUP PLC BONDS BARCLAYS CAPITAL INC	6.1500 2/27/37	25,000,000.00	6.183 102.56		25,640,500.00	750,458.47
SALE 40109	3/29/10 4/01/10	929160AG 288796	VULCAN MATERIALS NOTES KNIGHT LIBERTAS	7.1500 11/30/37	12,050,000.00	6.814 107.08		12,903,742.50	356,874.44
SUBTOTAL FIXED SALES:					503,100,000.00			491,197,282.52	17,253,855.19

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SALES OF MORTGAGE BACKED SECURITIES

SALE 31006	4/26/10 4/29/10	31395HZY 288901	FHLMC REMIC SERIES 2886HD BARCLAYS CAPITAL INC POOL NUMBER:	5.0000 8/15/30	32,079,000.00	4.946 105.93		33,983,690.63	1,681,839.39
SALE 31009	4/26/10 4/29/10	31395PU5 288901	FHLMC REMIC SERIES 2941WB FTN Financial Securities POOL NUMBER:	5.0000 9/15/27	53,460,000.00	4.889 103.15		55,147,331.25	995,489.68
SUBTOTAL MORTGAGE SALES:					85,539,000.00			89,131,021.88	2,677,329.07
TOTAL FUND SALES:					588,639,000.00			580,328,304.40	

19,931,184.26

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 51549	4/15/10 4/20/10	00817Y10 423717	AETNA INC STIFEL NICOLAUS		100,000.00	31.486	4,000.00	3,152,610.00	
PUR 51549	4/16/10 4/21/10	00817Y10 423722	AETNA INC UBS WARBURG LLC		100,000.00	30.918	4,000.00	3,095,780.00	
PUR 51549	4/16/10 4/21/10	00817Y10 423722	AETNA INC WELLS FARGO SECURITIES		100,000.00	31.451	4,000.00	3,149,090.00	
PUR 51549	4/22/10 4/27/10	00817Y10 423741	AETNA INC MERIDIAN EQUITY PARTNERS		100,000.00	30.772	1,000.00	3,078,160.00	
PUR 51549	4/23/10 4/28/10	00817Y10 423746	AETNA INC GRISWOLD COMPANY		100,000.00	30.656	1,000.00	3,066,640.00	
PUR 51549	4/26/10 4/29/10	00817Y10 423750	AETNA INC ICAP CORPORATES LLC		100,000.00	30.136	1,000.00	3,014,570.00	
PUR 51425	4/08/10 4/13/10	02553E10 423695	AMERICAN EAGLE OUTFITTERS SANFORD BERNSTEIN & CO.		600,000.00	17.589	24,000.00	10,577,640.00	
PUR 51425	4/09/10 4/14/10	02553E10 423699	AMERICAN EAGLE OUTFITTERS SANFORD BERNSTEIN & CO.		400,000.00	17.617	16,000.00	7,062,880.00	
PUR 51479	4/12/10 4/15/10	02581610 423703	AMERICAN EXPRESS CO MORGAN STANLEY		200,000.00	44.491	8,000.00	8,906,260.00	
PUR 51479	4/13/10 4/16/10	02581610 423707	AMERICAN EXPRESS CO RAYMOND JAMES & ASSOCIATES,		100,000.00	44.916	4,000.00	4,495,640.00	
PUR 49191	3/29/10 4/01/10	02942910 423667	AMERICAN SCIENCE & ENGIN ITG (CHANNEL)		978.00	74.688	9.78	73,054.94	
PUR 49191	4/01/10 4/07/10	02942910 423681	AMERICAN SCIENCE & ENGIN CREDIT SUISSE SEC (AES)		3,900.00	74.664	39.00	291,229.77	

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PUR 49191	4/05/10 4/08/10	02942910 423686	AMERICAN SCIENCE & ENGIN CREDIT SUISSE SEC (AES)		6,100.00	74.810	61.00	456,402.00	
PUR 49191	4/08/10 4/13/10	02942910 423695	AMERICAN SCIENCE & ENGIN CREDIT SUISSE SEC (AES)		10,000.00	74.236	100.00	742,459.00	
PUR 51380	4/06/10 4/09/10	03741110 423690	APACHE CORP LEERINK SWANN LLC		50,000.00	106.38	2,000.00	5,321,110.00	

PUR 51380	4/07/10 4/12/10	03741110 423694	APACHE CORP OPPENHEIMER & CO., INC	50,000.00	105.99	2,000.00	5,301,695.00	
PUR 51380	4/08/10 4/13/10	03741110 423695	APACHE CORP DEUTSCHE BANK AG (DOMESTIC)	20,000.00	106.37	800.00	2,128,294.00	
PUR 51380	4/08/10 4/13/10	03741110 423695	APACHE CORP SOLEIL SECURITIES CORP.	50,000.00	104.78	2,000.00	5,241,070.00	
PUR 51380	4/09/10 4/14/10	03741110 423699	APACHE CORP CL KING (RESEARCH)	54,000.00	106.52	2,160.00	5,754,385.80	
PUR 51380	4/09/10 4/14/10	03741110 423699	APACHE CORP DEUTSCHE BANK AG (DOMESTIC)	16,000.00	107.00	640.00	1,712,636.80	
PUR 51642	4/22/10 4/27/10	07181310 423741	BAXTER INTERNATIONAL INC CITIGROUP/CITIBANK DOMESTIC	100,000.00	49.901	4,000.00	4,994,100.00	
PUR 51642	4/22/10 4/27/10	07181310 423741	BAXTER INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)	100,000.00	50.759	4,000.00	5,079,920.00	
PUR 51642	4/26/10 4/29/10	07181310 423750	BAXTER INTERNATIONAL INC GRISWOLD COMPANY	100,000.00	47.740	1,000.00	4,774,970.00	
PUR 51642	4/26/10 4/29/10	07181310 423750	BAXTER INTERNATIONAL INC GRISWOLD COMPANY	100,000.00	48.561	1,000.00	4,857,120.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				200,000.00	48.150	2,000.00	9,632,090.00	

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PUR 51675	4/23/10 4/28/10	08467010 423746	BERKSHIRE HATHAWAY INC-CL A BMO CAPITAL MARKETS/EXECUTI		20.00	117748	.20	2,354,969.43	
PUR 51675	4/26/10 4/29/10	08467010 423750	BERKSHIRE HATHAWAY INC-CL A BMO CAPITAL MARKETS/EXECUTI		20.00	118801	.20	2,376,027.20	
PUR 51675	4/26/10 4/29/10	08467010 423750	BERKSHIRE HATHAWAY INC-CL A BMO CAPITAL MARKETS/EXECUTI		20.00	118803	.20	2,376,075.20	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40.00	118802	.40	4,752,102.40	
PUR 51675	4/27/10 4/30/10	08467010 423754	BERKSHIRE HATHAWAY INC-CL A BMO CAPITAL MARKETS/EXECUTI		20.00	115725	.20	2,314,504.20	
PUR 51675	4/27/10 4/30/10	08467010 423754	BERKSHIRE HATHAWAY INC-CL A BMO CAPITAL MARKETS/EXECUTI		20.00	117561	.20	2,351,237.20	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40.00	116643	.40	4,665,741.40	
PUR 51685	4/26/10 4/29/10	09247X10 423750	BLACKROCK INC BMO CAPITAL MARKETS/EXECUTI		50,000.00	195.73	500.00	9,787,110.00	
PUR 51685	4/27/10 4/30/10	09247X10 423754	BLACKROCK INC MERIDIAN EQUITY PARTNERS		50,000.00	191.95	500.00	9,598,190.00	
PUR 51515	4/14/10 4/19/10	12485720 423712	CBS CORPORATION PACIFIC CREST SECURITIES		500,000.00	15.561	20,000.00	7,800,500.00	
PUR 51515	4/15/10 4/20/10	12485720 423717	CBS CORPORATION JP MORGAN		300,000.00	15.666	12,000.00	4,711,830.00	
PUR 51515	4/16/10 4/21/10	12485720 423722	CBS CORPORATION WELLS FARGO SECURITIES		100,000.00	15.836	4,000.00	1,587,590.00	

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PUR 51515	4/19/10 4/22/10	12485720 423727	CBS CORPORATION MORGAN STANLEY	100,000.00	15.542	4,000.00	1,558,230.00
PUR 51515	4/20/10 4/23/10	12485720 423732	CBS CORPORATION CITIGROUP/CITIBANK DOMESTIC	100,000.00	15.994	4,000.00	1,603,400.00
PUR 51515	4/22/10 4/27/10	12485720 423741	CBS CORPORATION CITIGROUP/CITIBANK DOMESTIC	100,000.00	15.870	4,000.00	1,590,990.00
PUR 51515	4/23/10 4/28/10	12485720 423746	CBS CORPORATION CASTLE OAK SECURITIES	100,000.00	16.451	1,000.00	1,646,100.00
PUR 51515	4/27/10 4/30/10	12485720 423754	CBS CORPORATION MERIDIAN EQUITY PARTNERS	100,000.00	16.079	1,000.00	1,608,900.00
PUR 46083	4/09/10 4/14/10	12526910 423699	CF INDUSTRIES HOLDINGS INC CL KING (RESEARCH)	10,000.00	92.251	400.00	922,909.00
PUR 51156	3/31/10 4/06/10	17296710 423675	CITIGROUP INC WELLS FARGO SECURITIES	500,000.00	4.064	20,000.00	2,052,050.00
PUR 51156	4/01/10 4/07/10	17296710 423681	CITIGROUP INC WELLS FARGO SECURITIES	1,000,000.00	4.143	40,000.00	4,182,900.00
PUR 51156	4/19/10 4/22/10	17296710 423727	CITIGROUP INC COWEN AND CO., LLC	500,000.00	4.765	20,000.00	2,402,250.00
PUR 51156	4/19/10 4/22/10	17296710 423727	CITIGROUP INC GOLDMAN SACHS & COMPANY	500,000.00	4.783	20,000.00	2,411,450.00
PUR 47108	3/31/10 4/06/10	19210850 423675	COEUR D'ALENE MINES CORP ID PRINCETON SECURITIES GROUP	50,000.00	14.922	500.00	746,585.00
PUR 50585	4/09/10 4/14/10	20586240 423699	COMVERSE TECHNOLOGY INC JEFFERIES & COMPANY	40,000.00	8.450	1,200.00	339,200.00
PUR 51132	3/29/10 4/01/10	20854P10 423667	CONSOL ENERGY INC BLAYLOCK ROBERT VAN LLC	30,000.00	42.941	300.00	1,288,530.00

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PUR 51434	4/09/10 4/14/10	21079530 423699	CONTINENTAL AIR JP MORGAN		1,000,000.00	21.356	40,000.00	21,395,700.00	
PUR 51434	4/12/10 4/15/10	21079530 423703	CONTINENTAL AIR GOLDMAN SACHS & COMPANY		100,000.00	22.527	4,000.00	2,256,660.00	
PUR 50420	3/30/10 4/05/10	22544710 423671	CREE INC LABRANCHE/OTC		10,000.00	70.401	100.00	704,105.00	
PUR 50420	4/21/10 4/26/10	22544710 423736	CREE INC CREDIT SUISSE SEC (USA) LLC		10,000.00	79.939	300.00	799,692.00	
PUR 39912	4/06/10 4/09/10	25179M10 423690	DEVON ENERGY CORPORATION LEERINK SWANN LLC		20,000.00	66.845	800.00	1,337,706.00	
PUR 39912	4/08/10 4/13/10	25179M10 423695	DEVON ENERGY CORPORATION DEUTSCHE BANK AG (DOMESTIC)		40,000.00	66.020	1,200.00	2,642,000.00	
PUR 51409	4/07/10 4/12/10	25490A10 423694	DIRECTV GROUP INC MORGAN STANLEY		500,000.00	34.648	20,000.00	17,344,100.00	
PUR 51409	4/08/10 4/13/10	25490A10 423695	DIRECTV GROUP INC BARCLAYS CAPITAL (DOMESTIC)		200,000.00	34.896	8,000.00	6,987,260.00	
PUR 51511	4/14/10 4/19/10	29152510 423712	EMMIS COMMUNICATIONS CREDIT SUISSE SEC (AES)		74,773.00	1.722	747.73	129,476.93	
PUR 51511	4/15/10 4/20/10	29152510 423717	EMMIS COMMUNICATIONS CREDIT SUISSE SEC (AES)		150,038.00	1.743	1,500.38	263,091.63	
PUR 51511	4/16/10 4/21/10	29152510 423722	EMMIS COMMUNICATIONS CREDIT SUISSE SEC (AES)		19,060.00	1.741	190.60	33,372.15	
PUR 51511	4/27/10 4/30/10	29152510 423754	EMMIS COMMUNICATIONS INSTINET (PORTAL)		18,294.00	2.396	128.06	43,951.34	
PUR 51511	4/27/10 4/30/10	29152510 423754	EMMIS COMMUNICATIONS ITG (CHANNEL)		80,793.00	2.395	807.93	194,282.93	

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PUR 51511	4/27/10 4/30/10	29152510 423754	EMMIS COMMUNICATIONS PULSE (BLOCK CROSS)		657,042.00	2.394	6,570.42	1,579,397.56	
PUR 39916	3/30/10 4/05/10	29380T10 423671	ENTERTAINMENT PROPERTIES TR BMO CAPITAL MARKETS/EXECUTI		20,000.00	41.991	200.00	840,016.00	
PUR 39916	3/31/10 4/06/10	29380T10 423675	ENTERTAINMENT PROPERTIES TR BMO CAPITAL MARKETS/EXECUTI		10,000.00	41.322	100.00	413,323.00	
PUR 39916	4/01/10 4/07/10	29380T10 423681	ENTERTAINMENT PROPERTIES TR CRAIG-HALLUM CAPITAL GRP LL		10,000.00	41.199	400.00	412,393.00	
PUR 39916	4/05/10 4/08/10	29380T10 423686	ENTERTAINMENT PROPERTIES TR KAUFMAN BROS L.P.		10,000.00	41.754	400.00	417,936.00	
PUR 48126	3/29/10 4/01/10	35952W10 423667	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)		11,553.00	31.085	115.53	359,234.76	
PUR 48126	4/09/10 4/14/10	35952W10 423699	FUEL SYSTEMS SOLUTIONS INC JEFFERIES & COMPANY		40,000.00	30.020	1,200.00	1,201,992.00	
PUR 50531	4/16/10 4/21/10	38141G10 423722	GOLDMAN SACHS GROUP INC UBS WARBURG LLC		20,000.00	162.76	800.00	3,256,146.00	
PUR 50531	4/19/10 4/22/10	38141G10 423727	GOLDMAN SACHS GROUP INC MORGAN STANLEY		20,000.00	161.38	800.00	3,228,470.00	
PUR 50531	4/19/10 4/22/10	38141G10 423727	GOLDMAN SACHS GROUP INC MORGAN STANLEY		10,000.00	157.22 =====	400.00	1,572,601.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					30,000.00	159.99	1,200.00	4,801,071.00	
PUR 50531	4/21/10 4/26/10	38141G10 423736	GOLDMAN SACHS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		20,000.00	161.60	800.00	3,232,812.00	
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PUR 50531	4/22/10 4/27/10	38141G10 423741	GOLDMAN SACHS GROUP INC CITIGROUP/CITIBANK DOMESTIC		10,000.00	157.24	400.00	1,572,879.00	
PUR 50531	4/27/10 4/30/10	38141G10 423754	GOLDMAN SACHS GROUP INC BMO CAPITAL MARKETS/EXECUTI		10,000.00	153.84	100.00	1,538,577.00	
PUR 50531	4/27/10 4/30/10	38141G10 423754	GOLDMAN SACHS GROUP INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	154.57 =====	200.00	3,091,762.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					30,000.00	154.33	300.00	4,630,339.00	
PUR 50531	4/27/10 4/30/10	38141G10 423754	GOLDMAN SACHS GROUP INC MERIDIAN EQUITY PARTNERS		20,000.00	151.12	200.00	3,022,614.00	
PUR 51296	3/29/10 4/01/10	38238810 423667	GOODRICH CORP PRINCETON SECURITIES GROUP		100,000.00	71.074	1,000.00	7,108,440.00	
PUR 51296	3/30/10 4/05/10	38238810 423671	GOODRICH CORP MERIDIAN EQUITY PARTNERS		100,000.00	71.458	1,000.00	7,146,840.00	
PUR 51296	3/31/10 4/06/10	38238810 423675	GOODRICH CORP PRINCETON SECURITIES GROUP		50,000.00	71.298	500.00	3,565,380.00	
PUR 50271	4/14/10 4/19/10	38255010 423712	GOODYEAR TIRE & RUBBER CO LAZARD CAPITAL MARKETS		60,000.00	14.150	2,400.00	851,418.00	
PUR 50271	4/14/10 4/19/10	38255010 423712	GOODYEAR TIRE & RUBBER CO MORGAN KEEGAN		40,000.00	13.931	1,600.00	558,828.00	
PUR 39926	3/30/10 4/05/10	38259P50 423671	GOOGLE INC INSTINET (PORTAL)		5,000.00	562.86	35.00	2,814,336.00	
PUR 39926	4/01/10 4/07/10	38259P50 423681	GOOGLE INC JANNEY MONTGOMERY SCOTT		5,000.00	567.63	150.00	2,838,328.00	
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PUR 50597	4/01/10 4/07/10	41586410 423681	HARSCO CORP CRAIG-HALLUM CAPITAL GRP LL		20,000.00	32.615	800.00	653,096.00	
PUR 51579	4/16/10 4/21/10	41987910 423722	HAWAIIAN HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		14,100.00	7.175	564.00	101,737.14	
PUR 51579	4/16/10 4/21/10	41987910 423722	HAWAIIAN HOLDINGS INC PACIFIC CREST SECURITIES		35,900.00	7.259	1,436.00	262,037.69	
PUR 51579	4/19/10 4/22/10	41987910 423727	HAWAIIAN HOLDINGS INC MORGAN STANLEY		50,000.00	7.308	2,000.00	367,405.00	
PUR 51579	4/19/10 4/22/10	41987910 423727	HAWAIIAN HOLDINGS INC MORGAN STANLEY		50,000.00	7.296 =====	2,000.00	366,785.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	7.302	4,000.00	734,190.00	
PUR 51579	4/20/10 4/23/10	41987910 423732	HAWAIIAN HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		7,000.00	7.347	280.00	51,706.20	
PUR 51579	4/20/10 4/23/10	41987910 423732	HAWAIIAN HOLDINGS INC JP MORGAN		43,000.00	7.373	1,720.00	318,746.10	
PUR 51579	4/21/10 4/26/10	41987910 423736	HAWAIIAN HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		21,500.00	7.455	860.00	161,148.95	
PUR 51579	4/21/10 4/26/10	41987910 423736	HAWAIIAN HOLDINGS INC OPPENHEIMER & CO., INC		28,500.00	7.408	1,140.00	212,262.30	
PUR 51579	4/22/10 4/27/10	41987910 423741	HAWAIIAN HOLDINGS INC BLAYLOCK ROBERT VAN LLC		50,000.00	7.336	500.00	367,285.00	
PUR 51579	4/22/10 4/27/10	41987910 423741	HAWAIIAN HOLDINGS INC CITIGROUP/CITIBANK DOMESTIC		50,000.00	7.282	2,000.00	366,110.00	

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PUR 51579	4/23/10 4/28/10	41987910 423746	HAWAIIAN HOLDINGS INC BMO CAPITAL MARKETS/EXECUTI		50,000.00	6.647	500.00	332,870.00	
PUR 51579	4/23/10 4/28/10	41987910 423746	HAWAIIAN HOLDINGS INC BMO CAPITAL MARKETS/EXECUTI		50,000.00	6.777	500.00	339,325.00	
PUR 51579	4/23/10 4/28/10	41987910 423746	HAWAIIAN HOLDINGS INC BMO CAPITAL MARKETS/EXECUTI		50,000.00	7.060 =====	500.00	353,515.00	
3 INTRA-DAY TRANSACTIONS SUBTOTAL:					150,000.00	6.828	1,500.00	1,025,710.00	
PUR 51579	4/26/10 4/29/10	41987910 423750	HAWAIIAN HOLDINGS INC BLAYLOCK ROBERT VAN LLC		50,000.00	6.936	500.00	347,300.00	
PUR 51579	4/26/10 4/29/10	41987910 423750	HAWAIIAN HOLDINGS INC WILLIAMS CAPITAL GROUP		50,000.00	7.050	500.00	353,020.00	
PUR 51579	4/27/10 4/30/10	41987910 423754	HAWAIIAN HOLDINGS INC MERIDIAN EQUITY PARTNERS		50,000.00	7.005	500.00	350,755.00	
PUR 46749	4/15/10 4/20/10	42823610 423717	HEWLETT-PACKARD CO BARCLAYS CAPITAL (DOMESTIC)		60,000.00	54.264	2,400.00	3,258,216.00	
PUR 46749	4/16/10 4/21/10	42823610 423722	HEWLETT-PACKARD CO WELLS FARGO SECURITIES		100,000.00	54.300	4,000.00	5,433,970.00	
PUR 46749	4/19/10 4/22/10	42823610 423727	HEWLETT-PACKARD CO MORGAN STANLEY		100,000.00	53.579	4,000.00	5,361,940.00	
PUR 39932	4/20/10 4/23/10	45920010 423732	INTL BUSINESS MACHINES CORP COWEN AND CO., LLC		20,000.00	129.77	800.00	2,596,292.00	
PUR 50666	4/07/10 4/12/10	46612K10 423694	JDA SOFTWARE UBS WARBURG LLC		15,000.00	27.708	450.00	416,076.00	

