

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

4300

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 10/01/08 THROUGH 10/31/08

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
SALE 22513	10/06/08 10/09/08	06830610 421929	BARR PHARMACEUTICALS, INC. RAYMOND JAMES & ASSOCIATES,		4,500.00	60.956	1.54 180.00	274,121.81	141,721.81
SALE 22514	10/06/08 10/09/08	10964110 421929	BRINKER INTERNATIONAL, INC. RAYMOND JAMES & ASSOCIATES,		7,500.00	14.546	.62 300.00	108,797.38	-62,364.62
SALE 11482	10/07/08 10/08/08	17296710 421930	CITIGROUP INC. RAYMOND JAMES & ASSOCIATES,		50,000.00	17.690	4.96 2,000.00	882,495.04	121,174.02
SALE 01131	10/06/08 10/09/08	23719410 421929	DARDEN RESTAURANTS, INC. RAYMOND JAMES & ASSOCIATES,		7,500.00	24.618	1.04 300.00	184,330.96	140,726.61
SALE 18030	10/17/08 10/20/08	25179M10 421964	DEVON ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI		5,000.00	71.800	2.02 100.00	358,897.98	233,764.63
SALE 18309	10/17/08 10/20/08	26353410 421964	DU PONT (E.I.) DE NEMOURS & BMO CAPITAL MARKETS/EXECUTI		10,000.00	33.693	1.89 200.00	336,732.11	34,238.44
SALE 15198	10/07/08 10/08/08	30231G10 421930	EXXON MOBIL CORP. RAYMOND JAMES & ASSOCIATES,		25,000.00	79.160	11.09 1,000.00	1,977,988.91	1,454,503.80
SALE 13291	10/06/08 10/09/08	36960410 421929	GENERAL ELECTRIC CO. RAYMOND JAMES & ASSOCIATES,		25,000.00	20.120	2.82 1,000.00	501,997.18	13,074.77
SALE 13291	10/07/08 10/08/08	36960410 421930	GENERAL ELECTRIC CO. RAYMOND JAMES & ASSOCIATES,		65,000.00	22.490	8.19 2,600.00	1,459,241.81	188,043.56
SALE 13291	10/23/08 10/28/08	36960410 421986	GENERAL ELECTRIC CO. HILL, THOMPSON, MAGID & CO.		60,000.00	18.648	6.27 1,200.00	1,117,655.73	-55,758.04
SALE 3689	10/06/08 10/09/08	42705610 421929	HERCULES INC. RAYMOND JAMES & ASSOCIATES,		10,000.00	14.856	.84 400.00	148,158.16	-34,577.41
SALE 15342	10/23/08 10/28/08	43851610 421986	HONEYWELL INTERNATIONAL INC HILL, THOMPSON, MAGID & CO.		5,000.00	28.746	.81 100.00	143,630.19	-29,606.25

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SALE 07576	10/06/08 10/09/08	45171310 421929	IKON OFFICE SOLUTIONS, INC. RAYMOND JAMES & ASSOCIATES,		5,000.00	16.450	.47 200.00	82,049.53	-41,325.47
SALE 20181	10/06/08 10/09/08	46025410 421929	INTL RECTIFIER CORP. RAYMOND JAMES & ASSOCIATES,		5,000.00	17.119	.48 200.00	85,393.02	-100,201.98
SALE 07463	9/29/08 10/02/08	61744644 421906	MORGAN STANLEY ICAP CORPORATES LLC		62,700.00	22.401	7.87 627.00	1,403,901.56	1,023,158.48
SALE 2112	10/17/08 10/20/08	74271810 421964	PROCTER & GAMBLE CO. BMO CAPITAL MARKETS/EXECUTI		15,000.00	61.590	5.18 300.00	923,544.82	688,912.24
SALE 01096	10/06/08 10/09/08	77032310 421929	ROBERT HALF INTERNATIONAL I RAYMOND JAMES & ASSOCIATES,		10,000.00	20.055	1.13 400.00	200,143.87	137,504.76
SALE 09743	10/06/08 10/09/08	77537110 421929	ROHM & HAAS CO. RAYMOND JAMES & ASSOCIATES,		3,000.00	62.690	1.06 120.00	187,948.94	103,978.09
SALE 16391	10/17/08 10/20/08	93114210 421964	WAL-MART STORES, INC. BMO CAPITAL MARKETS/EXECUTI		15,000.00	53.655	4.51 300.00	804,520.49	468,440.16
SALE 07873	9/26/08 10/01/08	93932210 421901	WASHINGTON MUTUAL, INC. GRISWOLD COMPANY		2,386.00	.158	.01 5.96	371.26	-82,192.09
SALE 07873	9/29/08 10/02/08	93932210 421906	WASHINGTON MUTUAL, INC. INSTINET (PORTAL)		27,614.00	.060	.01 138.07	1,529.81	-954,004.33
SUBTOTAL STOCK SALES:					420,200.00		62.81 11,671.03	11,183,450.56	3,389,211.18
TOTAL FUND SALES:					420,200.00		62.81 11,671.03	11,183,450.56	3,389,211.18

END OF REPORT FOR: DCP EQUITY

STATE OF NEW JERSEY
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DETAIL REPORT OF SECURITIES TRANSACTIONS
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DCP SMALL CAP. (EQUITY) (4302)

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SALES OF STOCK AND OTHER EQUITIES									
SALE 41751	10/20/08 10/23/08	00507V10 421973	ACTIVISION BLIZZARD INC. MERRIMAN/OTC		20,000.00	13.615	1.53 300.00	272,002.47	256,388.07
SALE 18997	10/20/08 10/23/08	03833610 421973	APTARGROUP, INC. HILL, THOMPSON, MAGID & CO.		10,000.00	32.044	1.80 200.00	320,233.20	148,402.33
SALE 36197	10/08/08 10/10/08	04651M20 421915	ATARI INC. TENDERED		10,300.00	1.680		17,304.00	-343,451.00
SALE 07862	10/20/08 10/23/08	05548J10 421973	BJ'S WHOLESALE CLUB, INC. HILL, THOMPSON, MAGID & CO.		5,000.00	32.917	.93 100.00	164,484.07	38,179.57
SALE 17805	10/09/08 10/15/08	06830610 421943	BARR PHARMACEUTICALS, INC. OPPENHEIMER & CO., INC		6,750.00	60.340	2.29 270.00	407,019.34	186,681.94
SALE 29284	10/22/08 10/23/08	23330X10 421915	DRS TECHNOLOGIES INC. TENDERED		10,000.00	81.000		810,000.00	350,410.67
SALE 18031	10/20/08 10/23/08	25179M10 421973	DEVON ENERGY CORP. HILL, THOMPSON, MAGID & CO.		2,000.00	76.680	.86 40.00	153,318.14	112,996.81
SALE 19479	10/09/08 10/15/08	42705610 421943	HERCULES INC. OPPENHEIMER & CO., INC		15,000.00	16.236	1.37 600.00	242,931.13	50,555.93
SALE 19013	10/09/08 10/15/08	54316210 421943	LONGS DRUG STORES CORP. OPPENHEIMER & CO., INC		20,000.00	69.553	7.79 800.00	1,390,244.21	877,758.79
SALE 19092	10/09/08 10/15/08	54927110 421943	LUBRIZOL CORP. (THE) OPPENHEIMER & CO., INC		6,000.00	33.563	1.13 240.00	201,136.87	41,236.87
SALE 06634	10/09/08 10/15/08	68556410 421943	ORBITAL SCIENCES CORP. OPPENHEIMER & CO., INC		20,000.00	20.282	2.28 800.00	404,835.72	149,921.50
SALE 18527	10/20/08 10/23/08	81725T10 421973	SENSIENT TECHNOLOGIES CORP. HILL, THOMPSON, MAGID & CO.		5,000.00	25.873	.73 100.00	129,263.27	25,278.73

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SALE 28003	10/09/08 10/15/08	83269640 421943	SMUCKER (J.M.) CO. (THE) OPPENHEIMER & CO., INC		5,333.00	44.725	1.34 213.32	238,303.77	36,371.03
SALE 21517	10/20/08 10/23/08	98074510 421973	WOODWARD GOVERNOR CO. MERRIMAN/OTC		5,000.00	33.033	.93 75.00	165,087.57	119,054.24
SUBTOTAL STOCK SALES:					140,383.00		22.98 3,738.32	4,916,163.76	2,049,785.48
TOTAL FUND SALES:					140,383.00		22.98 3,738.32	4,916,163.76	2,049,785.48

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

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DCP FIXED INCOME (4305)

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SALE 23731	9/30/08 10/01/08	9128274V 286490	UNITED STATES TREAS NTS JP MORGAN	4.7500 11/15/08	5,000,000.00	3.431 100.49		5,024,787.94	17,134.06
SUBTOTAL FIXED SALES:					5,000,000.00			5,024,787.94	17,134.06
TOTAL FUND SALES:					5,000,000.00			5,024,787.94	17,134.06

END OF REPORT FOR: DCP FIXED INCOME

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

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 40688	10/10/08 10/16/08	00206R10 421946	AT&T INC. OPPENHEIMER & CO., INC		5,000.00	22.706	150.00	113,682.00	
PUR 40688	10/10/08 10/16/08	00206R10 421946	AT&T INC. OPPENHEIMER & CO., INC		5,000.00	22.482	150.00	112,559.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					10,000.00	22.594	300.00	226,241.00	
PUR 40688	10/13/08 10/16/08	00206R10 421950	AT&T INC. OPPENHEIMER & CO., INC		15,000.00	23.956	450.00	359,785.50	
PUR 40688	10/17/08 10/22/08	00206R10 421967	AT&T INC. BMO CAPITAL MARKETS/EXECUTI		4,000.00	25.242	80.00	101,049.20	
PUR 43433	10/21/08 10/24/08	00282410 421976	ABBOTT LABORATORIES HILL, THOMPSON, MAGID & CO.		6,000.00	57.241	120.00	343,566.00	
PUR 43433	10/22/08 10/27/08	00282410 421980	ABBOTT LABORATORIES HILL, THOMPSON, MAGID & CO.		1,000.00	54.980	20.00	55,000.00	
PUR 43433	10/23/08 10/28/08	00282410 421984	ABBOTT LABORATORIES HILL, THOMPSON, MAGID & CO.		1,000.00	54.150	20.00	54,170.00	
PUR 43433	10/23/08 10/28/08	00282410 421984	ABBOTT LABORATORIES HILL, THOMPSON, MAGID & CO.		1,000.00	55.611	20.00	55,631.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	54.881	40.00	109,801.00	
PUR 43433	10/24/08 10/29/08	00282410 421989	ABBOTT LABORATORIES HILL, THOMPSON, MAGID & CO.		3,000.00	52.900	60.00	158,760.00	

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PUR 43172	10/03/08 10/08/08	00507V10 421923	ACTIVISION BLIZZARD INC JANNEY MONTGOMERY SCOTT		40,000.00	12.853	1,200.00	515,312.00	
PUR 43172	10/06/08 10/09/08	00507V10 421927	ACTIVISION BLIZZARD INC JANNEY MONTGOMERY SCOTT		2,000.00	11.303	60.00	22,665.00	
PUR 43172	10/24/08 10/29/08	00507V10 421989	ACTIVISION BLIZZARD INC KEYBANC CAPITAL MKTS INC		2,000.00	11.614	30.00	23,257.00	
PUR 43172	10/27/08 10/30/08	00507V10 421993	ACTIVISION BLIZZARD INC MAGNA SECURITIES (OTC)		2,000.00	11.000	30.00	22,030.00	
PUR 43436	10/21/08 10/24/08	00817Y10 421976	AETNA INC MAGNA SECURITIES CORP		15,000.00	32.133	300.00	482,287.50	
PUR 43436	10/22/08 10/27/08	00817Y10 421980	AETNA INC HILL, THOMPSON, MAGID & CO.		1,000.00	29.990	20.00	30,010.00	
PUR 36840	10/09/08 10/15/08	01964550 421941	ALLIS-CHALMERS ENERGY INC. OPPENHEIMER & CO., INC		2,000.00	7.590	60.00	15,240.00	
PUR 36840	10/13/08 10/16/08	01964550 421950	ALLIS-CHALMERS ENERGY INC. OPPENHEIMER & CO., INC		2,000.00	7.350	60.00	14,760.00	
PUR 36434	10/08/08 10/14/08	02082560 421937	ALPINE GROUP, INC. (THE) KEYBANC CAPITAL MKTS INC		500.00	1.000	5.00	505.00	
PUR 36434	10/10/08 10/16/08	02082560 421946	ALPINE GROUP, INC. (THE) LABRANCHE/OTC		447.00	.750	6.71	341.96	
PUR 42872	10/10/08 10/16/08	02209S10 421946	ALTRIA GROUP INC. OPPENHEIMER & CO., INC		2,000.00	17.220	60.00	34,500.00	
PUR 42872	10/13/08 10/16/08	02209S10 421950	ALTRIA GROUP INC. OPPENHEIMER & CO., INC		1,000.00	18.336	30.00	18,366.00	
PUR 27999	9/30/08 10/03/08	02991220 421909	AMERICAN TOWER CORP. CL A HILL, THOMPSON, MAGID & CO.		1,000.00	34.948	20.00	34,968.00	

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PUR 41901	10/02/08 10/07/08	03042010 421918	AMERICAN WATER WORKS CO., I STURDIVANT & CO		2,000.00	20.017	60.00	40,094.00	
PUR 41901	10/06/08 10/09/08	03042010 421927	AMERICAN WATER WORKS CO., I CL KING (RESEARCH)		2,000.00	19.465	60.00	38,990.00	
PUR 43434	10/21/08 10/24/08	03116210 421976	AMGEN INC MERRIMAN/OTC		8,000.00	53.392	120.00	427,257.60	
PUR 43204	10/06/08 10/09/08	03522910 421927	ANHEUSER-BUSCH SANFORD BERNSTEIN & CO.		10,000.00	61.954	400.00	619,940.00	
PUR 43204	10/07/08 10/10/08	03522910 421933	ANHEUSER-BUSCH OPPENHEIMER & CO., INC		1,000.00	64.000	30.00	64,030.00	
PUR 43204	10/16/08 10/21/08	03522910 421962	ANHEUSER-BUSCH OPPENHEIMER & CO., INC		1,000.00	59.790	30.00	59,820.00	
PUR 43204	10/16/08 10/21/08	03522910 421962	ANHEUSER-BUSCH OPPENHEIMER & CO., INC		1,000.00	60.257	30.00	60,287.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	60.024	60.00	120,107.00	
PUR 43204	10/21/08 10/24/08	03522910 421976	ANHEUSER-BUSCH HILL, THOMPSON, MAGID & CO.		2,000.00	63.100	40.00	126,240.00	
PUR 43204	10/24/08 10/29/08	03522910 421989	ANHEUSER-BUSCH BMO CAPITAL MARKETS/EXECUTI		1,000.00	56.468	20.00	56,488.00	
PUR 36208	9/29/08 10/02/08	03783310 421904	APPLE INC. SUSQUEHANNA/OTC		1,000.00	104.29	15.00	104,314.20	
PUR 36208	10/03/08 10/08/08	03783310 421923	APPLE INC. MERRIMAN CURHAN FORD & CO		1,000.00	101.45	30.00	101,483.00	