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PUR 50666	4/08/10 4/13/10	46612K10 423695	JDA SOFTWARE CREDIT SUISSE SEC (AES)		15,000.00	27.317	150.00	409,900.50	
PUR 50666	4/09/10 4/14/10	46612K10 423699	JDA SOFTWARE JEFFERIES & COMPANY		20,000.00	27.454	600.00	549,676.00	
PUR 50666	4/12/10 4/15/10	46612K10 423703	JDA SOFTWARE JEFFERIES & COMPANY		10,000.00	27.660	300.00	276,897.00	
PUR 50666	4/13/10 4/16/10	46612K10 423707	JDA SOFTWARE JANNEY MONTGOMERY SCOTT		10,000.00	27.758	300.00	277,877.00	
PUR 50666	4/16/10 4/21/10	46612K10 423722	JDA SOFTWARE CREDIT SUISSE SEC (USA) LLC		10,000.00	28.351	300.00	283,807.00	
PUR 50666	4/19/10 4/22/10	46612K10 423727	JDA SOFTWARE JANNEY MONTGOMERY SCOTT		10,000.00	28.011	300.00	280,406.00	
PUR 50666	4/19/10 4/22/10	46612K10 423727	JDA SOFTWARE JANNEY MONTGOMERY SCOTT		10,000.00	28.514 =====	300.00	285,442.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	28.262	600.00	565,848.00	
PUR 50782	4/09/10 4/14/10	55254110 423699	M & F WORLDWIDE CORP LAZARD CAPITAL MARKETS		10,000.00	30.534	400.00	305,741.00	
PUR 51411	4/07/10 4/12/10	57620610 423694	MASSEY ENERGY BARCLAYS CAPITAL (DOMESTIC)		200,000.00	45.078	8,000.00	9,023,500.00	
PUR 49254	4/21/10 4/26/10	58933Y10 423736	MERCK & CO. INC. CITIGROUP/CITIBANK DOMESTIC		26,400.00	34.846	1,056.00	920,979.84	
PUR 49254	4/21/10 4/26/10	58933Y10 423736	MERCK & CO. INC. SANFORD BERNSTEIN & CO.		73,600.00	34.759	2,944.00	2,561,206.40	

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PUR 47656	4/16/10 4/21/10	61744644 423722	MORGAN STANLEY UBS WARBURG LLC		200,000.00	29.482	8,000.00	5,904,380.00	
PUR 47656	4/20/10 4/23/10	61744644 423732	MORGAN STANLEY CITIGROUP/CITIBANK DOMESTIC		100,000.00	30.133	4,000.00	3,017,320.00	
PUR 48351	4/22/10 4/27/10	61945A10 423741	MOSIAC CO CITIGROUP/CITIBANK DOMESTIC		20,000.00	52.420	800.00	1,049,190.00	
PUR 48351	4/26/10 4/29/10	61945A10 423750	MOSIAC CO WILLIAMS CAPITAL GROUP		20,000.00	52.270	200.00	1,045,596.00	
PUR 46578	4/23/10 4/28/10	62886E10 423746	NCR CORP BLAYLOCK ROBERT VAN LLC		50,000.00	14.460	500.00	723,480.00	
PUR 46578	4/23/10 4/28/10	62886E10 423746	NCR CORP BMO CAPITAL MARKETS/EXECUTI		50,000.00	14.522	500.00	726,605.00	
PUR 46578	4/26/10 4/29/10	62886E10 423750	NCR CORP BLAYLOCK ROBERT VAN LLC		50,000.00	14.403	500.00	720,665.00	
PUR 46578	4/27/10 4/30/10	62886E10 423754	NCR CORP MERIDIAN EQUITY PARTNERS		50,000.00	14.041	500.00	702,545.00	
PUR 43551	3/29/10 4/01/10	62937750 423667	NRG ENERGY INC. WILLIAMS CAPITAL GROUP		20,000.00	20.510	200.00	410,404.00	
PUR 43551	4/01/10 4/07/10	62937750 423681	NRG ENERGY INC. CRAIG-HALLUM CAPITAL GRP LL		20,000.00	21.477	800.00	430,330.00	
PUR 43551	4/07/10 4/12/10	62937750 423694	NRG ENERGY INC. OPPENHEIMER & CO., INC		20,000.00	21.572	800.00	432,248.00	
PUR	4/09/10	62937750	NRG ENERGY INC.						

43551	4/14/10	423699	LAZARD CAPITAL MARKETS	20,000.00	21.463	800.00	430,060.00
PUR	4/09/10	62944T10	NVR INC				
48032	4/14/10	423699	DEUTSCHE BANK AG (DOMESTIC)	2,000.00	712.35	80.00	1,424,794.20

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PUR	4/12/10	62944T10	NVR INC						
48032	4/15/10	423703	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	718.79	80.00	1,437,663.00	
PUR	4/27/10	62944T10	NVR INC						
48032	4/30/10	423754	BMO CAPITAL MARKETS/EXECUTI		2,000.00	708.97	20.00	1,417,967.00	
PUR	3/31/10	67000610	NOVELL INC						
39956	4/06/10	423675	MERRIMAN/OTC		100,000.00	5.888	1,000.00	589,810.00	
PUR	4/09/10	67000610	NOVELL INC						
39956	4/14/10	423699	UBS WARBURG LLC		200,000.00	5.866	6,000.00	1,179,120.00	
PUR	4/12/10	67000610	NOVELL INC						
39956	4/15/10	423703	UBS WARBURG LLC		100,000.00	5.835	3,000.00	586,530.00	
PUR	4/14/10	67000610	NOVELL INC						
39956	4/19/10	423712	JEFFERIES & COMPANY		100,000.00	5.856	3,000.00	588,560.00	
PUR	4/20/10	67000610	NOVELL INC						
39956	4/23/10	423732	JANNEY MONTGOMERY SCOTT		100,000.00	5.768	3,000.00	579,790.00	
PUR	4/20/10	67000610	NOVELL INC						
39956	4/23/10	423732	JEFFERIES & COMPANY		50,000.00	5.760	1,500.00	289,505.00	
PUR	4/22/10	67000610	NOVELL INC						
39956	4/27/10	423741	CREDIT SUISSE SEC (AES)		45,800.00	5.796	458.00	265,891.90	
PUR	4/22/10	67000610	NOVELL INC						
39956	4/27/10	423741	CREDIT SUISSE SEC (USA) LLC		104,200.00	5.781	3,126.00	605,547.88	
PUR	4/26/10	67000610	NOVELL INC						
39956	4/29/10	423750	MERRIMAN/OTC		100,000.00	5.832	1,000.00	584,190.00	
PUR	4/13/10	67066610	NVIDIA CORP						
48850	4/16/10	423707	JANNEY MONTGOMERY SCOTT		100,000.00	17.547	3,000.00	1,757,690.00	
PUR	4/01/10	67069D10	NUTRISYSTEM INC						
51346	4/07/10	423681	JANNEY MONTGOMERY SCOTT		50,000.00	17.372	1,500.00	870,085.00	

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PUR	4/07/10	67069D10	NUTRISYSTEM INC						
51346	4/12/10	423694	JANNEY MONTGOMERY SCOTT		22,800.00	17.600	684.00	401,964.00	
PUR	4/08/10	70959W10	PENSKE AUTO GROUP						
51426	4/13/10	423695	DEUTSCHE BANK AG (DOMESTIC)		100,000.00	15.136	3,000.00	1,516,620.00	
PUR	4/08/10	70959W10	PENSKE AUTO GROUP						
51426	4/13/10	423695	DEUTSCHE BANK AG (DOMESTIC)		100,000.00	15.327	3,000.00	1,535,710.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	15.232	6,000.00	3,052,330.00	
PUR	4/09/10	70959W10	PENSKE AUTO GROUP						
51426	4/14/10	423699	CITIGROUP/CITIBANK DOMESTIC		115,000.00	14.962	4,600.00	1,725,207.00	
PUR	4/09/10	70959W10	PENSKE AUTO GROUP						
51426	4/14/10	423699	DEUTSCHE BANK AG (DOMESTIC)		37,400.00	15.041	1,496.00	564,033.14	
PUR	4/09/10	70959W10	PENSKE AUTO GROUP						
51426	4/14/10	423699	KEEFE BRUYETTE & WOODS INC.		162,600.00	15.002	6,504.00	2,445,764.16	
PUR	4/12/10	70959W10	PENSKE AUTO GROUP						
51426	4/15/10	423703	CITIGROUP/CITIBANK DOMESTIC		85,000.00	15.157	3,400.00	1,291,728.00	
PUR	4/13/10	70959W10	PENSKE AUTO GROUP						

51426	4/16/10	423707	STIFEL NICOLAUS	100,000.00	15.293	4,000.00	1,533,270.00
PUR	4/20/10	70959W10	PENSKE AUTO GROUP				
51426	4/23/10	423732	JP MORGAN	100,000.00	15.328	4,000.00	1,536,780.00
PUR	4/01/10	71708110	PFIZER INC				
48435	4/07/10	423681	BARCLAYS CAPITAL (DOMESTIC)	100,000.00	17.064	4,000.00	1,710,390.00
PUR	4/15/10	71708110	PFIZER INC				
48435	4/20/10	423717	BARCLAYS CAPITAL (DOMESTIC)	200,000.00	17.017	8,000.00	3,411,400.00

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PUR	4/16/10	71817210	PHILIP MORRIS INTERNATIONAL						
40653	4/21/10	423722	UBS WARBURG LLC		50,000.00	50.747	2,000.00	2,539,370.00	
PUR	3/31/10	74164M10	PRIMERICA INC						
51334	4/07/10	423679	CASTLE OAK SECURITIES		1,000.00	15.000		15,000.00	
PUR	3/31/10	74164M10	PRIMERICA INC						
51334	4/07/10	423679	CASTLE OAK SECURITIES		5,000.00	15.000		75,000.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					6,000.00	15.000		90,000.00	

PUR	3/31/10	74164M10	PRIMERICA INC						
51334	4/07/10	423679	CITIGROUP GBL MKT(FMLY SALO		13,000.00	15.000		195,000.00	
PUR	4/09/10	74164M10	PRIMERICA INC						
51334	4/14/10	423699	LAZARD CAPITAL MARKETS		81,000.00	22.373	3,240.00	1,815,428.70	
PUR	4/16/10	74164M10	PRIMERICA INC						
51334	4/21/10	423722	OPPENHEIMER & CO., INC		16,100.00	22.961	483.00	370,148.66	
PUR	4/16/10	74164M10	PRIMERICA INC						
51334	4/21/10	423722	SOLEIL SECURITIES CORP.		83,900.00	23.132	3,356.00	1,944,097.24	
PUR	4/01/10	74752510	QUALCOMM						
50937	4/07/10	423681	CREDIT SUISSE SEC (AES)		20,000.00	42.254	200.00	845,272.00	
PUR	4/09/10	74752510	QUALCOMM						
50937	4/14/10	423699	JEFFERIES & COMPANY		40,000.00	41.941	1,200.00	1,678,832.00	
PUR	4/22/10	74752510	QUALCOMM						
50937	4/27/10	423741	CREDIT SUISSE SEC (AES)		40,000.00	39.946	400.00	1,598,232.00	
PUR	4/26/10	74752510	QUALCOMM						
50937	4/29/10	423750	LABRANCHE/OTC		5,000.00	38.407	50.00	192,086.50	

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PUR	4/26/10	74752510	QUALCOMM						
50937	4/29/10	423750	PULSE (BLOCK CROSS)		15,000.00	38.475	150.00	577,275.00	
PUR	3/29/10	75043810	RADIOSHACK CORP						
51293	4/01/10	423667	ICAP CORPORATES LLC		100,000.00	22.946	1,000.00	2,295,550.00	
PUR	3/30/10	75043810	RADIOSHACK CORP						
51293	4/05/10	423671	ICAP CORPORATES LLC		100,000.00	22.737	1,000.00	2,274,690.00	
PUR	3/31/10	75043810	RADIOSHACK CORP						
51293	4/06/10	423675	GRISWOLD COMPANY		100,000.00	22.549	1,000.00	2,255,920.00	
PUR	4/01/10	75043810	RADIOSHACK CORP						
51293	4/07/10	423681	BARCLAYS CAPITAL (DOMESTIC)		100,000.00	22.571	4,000.00	2,261,130.00	
PUR	4/05/10	75043810	RADIOSHACK CORP						
51293	4/08/10	423686	KEEFE BRUYETTE & WOODS INC.		50,000.00	22.553	2,000.00	1,129,670.00	
PUR	4/06/10	75043810	RADIOSHACK CORP						
51293	4/09/10	423690	LEERINK SWANN LLC		50,000.00	22.521	2,000.00	1,128,030.00	
PUR	4/07/10	75043810	RADIOSHACK CORP						

51293	4/12/10	423694	OPPENHEIMER & CO., INC	50,000.00	22.695	2,000.00	1,136,730.00
PUR	4/09/10	75043810	RADIOSHACK CORP				
51293	4/14/10	423699	CITIGROUP/CITIBANK DOMESTIC	100,000.00	23.469	4,000.00	2,350,880.00
PUR	4/09/10	75043810	RADIOSHACK CORP				
51293	4/14/10	423699	CL KING (RESEARCH)	91,000.00	23.091	3,640.00	2,104,957.40
PUR	4/09/10	75043810	RADIOSHACK CORP				
51293	4/14/10	423699	DEUTSCHE BANK AG (DOMESTIC)	9,000.00	23.350	360.00	210,510.00
PUR	4/12/10	75043810	RADIOSHACK CORP				
51293	4/15/10	423703	PACIFIC CREST SECURITIES	100,000.00	23.363	4,000.00	2,340,260.00
PUR	4/13/10	75043810	RADIOSHACK CORP				
51293	4/16/10	423707	STIFEL NICOLAUS	100,000.00	23.446	4,000.00	2,348,580.00

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PUR 51293	4/14/10 4/19/10	75043810 423712	RADIOSHACK CORP MORGAN KEEGAN		100,000.00	23.513	4,000.00	2,355,300.00	
PUR 51293	4/16/10 4/21/10	75043810 423722	RADIOSHACK CORP WELLS FARGO SECURITIES		100,000.00	23.611	4,000.00	2,365,080.00	
PUR 47838	4/07/10 4/12/10	75102810 423694	RALCORP HOLDINGS INC OPPENHEIMER & CO., INC		10,000.00	66.793	400.00	668,329.00	
PUR 47838	4/09/10 4/14/10	75102810 423699	RALCORP HOLDINGS INC LAZARD CAPITAL MARKETS		10,000.00	66.162	400.00	662,021.00	
PUR 41584	4/16/10 4/21/10	75876610 423722	REGAL ENTERTAINMENT GROUP-A SOLEIL SECURITIES CORP.		50,000.00	17.754	2,000.00	889,695.00	
PUR 50826	4/20/10 4/23/10	78486010 423732	SVB FINANCIAL GROUP CREDIT SUISSE SEC (USA) LLC		10,000.00	48.667	300.00	486,969.00	
PUR 50708	3/31/10 4/06/10	80854110 423675	SCHWEITZER MAUD ELECTRONIC BROKERAGE SYSTEM		20,000.00	47.593	100.00	951,968.00	
PUR 50708	4/01/10 4/07/10	80854110 423681	SCHWEITZER MAUD CRAIG-HALLUM CAPITAL GRP LL		20,000.00	48.094	800.00	962,674.00	
PUR 48842	4/12/10 4/15/10	82028010 423703	SHAW GROUP INC (THE) JEFFERIES & COMPANY		10,000.00	35.349	300.00	353,790.00	
PUR 51513	4/14/10 4/19/10	85747710 423712	STATE STREET CORP RAYMOND JAMES & ASSOCIATES,		300,000.00	47.705	12,000.00	14,323,530.00	
PUR 51513	4/15/10 4/20/10	85747710 423717	STATE STREET CORP SANFORD BERNSTEIN & CO.		300,000.00	48.020	12,000.00	14,418,120.00	
PUR 51513	4/19/10 4/22/10	85747710 423727	STATE STREET CORP MORGAN STANLEY		50,000.00	47.053	2,000.00	2,354,625.00	
PUR 51513	4/20/10 4/23/10	85747710 423732	STATE STREET CORP COWEN AND CO., LLC		50,000.00	44.998	2,000.00	2,251,920.00	

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PUR 43421	4/07/10 4/12/10	85811910 423694	STEEL DYNAMICS INC UBS WARBURG LLC		200,000.00	18.577	6,000.00	3,721,340.00	
PUR 51407	4/07/10 4/12/10	86459610 423694	SUCCESSFACTORS INC CREDIT SUISSE SEC (AES)		50,000.00	20.159	500.00	1,008,435.00	
PUR 51407	4/07/10 4/12/10	86459610 423694	SUCCESSFACTORS INC JANNEY MONTGOMERY SCOTT		25,000.00	19.871	250.00	497,027.50	
PUR 51407	4/08/10 4/13/10	86459610 423695	SUCCESSFACTORS INC CREDIT SUISSE SEC (AES)		25,000.00	19.711	250.00	493,022.50	
PUR 51407	4/08/10 4/13/10	86459610 423695	SUCCESSFACTORS INC UBS WARBURG LLC		25,000.00	19.787	750.00	495,412.50	

PUR 51407	4/09/10 4/14/10	86459610 423699	SUCCESSFACTORS INC JEFFERIES & COMPANY	75,000.00	20.206	2,250.00	1,517,685.00
PUR 51407	4/12/10 4/15/10	86459610 423703	SUCCESSFACTORS INC JEFFERIES & COMPANY	50,000.00	20.650	1,500.00	1,033,995.00
PUR 51407	4/13/10 4/16/10	86459610 423707	SUCCESSFACTORS INC JANNEY MONTGOMERY SCOTT	50,000.00	21.214	1,500.00	1,062,220.00
PUR 51407	4/16/10 4/21/10	86459610 423722	SUCCESSFACTORS INC CREDIT SUISSE SEC (AES)	10,000.00	20.975	100.00	209,848.00
PUR 51407	4/16/10 4/21/10	86459610 423722	SUCCESSFACTORS INC JANNEY MONTGOMERY SCOTT	10,000.00	21.074	300.00	211,041.00
PUR 51407	4/19/10 4/22/10	86459610 423727	SUCCESSFACTORS INC JANNEY MONTGOMERY SCOTT	50,000.00	20.225	1,500.00	1,012,760.00
PUR 51407	4/20/10 4/23/10	86459610 423732	SUCCESSFACTORS INC JANNEY MONTGOMERY SCOTT	10,000.00	21.436	300.00	214,664.00
PUR 48728	4/09/10 4/14/10	87150310 423699	SYMANTEC CORP UBS WARBURG LLC	100,000.00	16.762	3,000.00	1,679,240.00

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PUR 51498	4/13/10 4/16/10	90254980 423707	UAL CORP UBS WARBURG LLC		400,000.00	21.757	12,000.00	8,714,600.00	
PUR 51597	4/19/10 4/22/10	90341W10 423727	US AIRWAYS GROUP INC MORGAN STANLEY		500,000.00	6.998	20,000.00	3,519,050.00	
PUR 51597	4/19/10 4/22/10	90341W10 423727	US AIRWAYS GROUP INC SANFORD BERNSTEIN & CO.		500,000.00	6.996	20,000.00	3,518,100.00	
PUR 51597	4/20/10 4/23/10	90341W10 423732	US AIRWAYS GROUP INC GOLDMAN SACHS & COMPANY		200,000.00	7.075	8,000.00	1,423,080.00	
PUR 51597	4/20/10 4/23/10	90341W10 423732	US AIRWAYS GROUP INC SANFORD BERNSTEIN & CO.		500,000.00	6.996	20,000.00	3,517,800.00	
PUR 51597	4/21/10 4/26/10	90341W10 423736	US AIRWAYS GROUP INC GOLDMAN SACHS & COMPANY		300,000.00	7.012	12,000.00	2,115,600.00	
PUR 51597	4/21/10 4/26/10	90341W10 423736	US AIRWAYS GROUP INC SANFORD BERNSTEIN & CO.		500,000.00	6.676	20,000.00	3,358,000.00	
PUR 51597	4/22/10 4/27/10	90341W10 423741	US AIRWAYS GROUP INC CITIGROUP/CITIBANK DOMESTIC		500,000.00	6.514	20,000.00	3,277,150.00	
PUR 51597	4/22/10 4/27/10	90341W10 423741	US AIRWAYS GROUP INC GRISWOLD COMPANY		200,000.00	6.503	2,000.00	1,302,500.00	
PUR 51597	4/26/10 4/29/10	90341W10 423750	US AIRWAYS GROUP INC PRINCETON SECURITIES GROUP		200,000.00	6.504	2,000.00	1,302,840.00	
PUR 51598	4/19/10 4/22/10	91131210 423727	UNITED PARCEL SERVICE-CL B JP MORGAN		100,000.00	68.247	4,000.00	6,828,670.00	
PUR 51598	4/20/10 4/23/10	91131210 423732	UNITED PARCEL SERVICE-CL B CITIGROUP/CITIBANK DOMESTIC		100,000.00	68.023	4,000.00	6,806,250.00	
PUR 51598	4/21/10 4/26/10	91131210 423736	UNITED PARCEL SERVICE-CL B DEUTSCHE BANK AG (DOMESTIC)		100,000.00	68.501	4,000.00	6,854,100.00	

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PUR 51598	4/23/10 4/28/10	91131210 423746	UNITED PARCEL SERVICE-CL B BLAYLOCK ROBERT VAN LLC		30,000.00	68.607	300.00	2,058,513.00	
PUR 51598	4/23/10 4/28/10	91131210 423746	UNITED PARCEL SERVICE-CL B WILLIAMS CAPITAL GROUP		70,000.00	68.444	700.00	4,791,773.00	
PUR 51598	4/26/10 4/29/10	91131210 423750	UNITED PARCEL SERVICE-CL B PRINCETON SECURITIES GROUP		50,000.00	69.232	500.00	3,462,090.00	

PUR 51598	4/27/10 4/30/10	91131210 423754	UNITED PARCEL SERVICE-CL B MERIDIAN EQUITY PARTNERS	50,000.00	67.813	500.00	3,391,140.00
PUR 51612	4/20/10 4/23/10	91324P10 423732	UNITEDHEALTH GROUP INC DEUTSCHE BANK AG (DOMESTIC)	200,000.00	30.875	8,000.00	6,182,980.00
PUR 51612	4/21/10 4/26/10	91324P10 423736	UNITEDHEALTH GROUP INC JP MORGAN	100,000.00	30.899	4,000.00	3,093,910.00
PUR 51612	4/26/10 4/29/10	91324P10 423750	UNITEDHEALTH GROUP INC GRISWOLD COMPANY	100,000.00	29.844	1,000.00	2,985,420.00
PUR 42815	4/12/10 4/15/10	91886610 423703	VALASSIS COMMUNICATIONS INC PACIFIC CREST SECURITIES	20,000.00	28.850	800.00	577,808.00
PUR 51481	4/12/10 4/15/10	92343V10 423703	VERIZON COMMUNICATIONS INC RAYMOND JAMES & ASSOCIATES,	400,000.00	29.960	16,000.00	11,999,920.00
PUR 51481	4/13/10 4/16/10	92343V10 423707	VERIZON COMMUNICATIONS INC SOLEIL SECURITIES CORP.	100,000.00	29.964	4,000.00	3,000,360.00
PUR 51481	4/26/10 4/29/10	92343V10 423750	VERIZON COMMUNICATIONS INC ICAP CORPORATES LLC	100,000.00	28.970	1,000.00	2,897,950.00
PUR 51481	4/26/10 4/29/10	92343V10 423750	VERIZON COMMUNICATIONS INC MERIDIAN EQUITY PARTNERS	100,000.00	28.932	1,000.00	2,894,160.00
PUR 39992	4/15/10 4/20/10	93114210 423717	WAL-MART STORES, INC. BARCLAYS CAPITAL (DOMESTIC)	100,000.00	54.171	4,000.00	5,421,090.00

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PUR 46541	4/12/10 4/15/10	94974610 423703	WELLS FARGO & CO GOLDMAN SACHS & COMPANY		100,000.00	32.470	4,000.00	3,251,020.00	
PUR 46541	4/16/10 4/21/10	94974610 423722	WELLS FARGO & CO UBS WARBURG LLC		100,000.00	32.648	4,000.00	3,268,840.00	
SUBTOTAL STOCK PURCHASES:					23,071,431.00		763,383.43	553,382,305.24	
TOTAL FUND PURCHASES:					23,071,431.00		763,383.43	553,382,305.24	
SALES OF STOCK AND OTHER EQUITIES									

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SALE 47765	4/06/10 4/09/10	03042010 423691	AMERICAN WATER WORKS CO INC MORGAN KEEGAN	20,000.00	22.111	7.48 800.00	441,406.52	38,995.66
SALE 47765	4/09/10 4/14/10	03042010 423700	AMERICAN WATER WORKS CO INC WELLS FARGO SECURITIES	20,000.00	21.324	7.21 800.00	425,678.79	23,267.93
SALE 47765	4/22/10 4/27/10	03042010 423742	AMERICAN WATER WORKS CO INC WILLIAMS CAPITAL GROUP	20,000.00	21.514	7.28 200.00	430,078.72	27,667.86
SALE 42114	4/19/10 4/22/10	03251510 423728	ANADIGICS INC JANNEY MONTGOMERY SCOTT	50,000.00	5.013	4.24 1,500.00	249,120.76	85,204.79
SALE 50618	4/22/10 4/27/10	03265410 423742	ANALOG DEVICES WILLIAMS CAPITAL GROUP	20,000.00	29.687	10.04 200.00	593,531.96	48,153.33
SALE 39881	4/01/10 4/07/10	03783310 423682	APPLE INC JANNEY MONTGOMERY SCOTT	10,000.00	234.47	39.63 300.00	2,344,442.37	1,051,449.42
SALE 50701	4/22/10 4/27/10	04289110 423742	ART TECHNOLOGY GROUP INC CREDIT SUISSE SEC (USA) LLC	50,000.00	4.505	3.81 1,500.00	223,741.19	43,178.09
SALE 40527 28,018.14	3/29/10 4/01/10	04622410 423668	ASTEC INDUSTRIES INC. ITG (CHANNEL)	5,000.00	30.195	2.56 50.00	150,920.44	-
SALE 40527	3/29/10 4/01/10	04622410 423668	ASTEC INDUSTRIES INC. LABRANCHE/OTC	15,000.00	30.240	7.67 150.00	453,434.83	-83,380.92
SALE 40527	3/30/10 4/05/10	04622410 423672	ASTEC INDUSTRIES INC. LABRANCHE/OTC	20,000.00	29.973	10.13 200.00	599,257.87	-116,496.46
SALE 40527	3/31/10 4/06/10	04622410 423676	ASTEC INDUSTRIES INC. LABRANCHE/OTC	10,000.00	29.413	4.97 100.00	294,025.03	-63,852.14
SALE 40527	4/13/10 4/16/10	04622410 423708	ASTEC INDUSTRIES INC. JANNEY MONTGOMERY SCOTT	20,000.00	31.160	10.54 600.00	622,589.46	-93,164.87
SALE 40527	4/14/10 4/19/10	04622410 423713	ASTEC INDUSTRIES INC. JEFFERIES & COMPANY	10,000.00	32.545	5.51 300.00	325,148.49	-32,728.68

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SALE 40527	4/20/10 4/23/10	04622410 423733	ASTEC INDUSTRIES INC. CREDIT SUISSE SEC (USA) LLC		20,000.00	35.004	11.84 600.00	699,464.16	-16,290.17
SALE 40527	4/21/10 4/26/10	04622410 423737	ASTEC INDUSTRIES INC. CITIGROUP/CITIBANK DOMESTIC		20,000.00	34.648	11.72 600.00	692,344.28	-23,410.05
SALE 40527	4/22/10 4/27/10	04622410 423742	ASTEC INDUSTRIES INC. CREDIT SUISSE SEC (AES)		20,000.00	34.651	11.72 200.00	692,816.28	-22,938.05
SALE 48472	3/30/10 4/05/10	04743P10 423672	ATHEROS COMMUNICATIONS IN LABRANCHE/OTC		20,000.00	38.149	12.89 200.00	762,771.11	217,361.89
SALE 48472	4/01/10 4/07/10	04743P10 423682	ATHEROS COMMUNICATIONS IN CREDIT SUISSE SEC (AES)		20,000.00	38.578	13.04 200.00	771,350.96	225,941.74
SALE 48472	4/05/10 4/08/10	04743P10 423687	ATHEROS COMMUNICATIONS IN JANNEY MONTGOMERY SCOTT		20,000.00	39.312	13.29 600.00	785,616.71	240,207.49
SALE 48472	4/08/10 4/13/10	04743P10 423696	ATHEROS COMMUNICATIONS IN UBS WARBURG LLC		20,000.00	38.957	13.17 600.00	778,520.83	233,111.61
SALE 48472	4/20/10 4/23/10	04743P10 423733	ATHEROS COMMUNICATIONS IN CREDIT SUISSE SEC (USA) LLC		20,000.00	42.930	14.52 600.00	857,977.48	312,568.26
SALE 48472	4/20/10 4/23/10	04743P10 423733	ATHEROS COMMUNICATIONS IN JANNEY MONTGOMERY SCOTT		20,000.00	42.700	14.44 600.00	853,391.56	307,982.34
SALE 43167	4/22/10 4/27/10	04951310 423742	ATMEL CORP. CREDIT SUISSE SEC (USA) LLC		38,300.00	5.490	3.56 1,149.00	209,118.27	64,279.62
SALE 43167	4/22/10 4/27/10	04951310 423742	ATMEL CORP. JANNEY MONTGOMERY SCOTT		61,700.00	5.604	5.85 1,851.00	343,903.78	110,573.63
SALE 48324	3/30/10 4/05/10	08442310 423672	W R BERKLEY CORP WILLIAMS CAPITAL GROUP		50,000.00	26.123	22.08 500.00	1,305,627.92	33,410.39
SALE 51218	4/21/10 4/26/10	09702310 423737	BOEING COMPANY DEUTSCHE BANK AG (DOMESTIC)		50,000.00	74.095	62.61 2,000.00	3,702,667.39	74,837.39

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SALE 51218	4/22/10 4/27/10	09702310 423742	BOEING COMPANY WILLIAMS CAPITAL GROUP		50,000.00	75.461	63.77 500.00	3,772,506.23	144,676.23	
SALE 51218	4/26/10 4/29/10	09702310 423751	BOEING COMPANY MERIDIAN EQUITY PARTNERS		50,000.00	75.000	63.38 500.00	3,749,416.62	121,586.62	
SALE 51130 19,336.96	4/15/10 4/20/10	10113710 423718	BOSTON SCIENTIFIC CORP JP MORGAN		100,000.00	7.120	12.04 4,000.00	707,987.96		
SALE 51130	4/16/10 4/21/10	10113710 423723	BOSTON SCIENTIFIC CORP OPPENHEIMER & CO., INC		500,000.00	7.431	62.79 20,000.00	3,695,187.21	251,932.21	
SALE 51130	4/19/10 4/22/10	10113710 423728	BOSTON SCIENTIFIC CORP DEUTSCHE BANK AG (DOMESTIC)		112,100.00	7.390	14.00 4,484.00	823,909.79	51,932.02	
SALE 51130	4/19/10 4/22/10	10113710 423728	BOSTON SCIENTIFIC CORP RAYMOND JAMES & ASSOCIATES,		287,900.00	7.356	35.80 11,516.00	2,106,355.76	123,729.53	
SALE 50868	4/15/10 4/20/10	11162130 423718	BROCADE COMMUNICATIONS SY UBS WARBURG LLC		200,000.00	6.549	22.14 6,000.00	1,303,737.86	166,284.53	
SALE 50868	4/16/10 4/21/10	11162130 423723	BROCADE COMMUNICATIONS SY UBS WARBURG LLC		200,000.00	6.418	21.70 6,000.00	1,277,518.30	140,064.97	
SALE 50868	4/19/10 4/22/10	11162130 423728	BROCADE COMMUNICATIONS SY JANNEY MONTGOMERY SCOTT		4,600.00	6.284	.49 138.00	28,769.29	2,607.86	
SALE 50868	4/19/10 4/22/10	11162130 423728	BROCADE COMMUNICATIONS SY JEFFERIES & COMPANY		88,100.00	6.293	9.37 2,643.00	551,725.69	50,677.50	
SALE 50868 54,811.85	4/19/10 4/22/10	11162130 423728	BROCADE COMMUNICATIONS SY UBS WARBURG LLC		107,300.00	6.228	11.30 3,219.00	665,055.56		
SALE 48866	3/29/10 4/01/10	11844010 423668	THE BUCKLE INC WILLIAMS CAPITAL GROUP		30,000.00	36.428	18.47 300.00	1,092,533.53	164,615.04	
SALE 48866	3/30/10 4/05/10	11844010 423672	THE BUCKLE INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	36.934	12.49 200.00	738,473.51	119,861.19	

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SALE 48866	3/31/10 4/06/10	11844010 423676	THE BUCKLE INC WILLIAMS CAPITAL GROUP		20,000.00	36.744	12.42 200.00	734,667.58	116,055.26	
SALE 48866	4/01/10 4/07/10	11844010 423682	THE BUCKLE INC JP MORGAN		20,000.00	36.760	12.43 800.00	734,377.57	115,765.25	
SALE 48866	4/08/10 4/13/10	11844010 423696	THE BUCKLE INC LANGEN MCALENNEY		120,000.00	37.935	76.94 4,800.00	4,547,311.06	835,637.11	
SALE 48866	4/09/10 4/14/10	11844010 423700	THE BUCKLE INC WELLS FARGO SECURITIES		120,000.00	37.809	76.68 4,800.00	4,532,239.32	820,565.37	
SALE 46083	4/14/10 4/19/10	12526910 423713	CF INDUSTRIES HOLDINGS INC CRAIG-HALLUM CAPITAL GRP LL		50,000.00	88.731	74.98 2,000.00	4,434,475.02	124,335.93	
SALE 46083	4/16/10 4/21/10	12526910 423723	CF INDUSTRIES HOLDINGS INC RAYMOND JAMES & ASSOCIATES,		20,000.00	89.831	30.37 800.00	1,795,781.63	71,725.99	
SALE 50906	4/16/10 4/21/10	12640810 423723	CSX CORP RAYMOND JAMES & ASSOCIATES,		20,000.00	54.324	18.37 800.00	1,085,659.63	129,524.38	
SALE 49563	4/16/10 4/21/10	12665010 423723	CVS CORP RAYMOND JAMES & ASSOCIATES,		50,000.00	37.225	31.46 2,000.00	1,859,203.54	337,566.63	
SALE 49978	4/01/10 4/07/10	12673P10 423682	CA INC JP MORGAN		20,000.00	23.223	7.85 800.00	463,650.15	5,964.26	
SALE 49978	4/07/10 4/12/10	12673P10 423695	CA INC WELLS FARGO SECURITIES		780,000.00	22.814	300.74 31,200.00	17,763,341.26	-86,408.58	
SALE 46471	3/31/10 4/06/10	12960310 423676	CALGON CARBON CORP BLAYLOCK ROBERT VAN LLC		50,000.00	17.208	14.55 500.00	859,870.45	184,609.83	
SALE 46471	4/01/10 4/07/10	12960310 423682	CALGON CARBON CORP JP MORGAN		50,000.00	16.994	14.36 2,000.00	847,660.64	172,400.02	
SALE 46471	4/05/10 4/08/10	12960310 423687	CALGON CARBON CORP KEYBANC CAPITAL MKTS INC		50,000.00	17.195	14.53 2,000.00	857,730.47	182,469.85	

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SALE 46471	4/06/10 4/09/10	12960310 423691	CALGON CARBON CORP MORGAN KEEGAN		50,000.00	17.601	14.88 2,000.00	878,050.12	202,789.50
SALE 46471	4/14/10 4/19/10	12960310 423713	CALGON CARBON CORP BUCKINGHAM RESEARCH GROUP I		100,000.00	18.134	30.65 4,000.00	1,809,339.35	458,818.10
SALE 46471	4/15/10 4/20/10	12960310 423718	CALGON CARBON CORP JP MORGAN		100,000.00	17.767	30.03 4,000.00	1,772,659.97	422,138.72
SALE 46471	4/19/10 4/22/10	12960310 423728	CALGON CARBON CORP WELLS FARGO SECURITIES		100,000.00	16.692	28.21 4,000.00	1,665,191.79	314,670.54
SALE 43629	4/09/10 4/14/10	13442910 423700	CAMPBELL SOUP CO. WELLS FARGO SECURITIES		40,000.00	35.257	23.84 1,600.00	1,408,648.16	72,522.16
SALE 43629	4/16/10 4/21/10	13442910 423723	CAMPBELL SOUP CO. STIFEL NICOLAUS		50,000.00	35.793	30.25 2,000.00	1,787,624.75	117,467.25
SALE 50473	4/01/10 4/07/10	17243V10 423682	CINEMARK HOLDINGS FRIEDMAN BILLINGS RAMSEY		20,000.00	18.364	6.21 800.00	366,481.79	73,784.06
SALE 50473	4/09/10 4/14/10	17243V10 423700	CINEMARK HOLDINGS SIDOTI & CO		20,000.00	18.378	6.22 800.00	366,759.78	74,062.05
SALE 50473	4/14/10 4/19/10	17243V10 423713	CINEMARK HOLDINGS BUCKINGHAM RESEARCH GROUP I		20,000.00	18.770	6.35 800.00	374,593.65	81,895.92
SALE 50473	4/16/10 4/21/10	17243V10 423723	CINEMARK HOLDINGS STIFEL NICOLAUS		20,000.00	18.843	6.37 800.00	376,043.63	83,345.90
SALE 50473	4/19/10 4/22/10	17243V10 423728	CINEMARK HOLDINGS DEUTSCHE BANK AG (DOMESTIC)		20,000.00	18.751	6.34 800.00	374,207.66	81,509.93
SALE 50473	4/20/10 4/23/10	17243V10 423733	CINEMARK HOLDINGS OPPENHEIMER & CO., INC		20,000.00	19.113	6.47 800.00	381,443.53	88,745.80
SALE 50473	4/22/10 4/27/10	17243V10 423742	CINEMARK HOLDINGS BLAYLOCK ROBERT VAN LLC		20,000.00	18.598	6.29 200.00	371,753.71	79,055.98

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SALE 50473	4/26/10 4/29/10	17243V10 423751	CINEMARK HOLDINGS BMO CAPITAL MARKETS/EXECUTI		20,000.00	19.404	6.56 200.00	387,879.44	95,181.71
SALE 51156	4/09/10 4/14/10	17296710 423700	CITIGROUP INC COWEN AND CO., LLC		1,000,000.00	4.540	76.73 40,000.00	4,499,923.27	450,228.58
SALE 43953	4/19/10 4/22/10	18538Q10 423728	CLEARWIRE CORP. CL A JANNEY MONTGOMERY SCOTT		50,000.00	7.338	6.20 1,500.00	365,388.80	-17,661.78
SALE 51099	4/01/10 4/07/10	18683K10 423682	CLIFFS NATURAL RESOURCES JP MORGAN		18,000.00	72.318	22.00 720.00	1,300,985.60	165,419.71
SALE 51099	4/06/10 4/09/10	18683K10 423691	CLIFFS NATURAL RESOURCES MORGAN KEEGAN		20,000.00	75.444	25.51 800.00	1,508,060.49	246,320.61
SALE 51099	4/14/10 4/19/10	18683K10 423713	CLIFFS NATURAL RESOURCES CRAIG-HALLUM CAPITAL GRP LL		20,000.00	75.262	25.44 800.00	1,504,412.56	242,672.68
SALE 51099	4/15/10 4/20/10	18683K10 423718	CLIFFS NATURAL RESOURCES JP MORGAN		20,000.00	75.312	25.46 800.00	1,505,422.54	243,682.66
SALE 49783	4/07/10 4/12/10	18911Q10 423695	CLOUD PEAK ENERGY INC MORGAN STANLEY		25,000.00	16.443	6.95 1,000.00	410,058.05	56,802.86
SALE 49783	4/08/10 4/13/10	18911Q10 423696	CLOUD PEAK ENERGY INC MORGAN STANLEY		25,000.00	16.208	6.85 1,000.00	404,180.65	50,925.46
SALE 49783	4/22/10 4/27/10	18911Q10 423742	CLOUD PEAK ENERGY INC WILLIAMS CAPITAL GROUP		20,000.00	16.450	5.57 200.00	328,794.43	46,190.27
SALE 49783	4/26/10 4/29/10	18911Q10 423751	CLOUD PEAK ENERGY INC BMO CAPITAL MARKETS/EXECUTI		30,000.00	16.767	8.51 300.00	502,704.49	78,798.26

SALE 42814	4/19/10 4/22/10	19259P30 423728	COINSTAR INC. JANNEY MONTGOMERY SCOTT	20,000.00	36.424	12.32 600.00	727,867.68	128,943.78
SALE 39906	4/08/10 4/13/10	20337210 423696	COMMScope INC. LAZARD CAPITAL MARKETS	30,000.00	30.877	15.66 1,200.00	925,091.34	-192,313.30