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PUR 36208	10/20/08 10/23/08	03783310 421971	APPLE INC. SUSQUEHANNA/OTC		1,000.00	98.101	15.00	98,116.00	
PUR 36208	10/27/08 10/30/08	03783310 421993	APPLE INC. MAGNA SECURITIES (OTC)		500.00	96.898	7.50	48,456.50	
PUR 43166	10/03/08 10/08/08	04951310 421923	ATMEL MERRIMAN CURHAN FORD & CO		10,000.00	4.084	300.00	41,142.00	
PUR 43166	10/03/08 10/08/08	04951310 421923	ATMEL MERRIMAN CURHAN FORD & CO		100,000.00	4.107	3,000.00	413,690.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					110,000.00	4.105	3,300.00	454,832.00	
PUR 43166	10/06/08 10/09/08	04951310 421927	ATMEL JANNEY MONTGOMERY SCOTT		10,000.00	3.771	300.00	38,005.00	
PUR 43168	10/03/08 10/08/08	05348W30 421923	AVANEX CORP MERRIMAN CURHAN FORD & CO		50,000.00	4.629	1,500.00	232,925.00	
PUR 43168	10/06/08 10/09/08	05348W30 421927	AVANEX CORP JANNEY MONTGOMERY SCOTT		30,000.00	4.135	900.00	124,947.00	
PUR 43168	10/07/08 10/10/08	05348W30 421933	AVANEX CORP KEYBANC CAPITAL MKTS INC		10,000.00	4.500	300.00	45,295.00	
PUR 43168	10/08/08 10/14/08	05348W30 421937	AVANEX CORP JANNEY MONTGOMERY SCOTT		6,000.00	4.145	180.00	25,048.80	
PUR 37926	10/06/08 10/09/08	05714910 421927	BAKER (MICHAEL) CORP CL KING (RESEARCH)		1,000.00	23.501	30.00	23,531.00	
PUR 37926	10/10/08 10/16/08	05714910 421946	BAKER (MICHAEL) CORP OPPENHEIMER & CO., INC		5,000.00	15.599	150.00	78,144.00	

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PUR 43277	10/13/08 10/16/08	05722410 421950	BAKER HUGHES IN OPPENHEIMER & CO., INC	12,000.00	35.500	360.00	426,360.00
PUR 40773	10/08/08 10/14/08	06212810 421937	BANK OF FLORIDA CORP. JANNEY MONTGOMERY SCOTT	2,000.00	6.355	60.00	12,770.00
PUR 40773	10/08/08 10/14/08	06212810 421937	BANK OF FLORIDA CORP. KEYBANC CAPITAL MKTS INC	2,000.00	6.170	60.00	12,400.00
PUR 40773	10/09/08 10/15/08	06212810 421941	BANK OF FLORIDA CORP. KEYBANC CAPITAL MKTS INC	2,000.00	6.157	60.00	12,374.00
PUR 40773	10/09/08 10/15/08	06212810 421941	BANK OF FLORIDA CORP. UBS WARBURG LLC	2,000.00	5.682	60.00	11,424.60
PUR 40773	10/14/08 10/17/08	06212810 421954	BANK OF FLORIDA CORP. UBS WARBURG LLC	2,000.00	4.507	60.00	9,073.60
PUR 40773	10/14/08 10/17/08	06212810 421954	BANK OF FLORIDA CORP. UBS WARBURG LLC	6,000.00	4.837	180.00	29,201.40
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				8,000.00	4.754	240.00	38,275.00
PUR 40773	10/15/08 10/20/08	06212810 421958	BANK OF FLORIDA CORP. KEYBANC CAPITAL MKTS INC	2,000.00	4.281	60.00	8,622.00
PUR 40773	10/15/08 10/20/08	06212810 421958	BANK OF FLORIDA CORP. KEYBANC CAPITAL MKTS INC	2,000.00	4.365	60.00	8,789.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				4,000.00	4.323	120.00	17,411.00
PUR 40773	10/17/08 10/22/08	06212810 421967	BANK OF FLORIDA CORP. KEYBANC CAPITAL MKTS INC	2,000.00	4.305	60.00	8,669.00

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PUR 40773	10/21/08 10/24/08	06212810 421976	BANK OF FLORIDA CORP. KEYBANC CAPITAL MKTS INC		2,000.00	4.115	30.00	8,260.00	
PUR 40773	10/22/08 10/27/08	06212810 421980	BANK OF FLORIDA CORP. LABRANCHE/OTC		2,000.00	4.750	30.00	9,530.00	
PUR 40773	10/24/08 10/29/08	06212810 421989	BANK OF FLORIDA CORP. KEYBANC CAPITAL MKTS INC		2,000.00	4.635	30.00	9,299.00	
PUR 40773	10/27/08 10/30/08	06212810 421993	BANK OF FLORIDA CORP. KEYBANC CAPITAL MKTS INC		2,000.00	4.632	30.00	9,294.00	
PUR 42924	10/10/08 10/16/08	08578910 421946	BERRY PETROLEUM CO OPPENHEIMER & CO., INC		3,000.00	16.049	90.00	48,236.10	
PUR 42924	10/10/08 10/16/08	08578910 421946	BERRY PETROLEUM CO OPPENHEIMER & CO., INC		1,000.00	20.010	30.00	20,040.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	17.039	120.00	68,276.10	
PUR 42924	10/13/08 10/16/08	08578910 421950	BERRY PETROLEUM CO OPPENHEIMER & CO., INC		2,000.00	18.750	60.00	37,560.00	
PUR 42590	9/29/08 10/02/08	09946950 421904	BOOTS & COOTS INTL WELL CON HILL, THOMPSON, MAGID & CO.		10,000.00	1.776	200.00	17,955.00	
PUR 42590	10/07/08 10/10/08	09946950 421933	BOOTS & COOTS INTL WELL CON OPPENHEIMER & CO., INC		20,000.00	1.475	600.00	30,104.00	
PUR 42590	10/10/08 10/16/08	09946950 421946	BOOTS & COOTS INTL WELL CON OPPENHEIMER & CO., INC		10,000.00	1.276	300.00	13,059.00	
PUR 37974	9/30/08 10/03/08	11012210 421909	BRISTOL-MYERS SQUIBB CO. HILL, THOMPSON, MAGID & CO.		7,000.00	20.150	140.00	141,189.30	

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PUR	10/01/08	11012210	BRISTOL-MYERS SQUIBB CO.						

37974	10/06/08	421913	RAYMOND JAMES & ASSOCIATES,	5,000.00	20.770	150.00	104,000.00
PUR 37974	10/17/08 10/22/08	11012210 421967	BRISTOL-MYERS SQUIBB CO. OPPENHEIMER & CO., INC	4,000.00	17.510	120.00	70,160.00
PUR 37974	10/20/08 10/23/08	11012210 421971	BRISTOL-MYERS SQUIBB CO. HILL, THOMPSON, MAGID & CO.	4,000.00	18.450	80.00	73,880.00
PUR 37974	10/22/08 10/27/08	11012210 421980	BRISTOL-MYERS SQUIBB CO. HILL, THOMPSON, MAGID & CO.	2,000.00	18.000	40.00	36,040.00
PUR 42250	10/10/08 10/16/08	11132010 421946	BROADCOM CORP. KEYBANC CAPITAL MKTS INC	2,000.00	14.410	60.00	28,880.00
PUR 42250	10/17/08 10/22/08	11132010 421967	BROADCOM CORP. KEYBANC CAPITAL MKTS INC	3,000.00	14.726	90.00	44,267.10
PUR 42966	10/08/08 10/14/08	12686C10 421937	CABLEVISION SYSTEMS-NY GRP- OPPENHEIMER & CO., INC	1,000.00	18.707	30.00	18,737.00
PUR 42966	10/09/08 10/15/08	12686C10 421941	CABLEVISION SYSTEMS-NY GRP- OPPENHEIMER & CO., INC	2,000.00	17.850	60.00	35,760.00
PUR 42966	10/24/08 10/29/08	12686C10 421989	CABLEVISION SYSTEMS-NY GRP- HILL, THOMPSON, MAGID & CO.	3,000.00	14.000	60.00	42,060.00
PUR 42919	10/10/08 10/16/08	13342B10 421946	CAMERON INTERNATIONAL CORP OPPENHEIMER & CO., INC	1,000.00	24.750	30.00	24,780.00
PUR 43362	10/17/08 10/22/08	13342B10 421967	CAMERON INTERNATIONAL CORP OPPENHEIMER & CO., INC	20,000.00	24.000	600.00	480,600.00
PUR 41851	10/07/08 10/10/08	16516710 421933	CHESAPEAKE ENERGY CORP. OPPENHEIMER & CO., INC	2,000.00	27.630	60.00	55,320.00
PUR 41851	10/08/08 10/14/08	16516710 421937	CHESAPEAKE ENERGY CORP. OPPENHEIMER & CO., INC	1,000.00	22.840	30.00	22,870.00

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PUR 41851	10/10/08 10/16/08	16516710 421946	CHESAPEAKE ENERGY CORP. OPPENHEIMER & CO., INC		1,000.00	16.265	30.00	16,295.00	
PUR 41851	10/16/08 10/21/08	16516710 421962	CHESAPEAKE ENERGY CORP. OPPENHEIMER & CO., INC		1,000.00	17.150	30.00	17,180.00	
PUR 23375	10/10/08 10/16/08	17275R10 421946	CISCO SYSTEMS, INC. KEYBANC CAPITAL MKTS INC		2,000.00	16.510	60.00	33,080.00	
PUR 12798	10/06/08 10/09/08	17296710 421927	CITIGROUP INC. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	16.475	150.00	82,525.50	
PUR 12798	10/15/08 10/20/08	17296710 421958	CITIGROUP INC. OPPENHEIMER & CO., INC		5,000.00	16.760	150.00	83,950.00	
PUR 42994	10/13/08 10/16/08	19121610 421950	COCA-COLA CO OPPENHEIMER & CO., INC		2,000.00	44.130	60.00	88,320.00	
PUR 43007	10/07/08 10/10/08	19210810 421933	COEUR D'ALENE MINES CORP. OPPENHEIMER & CO., INC		20,000.00	1.295	600.00	26,490.00	
PUR 43007	10/08/08 10/14/08	19210810 421937	COEUR D'ALENE MINES CORP. OPPENHEIMER & CO., INC		4,000.00	1.280	120.00	5,240.00	
PUR 43007	10/16/08 10/21/08	19210810 421962	COEUR D'ALENE MINES CORP. OPPENHEIMER & CO., INC		30,000.00	1.055	900.00	32,544.00	
PUR 43007	10/21/08 10/24/08	19210810 421976	COEUR D'ALENE MINES CORP. HILL, THOMPSON, MAGID & CO.		10,000.00	.899	200.00	9,189.00	
PUR 43007	10/22/08 10/27/08	19210810 421980	COEUR D'ALENE MINES CORP. HILL, THOMPSON, MAGID & CO.		10,000.00	.708	100.00	7,176.00	
PUR 43007	10/23/08 10/28/08	19210810 421984	COEUR D'ALENE MINES CORP. HILL, THOMPSON, MAGID & CO.		10,000.00	.700	100.00	7,100.00	
PUR 43007	10/24/08 10/29/08	19210810 421989	COEUR D'ALENE MINES CORP. BMO CAPITAL MARKETS/EXECUTI		10,000.00	.590	100.00	5,995.00	

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PUR 42817	9/30/08 10/03/08	19259P30 421909	COINSTAR INC. MERRIMAN/OTC		1,000.00	31.866	15.00	31,881.40	

PUR 42817	10/06/08 10/09/08	19259P30 421927	COINSTAR INC. KEYBANC CAPITAL MKTS INC	2,000.00	28.886	60.00	57,831.60
PUR 41914	9/26/08 10/01/08	20337210 421899	COMMSCOPE INC. HILL, THOMPSON, MAGID & CO.	2,000.00	36.272	40.00	72,583.00
PUR 41914	9/29/08 10/02/08	20337210 421904	COMMSCOPE INC. HILL, THOMPSON, MAGID & CO.	2,000.00	36.200	40.00	72,440.00
PUR 41914	10/02/08 10/07/08	20337210 421918	COMMSCOPE INC. CL KING (RESEARCH)	2,000.00	30.590	60.00	61,240.00
PUR 41914	10/07/08 10/10/08	20337210 421933	COMMSCOPE INC. OPPENHEIMER & CO., INC	1,000.00	27.740	30.00	27,770.00
PUR 37805	10/01/08 10/06/08	20825C10 421913	CONOCOPHILLIPS RAYMOND JAMES & ASSOCIATES,	1,000.00	70.520	30.00	70,550.00
PUR 43010	9/26/08 10/01/08	21037110 421899	CONSTELLATION ENERGY GROUP HILL, THOMPSON, MAGID & CO.	2,000.00	24.998	40.00	50,035.00
PUR 43010	9/29/08 10/02/08	21037110 421904	CONSTELLATION ENERGY GROUP HILL, THOMPSON, MAGID & CO.	1,000.00	16.730	20.00	16,750.00
PUR 43010	10/10/08 10/16/08	21037110 421946	CONSTELLATION ENERGY GROUP OPPENHEIMER & CO., INC	1,000.00	22.480	30.00	22,510.00
PUR 43010	10/16/08 10/21/08	21037110 421962	CONSTELLATION ENERGY GROUP OPPENHEIMER & CO., INC	1,000.00	24.301	30.00	24,331.00
PUR 43148	10/02/08 10/07/08	23257720 421918	CYNOSURE INC CL A MERRIMAN CURHAN FORD & CO	20,000.00	16.631	600.00	333,224.00
PUR 43148	10/03/08 10/08/08	23257720 421923	CYNOSURE INC CL A MERRIMAN CURHAN FORD & CO	10,000.00	16.360	300.00	163,898.00