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SALE 39906	4/15/10 4/20/10	20337210 423718	COMMScope INC. JP MORGAN		30,000.00	31.708	16.08 1,200.00	950,032.92	-167,371.72
SALE 39906	4/19/10 4/22/10	20337210 423728	COMMScope INC. JP MORGAN		30,000.00	29.834	15.13 1,200.00	893,789.87	-223,614.77
SALE 39906	4/22/10 4/27/10	20337210 423742	COMMScope INC. BLAYLOCK ROBERT VAN LLC		20,000.00	30.694	10.38 200.00	613,659.62	-131,276.81
SALE 39904	4/16/10 4/21/10	20825C10 423723	CONOCOPHILLIPS RAYMOND JAMES & ASSOCIATES,		100,000.00	56.051	94.73 4,000.00	5,600,975.27	2,207,453.26
SALE 39904	4/19/10 4/22/10	20825C10 423728	CONOCOPHILLIPS BUCKINGHAM RESEARCH GROUP I		2,700.00	55.750	2.55 108.00	150,414.45	58,789.36
SALE 39904	4/19/10 4/22/10	20825C10 423728	CONOCOPHILLIPS DEUTSCHE BANK AG (DOMESTIC)		20,700.00	55.540	19.43 828.00	1,148,824.36	446,365.30
SALE 39904	4/19/10 4/22/10	20825C10 423728	CONOCOPHILLIPS WELLS FARGO SECURITIES		76,600.00	55.678	72.08 3,064.00	4,261,783.40	1,662,345.54
SALE 51434	4/23/10 4/28/10	21079530 423747	CONTINENTAL AIR WILLIAMS CAPITAL GROUP		50,000.00	21.935	18.54 500.00	1,096,236.46	21,129.19
SALE 51434	4/26/10 4/29/10	21079530 423751	CONTINENTAL AIR BMO CAPITAL MARKETS/EXECUTI		50,000.00	22.898	19.35 500.00	1,144,395.65	69,288.38
SALE 50365	4/01/10 4/07/10	21935010 423682	CORNING INC BLAIR, WILLIAM & COMPANY		100,000.00	20.334	34.37 4,000.00	2,029,355.63	29,413.63
SALE 40472	4/09/10 4/14/10	23257720 423700	CYNOSURE INC. CL A JEFFERIES & COMPANY		10,000.00	12.030	2.04 300.00	119,997.96	-46,402.24
SALE 40472	4/15/10 4/20/10	23257720 423718	CYNOSURE INC. CL A JANNEY MONTGOMERY SCOTT		10,000.00	12.650	2.14 300.00	126,197.86	-40,202.34
SALE 47084	4/22/10 4/27/10	23280610 423742	CYPRESS SEMICONDUCTOR CORP CITIGROUP/CITIBANK DOMESTIC		100,000.00	12.775	21.59 4,000.00	1,273,448.41	391,353.86

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SALE 46444	4/08/10 4/13/10	24237010 423696	DEAN FOODS LAZARD CAPITAL MARKETS		30,000.00	16.566	8.40 1,200.00	495,774.60	-55,844.06
SALE 46444	4/09/10 4/14/10	24237010 423700	DEAN FOODS SIDOTI & CO		20,000.00	16.646	5.63 800.00	332,116.37	-35,629.41
SALE 46444 33,463.45	4/15/10 4/20/10	24237010 423718	DEAN FOODS COWEN AND CO., LLC		20,000.00	16.754	5.67 800.00	334,282.33	-
SALE 46444	4/16/10 4/21/10	24237010 423723	DEAN FOODS SOLEIL SECURITIES CORP.		20,000.00	16.678	5.64 800.00	332,758.36	-34,987.41
SALE 46444	4/19/10 4/22/10	24237010 423728	DEAN FOODS DEUTSCHE BANK AG (DOMESTIC)		30,000.00	16.638	8.44 1,200.00	497,922.56	-53,696.10
SALE 48281	4/13/10 4/16/10	24736170 423708	DELTA AIR LINES INC DEL WELLS FARGO SECURITIES		500,000.00	14.529	122.78 20,000.00	7,244,527.22	3,558,931.17
SALE 50281	3/29/10 4/01/10	25468710 423668	WALT DISNEY CO GRISWOLD COMPANY		100,000.00	35.130	59.37 1,000.00	3,511,920.63	319,901.99
SALE 50281	4/16/10 4/21/10	25468710 423723	WALT DISNEY CO RAYMOND JAMES & ASSOCIATES,		50,000.00	35.842	30.29 2,000.00	1,790,074.71	194,065.39
SALE	4/26/10	25470M10	DISH NETWORKS				38.19		

48191	4/29/10	423751	LABRANCHE/OTC	100,000.00	22.599	1,000.00	2,258,851.81	443,550.11
SALE 51409	4/16/10 4/21/10	25490A10 423723	DIRECTV GROUP INC RAYMOND JAMES & ASSOCIATES,	50,000.00	35.541	30.04 2,000.00	1,775,009.96	37,055.67
SALE 42996	4/01/10 4/07/10	25674610 423682	DOLLAR TREE INC CREDIT SUISSE SEC (AES)	20,000.00	59.634	20.16 200.00	1,192,451.84	416,612.49
SALE 42996	4/07/10 4/12/10	25674610 423695	DOLLAR TREE INC UBS WARBURG LLC	20,000.00	60.205	20.35 600.00	1,203,469.65	427,630.30
SALE 42996	4/08/10 4/13/10	25674610 423696	DOLLAR TREE INC UBS WARBURG LLC	20,000.00	59.069	19.97 600.00	1,180,764.03	404,924.68

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SALE 42996	4/19/10 4/22/10	25674610 423728	DOLLAR TREE INC JANNEY MONTGOMERY SCOTT		20,000.00	59.078	19.97 600.00	1,180,942.03	405,102.68
SALE 50998	4/16/10 4/21/10	26864810 423723	EMC CORP/MASS RAYMOND JAMES & ASSOCIATES,		100,000.00	19.334	32.68 4,000.00	1,929,317.32	125,972.88
SALE 50998	4/19/10 4/22/10	26864810 423728	EMC CORP/MASS WELLS FARGO SECURITIES		200,000.00	19.144	64.71 8,000.00	3,820,675.29	213,986.40
SALE 50998	4/21/10 4/26/10	26864810 423737	EMC CORP/MASS COWEN AND CO., LLC		100,000.00	19.790	33.45 4,000.00	1,974,986.55	171,642.11
SALE 43747	4/20/10 4/23/10	26875P10 423733	EOG RESOURCES, INC. MORGAN STANLEY		10,000.00	109.27	18.47 400.00	1,092,334.53	373,818.08
SALE 43747	4/21/10 4/26/10	26875P10 423737	EOG RESOURCES, INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	111.13	18.78 400.00	1,110,902.22	392,385.77
SALE 48402 32,565.54	4/15/10 4/20/10	26969P10 423718	EAGLE MATERIALS INC COWEN AND CO., LLC		10,000.00	28.894	4.89 400.00	288,536.11	
SALE 50202	3/29/10 4/01/10	27864210 423668	EBAY INC LABRANCHE/OTC		50,000.00	27.383	23.14 500.00	1,368,601.86	189,810.36
SALE 50202	4/01/10 4/07/10	27864210 423682	EBAY INC CREDIT SUISSE SEC (AES)		50,000.00	26.694	22.56 500.00	1,334,157.44	155,365.94
SALE 50202	4/08/10 4/13/10	27864210 423696	EBAY INC JANNEY MONTGOMERY SCOTT		35,000.00	26.467	15.66 1,050.00	925,282.84	100,128.79
SALE 50202	4/08/10 4/13/10	27864210 423696	EBAY INC UBS WARBURG LLC		100,000.00	26.419	44.65 3,000.00	2,638,885.35	281,302.35
SALE 50202	4/09/10 4/14/10	27864210 423700	EBAY INC JANNEY MONTGOMERY SCOTT		15,000.00	26.523	6.73 450.00	397,389.77	43,752.32
SALE 50202	4/12/10 4/15/10	27864210 423704	EBAY INC JEFFERIES & COMPANY		50,000.00	26.684	22.55 1,500.00	1,332,657.45	153,865.95

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SALE 50202	4/13/10 4/16/10	27864210 423708	EBAY INC JEFFERIES & COMPANY		50,000.00	26.544	22.43 1,500.00	1,325,657.57	146,866.07
SALE 50202	4/14/10 4/19/10	27864210 423713	EBAY INC JEFFERIES & COMPANY		50,000.00	26.820	22.67 1,500.00	1,339,462.33	160,670.83
SALE 50202	4/21/10 4/26/10	27864210 423737	EBAY INC CITIGROUP/CITIBANK DOMESTIC		100,000.00	26.104	44.12 3,000.00	2,607,375.88	249,792.88
SALE 48171	3/29/10 4/01/10	28238P10 423668	EHEALTH INC LABRANCHE/OTC		50,000.00	16.584	14.01 500.00	828,700.99	24,173.81
SALE 48171	3/30/10 4/05/10	28238P10 423672	EHEALTH INC LABRANCHE/OTC		50,000.00	15.494	13.09 500.00	774,181.91	-30,345.27
SALE 48171	4/08/10 4/13/10	28238P10 423696	EHEALTH INC UBS WARBURG LLC		50,000.00	15.045	12.72 1,500.00	750,737.28	-53,789.90

SALE 48171	4/09/10 4/14/10	28238P10 423700	EHEALTH INC JEFFERIES & COMPANY	50,000.00	15.171	12.82 1,500.00	757,037.18	-47,490.00
SALE 48171	4/12/10 4/15/10	28238P10 423704	EHEALTH INC JANNEY MONTGOMERY SCOTT	50,000.00	15.363	12.99 1,500.00	766,612.01	-37,915.17
SALE 48171	4/13/10 4/16/10	28238P10 423708	EHEALTH INC JANNEY MONTGOMERY SCOTT	50,000.00	15.154	12.81 1,500.00	756,177.19	-48,349.99
SALE 48171	4/14/10 4/19/10	28238P10 423713	EHEALTH INC JEFFERIES & COMPANY	50,000.00	15.515	13.12 1,500.00	774,236.88	-30,290.30
SALE 48171	4/19/10 4/22/10	28238P10 423728	EHEALTH INC JANNEY MONTGOMERY SCOTT	50,000.00	15.024	12.70 1,500.00	749,702.30	-54,824.88
SALE 40342	4/15/10 4/20/10	29084610 423718	EMCORE CORP. JEFFERIES & COMPANY	100,000.00	1.640	2.78 3,000.00	161,017.22	-513,427.00
SALE 40342 523,306.80	4/16/10 4/21/10	29084610 423723	EMCORE CORP. UBS WARBURG LLC	100,000.00	1.521	2.58 1,000.00	151,137.42	-

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SALE 40342	4/22/10 4/27/10	29084610 423742	EMCORE CORP. CREDIT SUISSE SEC (USA) LLC		100,000.00	1.445	2.45 1,000.00	143,507.55	-530,936.67
SALE 46593 30,377.97	4/08/10 4/13/10	29270J10 423696	ENERGY RECOVERY INC UBS WARBURG LLC		30,000.00	6.235	3.17 900.00	186,158.83	-
SALE 46593	4/09/10 4/14/10	29270J10 423700	ENERGY RECOVERY INC JEFFERIES & COMPANY		30,000.00	6.107	3.10 900.00	182,291.90	-34,244.90
SALE 46593	4/15/10 4/20/10	29270J10 423718	ENERGY RECOVERY INC JANNEY MONTGOMERY SCOTT		30,000.00	6.095	3.09 900.00	181,934.91	-34,601.89
SALE 46593	4/20/10 4/23/10	29270J10 423733	ENERGY RECOVERY INC JANNEY MONTGOMERY SCOTT		30,000.00	6.282	3.19 900.00	187,568.81	-28,967.99
SALE 46593	4/22/10 4/27/10	29270J10 423742	ENERGY RECOVERY INC CREDIT SUISSE SEC (USA) LLC		19,511.00	6.189	2.05 585.33	120,175.95	-20,652.36
SALE 46593	4/23/10 4/28/10	29270J10 423747	ENERGY RECOVERY INC CREDIT SUISSE SEC (USA) LLC		10,489.00	6.135	1.09 314.67	64,037.40	-11,671.08
SALE 39920	4/07/10 4/12/10	30161N10 423695	EXELON CORP. RAYMOND JAMES & ASSOCIATES,		20,000.00	44.789	15.14 800.00	894,954.86	23,862.60
SALE 44060	3/30/10 4/05/10	30205120 423672	EXIDE TECHNOLOGIES LABRANCHE/OTC		30,000.00	5.763	2.92 300.00	172,584.08	61,258.78
SALE 44060	3/31/10 4/06/10	30205120 423676	EXIDE TECHNOLOGIES LABRANCHE/OTC		20,000.00	5.826	1.97 200.00	116,308.03	42,091.16
SALE 44060	4/15/10 4/20/10	30205120 423718	EXIDE TECHNOLOGIES JANNEY MONTGOMERY SCOTT		30,000.00	6.322	3.21 900.00	188,762.79	77,437.49
SALE 44060	4/20/10 4/23/10	30205120 423733	EXIDE TECHNOLOGIES JANNEY MONTGOMERY SCOTT		30,000.00	6.043	3.07 900.00	180,395.93	69,070.63
SALE 44060 76,921.50	4/23/10 4/28/10	30205120 423747	EXIDE TECHNOLOGIES LIQUIDNET		30,000.00	6.295	3.20 600.00	188,246.80	

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SALE 48868	3/30/10 4/05/10	30372610 423672	FAIRCHILD SEMICONDUCTOR INT PRINCETON SECURITIES GROUP		100,000.00	10.668	18.03 1,000.00	1,065,731.97	199,189.16
SALE 48868	4/07/10 4/12/10	30372610 423695	FAIRCHILD SEMICONDUCTOR INT MORGAN STANLEY		100,000.00	11.048	18.68 4,000.00	1,100,741.32	234,198.51
SALE	4/12/10	39762420	GREIF INC. CL B				6.77		

44059	4/15/10	423704	PACIFIC CREST SECURITIES	7,600.00	52.651	304.00	399,835.31	168,808.47
SALE	4/13/10	39762420	GREIF INC. CL B			2.14		
44059	4/16/10	423708	PACIFIC CREST SECURITIES	2,400.00	52.601	96.00	126,143.78	53,187.94
SALE	4/15/10	39762420	GREIF INC. CL B			4.77		
44059	4/20/10	423718	COWEN AND CO., LLC	5,200.00	54.220	208.00	281,732.27	
123,661.27								
SALE	4/16/10	39762420	GREIF INC. CL B			4.36		
44059	4/21/10	423723	COWEN AND CO., LLC	4,800.00	53.688	192.00	257,503.64	
111,591.95								
SALE	4/19/10	39762420	GREIF INC. CL B			9.10		
44059	4/22/10	423728	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	53.874	400.00	538,329.90	234,347.22
SALE	4/20/10	39762420	GREIF INC. CL B			9.17		
44059	4/23/10	423733	MORGAN STANLEY	10,000.00	54.206	400.00	541,653.83	237,671.15
SALE	4/22/10	39762420	GREIF INC. CL B			9.27		
44059	4/27/10	423742	BMO CAPITAL MARKETS/EXECUTI	10,000.00	54.848	100.00	548,372.73	244,390.05
SALE	4/07/10	43575830	HOLLY CORP.			9.40		
39928	4/12/10	423695	RAYMOND JAMES & ASSOCIATES,	20,000.00	27.795	800.00	555,094.60	-141,219.78
SALE	3/31/10	44701110	HUNTSMAN CORP.			10.25		
41547	4/06/10	423676	WILLIAMS CAPITAL GROUP	50,000.00	12.124	500.00	605,699.75	162,489.05
SALE	4/08/10	44701110	HUNTSMAN CORP.			10.56		
41547	4/13/10	423696	DEUTSCHE BANK AG (DOMESTIC)	50,000.00	12.491	2,000.00	622,549.44	179,338.74
SALE	3/30/10	45091110	ITT CORP.			18.26		
39934	4/05/10	423672	BLAYLOCK ROBERT VAN LLC	20,000.00	54.002	200.00	1,079,811.74	178,511.50

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SALE 39934	4/15/10 4/20/10	45091110 423718	ITT CORP. STIFEL NICOLAUS		20,000.00	55.944	18.91 800.00	1,118,053.09	216,752.85
SALE 39934	4/19/10 4/22/10	45091110 423728	ITT CORP. JP MORGAN		50,000.00	55.911	47.25 2,000.00	2,793,497.75	540,247.14
SALE 46920	4/15/10 4/20/10	45814010 423718	INTEL CORP JEFFERIES & COMPANY		100,000.00	24.240	40.97 3,000.00	2,420,959.03	565,983.94
SALE 39932	4/07/10 4/12/10	45920010 423695	INTL BUSINESS MACHINES CORP MORGAN STANLEY		100,000.00	128.21	216.69 4,000.00	12,817,283.31	3,294,096.88
SALE 48102	4/15/10 4/20/10	46069010 423718	INTERPUBLIC GROUP OF COS IN SANFORD BERNSTEIN & CO.		100,000.00	9.085	15.36 4,000.00	904,444.64	282,353.93
SALE 48339	4/09/10 4/14/10	47110910 423700	JARDEN CORP WELLS FARGO SECURITIES		40,000.00	34.020	23.00 1,600.00	1,359,185.00	391,891.00
SALE 48030	4/01/10 4/07/10	47836610 423682	JOHNSON CONTROLS INC FRIEDMAN BILLINGS RAMSEY		40,000.00	33.248	22.48 1,600.00	1,328,281.52	308,723.01
SALE 48030	4/05/10 4/08/10	47836610 423687	JOHNSON CONTROLS INC KAUFMAN BROS L.P.		10,000.00	33.199	5.62 400.00	331,584.38	76,694.75
SALE 48030	4/20/10 4/23/10	47836610 423733	JOHNSON CONTROLS INC MORGAN STANLEY		20,000.00	33.160	11.21 800.00	662,396.79	152,617.54
SALE 39942	4/08/10 4/13/10	48517030 423696	KANSAS CITY SOUTHERN CL KING (RESEARCH)		20,000.00	36.921	12.48 800.00	737,603.52	206,032.94
SALE 39942	4/15/10 4/20/10	48517030 423718	KANSAS CITY SOUTHERN STIFEL NICOLAUS		20,000.00	39.398	13.32 800.00	787,140.68	255,570.10
SALE 39942	4/16/10 4/21/10	48517030 423723	KANSAS CITY SOUTHERN RAYMOND JAMES & ASSOCIATES,		20,000.00	37.983	12.84 800.00	758,839.16	227,268.58
SALE 40010	3/31/10 4/06/10	50207910 423676	LMI AEROSPACE INC. LABRANCHE/OTC		10,000.00	18.532	3.13 100.00	185,219.87	14,651.12

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SALE 49728	4/16/10 4/21/10	52186520 423723	LEAR CORP RAYMOND JAMES & ASSOCIATES,	10,000.00	82.543	13.95 400.00	825,011.05	175,552.62
SALE 49728	4/20/10 4/23/10	52186520 423733	LEAR CORP MORGAN STANLEY	10,000.00	83.687	14.15 400.00	836,452.85	186,994.42
SALE 47584	4/09/10 4/14/10	54142L10 423700	LOGMEIN INC JEFFERIES & COMPANY	20,000.00	20.570	6.96 600.00	410,789.04	38,437.15
SALE 47584	4/15/10 4/20/10	54142L10 423718	LOGMEIN INC JANNEY MONTGOMERY SCOTT	10,000.00	21.171	3.58 300.00	211,402.42	25,226.48
SALE 47584	4/16/10 4/21/10	54142L10 423723	LOGMEIN INC UBS WARBURG LLC	10,000.00	21.073	3.57 300.00	210,425.43	24,249.49
SALE 47584	4/19/10 4/22/10	54142L10 423728	LOGMEIN INC JANNEY MONTGOMERY SCOTT	5,000.00	20.854	1.77 150.00	104,119.73	11,031.76
SALE 47584	4/20/10 4/23/10	54142L10 423733	LOGMEIN INC JANNEY MONTGOMERY SCOTT	5,000.00	20.607	1.75 150.00	102,884.25	9,796.28
SALE 47584	4/22/10 4/27/10	54142L10 423742	LOGMEIN INC CREDIT SUISSE SEC (USA) LLC	10,000.00	21.389	3.62 300.00	213,581.38	27,405.44
SALE 39949	4/08/10 4/13/10	55616P10 423696	MACY'S INC BARCLAYS CAPITAL (DOMESTIC)	100,000.00	22.444	37.94 4,000.00	2,240,362.06	362,071.04
SALE 39949	4/15/10 4/20/10	55616P10 423718	MACY'S INC SANFORD BERNSTEIN & CO.	100,000.00	23.872	40.35 4,000.00	2,383,189.65	504,898.62
SALE 51411	4/08/10 4/13/10	57620610 423696	MASSEY ENERGY DEUTSCHE BANK AG (DOMESTIC)	100,000.00	46.217	78.11 3,000.00	4,618,571.89	106,821.89
SALE 51411	4/09/10 4/14/10	57620610 423700	MASSEY ENERGY GOLDMAN SACHS & COMPANY	100,000.00	47.418	80.14 4,000.00	4,737,749.86	225,999.86
SALE 50247	4/08/10 4/13/10	58283910 423696	MEAD JOHNSON NUTRITION CO CL KING (RESEARCH)	20,000.00	51.858	17.53 800.00	1,036,338.47	215,222.16