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PUR 43148	10/06/08 10/09/08	23257720 421927	CYNOSURE INC CL A JANNEY MONTGOMERY SCOTT		2,000.00	14.191	60.00	28,442.00	
PUR 43148	10/07/08 10/10/08	23257720 421933	CYNOSURE INC CL A KEYBANC CAPITAL MKTS INC		2,000.00	14.640	60.00	29,339.80	
PUR 43148	10/23/08 10/28/08	23257720 421984	CYNOSURE INC CL A MERRIMAN/OTC		1,000.00	12.203	15.00	12,218.00	
PUR 43148	10/28/08 10/31/08	23257720 421997	CYNOSURE INC CL A KEYBANC CAPITAL MKTS INC		2,000.00	8.730	30.00	17,490.00	
PUR 43472	10/23/08 10/28/08	24419910 421984	DEERE & CO HILL, THOMPSON, MAGID & CO.		10,000.00	32.243	200.00	322,634.00	
PUR 41522	10/15/08 10/20/08	25459L10 421958	DIRECTV GROUP INC/THE OPPENHEIMER & CO., INC		3,000.00	21.510	90.00	64,620.00	
PUR 43268	10/09/08 10/15/08	25468710 421941	WALT DISNEY CO OPPENHEIMER & CO., INC		14,000.00	25.745	420.00	360,848.60	
PUR 43268	10/10/08 10/16/08	25468710 421946	WALT DISNEY CO OPPENHEIMER & CO., INC		1,000.00	24.086	30.00	24,116.00	
PUR 43268	10/22/08 10/27/08	25468710 421980	WALT DISNEY CO HILL, THOMPSON, MAGID & CO.		1,000.00	23.810	20.00	23,830.00	
PUR 42995	9/26/08 10/01/08	25674610 421899	DOLLAR TREE INC KEYBANC CAPITAL MKTS INC		710.00	37.259	10.65	26,464.54	
PUR 42995	9/29/08 10/02/08	25674610 421904	DOLLAR TREE INC KEYBANC CAPITAL MKTS INC		186.00	36.914	2.79	6,868.79	
PUR 42995	9/29/08 10/02/08	25674610 421904	DOLLAR TREE INC PIPELINE TRADING SYSTEMS LL		104.00	37.043	2.08	3,854.54	
PUR 42995	10/20/08 10/23/08	25674610 421971	DOLLAR TREE INC SUSQUEHANNA/OTC		2,000.00	34.679	30.00	69,388.60	

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PUR 43364	10/17/08 10/22/08	26864810 421967	EMC CORP/MASS OPPENHEIMER & CO., INC		50,000.00	9.841	2,000.00	494,035.00	

PUR 42969	10/01/08 10/06/08	27864210 421913	EBAY INC JEFFERIES & COMPANY		2,000.00	20.876	60.00	41,812.00
PUR 42969	10/02/08 10/07/08	27864210 421918	EBAY INC UBS WARBURG LLC		2,000.00	19.091	60.00	38,242.60
PUR 42969	10/16/08 10/21/08	27864210 421962	EBAY INC KEYBANC CAPITAL MKTS INC		2,000.00	14.060	60.00	28,180.00
PUR 43126	10/01/08 10/06/08	28551210 421913	ELECTRONIC ART JEFFERIES & COMPANY		10,000.00	34.692	300.00	347,218.00
PUR 43126	10/07/08 10/10/08	28551210 421933	ELECTRONIC ART KEYBANC CAPITAL MKTS INC		1,000.00	31.780	30.00	31,810.40
PUR 43126	10/10/08 10/16/08	28551210 421946	ELECTRONIC ART KEYBANC CAPITAL MKTS INC		5,000.00	27.500	150.00	137,650.00
PUR 37408	10/24/08 10/29/08	29084610 421989	EMCORE CORP. MERRIMAN/OTC		2,000.00	3.660	30.00	7,350.00
PUR 40546	10/09/08 10/15/08	29266R10 421941	ENERGIZER HOLDINGS INC. OPPENHEIMER & CO., INC		1,000.00	68.380	30.00	68,410.00
PUR 37233	10/06/08 10/09/08	29363910 421927	ENTERCOM COMMUNICATIONS COR DEUTSCHE BANK AG (DOMESTIC)		6,000.00	3.252	180.00	19,690.80
PUR 37233	10/17/08 10/22/08	29363910 421967	ENTERCOM COMMUNICATIONS COR OPPENHEIMER & CO., INC		10,000.00	1.570	300.00	16,000.00
PUR 37233	10/20/08 10/23/08	29363910 421971	ENTERCOM COMMUNICATIONS COR HILL, THOMPSON, MAGID & CO.		4,000.00	1.460	80.00	5,920.00
PUR 37233	10/24/08 10/29/08	29363910 421989	ENTERCOM COMMUNICATIONS COR BMO CAPITAL MARKETS/EXECUTI		10,000.00	.680	100.00	6,900.00

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PUR 43302	10/14/08 10/17/08	29380T10 421954	ENTERTNMENT PPT OPPENHEIMER & CO., INC		12,000.00	40.001	360.00	480,368.40	
PUR 43302	10/16/08 10/21/08	29380T10 421962	ENTERTNMENT PPT OPPENHEIMER & CO., INC		1,000.00	37.681	30.00	37,711.00	
PUR 43302	10/23/08 10/28/08	29380T10 421984	ENTERTNMENT PPT HILL, THOMPSON, MAGID & CO.		1,000.00	33.016	20.00	33,036.00	
PUR 43302	10/23/08 10/28/08	29380T10 421984	ENTERTNMENT PPT HILL, THOMPSON, MAGID & CO.		1,000.00	35.254	20.00	35,274.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	34.135	40.00	68,310.00	
PUR 43302	10/27/08 10/30/08	29380T10 421993	ENTERTNMENT PPT HILL, THOMPSON, MAGID & CO.		1,000.00	32.522	20.00	32,542.00	
PUR 43302	10/28/08 10/31/08	29380T10 421997	ENTERTNMENT PPT HILL, THOMPSON, MAGID & CO.		1,000.00	31.220	20.00	31,240.00	
PUR 43302	10/28/08 10/31/08	29380T10 421997	ENTERTNMENT PPT HILL, THOMPSON, MAGID & CO.		1,000.00	28.140	20.00	28,160.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	29.680	40.00	59,400.00	
PUR 15201	10/09/08 10/15/08	30231G10 421941	EXXON MOBIL CORP. OPPENHEIMER & CO., INC		4,000.00	70.537	120.00	282,267.60	
PUR 15201	10/10/08 10/16/08	30231G10 421946	EXXON MOBIL CORP. OPPENHEIMER & CO., INC		2,000.00	58.515	60.00	117,089.00	
PUR 15201	10/10/08 10/16/08	30231G10 421946	EXXON MOBIL CORP. OPPENHEIMER & CO., INC		2,000.00	64.806	60.00	129,671.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	61.660	120.00	246,760.00	

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PUR 15201	10/13/08 10/16/08	30231G10 421950	EXXON MOBIL CORP. OPPENHEIMER & CO., INC		1,000.00	65.254	30.00	65,284.00	

PUR 15201	10/16/08 10/21/08	30231G10 421962	EXXON MOBIL CORP. OPPENHEIMER & CO., INC	1,000.00	63.610	30.00	63,640.00
PUR 43164	10/03/08 10/08/08	31314830 421923	FEDERAL AGRIC MTG CORP CL C CL KING (RESEARCH)	20,000.00	8.212	600.00	164,834.00
PUR 43164	10/15/08 10/20/08	31314830 421958	FEDERAL AGRIC MTG CORP CL C OPPENHEIMER & CO., INC	2,000.00	5.170	60.00	10,399.00
PUR 39085	9/30/08 10/03/08	33643310 421909	FIRST SOLAR INC. LABRANCHE/OTC	300.00	186.16	4.50	55,854.54
PUR 39085	10/03/08 10/08/08	33643310 421923	FIRST SOLAR INC. MERRIMAN CURHAN FORD & CO	200.00	187.52	6.00	37,511.26
PUR 39085	10/07/08 10/10/08	33643310 421933	FIRST SOLAR INC. KEYBANC CAPITAL MKTS INC	200.00	139.03	6.00	27,812.20
PUR 39085	10/24/08 10/29/08	33643310 421989	FIRST SOLAR INC. MERRIMAN/OTC	400.00	110.00	6.00	44,006.00
PUR 43163	10/03/08 10/08/08	35461310 421923	FRANKLIN RESOURCES INC CL KING (RESEARCH)	5,000.00	90.710	150.00	453,701.00
PUR 43163	10/07/08 10/10/08	35461310 421933	FRANKLIN RESOURCES INC OPPENHEIMER & CO., INC	1,000.00	76.990	30.00	77,020.00
PUR 43163	10/09/08 10/15/08	35461310 421941	FRANKLIN RESOURCES INC OPPENHEIMER & CO., INC	1,000.00	66.510	30.00	66,540.00
PUR 43534	10/27/08 10/30/08	36938510 421993	GENERAL COMMUNICATION INC-A KEYBANC CAPITAL MKTS INC	10,000.00	5.565	150.00	55,799.00
PUR 43534	10/28/08 10/31/08	36938510 421997	GENERAL COMMUNICATION INC-A MAGNA SECURITIES (OTC)	6,000.00	5.453	90.00	32,809.80

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PUR 12731	9/26/08 10/01/08	36960410 421899	GENERAL ELECTRIC CO. HILL, THOMPSON, MAGID & CO.		5,000.00	24.930	100.00	124,750.00	
PUR 12731	10/02/08 10/07/08	36960410 421918	GENERAL ELECTRIC CO. SANFORD BERNSTEIN & CO.		7,000.00	22.504	280.00	157,810.80	
PUR 12731	10/03/08 10/08/08	36960410 421923	GENERAL ELECTRIC CO. CL KING (RESEARCH)		5,000.00	22.630	150.00	113,299.00	
PUR 12731	10/08/08 10/14/08	36960410 421937	GENERAL ELECTRIC CO. OPPENHEIMER & CO., INC		1,000.00	20.780	30.00	20,810.00	
PUR 12731	10/14/08 10/17/08	36960410 421954	GENERAL ELECTRIC CO. OPPENHEIMER & CO., INC		1,000.00	22.250	30.00	22,280.00	
PUR 12731	10/15/08 10/20/08	36960410 421958	GENERAL ELECTRIC CO. OPPENHEIMER & CO., INC		2,000.00	19.370	60.00	38,800.00	
PUR 12731	10/16/08 10/21/08	36960410 421962	GENERAL ELECTRIC CO. OPPENHEIMER & CO., INC		3,000.00	19.130	90.00	57,480.00	
PUR 12731	10/17/08 10/22/08	36960410 421967	GENERAL ELECTRIC CO. OPPENHEIMER & CO., INC		2,000.00	19.130	60.00	38,320.00	
PUR 12731	10/22/08 10/27/08	36960410 421980	GENERAL ELECTRIC CO. HILL, THOMPSON, MAGID & CO.		3,000.00	18.750	60.00	56,310.00	
PUR 12731	10/23/08 10/28/08	36960410 421984	GENERAL ELECTRIC CO. HILL, THOMPSON, MAGID & CO.		2,000.00	18.840	40.00	37,720.00	
PUR 12731	10/24/08 10/29/08	36960410 421989	GENERAL ELECTRIC CO. HILL, THOMPSON, MAGID & CO.		4,000.00	17.600	80.00	70,480.00	
PUR 43241	10/08/08 10/14/08	37002110 421937	GENERAL GROWTH PROPERTIES DEUTSCHE BANK AG (DOMESTIC)		48,276.00	4.911	1,931.04	238,999.99	
PUR 43241	10/09/08 10/15/08	37002110 421941	GENERAL GROWTH PROPERTIES DEUTSCHE BANK AG (DOMESTIC)		21,724.00	5.002	868.96	109,525.89	

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PUR 43278	10/13/08 10/16/08	38141G10 421950	GOLDMAN SACHS GROUP INC OPPENHEIMER & CO., INC		5,000.00	99.137	150.00	495,836.00	

PUR 41933	10/03/08 10/08/08	38238810 421923	GOODRICH CORP. CL KING (RESEARCH)		4,000.00	37.560	120.00	150,360.00
PUR 33645	9/29/08 10/02/08	38259P50 421904	GOOGLE INC. KEYBANC CAPITAL MKTS INC		100.00	396.17	1.50	39,619.41
PUR 43275	10/10/08 10/16/08	39530A10 421946	GREENHUNTER ENERGY INC OPPENHEIMER & CO., INC		1,693.00	3.596	50.79	6,139.66
PUR 37621	9/30/08 10/03/08	39762420 421909	GREIF INC. CL B BMO CAPITAL MARKETS/EXECUTI		500.00	51.750	10.00	25,885.00
PUR 37621	10/06/08 10/09/08	39762420 421927	GREIF INC. CL B CL KING (RESEARCH)		1,000.00	41.336	30.00	41,366.00
PUR 37621	10/14/08 10/17/08	39762420 421954	GREIF INC. CL B OPPENHEIMER & CO., INC		500.00	39.500	15.00	19,765.00
PUR 41201	10/07/08 10/10/08	42829110 421933	HEXCEL CORP. OPPENHEIMER & CO., INC		2,000.00	10.430	60.00	20,920.00
PUR 37953	9/30/08 10/03/08	43575830 421909	HOLLY CORP. HILL, THOMPSON, MAGID & CO.		2,000.00	28.462	40.00	56,964.00
PUR 37953	10/09/08 10/15/08	43575830 421941	HOLLY CORP. OPPENHEIMER & CO., INC		1,000.00	19.810	30.00	19,840.00
PUR 37953	10/13/08 10/16/08	43575830 421950	HOLLY CORP. OPPENHEIMER & CO., INC		2,000.00	17.160	60.00	34,380.00
PUR 37953	10/16/08 10/21/08	43575830 421962	HOLLY CORP. OPPENHEIMER & CO., INC		1,000.00	15.864	30.00	15,894.00
PUR 41546	10/07/08 10/10/08	44701110 421933	HUNTSMAN CORP. OPPENHEIMER & CO., INC		6,000.00	10.029	180.00	60,355.20