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SALE 50247	4/15/10 4/20/10	58283910 423718	MEAD JOHNSON NUTRITION CO COWEN AND CO., LLC		20,000.00	51.595	17.44 800.00	1,031,072.56	209,956.25
SALE 50247	4/16/10 4/21/10	58283910 423723	MEAD JOHNSON NUTRITION CO SOLEIL SECURITIES CORP.		20,000.00	51.789	17.51 800.00	1,034,970.49	213,854.18
SALE 50247	4/19/10 4/22/10	58283910 423728	MEAD JOHNSON NUTRITION CO JP MORGAN		20,484.00	51.385	17.79 819.36	1,051,741.38	210,754.05
SALE 48422	4/20/10 4/23/10	59511210 423733	MICRON TECHNOLOGY INC OPPENHEIMER & CO., INC		100,000.00	10.755	18.18 4,000.00	1,071,481.82	284,700.93
SALE 48422	4/21/10 4/26/10	59511210 423737	MICRON TECHNOLOGY INC COWEN AND CO., LLC		100,000.00	11.017	18.62 4,000.00	1,097,651.38	310,870.49
SALE 47656	4/22/10 4/27/10	61744644 423742	MORGAN STANLEY PRINCETON SECURITIES GROUP		100,000.00	31.452	53.16 1,000.00	3,144,176.84	330,021.83
SALE 47656	4/27/10 4/30/10	61744644 423755	MORGAN STANLEY MERIDIAN EQUITY PARTNERS		100,000.00	30.711	51.91 1,000.00	3,070,068.09	255,913.08
SALE 50292	4/15/10 4/20/10	62007610 423718	MOTOROLA JP MORGAN		400,000.00	7.614	51.47 16,000.00	3,029,348.53	-147,746.28
SALE 50292	4/16/10 4/21/10	62007610 423723	MOTOROLA OPPENHEIMER & CO., INC		500,000.00	7.389	62.44 20,000.00	3,674,287.56	-297,080.96
SALE 50292	4/20/10 4/23/10	62007610 423733	MOTOROLA DEUTSCHE BANK AG (DOMESTIC)		42,100.00	7.420	5.28 1,684.00	310,696.93	-23,692.30
SALE 50292	4/20/10 4/23/10	62007610 423733	MOTOROLA GOLDMAN SACHS & COMPANY		152,300.00	7.420	19.10 6,092.00	1,123,954.90	-85,723.95
SALE 50292	4/20/10 4/23/10	62007610 423733	MOTOROLA OPPENHEIMER & CO., INC		5,600.00	7.420	.71 224.00	41,327.29	-3,152.04
SALE 50292	4/22/10 4/27/10	62007610 423742	MOTOROLA BMO CAPITAL MARKETS/EXECUTI		32,700.00	7.032	3.89 327.00	229,618.78	-30,108.72

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SALE 50292	4/22/10 4/27/10	62007610 423742	MOTOROLA CITIGROUP/CITIBANK DOMESTIC		14,800.00	7.077	1.78 592.00	104,150.26	-13,402.25
SALE 50292	4/22/10 4/27/10	62007610 423742	MOTOROLA DEUTSCHE BANK AG (DOMESTIC)		352,500.00	7.054	42.02 14,100.00	2,472,251.98	-327,562.83
SALE 41081	4/20/10 4/23/10	63530910 423733	NATIONAL CINEMEDIA INC. JANNEY MONTGOMERY SCOTT		20,000.00	18.968	6.42 600.00	378,749.58	97,312.02
SALE 48502	4/20/10 4/23/10	63934E10 423733	NAVISTAR OPPENHEIMER & CO., INC		50,000.00	50.778	42.91 2,000.00	2,536,877.09	511,287.67
SALE 40323	4/20/10 4/23/10	66680710 423733	NORTHROP GRUMMAN CORP. OPPENHEIMER & CO., INC		30,000.00	66.938	33.94 1,200.00	2,006,909.06	-9,248.92
SALE 40323	4/21/10 4/26/10	66680710 423737	NORTHROP GRUMMAN CORP. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	67.616	34.28 1,200.00	2,027,236.72	11,078.74
SALE 40323	4/22/10 4/27/10	66680710 423742	NORTHROP GRUMMAN CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	68.085	23.02 200.00	1,361,468.98	17,363.66
SALE 51346	4/19/10 4/22/10	67069D10 423728	NUTRISYSTEM INC CREDIT SUISSE SEC (AES)		12,800.00	19.543	4.23 128.00	250,020.73	26,363.76
SALE 51346	4/20/10 4/23/10	67069D10 423733	NUTRISYSTEM INC JANNEY MONTGOMERY SCOTT		20,000.00	19.318	6.53 600.00	385,747.47	36,283.46
SALE 51346	4/22/10 4/27/10	67069D10 423742	NUTRISYSTEM INC CREDIT SUISSE SEC (USA) LLC		20,000.00	20.003	6.77 600.00	399,445.23	49,981.22
SALE 51346	4/26/10 4/29/10	67069D10 423751	NUTRISYSTEM INC LABRANCHE/OTC		20,000.00	20.406	6.90 200.00	407,913.10	58,449.09
SALE 39967	4/20/10 4/23/10	74346Y10 423733	PROS HOLDINGS INC. MORGAN STANLEY		10,000.00	9.217	1.56 400.00	91,770.44	-57,960.41
SALE 41584	3/29/10 4/01/10	75876610 423668	REGAL ENTERTAINMENT GROUP-A BMO CAPITAL MARKETS/EXECUTI		50,000.00	17.385	14.70 500.00	868,740.30	161,315.23

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SALE 41584	3/30/10 4/05/10	75876610 423672	REGAL ENTERTAINMENT GROUP-A BLAYLOCK ROBERT VAN LLC		50,000.00	17.803	15.05 500.00	889,614.95	182,189.89
SALE 50204	4/20/10 4/23/10	77669610 423733	ROPER INDUSTRIES INC OPPENHEIMER & CO., INC		30,000.00	61.160	31.01 1,200.00	1,833,559.99	243,411.89
SALE 50204	4/22/10 4/27/10	77669610 423742	ROPER INDUSTRIES INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	61.108	20.66 200.00	1,221,939.34	161,840.61
SALE 39970	4/20/10 4/23/10	77938210 423733	ROWAN COMPANIES INC. OPPENHEIMER & CO., INC		100,000.00	31.309	52.92 4,000.00	3,126,847.08	792,270.01
SALE 39970	4/21/10 4/26/10	77938210 423737	ROWAN COMPANIES INC. COWEN AND CO., LLC		100,000.00	31.687	53.56 4,000.00	3,164,596.44	830,019.37
SALE 39970	4/23/10 4/28/10	77938210 423747	ROWAN COMPANIES INC. PACIFIC AMERICAN SECURITIES		100,000.00	32.100	54.25 1,000.00	3,208,915.75	874,338.68
SALE 51043	3/31/10 4/06/10	78112T10 423676	RUBICON TECHNOLOGY INC INSTINET (PORTAL)		14,723.00	20.110	5.01 103.06	295,978.82	20,991.46
SALE 48521	4/15/10 4/20/10	78477410 423718	STEC INC CREDIT SUISSE SEC (AES)		50,000.00	13.948	11.79 500.00	696,888.21	-492,571.33
SALE 39978	4/15/10 4/20/10	79084910 423718	ST. JUDE MEDICAL INC. STIFEL NICOLAUS		50,000.00	41.966	35.47 2,000.00	2,096,254.53	926,826.12
SALE 49560	3/31/10 4/06/10	80090720 423676	SANMINA-SCI CORP LABRANCHE/OTC		20,000.00	16.544	5.59 200.00	330,666.41	163,716.67
SALE 49560	4/01/10 4/07/10	80090720 423682	SANMINA-SCI CORP CREDIT SUISSE SEC (AES)		20,000.00	16.354	5.53 200.00	326,874.47	159,924.73
SALE 49560	4/06/10 4/09/10	80090720 423691	SANMINA-SCI CORP CREDIT SUISSE SEC (AES)		30,000.00	17.021	8.63 300.00	510,315.37	259,890.76
SALE 49560	4/19/10 4/22/10	80090720 423728	SANMINA-SCI CORP JANNEY MONTGOMERY SCOTT		30,000.00	17.778	9.02 900.00	532,433.98	282,009.37

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SALE 50575	3/29/10 4/01/10	81211K10 423668	SEALED AIR WILLIAMS CAPITAL GROUP		20,000.00	21.294	7.20 200.00	425,678.80	23,764.13
SALE 50575	3/30/10 4/05/10	81211K10 423672	SEALED AIR BMO CAPITAL MARKETS/EXECUTI		50,000.00	21.270	17.98 500.00	1,063,002.02	58,215.36
SALE 50575	3/31/10 4/06/10	81211K10 423676	SEALED AIR BMO CAPITAL MARKETS/EXECUTI		30,000.00	21.274	10.79 300.00	637,918.21	35,046.21
SALE 50575	4/16/10 4/21/10	81211K10 423723	SEALED AIR RAYMOND JAMES & ASSOCIATES,		20,000.00	22.424	7.58 800.00	447,680.42	45,765.75
SALE 50845	4/07/10 4/12/10	83211010 423695	SMITH INTERNATIONAL INC RAYMOND JAMES & ASSOCIATES,		50,000.00	44.788	37.85 2,000.00	2,237,367.15	221,353.03
SALE 50845	4/23/10 4/28/10	83211010 423747	SMITH INTERNATIONAL INC WILLIAMS CAPITAL GROUP		50,000.00	49.307	41.67 500.00	2,464,798.33	448,784.21
SALE 43667	4/07/10 4/12/10	83269640 423695	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		20,000.00	60.460	20.44 800.00	1,208,383.56	339,099.05
SALE 43667	4/08/10 4/13/10	83269640 423696	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	60.904	10.29 300.00	608,726.71	174,084.45
SALE 43667	4/13/10 4/16/10	83269640 423708	JM SMUCKER CO/THE STIFEL NICOLAUS		10,000.00	62.083	10.50 400.00	620,416.50	185,774.24
SALE 43667	4/14/10 4/19/10	83269640 423713	JM SMUCKER CO/THE BUCKINGHAM RESEARCH GROUP I		20,000.00	62.200	21.03 800.00	1,243,168.97	373,884.46
SALE 43667	4/14/10 4/19/10	83269640 423713	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		20,000.00	62.251	21.04 800.00	1,244,204.96	374,920.45
SALE 43667	4/15/10 4/20/10	83269640 423718	JM SMUCKER CO/THE COWEN AND CO., LLC		40,000.00	62.168	42.03 1,600.00	2,485,061.97	746,492.95
SALE 43667	4/16/10 4/21/10	83269640 423723	JM SMUCKER CO/THE STIFEL NICOLAUS		40,000.00	62.235	42.08 1,600.00	2,487,741.92	749,172.90

S T A T E O F N E W J E R S E Y

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

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SALE 43667	4/19/10 4/22/10	83269640 423728	JM SMUCKER CO/THE JP MORGAN		20,000.00	62.253	21.05 800.00	1,244,232.95	374,948.44
SALE 43667	4/20/10 4/23/10	83269640 423733	JM SMUCKER CO/THE MORGAN STANLEY		4,000.00	63.036	4.27 160.00	251,980.93	78,124.03
SALE 43667	4/20/10 4/23/10	83269640 423733	JM SMUCKER CO/THE OPPENHEIMER & CO., INC		20,000.00	63.226	21.38 800.00	1,263,696.62	394,412.11
SALE 43667	4/20/10 4/23/10	83269640 423733	JM SMUCKER CO/THE OPPENHEIMER & CO., INC		26,000.00	62.978	27.68 1,040.00	1,636,349.92	506,280.06
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					46,000.00	63.086	49.06 1,840.00	2,900,046.54	900,692.17
SALE 43667	4/21/10 4/26/10	83269640 423737	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		20,000.00	63.087	21.32 800.00	1,260,912.68	391,628.17
SALE 43667	4/22/10 4/27/10	83269640 423742	JM SMUCKER CO/THE BMO CAPITAL MARKETS/EXECUTI		20,000.00	62.884	21.26 200.00	1,257,456.74	388,172.23
SALE 48729	4/15/10 4/20/10	85453210 423718	STANLEY INC STIFEL NICOLAUS		10,000.00	31.357	5.30 400.00	313,166.70	49,471.83
SALE 48729	4/20/10 4/23/10	85453210 423733	STANLEY INC MORGAN STANLEY		10,000.00	31.436	5.32 400.00	313,952.68	50,257.80
SALE 48743	3/31/10 4/06/10	87113010 423676	SYBASE INC BMO CAPITAL MARKETS/EXECUTI		50,000.00	46.620	39.40 500.00	2,330,445.60	347,269.93
SALE 48743	4/06/10 4/09/10	87113010 423691	SYBASE INC MORGAN KEEGAN		50,000.00	46.832	39.58 2,000.00	2,339,570.42	356,394.76

SALE 48743	4/12/10 4/15/10	87113010 423704	SYBASE INC PACIFIC CREST SECURITIES		50,000.00	46.876	39.62 2,000.00	2,341,780.38	358,604.71
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SALE 48743	4/13/10 4/16/10	87113010 423708	SYBASE INC JP MORGAN		50,000.00	46.943	39.67 2,000.00	2,345,105.33	361,929.66
SALE 48743	4/15/10 4/20/10	87113010 423718	SYBASE INC SANFORD BERNSTEIN & CO.		100,000.00	45.761	77.34 4,000.00	4,572,062.66	605,711.33
SALE 40599	3/31/10 4/06/10	87157D10 423676	SYNAPTICS INCORPORATED LABRANCHE/OTC		20,000.00	27.676	9.35 200.00	553,308.65	51,397.29
SALE 40599	4/01/10 4/07/10	87157D10 423682	SYNAPTICS INCORPORATED JANNEY MONTGOMERY SCOTT		10,000.00	28.124	4.76 300.00	280,936.24	29,980.56
SALE 40599	4/09/10 4/14/10	87157D10 423700	SYNAPTICS INCORPORATED JEFFERIES & COMPANY		20,000.00	28.968	9.80 600.00	578,746.20	76,834.84
SALE 40599	4/23/10 4/28/10	87157D10 423747	SYNAPTICS INCORPORATED ITG (CHANNEL)		11,905.00	33.286	6.70 119.05	396,145.27	97,382.53
SALE 40599	4/23/10 4/28/10	87157D10 423747	SYNAPTICS INCORPORATED PULSE (BLOCK CROSS)		8,095.00	33.395	4.57 80.95	270,247.01	67,098.39
SALE 51096	3/29/10 4/01/10	87612E10 423668	TARGET CORP MERIDIAN EQUITY PARTNERS		50,000.00	53.987	45.62 500.00	2,698,809.38	41,411.05
SALE 51096	4/07/10 4/12/10	87612E10 423695	TARGET CORP RBC CAPITAL (DOMESTIC)		100,000.00	54.309	91.79 4,000.00	5,426,808.21	112,011.54
SALE 51096	4/08/10 4/13/10	87612E10 423696	TARGET CORP DEUTSCHE BANK AG (DOMESTIC)		50,000.00	55.166	46.62 1,500.00	2,756,733.38	99,335.05
SALE 51096	4/13/10 4/16/10	87612E10 423708	TARGET CORP STIFEL NICOLAUS		50,000.00	55.987	47.31 2,000.00	2,797,317.69	139,919.36
SALE 51096	4/14/10 4/19/10	87612E10 423713	TARGET CORP BUCKINGHAM RESEARCH GROUP I		50,000.00	56.543	47.78 2,000.00	2,825,112.22	167,713.89
SALE 49845	3/30/10 4/05/10	88553510 423672	3COM CORP MERRIMAN/OTC		200,000.00	7.725	26.12 2,000.00	1,542,973.88	65,381.38

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SALE 49845	3/31/10 4/06/10	88553510 423676	3COM CORP MERRIMAN/OTC		100,000.00	7.683	12.99 1,000.00	767,237.01	28,440.76
SALE 49845	3/31/10 4/06/10	88553510 423676	3COM CORP MERRIMAN/OTC		100,000.00	7.716	13.04 1,000.00	770,576.96	31,780.71
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	7.699	26.03 2,000.00	1,537,813.97	
60,221.47									
SALE 49845	4/07/10 4/12/10	88553510 423695	3COM CORP UBS WARBURG LLC		400,000.00	7.880	53.27 12,000.00	3,139,946.73	184,761.73
SALE 45488	4/23/10 4/28/10	88731730 423747	TIME WARNER INC PRINCETON SECURITIES GROUP		200,004.00	33.066	111.77 2,000.04	6,611,240.45	809,468.62
SALE 39983	4/14/10 4/19/10	88870610 423713	TIVO INC. JEFFERIES & COMPANY		50,000.00	17.743	15.00 1,500.00	885,645.00	479,139.30
SALE 39983	4/15/10 4/20/10	88870610 423718	TIVO INC. JANNEY MONTGOMERY SCOTT		50,000.00	17.921	15.15 1,500.00	894,519.85	488,014.15
SALE 39983	4/16/10 4/21/10	88870610 423723	TIVO INC. UBS WARBURG LLC		50,000.00	18.054	15.26 1,500.00	901,184.74	494,679.04
SALE 39983	4/19/10 4/22/10	88870610 423728	TIVO INC. JANNEY MONTGOMERY SCOTT		50,000.00	17.303	14.63 1,500.00	863,650.37	457,144.66

SALE 51498	4/23/10 4/28/10	90254980 423747	UAL CORP LIQUIDNET	50,000.00	22.895	19.35 1,000.00	1,143,730.65	54,405.65
SALE 44855	4/01/10 4/07/10	91126810 423682	UNITED ONLINE INC CREDIT SUISSE SEC (AES)	30,000.00	7.454	3.78 300.00	223,310.22	64,901.48
SALE 44855	4/06/10 4/09/10	91126810 423691	UNITED ONLINE INC CREDIT SUISSE SEC (AES)	40,000.00	7.654	5.18 400.00	305,762.82	94,551.17

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SALE 44855 68,723.40	4/08/10 4/13/10	91126810 423696	UNITED ONLINE INC UBS WARBURG LLC		30,000.00	7.601	3.86 900.00	227,132.14	
SALE 44855 63,795.30	4/23/10 4/28/10	91126810 423747	UNITED ONLINE INC ITG (CHANNEL)		20,000.00	8.480	2.87 200.00	169,401.13	
SALE 39987	4/15/10 4/20/10	91136310 423718	UNITED RENTALS INC. JP MORGAN		100,000.00	10.942	18.50 4,000.00	1,090,191.50	258,257.33
SALE 48839	4/15/10 4/20/10	92165910 423718	VANDA PHARMACEUTICALS INC JANNEY MONTGOMERY SCOTT		50,000.00	11.096	9.38 1,500.00	553,285.62	-38,217.51
SALE 50424	3/30/10 4/05/10	92241710 423672	VEECO INSTRUMENTS INC INSTINET (PORTAL)		20,000.00	42.282	14.30 140.00	845,491.70	174,872.52
SALE 48425	4/01/10 4/07/10	92553P20 423682	VIACOM INC CL B CITIGROUP/CITIBANK DOMESTIC		50,000.00	34.456	29.12 2,000.00	1,720,745.88	370,364.81
SALE 48425	4/14/10 4/19/10	92553P20 423713	VIACOM INC CL B CRAIG-HALLUM CAPITAL GRP LL		100,000.00	35.966	60.78 4,000.00	3,592,559.22	891,797.08
SALE 48425	4/15/10 4/20/10	92553P20 423718	VIACOM INC CL B JP MORGAN		50,000.00	36.063	30.48 2,000.00	1,801,139.52	450,758.45
SALE 48425	4/19/10 4/22/10	92553P20 423728	VIACOM INC CL B CITIGROUP/CITIBANK DOMESTIC		100,000.00	34.789	58.80 4,000.00	3,474,821.20	774,059.06
SALE 48425	4/20/10 4/23/10	92553P20 423733	VIACOM INC CL B CITIGROUP/CITIBANK DOMESTIC		100,000.00	35.091	59.31 4,000.00	3,505,030.69	804,268.55
SALE 48425	4/20/10 4/23/10	92553P20 423733	VIACOM INC CL B OPPENHEIMER & CO., INC		100,000.00	35.773	60.46 4,000.00	3,573,199.54	872,437.39
SALE 48425	4/21/10 4/26/10	92553P20 423737	VIACOM INC CL B COWEN AND CO., LLC		51,300.00	35.733	30.98 2,052.00	1,831,030.18	445,539.20
SALE 48425	4/21/10 4/26/10	92553P20 423737	VIACOM INC CL B SANFORD BERNSTEIN & CO.		48,700.00	35.745	29.42 1,948.00	1,738,799.21	423,528.05