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PUR 41546	10/09/08 10/15/08	44701110 421941	HUNTSMAN CORP. OPPENHEIMER & CO., INC		10,000.00	12.041	300.00	120,710.00	
PUR 41546	10/09/08 10/15/08	44701110 421941	HUNTSMAN CORP. OPPENHEIMER & CO., INC		10,000.00	11.833	300.00	118,625.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	11.937	600.00	239,335.00	
PUR 41546	10/10/08 10/16/08	44701110 421946	HUNTSMAN CORP. OPPENHEIMER & CO., INC		2,000.00	11.260	60.00	22,580.00	
PUR 41546	10/13/08 10/16/08	44701110 421950	HUNTSMAN CORP. OPPENHEIMER & CO., INC		1,000.00	12.000	30.00	12,030.00	
PUR 41546	10/15/08 10/20/08	44701110 421958	HUNTSMAN CORP. OPPENHEIMER & CO., INC		1,000.00	11.996	30.00	12,026.00	
PUR 41546	10/24/08 10/29/08	44701110 421989	HUNTSMAN CORP. BMO CAPITAL MARKETS/EXECUTI		2,000.00	11.325	40.00	22,689.00	
PUR 43102	9/29/08 10/02/08	45245W10 421904	IMCLONE SYSTEMS KEYBANC CAPITAL MKTS INC		6,000.00	61.403	90.00	368,509.20	
PUR 43102	9/30/08 10/03/08	45245W10 421909	IMCLONE SYSTEMS LABRANCHE/OTC		265.00	62.003	3.98	16,434.78	
PUR 43125	10/01/08 10/06/08	45666Q10 421913	INFORMATICA CORP JEFFERIES & COMPANY		33,000.00	13.458	990.00	445,097.40	
PUR 43125	10/02/08 10/07/08	45666Q10 421918	INFORMATICA CORP UBS WARBURG LLC		1,000.00	12.732	30.00	12,762.20	
PUR 36478	10/03/08 10/08/08	45814010 421923	INTEL CORP. MERRIMAN CURHAN FORD & CO		4,000.00	17.529	120.00	70,237.20	

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PUR 42585	10/03/08 10/08/08	47102X10 421923	JANUS CAP GROUP INC. CL KING (RESEARCH)		2,000.00	21.200	60.00	42,460.00	
PUR 18884	10/02/08 10/07/08	47816010 421918	JOHNSON & JOHNSON STURDIVANT & CO		2,000.00	67.999	60.00	136,057.00	

PUR 25663	10/02/08 10/07/08	48517030 421918	KANSAS CITY SOUTHERN STURDIVANT & CO		1,000.00	37.090	30.00	37,120.00
PUR 25663	10/07/08 10/10/08	48517030 421933	KANSAS CITY SOUTHERN OPPENHEIMER & CO., INC		2,000.00	35.290	60.00	70,640.00
PUR 25663	10/13/08 10/16/08	48517030 421950	KANSAS CITY SOUTHERN OPPENHEIMER & CO., INC		1,000.00	30.451	30.00	30,481.00
PUR 25663	10/22/08 10/27/08	48517030 421980	KANSAS CITY SOUTHERN HILL, THOMPSON, MAGID & CO.		2,000.00	29.202	40.00	58,444.00
PUR 25663	10/23/08 10/28/08	48517030 421984	KANSAS CITY SOUTHERN HILL, THOMPSON, MAGID & CO.		1,000.00	27.896	20.00	27,916.00
PUR 25663	10/24/08 10/29/08	48517030 421989	KANSAS CITY SOUTHERN HILL, THOMPSON, MAGID & CO.		3,000.00	24.860	60.00	74,640.00
PUR 39623	10/15/08 10/20/08	50207910 421958	LMI AEROSPACE INC. KEYBANC CAPITAL MKTS INC		1,000.00	14.490	30.00	14,520.00
PUR 39623	10/16/08 10/21/08	50207910 421962	LMI AEROSPACE INC. KEYBANC CAPITAL MKTS INC		2,000.00	12.792	60.00	25,643.40
PUR 39623	10/21/08 10/24/08	50207910 421976	LMI AEROSPACE INC. KEYBANC CAPITAL MKTS INC		2,000.00	13.337	30.00	26,704.80
PUR 39623	10/22/08 10/27/08	50207910 421980	LMI AEROSPACE INC. KEYBANC CAPITAL MKTS INC		2,000.00	13.581	30.00	27,192.60
PUR 39623	10/27/08 10/30/08	50207910 421993	LMI AEROSPACE INC. KEYBANC CAPITAL MKTS INC		2,000.00	12.385	30.00	24,800.40

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PUR 43498	10/24/08 10/29/08	51783410 421989	LAS VEGAS SANDS CORP CAPIS/SOFT		40,000.00	6.412	2,000.00	258,496.00	
PUR 43498	10/24/08 10/29/08	51783410 421989	LAS VEGAS SANDS CORP RAYMOND JAMES/EXECUTION		10,000.00	6.375	200.00	63,952.00	
PUR 43435	10/21/08 10/24/08	53071M50 421976	LIBERTY MEDIA CORP MERRIMAN/OTC		24,000.00	19.343	360.00	464,580.00	
PUR 42956	9/30/08 10/03/08	53418710 421909	LINCOLN NATIONAL CORP HILL, THOMPSON, MAGID & CO.		2,000.00	45.152	40.00	90,344.00	
PUR 42956	10/03/08 10/08/08	53418710 421923	LINCOLN NATIONAL CORP CL KING (RESEARCH)		8,000.00	43.017	240.00	344,374.40	
PUR 42956	10/06/08 10/09/08	53418710 421927	LINCOLN NATIONAL CORP CL KING (RESEARCH)		2,000.00	31.640	60.00	63,340.00	
PUR 42956	10/09/08 10/15/08	53418710 421941	LINCOLN NATIONAL CORP OPPENHEIMER & CO., INC		2,000.00	15.445	60.00	30,949.00	
PUR 41562	10/07/08 10/10/08	53555510 421933	LINDSAY CORP. OPPENHEIMER & CO., INC		1,000.00	56.750	30.00	56,780.00	
PUR 41562	10/17/08 10/22/08	53555510 421967	LINDSAY CORP. OPPENHEIMER & CO., INC		1,000.00	48.824	40.00	48,863.80	
PUR 43432	10/21/08 10/24/08	53591920 421976	LIONS GATE ENTERTAINMENT CO HILL, THOMPSON, MAGID & CO.		50,000.00	7.993	1,000.00	400,670.00	
PUR 43432	10/22/08 10/27/08	53591920 421980	LIONS GATE ENTERTAINMENT CO HILL, THOMPSON, MAGID & CO.		10,000.00	7.379	200.00	73,990.00	
PUR 40575	10/02/08 10/07/08	55271510 421918	MEMC ELECTRONICS MATERIALS, STURDIVANT & CO		2,000.00	28.470	60.00	57,000.00	
PUR 40575	10/17/08 10/22/08	55271510 421967	MEMC ELECTRONICS MATERIALS, OPPENHEIMER & CO., INC		1,000.00	21.968	30.00	21,998.00	