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SALE 48425	4/22/10 4/27/10	92553P20 423742	VIACOM INC CL B BMO CAPITAL MARKETS/EXECUTI		50,000.00	35.550	30.05 500.00	1,776,989.95	426,608.88
SALE 48425	4/26/10 4/29/10	92553P20 423751	VIACOM INC CL B MERIDIAN EQUITY PARTNERS		50,000.00	36.722	31.04 500.00	1,835,568.96	485,187.88
SALE 48731	4/20/10 4/23/10	92929710 423733	WMS INDUSTRIES INC OPPENHEIMER & CO., INC		50,000.00	46.923	39.65 2,000.00	2,344,085.35	299,555.15
SALE 46541	4/20/10 4/23/10	94974610 423733	WELLS FARGO & CO OPPENHEIMER & CO., INC		100,000.00	33.558	56.72 4,000.00	3,351,693.28	782,591.87
SALE 46541	4/22/10 4/27/10	94974610 423742	WELLS FARGO & CO PRINCETON SECURITIES GROUP		100,000.00	33.616	56.82 1,000.00	3,360,503.18	791,401.77
SALE 46541	4/23/10 4/28/10	94974610 423747	WELLS FARGO & CO GRISWOLD COMPANY		50,000.00	33.389	28.22 500.00	1,668,896.78	384,346.08
SALE 46541	4/23/10 4/28/10	94974610 423747	WELLS FARGO & CO PACIFIC AMERICAN SECURITIES		75,000.00	33.300	42.21 750.00	2,496,707.79	569,881.74

SALE 46541	4/23/10 4/28/10	94974610 423747	WELLS FARGO & CO PRINCETON SECURITIES GROUP	100,000.00	33.365	56.39 1,000.00	3,335,453.61	766,352.20
SALE 46541	4/26/10 4/29/10	94974610 423751	WELLS FARGO & CO PRINCETON SECURITIES GROUP	75,000.00	33.125	41.99 750.00	2,483,568.01	556,741.95
SALE 41161	4/20/10 4/23/10	98074510 423733	WOODWARD GOVERNOR CO. JANNEY MONTGOMERY SCOTT	20,000.00	32.685	11.05 600.00	653,080.95	55,444.52
SALE 39996	3/30/10 4/05/10	98385X10 423672	XTO ENERGY INC. BMO CAPITAL MARKETS/EXECUTI	40,000.00	47.216	31.92 400.00	1,888,196.08	613,995.54
SALE 39996	3/31/10 4/06/10	98385X10 423676	XTO ENERGY INC. BLAYLOCK ROBERT VAN LLC	40,000.00	47.058	31.82 400.00	1,881,896.18	607,695.64
SALE 39996	4/06/10 4/09/10	98385X10 423691	XTO ENERGY INC. MORGAN KEEGAN	40,000.00	47.878	32.37 1,600.00	1,913,495.63	639,295.09

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SALE 48670 32,215.59	4/15/10 4/20/10	G3673810 423718	FRESH DEL MONTE COWEN AND CO., LLC		20,000.00	21.175	7.16 800.00	422,694.84	-
SALE 48670	4/22/10 4/27/10	G3673810 423742	FRESH DEL MONTE BLAYLOCK ROBERT VAN LLC		20,000.00	21.856	7.39 200.00	436,906.61	-18,003.82
SALE 47547	4/13/10 4/16/10	H8912P10 423708	TYCO ELECTRONICS LTD STIFEL NICOLAUS		50,000.00	28.373	23.98 2,000.00	1,416,601.02	638,540.80
SUBTOTAL STOCK SALES:					17,936,011.00		7,130.45 569,329.46	421,262,226.20	63,926,876.80
TOTAL FUND SALES:					17,936,011.00		7,130.45 569,329.46	421,262,226.20	63,926,876.80

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 48945	4/08/10 4/13/10	01881PAA 288798	ALLIANT HOLDINGS LOGAN CIRCLE	11.0000 5/01/15	150,000.00	9.845 104.50		156,750.00	
PUR 50132	4/22/10 4/27/10	120463AA 288798	BUMBLE BEE FOODS LOGAN CIRCLE	7.7500 12/15/15	300,000.00	7.146 102.75		308,250.00	
PUR 51730	4/14/10 4/28/10	1248EPAJ 288798	CCO HOLDINGS LLC LOGAN CIRCLE	7.8750 4/30/18	300,000.00	7.875 100.00		300,000.00	
PUR 49905	3/29/10 4/01/10	12502CAS 288798	CCH II LLC/CCH II CAPITA LOGAN CIRCLE	13.5000 11/30/16	100,000.00	9.246 120.75		120,750.00	
PUR 51556	4/12/10 4/15/10	12686CAZ 288798	CABLEVISION SYSTEMS CORP LOGAN CIRCLE	7.7500 4/15/18	450,000.00	7.750 100.00		450,000.00	
PUR 51557	4/12/10 4/15/10	12686CBA 288798	CABLEVISION SYSTEMS CORP LOGAN CIRCLE	8.0000 4/15/20	1,000,000.00	8.000 100.00		1,000,000.00	
PUR 51393	3/25/10 4/06/10	19190AAA 288798	COFFEYVILLE RESOURCE LOGAN CIRCLE	9.0000 4/01/15	160,000.00	9.124 99.511		159,217.60	
PUR 51392	3/25/10 4/06/10	19190AAB 288798	COFFEYVILLE RESOURCE LOGAN CIRCLE	10.8750 4/01/17	240,000.00	11.123 98.811		237,146.40	
PUR 51392	3/25/10 4/06/10	19190AAB 288798	COFFEYVILLE RESOURCE LOGAN CIRCLE	10.8750 4/01/17	45,000.00	10.771 100.50		45,225.00	
PUR 51392	3/25/10 4/06/10	19190AAB 288798	COFFEYVILLE RESOURCE LOGAN CIRCLE	10.8750 4/01/17	80,000.00	10.771 100.50		80,400.00	

PUR 51369	3/25/10 4/01/10	20854PAC 288798	CONSOL ENERGY INC LOGAN CIRCLE	8.0000 4/01/17	200,000.00	8.000 100.00	200,000.00
PUR 51369	3/29/10 4/01/10	20854PAC 288798	CONSOL ENERGY INC LOGAN CIRCLE	8.0000 4/01/17	85,000.00	7.488 102.75	87,337.50

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 51370	3/25/10 4/01/10	20854PAE 288798	CONSOL ENERGY INC LOGAN CIRCLE	8.2500 4/01/20	200,000.00	8.250 100.00		200,000.00	
PUR 51373	3/30/10 4/05/10	212015AC 288798	CONTINETAL RESOURCES LOGAN CIRCLE	7.3750 10/01/20	205,000.00	7.500 99.105		203,165.25	
PUR 51645	4/15/10 4/22/10	22234XAD 288798	COUNTRY GARDEN LOGAN CIRCLE	11.2500 4/22/17	390,000.00	11.375 99.408		387,691.20	
PUR 51476	4/06/10 4/09/10	345397VN 288798	FORD MOTOR CREDIT CO LLC LOGAN CIRCLE	7.0000 4/15/15	830,000.00	7.125 99.478		825,667.40	
PUR 51485	3/26/10 4/12/10	35906AAE 288798	NEW COMMUNICATIONS HLDGS LOGAN CIRCLE	8.2500 4/15/17	455,000.00	8.250 100.00		455,000.00	
PUR 51486	3/26/10 4/12/10	35906AAG 288798	NEW COMMUNICATIONS HLDGS LOGAN CIRCLE	8.5000 4/15/20	385,000.00	8.500 100.00		385,000.00	
PUR 49926	3/30/10 4/05/10	38869PAF 288798	GRAPHIC PACKAGING INTL LOGAN CIRCLE	9.5000 6/15/17	125,000.00	8.301 106.37		132,968.75	
PUR 49926	4/22/10 4/27/10	38869PAF 288798	GRAPHIC PACKAGING INTL LOGAN CIRCLE	9.5000 6/15/17	275,000.00	8.114 107.37		295,281.25	
PUR 44821	4/26/10 4/29/10	422248AA 288798	HEALTH NET INC LOGAN CIRCLE	6.3750 6/01/17	500,000.00	7.575 93.500		467,500.00	
PUR 51222	3/30/10 4/06/10	459745FV 288798	INTL LEASE FIN LOGAN CIRCLE	8.6250 9/15/15	125,000.00	8.390 101.00		126,250.00	
PUR 51735	4/26/10 4/29/10	485188AH 288798	KANSAS CITY SOUTH LOGAN CIRCLE	8.0000 12/15/13	105,000.00	2.359 119.50		125,475.00	
PUR 48129	3/30/10 4/05/10	629360AB 288798	NPC INTERNATIONAL INC LOGAN CIRCLE	9.5000 5/01/14	125,000.00	9.496 100.00		125,000.00	
PUR 51618	4/15/10 4/20/10	629470AG 288798	NXP BV NXP FUNDING LOGAN CIRCLE	9.5000 10/15/15	550,000.00	9.679 99.250		545,875.00	

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DURING THE PERIOD 4/01/10 THROUGH 4/30/10

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 51696	4/22/10 4/27/10	70788AAA 288798	PENN VIRGINIA RESOURCE LOGAN CIRCLE	8.2500 4/15/18	160,000.00	8.249 100.00		160,000.00	
PUR 51474	4/06/10 4/09/10	716495AD 288798	PETROHAWK ENERGY CORP LOGAN CIRCLE	7.8750 6/01/15	355,000.00	7.309 102.37		363,431.25	
PUR 51475	3/31/10 4/09/10	717148AA 288798	PHARMANET DEVELOPMENT GR LOGAN CIRCLE	10.8750 4/15/17	325,000.00	10.874 100.00		325,000.00	
PUR 42311	3/29/10 4/01/10	75524TAA 288798	REABLE THERAPEUTICS LOGAN CIRCLE	11.7500 11/15/14	90,000.00	10.087 106.00		95,400.00	
PUR 51770	4/23/10 4/30/10	88362RAA 288798	THERMON INDUSTRIES INC LOGAN CIRCLE	9.5000 5/01/17	160,000.00	9.035 102.37		163,800.00	
PUR 51770	4/23/10 4/30/10	88362RAA 288798	THERMON INDUSTRIES INC LOGAN CIRCLE	9.5000 5/01/17	160,000.00	9.500 100.00		160,000.00	
SUBTOTAL FIXED PURCHASES:					8,630,000.00			8,687,581.60	
TOTAL FUND PURCHASES:					8,630,000.00			8,687,581.60	

SALES OF FIXED INCOME SECURITIES

SALE 50213	4/27/10 4/30/10	03841XAA 288798	AQUILEX HDG/AQUILEX FIN LOGAN CIRCLE	11.1250 12/15/16		11.997 108.50			
					165,000.00			179,025.00	20,526.70
SALE 51730	4/15/10 4/28/10	1248EPAJ 288798	CCO HOLDINGS LLC LOGAN CIRCLE	7.8750 4/30/18		7.875 102.50		307,500.00	7,500.00
SALE 51556	4/13/10 4/16/10	12686CAZ 288798	CABLEVISION SYSTEMS CORP LOGAN CIRCLE	7.7500 4/15/18		7.750 101.25		455,625.00	5,625.00
SALE 51557	4/13/10 4/16/10	12686CBA 288798	CABLEVISION SYSTEMS CORP LOGAN CIRCLE	8.0000 4/15/20	1,000,000.00	8.000 101.37		1,013,750.00	13,750.00

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 51373	3/30/10 4/05/10	212015AC 288798	CONTINETAL RESOURCES LOGAN CIRCLE	7.3750 10/01/20	205,000.00	7.500 100.50		206,025.00	2,859.75
SALE 51645	4/19/10 4/22/10	22234XAD 288798	COUNTRY GARDEN LOGAN CIRCLE	11.2500 4/22/17	200,000.00	11.375 99.500		199,000.00	184.00
SALE 50751 12.69	4/27/10 4/29/10	24823UAG 288798	DENBURY RESOURCES INC LOGAN CIRCLE	8.2500 2/15/20	2,000.00	8.152 100.00		2,000.00	-
SALE 50751 12.69	4/28/10 4/28/10	24823UAG 288798	DENBURY RESOURCES INC LOGAN CIRCLE	8.2500 2/15/20	2,000.00	8.152 100.00		2,000.00	-
SALE 48264	4/27/10 4/30/10	269246AY 288798	E TRADE FINL LOGAN CIRCLE		95,000.00	16.345 179.12		170,168.75	75,168.75
SALE 42159	4/06/10 4/09/10	345397VA 288798	FORD MOTOR CREDIT CO LLC LOGAN CIRCLE	9.8750 8/10/11	340,000.00	18.100 105.50		358,700.00	50,788.83
SALE 51476	4/06/10 4/09/10	345397VN 288798	FORD MOTOR CREDIT CO LLC LOGAN CIRCLE	7.0000 4/15/15	165,000.00	7.125 99.625		164,381.25	242.55
SALE 51486	3/30/10 4/12/10	35906AAG 288798	NEW COMMUNICATIONS HLDGS LOGAN CIRCLE	8.5000 4/15/20	225,000.00	8.500 101.25		227,812.50	2,812.50
SALE 51486	3/31/10 4/12/10	35906AAG 288798	NEW COMMUNICATIONS HLDGS LOGAN CIRCLE	8.5000 4/15/20	160,000.00	8.500 100.62		161,000.00	1,000.00
SALE 51222	3/30/10 4/06/10	459745FV 288798	INTL LEASE FIN LOGAN CIRCLE	8.6250 9/15/15	125,000.00	8.874 101.50		126,875.00	3,213.42
SALE 42338	4/14/10 4/16/10	517834AB 288798	LAS VEGAS SANDS CORP LOGAN CIRCLE	6.3750 2/15/15	625,000.00	10.586 96.000		600,000.00	72,679.22
SALE 44296	4/05/10 4/08/10	640204AG 288798	NEIMAN MARCUS GROUP LOGAN CIRCLE	9.0000 10/15/15	114,015.00	22.972 102.25		116,580.34	51,705.88
SALE 42317	4/06/10 4/09/10	716495AB 288798	PETROHAWK ENERGY LOGAN CIRCLE	9.1250 7/15/13	470,000.00	8.668 104.37		490,562.50	14,682.12

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SALE 50278	4/27/10 4/30/10	858119AN 288798	STEEL DYNAMICS INC LOGAN CIRCLE	7.7500 4/15/16	175,000.00	9.653 104.00		182,000.00	21,838.20
SALE 51162	4/27/10 4/30/10	858119AQ 288798	STEEL DYNAMICS LOGAN CIRCLE	7.6250 3/15/20	225,000.00	7.625 103.50		232,875.00	7,875.00
SALE 49802	4/14/10 4/19/10	86184BAA 288798	STONEMOR/CORNERSTN/OSIR LOGAN CIRCLE	10.2500 12/01/17	135,000.00	10.750 103.75		140,062.50	8,546.21
SALE 51067	4/14/10 4/19/10	867363AN 288798	SUNGARD DATE SYSTEMS INC LOGAN CIRCLE	10.6250 5/15/15	100,000.00	8.364 110.25		110,250.00	1,069.89
SALE 48258	4/19/10 4/22/10	878742AJ 288798	TECK RESOURCES LIMITED LOGAN CIRCLE	9.7500 5/15/14	300,000.00	9.841 121.59		364,776.00	65,710.06
SALE	4/05/10	881609AW	TESORO CORP	9.7500		10.374			

47195	4/08/10	288798	LOGAN CIRCLE	6/01/19	335,000.00	104.25		349,237.50	26,486.46
SALE	4/26/10	882330AF	TEXAS COMPETITIVE	10.2500					
45625	4/29/10	288798	LOGAN CIRCLE	11/01/15	265,000.00	75.500		200,075.00	32,020.45
SALE	4/26/10	882330AF	TEXAS COMPETITIVE	10.2500					
45625	4/29/10	288798	LOGAN CIRCLE	11/01/15	240,000.00	75.500		181,200.00	28,999.65
SALE	3/31/10	95081QAH	WESCO DISTR INC	7.5000					
47949	4/06/10	288798	LOGAN CIRCLE	10/15/17	50,000.00	98.000		49,000.00	8,281.11
SALE	4/21/10	95081QAH	WESCO DISTR INC	7.5000					
47949	4/26/10	288798	LOGAN CIRCLE	10/15/17	245,000.00	98.500		241,325.00	41,587.53
SALE	4/19/10	983055AA	WYLE SERVICES CORP	10.5000					
51290	4/22/10	288798	LOGAN CIRCLE	4/01/18	235,000.00	103.00		242,050.00	10,170.08
-									
SUBTOTAL FIXED SALES:					6,948,015.00			7,073,856.34	
575,297.98									
-									
TOTAL FUND SALES:					6,948,015.00			7,073,856.34	
575,297.98									
END OF REPORT FOR: LOGAN CIRCLE									

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STATE OF NEW JERSEY

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 51666	4/19/10 4/23/10	00208JAC 288799	ATP OIL & GAS CORPORATION POST ADVISORY	11.8750 5/01/15	1,475,000.00	12.000 99.531		1,468,082.25	
PUR 51429	4/05/10 4/08/10	09776NAB 288799	BON-TON DEPT STORES POST ADVISORY	10.2500 3/15/14	700,000.00	10.722 98.500		689,500.00	
PUR 51728	4/14/10 4/28/10	1248EPAJ 288799	CCO HOLDINGS LLC POST ADVISORY	7.8750 4/30/18	1,300,000.00	7.875 100.00		1,300,000.00	
PUR 51368	3/25/10 4/01/10	20854PAC 288799	CONSOL ENERGY INC POST ADVISORY	8.0000 4/01/17	1,450,000.00	8.000 100.00		1,450,000.00	
PUR 51415	3/30/10 4/07/10	30250KAA 288799	FGI HOLDING CO INC POST ADVISORY	11.2500 10/01/15	1,275,000.00	12.404 95.500		1,217,625.00	
PUR 48567	4/06/10 4/09/10	37932JAB 288799	GLOBAL CROSSING POST ADVISORY	12.0000 9/15/15	250,000.00	9.646 109.76		274,406.25	
PUR 51470	3/25/10 4/09/10	45031TAQ 288799	ITC DELTACOM INC POST ADVISORY	10.5000 4/01/16	625,000.00	10.997 97.857		611,606.25	
PUR 51004	4/19/10 4/22/10	458207AC 288799	INTELSAT JACKSON HLDG POST ADVISORY	11.5000 6/15/16	1,225,000.00	9.734 108.00		1,323,000.00	
PUR 51471	4/06/10 4/09/10	458207AF 288799	INTELSAT JACKSON HLDG POST ADVISORY	9.5000 6/15/16	450,000.00	8.084 106.76		480,431.25	
PUR 51667	4/09/10 4/23/10	45823WAA 288799	INTEGRA TELECOM POST ADVISORY	10.7500 4/15/16	700,000.00	10.749 100.00		700,000.00	
PUR 51428	3/24/10 4/08/10	50178TAA 288799	LBI ESCROW CORP POST ADVISORY	8.0000 11/01/17	1,225,000.00	7.998 100.00		1,225,000.00	
PUR 51390	3/30/10 4/06/10	536022AB 288799	LINN ENERGY LLC POST ADVISORY	8.6250 4/15/20	1,150,000.00	9.000 97.552		1,121,848.00	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR	4/12/10	552953BC	MGM MIRAGE INC	7.5000					
51559	4/15/10	288799	POST ADVISORY	6/01/16	650,000.00	10.481 86.750		563,875.00	
PUR	4/19/10	582411AF	MCMORAN EXPLORATION CO	11.8750					
						9.498			

51647	4/22/10	288799	POST ADVISORY	11/15/14	1,100,000.00	108.62		1,194,875.00
PUR 51628	4/16/10 4/21/10	60741GAA 288799	MOBILE SATELLITE VENTURE POST ADVISORY	14.0000 4/01/13	275,000.00	12.738 103.00		283,250.00
PUR 51628	4/16/10 4/21/10	60741GAA 288799	MOBILE SATELLITE VENTURE POST ADVISORY	14.0000 4/01/13	525,000.00	11.433 106.25		557,812.50
PUR 51628	4/19/10 4/22/10	60741GAA 288799	MOBILE SATELLITE VENTURE POST ADVISORY	14.0000 4/01/13	300,000.00	11.727 105.50		316,500.00
PUR 51628	4/19/10 4/22/10	60741GAA 288799	MOBILE SATELLITE VENTURE POST ADVISORY	14.0000 4/01/13	300,000.00	11.727 105.50		316,500.00
PUR 51003	4/20/10 4/23/10	654679AA 288799	NISKA GAS STORAGE US/CAN POST ADVISORY	8.8750 3/15/18	400,000.00	8.048 104.75		419,000.00
PUR 51457	3/31/10 4/09/10	717148AA 288799	PHARMANET DEVELOPMENT GR POST ADVISORY	10.8750 4/15/17	268,000.00	10.668 101.00		270,680.00
PUR 51457	3/31/10 4/09/10	717148AA 288799	PHARMANET DEVELOPMENT GR POST ADVISORY	10.8750 4/15/17	382,000.00	10.874 100.00		382,000.00
PUR 51616	4/09/10 4/20/10	750323AA 288799	RADIATION THERAPY SERVIC POST ADVISORY	9.8750 4/15/17	750,000.00	10.002 99.371		745,282.50
PUR 51686	4/21/10 4/26/10	778669AB 288799	ROTECH HEALTHCARE INC POST ADVISORY	9.5000 4/01/12	1,100,000.00	16.023 89.500		984,500.00
PUR 51229	4/19/10 4/22/10	835834AA 288799	SORENSEN COMMUNICATIONS POST ADVISORY	10.5000 2/01/15	500,000.00	11.250 97.250		486,250.00
PUR 51558	4/12/10 4/15/10	85224CAA 288799	SQUARETWO FINANCIAL CORP POST ADVISORY	11.6250 4/01/17	400,000.00	12.055 98.000		392,000.00

5164	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 4/01/10 THROUGH 4/30/10 POST ADVISORY (5164) -Cont.									PAGE:
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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS	
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PUR 51558	4/21/10 4/26/10	85224CAA 288799	SQUARETWO FINANCIAL CORP POST ADVISORY	11.6250 4/01/17	1,000,000.00	11.945 98.500		985,000.00		
PUR 51772	4/22/10 4/30/10	87922RAJ 288799	TELCORDIA TECHNOLOGIES POST ADVISORY	11.0000 5/01/18	1,600,000.00	11.000 100.00		1,600,000.00		
PUR 51615	4/15/10 4/20/10	92240MAW 288799	VECTOR GROUP POST ADVISORY	11.0000 8/15/15	500,000.00	10.740 101.00		505,000.00		
-										
SUBTOTAL FIXED PURCHASES:					21,875,000.00			21,864,024.00		
-										
TOTAL FUND PURCHASES:					21,875,000.00			21,864,024.00		

SALES OF FIXED INCOME SECURITIES										
SALE 49670	4/23/10 4/28/10	345397VL 288799	FORD MOTOR CRED L P POST ADVISORY	8.7000 10/01/14	900,000.00	8.277 108.00		972,000.00	58,213.23	
SALE 51470	4/16/10 4/21/10	45031TAQ 288799	ITC DELTACOM INC POST ADVISORY	10.5000 4/01/16	625,000.00	10.997 98.250		614,062.50	2,452.12	
SALE 47602	4/09/10 4/14/10	45822EAJ 288799	INTELSAT SUBSIDIARY HLDG POST ADVISORY	8.8750 1/15/15	1,125,000.00	9.187 103.50		1,164,375.00	52,911.84	
SALE 42138	3/31/10 4/06/10	460690AV 288799	INTERPUBLIC GROUP POST ADVISORY	6.2500 11/15/14	900,000.00	9.237 100.25		902,250.00	101,422.14	
SALE 46427	4/20/10 4/23/10	471109AC 288799	JARDEN CORP POST ADVISORY	8.0000 5/01/16	1,000,000.00	8.530 105.00		1,050,000.00	74,586.36	
SALE 48692	4/08/10 4/13/10	481087AC 288799	VISANT CORP POST ADVISORY	7.6250 10/01/12	375,000.00	7.202 100.75		377,812.50	-699.21	
SALE 51559	4/16/10 4/21/10	552953BC 288799	MGM MIRAGE INC POST ADVISORY	7.5000 6/01/16	650,000.00	10.481 88.000		572,000.00	7,945.74	

5164	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 4/01/10 THROUGH 4/30/10 POST ADVISORY (5164) -Cont.									PAGE:
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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS	
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SALE 49938	4/15/10 4/20/10	56845TAF 288799	MARINER ENERGY INC POST ADVISORY	8.0000 5/15/17	450,000.00	9.006 113.25	509,625.00	82,964.20
SALE 47261	4/15/10 4/20/10	56845TAG 288799	MARINER ENERGY INC POST ADVISORY	11.7500 6/30/16	975,000.00	11.645 130.00	1,267,500.00	288,433.12
SALE 45990	4/26/10 4/28/10	591709AC 288799	METROPCS WIRELESS INC POST ADVISORY	9.2500 11/01/14	1,000,000.00	9.198 104.25	1,042,500.00	40,638.82
SALE 49804	4/08/10 4/13/10	67000XAB 288799	NOVELIS INC POST ADVISORY	7.2500 2/15/15	1,350,000.00	9.665 97.613	1,317,768.75	91,712.57
SALE 51228	4/07/10 4/12/10	701081AS 288799	PARKER DRILLING CO POST ADVISORY	9.1250 4/01/18	475,000.00	9.124 102.00	484,500.00	9,500.00
SALE 46573	3/31/10 4/06/10	817565BQ 288799	SERVICE CORP INTL POST ADVISORY	6.7500 4/01/15	1,000,000.00	8.270 99.000	990,000.00	51,125.21
SALE 46624	4/22/10 4/30/10	87922RAG 288799	TELCORDIA TECHNOLOGIES POST ADVISORY	4.8813 7/15/12	2,000,000.00	13.675 100.70	2,014,000.00	375,580.56
SALE 49775	4/12/10 4/15/10	90320RAA 288799	UPC GERMANY POST ADVISORY	8.1250 12/01/17	1,650,000.00	8.500 103.12	1,701,562.50	86,050.07
SALE 48524	3/29/10 4/01/10	918866AR 288799	VALASSIS COMMUNICATION POST ADVISORY	8.2500 3/01/15	175,000.00	10.069 103.00	180,250.00	17,384.13
SALE 48524	4/13/10 4/16/10	918866AR 288799	VALASSIS COMMUNICATION POST ADVISORY	8.2500 3/01/15	1,250,000.00	10.069 104.37	1,304,687.50	140,850.05
SALE 50656	4/20/10 4/23/10	92203PAD 288799	VANGUARD HEALTH POST ADVISORY	8.0000 2/01/18	450,000.00	8.250 98.625	443,812.50	265.19
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SUBTOTAL FIXED SALES:					16,350,000.00		16,908,706.25	1,481,336.14
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TOTAL FUND SALES:					16,350,000.00		16,908,706.25	
1,481,336.14								

END OF REPORT FOR: POST ADVISORY

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 51774	4/22/10 4/30/10	085790AS 288800	BERRY PLASTICS CORP PIMCO	9.5000 5/15/18	50,000.00	9.409 100.50		50,250.00	
PUR 51774	4/22/10 4/30/10	085790AS 288800	BERRY PLASTICS CORP PIMCO	9.5000 5/15/18	450,000.00	9.499 100.00		450,000.00	
PUR 51664	4/20/10 4/23/10	12527GAA 288800	CF INDUSTRIES INC PIMCO	6.8500 5/01/18	125,000.00	6.850 100.00		125,000.00	
PUR 51665	4/20/10 4/23/10	12527GAB 288800	CF INDUSTRIES INC PIMCO	7.1250 5/01/20	25,000.00	6.743 102.75		25,687.50	
PUR 51665	4/20/10 4/23/10	12527GAB 288800	CF INDUSTRIES INC PIMCO	7.1250 5/01/20	125,000.00	7.125 100.00		125,000.00	
PUR 51665	4/21/10 4/26/10	12527GAB 288800	CF INDUSTRIES INC PIMCO	7.1250 5/01/20	25,000.00	6.692 103.12		25,781.25	
PUR 51574	4/12/10 4/15/10	12686CAZ 288800	CABLEVISION SYSTEMS CORP PIMCO	7.7500 4/15/18	125,000.00	7.750 100.00		125,000.00	
PUR 51574	4/13/10 4/16/10	12686CAZ 288800	CABLEVISION SYSTEMS CORP PIMCO	7.7500 4/15/18	125,000.00	7.518 101.37		126,718.75	
PUR 51573	4/12/10 4/15/10	12686CBA 288800	CABLEVISION SYSTEMS CORP PIMCO	8.0000 4/15/20	75,000.00	8.000 100.00		75,000.00	
PUR 51573	4/22/10 4/27/10	12686CBA 288800	CABLEVISION SYSTEMS CORP PIMCO	8.0000 4/15/20	500,000.00	7.672 102.25		511,250.00	
PUR 51372	3/25/10 4/01/10	20854PAC 288800	CONSOL ENERGY INC PIMCO	8.0000 4/01/17	325,000.00	8.000 100.00		325,000.00	
PUR 51372	3/30/10 4/05/10	20854PAC 288800	CONSOL ENERGY INC PIMCO	8.0000 4/01/17	75,000.00	7.464 102.87		77,156.25	

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PUR 51371	3/25/10 4/01/10	20854PAE 288800	CONSOL ENERGY INC PIMCO	8.2500 4/01/20	275,000.00	8.250 100.00		275,000.00	
PUR 51375	3/30/10 4/05/10	212015AC 288800	CONTINETAL RESOURCES PIMCO	7.3750 10/01/20	100,000.00	7.500 99.105		99,105.00	
PUR 51414	3/30/10 4/07/10	30250KAA 288800	FGI HOLDING CO INC PIMCO	11.2500 10/01/15	750,000.00	11.754 98.000		735,000.00	
PUR 51489	3/26/10 4/12/10	35906AAC 288800	NEW COMMUNICATIONS PIMCO	7.8750 4/15/15	100,000.00	7.875 100.00		100,000.00	
PUR 51488	3/26/10 4/12/10	35906AAE 288800	NEW COMMUNICATIONS HLDGS PIMCO	8.2500 4/15/17	50,000.00	8.250 100.00		50,000.00	
PUR 51487	3/26/10 4/12/10	35906AAG 288800	NEW COMMUNICATIONS HLDGS PIMCO	8.5000 4/15/20	50,000.00	8.500 100.00		50,000.00	
PUR 51233	3/30/10 4/06/10	459745FV 288800	INTL LEASE FIN PIMCO	8.6250 9/15/15	500,000.00	8.390 101.00		505,000.00	
PUR 51374	3/30/10 4/05/10	45974VA7 288800	INTL LEASE FINANCE CORP PIMCO	5.5500 9/05/12	1,000,000.00	6.627 97.625		976,250.00	
PUR 51427	3/24/10 4/08/10	50178TAA 288800	LBI ESCROW CORP PIMCO	8.0000 11/01/17	275,000.00	7.537 102.62		282,218.75	
PUR 51427	3/24/10 4/08/10	50178TAA 288800	LBI ESCROW CORP PIMCO	8.0000 11/01/17	500,000.00	7.998 100.00		500,000.00	
PUR 51389	3/30/10 4/06/10	536022AB 288800	LINN ENERGY LLC PIMCO	8.6250 4/15/20	650,000.00	9.000 97.552		634,088.00	
PUR 51473	3/31/10 4/09/10	59833DAA 288800	MIDWEST GMNG BOR/MW FINA PIMCO	11.6250 4/15/16	1,000,000.00	11.875 98.941		989,410.00	
PUR 51413	4/01/10 4/07/10	65543AAB 288800	NORANDA ALUMINIUM ACQUIS PIMCO	5.2744 5/15/15	225,000.00	10.275 80.500		181,125.00	

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PUR 51413	4/07/10 4/12/10	65543AAB 288800	NORANDA ALUMINIUM ACQUIS PIMCO	5.2744 5/15/15	175,000.00	9.996 81.500		142,625.00	
PUR 51413	4/14/10 4/19/10	65543AAB 288800	NORANDA ALUMINIUM ACQUIS PIMCO	5.2744 5/15/15	175,000.00	9.441 83.500		146,125.00	
PUR 51413	4/15/10 4/20/10	65543AAB 288800	NORANDA ALUMINIUM ACQUIS PIMCO	5.2744 5/15/15	100,000.00	9.303 84.000		84,000.00	
PUR 51617	4/09/10 4/20/10	750323AA 288800	RADIATION THERAPY SERVIC PIMCO	9.8750 4/15/17	525,000.00	10.002 99.371		521,697.75	
PUR 51617	4/09/10 4/20/10	750323AA 288800	RADIATION THERAPY SERVIC PIMCO	9.8750 4/15/17	75,000.00	9.575 101.50		76,125.00	
PUR 51617	4/09/10 4/20/10	750323AA 288800	RADIATION THERAPY SERVIC PIMCO	9.8750 4/15/17	50,000.00	9.603 101.35		50,678.50	
PUR 51388	3/31/10 4/06/10	750492AC 288800	RADNET INC PIMCO	10.3750 4/01/18	800,000.00	10.624 98.680		789,440.00	
PUR 51388	4/06/10 4/09/10	750492AC 288800	RADNET INC PIMCO	10.3750 4/01/18	200,000.00	10.899 97.250		194,500.00	
PUR 51716	4/21/10 4/28/10	75524DAL 288800	RBS GLOBAL & REXNORD COR PIMCO	8.5000 5/01/18	20,000.00	8.391 100.62		20,125.00	
PUR 51716	4/21/10 4/28/10	75524DAL 288800	RBS GLOBAL & REXNORD COR PIMCO	8.5000 5/01/18	55,000.00	8.413 100.50		55,275.00	
PUR 51716	4/21/10 4/28/10	75524DAL 288800	RBS GLOBAL & REXNORD COR PIMCO	8.5000 5/01/18	100,000.00	8.326 101.00		101,000.00	
PUR 51716	4/21/10 4/28/10	75524DAL 288800	RBS GLOBAL & REXNORD COR PIMCO	8.5000 5/01/18	650,000.00	8.500 100.00		650,000.00	

PUR 51716	4/22/10 4/28/10	75524DAL 288800	RBS GLOBAL & REXNORD COR PIMCO	8.5000 5/01/18	75,000.00	8.478 100.12	75,093.75
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PUR 51716	4/22/10 4/28/10	75524DAL 288800	RBS GLOBAL & REXNORD COR PIMCO	8.5000 5/01/18	50,000.00	8.456 100.25		50,125.00	
PUR 51773	4/23/10 4/30/10	88362RAA 288800	THERMON INDUSTRIES INC PIMCO	9.5000 5/01/17	125,000.00	9.035 102.37		127,968.75	
PUR 51773	4/23/10 4/30/10	88362RAA 288800	THERMON INDUSTRIES INC PIMCO	9.5000 5/01/17	350,000.00	9.500 100.00		350,000.00	
PUR 51773	4/23/10 4/30/10	88362RAA 288800	THERMON INDUSTRIES INC PIMCO	9.5000 5/01/17	25,000.00	9.035 102.37		25,593.75	
PUR 51773	4/23/10 4/30/10	88362RAA 288800	THERMON INDUSTRIES INC PIMCO	9.5000 5/01/17	125,000.00	9.035 102.37		127,968.75	
PUR 51472	4/06/10 4/09/10	91911XAK 288800	VALEANT PHARMA PIMCO	7.6250 3/15/20	100,000.00	7.624 100.00		100,000.00	
PUR 51472	4/07/10 4/12/10	91911XAK 288800	VALEANT PHARMA PIMCO	7.6250 3/15/20	25,000.00	7.551 100.50		25,125.00	
PUR 51472	4/07/10 4/12/10	91911XAK 288800	VALEANT PHARMA PIMCO	7.6250 3/15/20	25,000.00	7.569 100.37		25,093.75	
SUBTOTAL FIXED PURCHASES:					11,325,000.00			11,157,600.50	
TOTAL FUND PURCHASES:					11,325,000.00			11,157,600.50	

SALES OF FIXED INCOME SECURITIES

SALE 42070 33,710.46	4/14/10 4/19/10	043353AC 288800	ARVINMERITOR INC PIMCO	8.1250 9/15/15	250,000.00	12.071 98.125		245,312.50	
SALE 42675	4/08/10 4/13/10	172967ES 288800	CITIGROUP INCORPORATED PIMCO	6.1250 5/15/18	1,790,000.00	7.579 102.77		1,839,583.00	205,027.64

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SALE 47633 6,075.46	4/01/10 4/07/10	226566AG 288800	CRICKET COMMUNICATIONS PIMCO	10.0000 7/15/15	75,000.00	11.038 104.00		78,000.00	
SALE 48247 143,792.05	4/12/10 4/15/10	878742AQ 288800	TECK RESOURCES LIMITED PIMCO	10.7500 5/15/19	575,000.00	11.080 123.12		707,968.75	
SALE 49835	4/08/10 4/13/10	909317BE 288800	UNITED AIRLINES INC PIMCO	9.7500 1/15/17	2,000,000.00	9.476 109.00		2,180,000.00	153,679.22
SALE 43066 52,198.99	4/12/10 4/15/10	983130AD 288800	WYNN LAS VEGAS LLC PIMCO	6.6250 12/01/14	475,000.00	9.328 101.00		479,750.00	
SUBTOTAL FIXED SALES:					5,165,000.00			5,530,614.25	
TOTAL FUND SALES:					5,165,000.00			5,530,614.25	

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 51669	4/19/10 4/23/10	00208JAC 288801	ATP OIL & GAS CORPORATION NOMURA	11.8750 5/01/15	425,000.00	12.000 99.531		423,006.75	
PUR 51669	4/21/10 4/26/10	00208JAC 288801	ATP OIL & GAS CORPORATION NOMURA	11.8750 5/01/15	125,000.00	11.539 101.25		126,562.50	
PUR 51669	4/21/10 4/26/10	00208JAC 288801	ATP OIL & GAS CORPORATION NOMURA	11.8750 5/01/15	150,000.00	11.572 101.12		151,687.50	
PUR 51669	4/21/10 4/26/10	00208JAC 288801	ATP OIL & GAS CORPORATION NOMURA	11.8750 5/01/15	100,000.00	11.605 101.00		101,000.00	
PUR 51517	3/31/10 4/14/10	05329WAJ 288801	AUTONATION INC NOMURA	6.7500 4/15/18	300,000.00	7.000 98.488		295,464.00	
PUR 51713	4/14/10 4/28/10	1248EPAJ 288801	CCO HOLDINGS LLC NOMURA	7.8750 4/30/18	150,000.00	7.875 100.00		150,000.00	
PUR 51714	4/14/10 4/28/10	1248EPAM 288801	CCO HOLDINGS LLC NOMURA	8.1250 4/30/20	125,000.00	7.779 102.37		127,968.75	
PUR 51714	4/14/10 4/28/10	1248EPAM 288801	CCO HOLDINGS LLC NOMURA	8.1250 4/30/20	125,000.00	8.125 100.00		125,000.00	
PUR 51672	4/20/10 4/23/10	12527GAA 288801	CF INDUSTRIES INC NOMURA	6.8500 5/01/18	200,000.00	6.850 100.00		200,000.00	
PUR 51668	4/20/10 4/23/10	12527GAB 288801	CF INDUSTRIES INC NOMURA	7.1250 5/01/20	100,000.00	7.125 100.00		100,000.00	
PUR 51552	4/12/10 4/15/10	12686CAZ 288801	CABLEVISION SYSTEMS CORP NOMURA	7.7500 4/15/18	500,000.00	7.750 100.00		500,000.00	
PUR 51553	4/12/10 4/15/10	12686CBA 288801	CABLEVISION SYSTEMS CORP NOMURA	8.0000 4/15/20	200,000.00	8.000 100.00		200,000.00	

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PUR 50543	4/09/10 4/14/10	172441AS 288801	CINEMARK USA INC NOMURA	8.6250 6/15/19	350,000.00	7.717 105.87		370,562.50	
PUR 51778	4/27/10 4/30/10	173094AA 288917	CITIGROUP CAPITAL XXI NOMURA	8.3000 12/21+57	200,000.00	8.320 99.750		199,500.00	
PUR 51778	4/27/10 4/30/10	173094AA 288917	CITIGROUP CAPITAL XXI NOMURA	8.3000 12/21+57	200,000.00	8.299 100.00		200,000.00	
PUR 51382	3/25/10 4/06/10	19190AAA 288801	COFFEYVILLE RESOURCE NOMURA	9.0000 4/01/15	200,000.00	9.124 99.511		199,022.00	
PUR 51381	3/25/10 4/06/10	19190AAB 288801	COFFEYVILLE RESOURCE NOMURA	10.8750 4/01/17	200,000.00	11.123 98.811		197,622.00	
PUR 51366	3/25/10 4/01/10	20854PAC 288801	CONSOL ENERGY INC NOMURA	8.0000 4/01/17	500,000.00	8.000 100.00		500,000.00	
PUR 51367	3/25/10 4/01/10	20854PAE 288801	CONSOL ENERGY INC NOMURA	8.2500 4/01/20	300,000.00	8.250 100.00		300,000.00	
PUR 51032	4/23/10 4/28/10	277461BH 288801	EASTMAN KODAK CO NOMURA	9.7500 3/01/18	125,000.00	9.380 102.00		127,500.00	
PUR 42298	4/07/10 4/12/10	28368EAA 288801	EL PASO ENERGY CORP NOMURA	8.0500 10/15/30	100,000.00	8.100 99.500		99,500.00	
PUR 51500	3/31/10 4/13/10	315295AE 288801	FERRELL GAS LP/FERRELLGAS NOMURA	8.6250 6/15/20	400,000.00	8.622 100.00		400,000.00	
PUR 51626	4/16/10 4/21/10	319963AV 288801	FIRST DATA CORP NOMURA	11.2500 3/31/16	225,000.00	15.309 84.500		190,125.00	

PUR 51406	3/30/10 4/07/10	361990AA 288801	GWR OPERATING PARTNERSHIP NOMURA	10.8750 4/01/17	400,000.00	11.873 95.347	381,388.00
PUR 51406	4/06/10 4/09/10	361990AA 288801	GWR OPERATING PARTNERSHIP NOMURA	10.8750 4/01/17	50,000.00	11.189 98.500	49,250.00

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PUR 51699	4/22/10 4/27/10	37946SAA 288801	GLOBAL GEOPHYSICAL SVC NOMURA	10.5000 5/01/17	175,000.00	11.125 97.009		169,765.75	
PUR 51101	4/09/10 4/14/10	382550BA 288801	GOODYEAR TIRE NOMURA	8.7500 8/15/20	25,000.00	8.766 99.875		24,968.75	
PUR 51715	4/23/10 4/28/10	413622AC 288801	HARRAHS OPER CO NOMURA	12.7500 4/15/18	25,000.00	13.004 98.750		24,687.50	
PUR 50602	4/23/10 4/28/10	413627BM 288801	HARRAHS OPERATIN CO INC NOMURA	10.0000 12/15/18	125,000.00	12.632 86.375		107,968.75	
PUR 50602	4/23/10 4/28/10	413627BM 288801	HARRAHS OPERATIN CO INC NOMURA	10.0000 12/15/18	100,000.00	12.658 86.250		86,250.00	
PUR 51554	4/12/10 4/15/10	44701QAP 288801	HUNTSMAN INTL LLC NOMURA	7.8750 11/15/14	200,000.00	7.773 100.37		200,750.00	
PUR 51450	3/25/10 4/09/10	45031TAQ 288801	ITC DELTACOM INC NOMURA	10.5000 4/01/16	250,000.00	10.997 97.857		244,642.50	
PUR 51594	4/14/10 4/19/10	45031UAA 288801	ISTAR FINANCIAL INC NOMURA	5.8000 3/15/11	200,000.00	12.705 94.250		188,500.00	
PUR 51593	4/14/10 4/19/10	45031UBJ 288801	ISTAR FINANCIAL INC NOMURA	10.0000 6/15/14	325,000.00	9.955 100.12		325,406.25	
PUR 51593	4/23/10 4/28/10	45031UBJ 288801	ISTAR FINANCIAL INC NOMURA	10.0000 6/15/14	125,000.00	9.918 100.25		125,312.50	
PUR 50796	4/23/10 4/28/10	451102AF 288801	ICAHN ENTER FIN NOMURA	8.0000 1/15/18	150,000.00	8.581 96.750		145,125.00	
PUR 51697	4/20/10 4/27/10	460933AJ 288801	INTERNATIONAL WIRE GROUP NOMURA	9.7500 4/15/15	175,000.00	9.999 99.038		173,316.50	
PUR 51671	4/20/10 4/23/10	481086AB 288801	JOSTENS HLDG CORP NOMURA	10.2500 12/01/13	1,000,000.00	9.084 103.50		1,035,000.00	

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PUR 51646	4/08/10 4/22/10	513075AW 288801	LAMAR MEDIA CORP NOMURA	7.8750 4/15/18	150,000.00	7.875 100.00		150,000.00	
PUR 51482	4/07/10 4/12/10	532776AS 288801	LIN TELEVISION CORP NOMURA	8.3750 4/15/18	75,000.00	8.375 100.00		75,000.00	
PUR 51482	4/08/10 4/13/10	532776AS 288801	LIN TELEVISION CORP NOMURA	8.3750 4/15/18	75,000.00	8.224 100.87		75,656.25	
PUR 51482	4/08/10 4/13/10	532776AS 288801	LIN TELEVISION CORP NOMURA	8.3750 4/15/18	50,000.00	8.224 100.87		50,437.50	
PUR 51482	4/08/10 4/13/10	532776AS 288801	LIN TELEVISION CORP NOMURA	8.3750 4/15/18	25,000.00	8.245 100.75		25,187.50	
PUR 51383	3/30/10 4/06/10	536022AB 288801	LINN ENERGY LLC NOMURA	8.6250 4/15/20	600,000.00	9.000 97.552		585,312.00	
PUR 49849	4/08/10 4/13/10	552953AL 288801	MGM MIRAGE INC NOMURA	6.7500 9/01/12	150,000.00	9.496 94.250		141,375.00	
PUR 49849	4/12/10 4/15/10	552953AL 288801	MGM MIRAGE INC NOMURA	6.7500 9/01/12	225,000.00	8.641 96.000		216,000.00	
PUR 49849	4/14/10 4/19/10	552953AL 288801	MGM MIRAGE INC NOMURA	6.7500 9/01/12	150,000.00	8.649 96.000		144,000.00	

PUR 51451	4/06/10 4/09/10	55932RAG 288801	MAGNACHIP SEMI NOMURA	10.5000 4/15/18	200,000.00	10.750 98.674		197,348.00
PUR 51034	4/23/10 4/28/10	579489AC 288801	MCCLATCHY CO NOMURA	11.5000 2/15/17	425,000.00	9.705 108.75		462,187.50
PUR 51613	4/15/10 4/20/10	58470TAA 288801	MEDIMEDIA USA NOMURA	11.3750 11/15/14	900,000.00	13.157 94.000		846,000.00
PUR 51516	4/09/10 4/14/10	62910TAD 288801	NFR ENERGY LLC/FIN CORP NOMURA	9.7500 2/15/17	75,000.00	10.001 98.754		74,065.50

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PUR 50239	4/19/10 4/22/10	640204AG 288801	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	125,000.00	8.454 102.37		127,968.75	
PUR 51595	4/08/10 4/19/10	65339EAA 288801	NEXSTAR/MISSION BROADCAST NOMURA	8.8750 4/15/17	150,000.00	8.999 99.364		149,046.00	
PUR 50168	4/14/10 4/19/10	67090FAD 288801	NUVEEN INVESTMENTS INC NOMURA	10.5000 11/15/15	350,000.00	10.526 99.875		349,562.50	
PUR 51670	4/09/10 4/23/10	70319WAA 288801	PATHEON INC NOMURA	8.6250 4/15/17	225,000.00	8.624 100.00		225,000.00	
PUR 51698	4/22/10 4/27/10	70788AAA 288801	PENN VIRGINIA RESOURCE NOMURA	8.2500 4/15/18	225,000.00	8.249 100.00		225,000.00	
PUR 51384	3/29/10 4/06/10	74387UAA 288801	PROVIDENT FUNDING ASSOC NOMURA	10.2500 4/15/17	200,000.00	10.249 100.00		200,000.00	
PUR 51614	4/09/10 4/20/10	750323AA 288801	RADIATION THERAPY SERVIC NOMURA	9.8750 4/15/17	350,000.00	10.002 99.371		347,798.50	
PUR 51736	4/15/10 4/29/10	783764AP 288801	RYLAND GROUP NOMURA	6.6250 5/01/20	250,000.00	6.625 100.00		250,000.00	
PUR 51453	4/06/10 4/09/10	91911XAH 288801	VALEANT PHARMA NOMURA	8.3750 6/15/16	150,000.00	7.351 105.00		157,500.00	
PUR 51452	4/06/10 4/09/10	91911XAK 288801	VALEANT PHARMA NOMURA	7.6250 3/15/20	75,000.00	7.569 100.37		75,281.25	
PUR 51452	4/06/10 4/09/10	91911XAK 288801	VALEANT PHARMA NOMURA	7.6250 3/15/20	50,000.00	7.569 100.37		50,187.50	
PUR 51452	4/06/10 4/09/10	91911XAK 288801	VALEANT PHARMA NOMURA	7.6250 3/15/20	50,000.00	7.588 100.25		50,125.00	
PUR 51452	4/06/10 4/09/10	91911XAK 288801	VALEANT PHARMA NOMURA	7.6250 3/15/20	250,000.00	7.624 100.00		250,000.00	

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PUR 51452	4/06/10 4/09/10	91911XAK 288801	VALEANT PHARMA NOMURA	7.6250 3/15/20	100,000.00	7.569 100.37		100,375.00		

SUBTOTAL FIXED PURCHASES:					14,275,000.00			14,167,266.25		

TOTAL FUND PURCHASES:					14,275,000.00			14,167,266.25		

SALES OF FIXED INCOME SECURITIES										

SALE 41992	4/23/10 4/28/10	00130HBH 288801	AES CORPORATION NOMURA	8.0000 10/15/17	50,000.00	8.616 103.37		51,687.50	3,359.35	
SALE 48824	3/31/10 4/06/10	023771R5 288801	AMERICAN AIRLINE NOMURA	10.5000 10/15/12	700,000.00	10.010 107.75		754,250.00	45,681.00	

SALE 50140	4/01/10 4/07/10	02406PAG 288801	AMERICAN AXLE NOMURA	9.2500 1/15/17	250,000.00	9.197 106.37		265,937.50	15,341.00
SALE 48176	3/31/10 4/06/10	02635PTS 288801	AMERICAN GENERAL FIN NOMURA	6.9000 12/15/17	200,000.00	13.678 87.000		174,000.00	37,338.20
SALE 48176	3/31/10 4/06/10	02635PTS 288801	AMERICAN GENERAL FIN NOMURA	6.9000 12/15/17	100,000.00	13.678 87.250		87,250.00	18,919.10
SALE 48176	3/31/10 4/06/10	02635PTS 288801	AMERICAN GENERAL FIN NOMURA	6.9000 12/15/17	100,000.00	13.678 87.000		87,000.00	18,669.10
SALE 48267	3/31/10 4/06/10	026874BS 288801	AMERICAN INTL GROUP NOMURA	8.2500 5/15+58	50,000.00	12.325 85.000		42,500.00	9,292.75
SALE 48267	4/16/10 4/21/10	026874BS 288801	AMERICAN INTL GROUP NOMURA	8.2500 5/15+58	125,000.00	12.325 87.750		109,687.50	26,660.42
SALE 48267	4/16/10 4/21/10	026874BS 288801	AMERICAN INTL GROUP NOMURA	8.2500 5/15+58	100,000.00	12.325 87.750		87,750.00	21,328.34

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SALE 51517	4/22/10 4/27/10	05329WAJ 288801	AUTONATION INC NOMURA	6.7500 4/15/18	300,000.00	7.000 100.37		301,125.00	5,655.45
SALE 50488	4/22/10 4/27/10	111621AE 288801	BROCADE COM SYS NOMURA	6.6250 1/15/18	125,000.00	6.750 103.00		128,750.00	4,691.78
SALE 51672	4/27/10 4/30/10	12527GAA 288801	CF INDUSTRIES INC NOMURA	6.8500 5/01/18	200,000.00	6.850 103.75		207,500.00	7,500.00
SALE 42002	4/07/10 4/12/10	12543DAF 288801	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	1,393,000.00	9.177 103.75		1,445,237.50	69,812.10
SALE 49800	4/16/10 4/21/10	18538TAA 288801	CLEARWIRE COMM/FINANCE NOMURA	12.0000 12/01/15	350,000.00	12.037 104.75		366,625.00	17,245.30
SALE 45666	4/13/10 4/16/10	204755AB 288801	COMPTON PETROLEUM FINANCE C NOMURA	7.6250 12/01/13	125,000.00	8.516 85.375		106,718.75	-14,850.00
SALE 51366	3/26/10 4/01/10	20854PAC 288801	CONSOL ENERGY INC NOMURA	8.0000 4/01/17	50,000.00	8.000 102.25		51,125.00	1,125.00
SALE 51366	3/26/10 4/01/10	20854PAC 288801	CONSOL ENERGY INC NOMURA	8.0000 4/01/17	50,000.00	8.000 102.37		51,187.50	1,187.50
SALE 51366	3/26/10 4/01/10	20854PAC 288801	CONSOL ENERGY INC NOMURA	8.0000 4/01/17	75,000.00	8.000 102.25		76,687.50	1,687.50
SALE 51367	3/31/10 4/06/10	20854PAE 288801	CONSOL ENERGY INC NOMURA	8.2500 4/01/20	75,000.00	8.250 103.12		77,343.75	2,343.75
SALE 42276	3/31/10 4/06/10	21036PAG 288801	CONSTELLATION BRANDS NOMURA	8.3750 12/15/14	250,000.00	7.779 108.12		270,312.50	14,589.93
SALE 49899	4/08/10 4/13/10	210805DL 288801	CONTINENTAL AIRLIN NOMURA	7.0330 12/15/12	55,760.47	9.151 100.50		56,039.28	3,345.63
SALE 50754	4/23/10 4/28/10	22764LAA 288801	CROSSTEX ENERGY NOMURA	8.8750 2/15/18	350,000.00	9.233 104.75		366,625.00	23,556.72

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SALE 50755	4/27/10 4/27/10	24823UAG 288801	DENBURY RESOURCE NOMURA	8.2500 2/15/20	2,000.00	8.250 100.00		2,000.00	
SALE 45673	4/23/10 4/28/10	25380WAA 288801	DIGICEL GROUP LTD NOMURA	8.8750 1/15/15	185,000.00	11.922 100.37		185,693.75	20,643.90
SALE 44939	4/01/10 4/07/10	30250BAC 288801	FMG FINANCE PTY LTD NOMURA	10.6250 9/01/16	200,000.00	11.803 116.00		232,000.00	42,428.26
SALE 50388	4/15/10 4/20/10	319963AR 288801	FIRST DATA CORP NOMURA	9.8750 9/24/15	100,000.00	11.578 92.000		92,000.00	-1,257.34

SALE 49709	4/23/10 4/28/10	345397VC 288801	FORD MOTOR CREDIT NOMURA	8.0000 12/15/16	150,000.00	8.092 106.12		159,187.50	9,909.62
SALE 49709	4/23/10 4/28/10	345397VC 288801	FORD MOTOR CREDIT NOMURA	8.0000 12/15/16	150,000.00	8.092 106.12		159,187.50	9,909.62
SALE 48754	4/19/10 4/22/10	364725AP 288801	GANNET CO INC NOMURA	9.3750 11/15/17	150,000.00	9.014 108.00		162,000.00	9,096.82
SALE 47987	4/16/10 4/21/10	390064AL 288801	GREAT ATLANTIC & PACIFIC TE NOMURA	11.3750 8/01/15	50,000.00	11.526 99.000		49,500.00	-188.84
SALE 47987	4/16/10 4/21/10	390064AL 288801	GREAT ATLANTIC & PACIFIC TE NOMURA	11.3750 8/01/15	50,000.00	11.526 98.500		49,250.00	-438.84
SALE 47987	4/20/10 4/23/10	390064AL 288801	GREAT ATLANTIC & PACIFIC TE NOMURA	11.3750 8/01/15	250,000.00	11.526 98.750		246,875.00	-1,569.87
SALE 51225	3/31/10 4/06/10	459745FX 288801	INTL LEASE FIANANCE CORP NOMURA	8.7500 3/15/17	50,000.00	9.249 100.75		50,375.00	1,636.18
SALE 51383	3/31/10 4/06/10	536022AB 288801	LINN ENERGY LLC NOMURA	8.6250 4/15/20	25,000.00	9.000 100.37		25,093.75	705.75
SALE 51383	3/31/10 4/06/10	536022AB 288801	LINN ENERGY LLC NOMURA	8.6250 4/15/20	25,000.00	9.000 100.37		25,093.75	705.75

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SALE 51383	3/31/10 4/06/10	536022AB 288801	LINN ENERGY LLC NOMURA	8.6250 4/15/20	50,000.00	9.000 100.37		50,187.50	1,411.50
SALE 51383	4/01/10 4/07/10	536022AB 288801	LINN ENERGY LLC NOMURA	8.6250 4/15/20	75,000.00	9.000 99.875		74,906.25	1,741.57
SALE 48111	4/08/10 4/13/10	62947QAG 288801	NXP BV NXP FUNDING NOMURA	9.5000 10/15/15	25,000.00	23.289 98.000		24,500.00	9,901.57
SALE 50341	4/16/10 4/21/10	640204AH 288801	NEIMAN MARCUS GROUP NOMURA	10.3750 10/15/15	175,000.00	10.347 105.25		184,187.50	8,996.73
SALE 50341	4/16/10 4/21/10	640204AH 288801	NEIMAN MARCUS GROUP NOMURA	10.3750 10/15/15	175,000.00	10.347 105.25		184,187.50	8,996.72
SALE 51595	4/14/10 4/19/10	65339EAA 288801	NEXSTAR/MISSION BROADCAST NOMURA	8.8750 4/15/17	150,000.00	8.999 102.00		153,000.00	3,954.00
SALE 50168	4/16/10 4/21/10	67090FAD 288801	NUVEEN INVESTMENTS INC NOMURA	10.5000 11/15/15	50,000.00	20.327 100.50		50,250.00	16,209.58
SALE 50168	4/16/10 4/21/10	67090FAD 288801	NUVEEN INVESTMENTS INC NOMURA	10.5000 11/15/15	100,000.00	20.327 100.50		100,500.00	32,419.16
SALE 51306	3/31/10 4/06/10	690368AH 288801	OVERSEAS SHIPHL NOMURA	8.1250 3/30/18	100,000.00	8.375 100.50		100,500.00	1,936.73
SALE 51306	4/23/10 4/28/10	690368AH 288801	OVERSEAS SHIPHL NOMURA	8.1250 3/30/18	50,000.00	8.375 102.00		51,000.00	1,718.58
SALE 44546	4/01/10 4/07/10	704549AE 288801	PEABODY ENERGY CORP NOMURA	7.3750 11/01/16	100,000.00	7.547 105.75		105,750.00	6,635.76
SALE 44546	4/01/10 4/07/10	704549AE 288801	PEABODY ENERGY CORP NOMURA	7.3750 11/01/16	175,000.00	7.547 105.75		185,062.50	11,612.59
SALE 44546	4/06/10 4/09/10	704549AE 288801	PEABODY ENERGY CORP NOMURA	7.3750 11/01/16	50,000.00	7.547 105.75		52,875.00	3,317.31

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SALE 51384	4/14/10 4/19/10	74387UAA 288801	PROVIDENT FUNDING ASSOC NOMURA	10.2500 4/15/17	200,000.00	10.249 103.00		206,000.00	6,000.00
SALE	4/05/10	81180RAE	SEAGATE TECH HDD	6.8000		13.673			

46240	4/08/10	288801	NOMURA	10/01/16	50,000.00	100.50		50,250.00	14,719.26
SALE	4/16/10	852060AT	SPRINT CAPITAL CORP	8.7500					
42215	4/21/10	288801	NOMURA	3/15/32	150,000.00	97.250		145,875.00	17,567.50
SALE	4/16/10	870757AB	SAINT ACQUISITION	12.5000					
42286	4/21/10	288801	NOMURA	5/15/17	100,000.00	34.919		100,250.00	57,907.93
SALE	4/22/10	87922RAD	TELCORDIA TECHNOLOGIES	10.0000					
44349	4/22/10	288801	NOMURA	3/15/13	175,000.00	43.215		178,718.75	95,064.60
SALE	4/06/10	880349AH	TENNECO AUTOMOTIVE	8.6250					
47924	4/09/10	288801	NOMURA	11/15/14	75,000.00	9.874		76,500.00	4,910.30
SALE	4/06/10	880349AH	TENNECO AUTOMOTIVE	8.6250					
47924	4/09/10	288801	NOMURA	11/15/14	267,000.00	102.12		272,673.75	17,814.41
-									
			SUBTOTAL FIXED SALES:		8,752,760.47			8,950,769.28	
748,896.73									
-									
			TOTAL FUND SALES:		8,752,760.47			8,950,769.28	
748,896.73									
END OF REPORT FOR: NOMURA									

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 51468	4/06/10 4/06/10	99MSCZAM 24	OCH-ZIFF CAPITAL BROKER CODE UNDEFINED		45,539,772.00	1.000		45,539,772.00	
PUR 51468	4/19/10 4/19/10	99MSCZAM 25	OCH-ZIFF CAPITAL BROKER CODE UNDEFINED		45,790,958.00	1.000		45,790,958.00	
SUBTOTAL STOCK PURCHASES:					91,330,730.00			91,330,730.00	
TOTAL FUND PURCHASES:					91,330,730.00			91,330,730.00	

END OF REPORT FOR: ALTERNATIVE INVESTMENTS COMMON B