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PUR 40575	10/22/08 10/27/08	55271510 421980	MEMC ELECTRONICS MATERIALS, HILL, THOMPSON, MAGID & CO.		1,000.00	20.490	20.00	20,510.00	
PUR 41251	10/13/08 10/16/08	55608B10 421950	MACQUARIE INFRASTRUCTURE CO OPPENHEIMER & CO., INC		6,000.00	10.731	180.00	64,566.00	
PUR	10/17/08	55608B10	MACQUARIE INFRASTRUCTURE CO						

41251	10/22/08	421967	OPPENHEIMER & CO., INC	2,000.00	9.821	60.00	19,702.00
PUR	9/29/08	55616P10	MACY'S INC				
43101	10/02/08	421904	HILL, THOMPSON, MAGID & CO.	27,000.00	16.916	540.00	457,277.40
PUR	10/03/08	55616P10	MACY'S INC				
43101	10/08/08	421923	CL KING (RESEARCH)	5,000.00	16.100	150.00	80,650.00
PUR	10/03/08	57636Q10	MASTERCARD INC.				
41934	10/08/08	421923	CL KING (RESEARCH)	300.00	165.00	9.00	49,509.00
PUR	9/30/08	58013510	MCDONALD'S CORP.				
42586	10/03/08	421909	HILL, THOMPSON, MAGID & CO.	1,000.00	60.967	20.00	60,987.00
PUR	10/17/08	58013510	MCDONALD'S CORP.				
42586	10/22/08	421967	OPPENHEIMER & CO., INC	1,000.00	53.528	30.00	53,558.00
PUR	10/10/08	58497720	MEDTOX SCIENTIFIC INC.				
38052	10/16/08	421946	INSTINET (PORTAL)	900.00	8.551	6.30	7,702.29
PUR	10/10/08	58497720	MEDTOX SCIENTIFIC INC.				
38052	10/16/08	421946	LABRANCHE/OTC	7,100.00	9.559	106.50	67,974.69
PUR	10/13/08	58497720	MEDTOX SCIENTIFIC INC.				
38052	10/16/08	421950	KEYBANC CAPITAL MKTS INC	1,000.00	10.228	30.00	10,258.00
PUR	10/14/08	58497720	MEDTOX SCIENTIFIC INC.				
38052	10/17/08	421954	UBS WARBURG LLC	3,000.00	10.441	90.00	31,414.20
PUR	10/01/08	58933110	MERCK & CO., INC.				
41790	10/06/08	421913	RAYMOND JAMES & ASSOCIATES,	2,000.00	32.190	60.00	64,440.00

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PUR	10/10/08	58933110	MERCK & CO., INC.						
41790	10/16/08	421946	OPPENHEIMER & CO., INC	2,000.00	25.811	60.00	51,682.00		
PUR	10/01/08	59018810	MERRILL LYNCH & CO., INC.						
41886	10/06/08	421913	RAYMOND JAMES & ASSOCIATES,	1,000.00	25.960	30.00	25,990.00		
PUR	10/07/08	59018810	MERRILL LYNCH & CO., INC.						
41886	10/10/08	421933	OPPENHEIMER & CO., INC	4,000.00	17.981	120.00	72,042.00		
PUR	10/08/08	59018810	MERRILL LYNCH & CO., INC.						
41886	10/14/08	421937	OPPENHEIMER & CO., INC	1,000.00	16.995	30.00	17,025.00		
PUR	10/17/08	59018810	MERRILL LYNCH & CO., INC.						
41886	10/22/08	421967	OPPENHEIMER & CO., INC	4,000.00	18.209	120.00	72,955.20		
PUR	10/02/08	59491810	MICROSOFT CORP.						
12799	10/07/08	421918	MERRIMAN CURHAN FORD & CO	2,000.00	26.030	60.00	52,120.00		
PUR	10/06/08	59491810	MICROSOFT CORP.						
12799	10/09/08	421927	JANNEY MONTGOMERY SCOTT	6,000.00	24.590	180.00	147,718.80		
PUR	10/10/08	59491810	MICROSOFT CORP.						
12799	10/16/08	421946	KEYBANC CAPITAL MKTS INC	4,000.00	21.030	120.00	84,240.00		
PUR	10/24/08	59491810	MICROSOFT CORP.						
12799	10/29/08	421989	MERRIMAN/OTC	6,000.00	21.000	90.00	126,090.00		
PUR	10/27/08	59491810	MICROSOFT CORP.						
12799	10/30/08	421993	MAGNA SECURITIES (OTC)	2,000.00	21.620	30.00	43,270.00		
PUR	10/02/08	61166W10	MONSANTO CO.						
41695	10/07/08	421918	RAYMOND JAMES & ASSOCIATES,	1,000.00	78.910	40.00	78,950.00		
PUR	10/07/08	61166W10	MONSANTO CO.						
41695	10/10/08	421933	OPPENHEIMER & CO., INC	1,000.00	80.540	30.00	80,570.00		
PUR	10/22/08	61166W10	MONSANTO CO						
43453	10/27/08	421980	HILL, THOMPSON, MAGID & CO.	4,000.00	79.582	80.00	318,409.20		

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PUR	10/09/08	61945A10	MOSIAC CO/THE						
43264	10/15/08	421941	COWEN AND CO., LLC	15,000.00	38.875	600.00	583,726.50		
PUR	10/10/08	61945A10	MOSIAC CO/THE						
43264	10/16/08	421946	OPPENHEIMER & CO., INC	1,000.00	39.615	30.00	39,645.00		
PUR	10/15/08	61945A10	MOSIAC CO/THE						
43264	10/20/08	421958	OPPENHEIMER & CO., INC	2,000.00	35.348	60.00	70,755.00		

PUR 43264	10/16/08 10/21/08	61945A10 421962	MOSIAC CO/THE OPPENHEIMER & CO., INC	1,000.00	35.054	30.00	35,084.00
PUR 43264	10/17/08 10/22/08	61945A10 421967	MOSIAC CO/THE OPPENHEIMER & CO., INC	1,000.00	31.235	30.00	31,265.00
PUR 43555	10/28/08 10/31/08	62937750 421997	NRG ENERGY INC HILL, THOMPSON, MAGID & CO.	16,000.00	18.128	320.00	290,371.20
PUR 43500	10/24/08 10/29/08	63530910 421989	NATIONAL CINEMEDIA INC MERRIMAN/OTC	50,000.00	5.777	750.00	289,575.00
PUR 43500	10/27/08 10/30/08	63530910 421993	NATIONAL CINEMEDIA INC MAGNA SECURITIES (OTC)	10,000.00	5.561	150.00	55,760.00
PUR 43533	10/27/08 10/30/08	63540510 421993	NATIONAL CITY CORP PRINCETON SECURITIES GROUP	260,000.00	2.129	2,600.00	556,010.00
PUR 40899	10/10/08 10/16/08	63935N10 421946	NAVIGANT CONSULTING, INC. OPPENHEIMER & CO., INC	1,000.00	15.600	30.00	15,630.00
PUR 42967	10/10/08 10/16/08	64110D10 421946	NETAPP INC. KEYBANC CAPITAL MKTS INC	2,000.00	12.900	60.00	25,860.00
PUR 42992	9/29/08 10/02/08	65163910 421904	NEWMONT MINING CORP. HILL, THOMPSON, MAGID & CO.	1,000.00	41.210	20.00	41,230.00
PUR 42992	10/07/08 10/10/08	65163910 421933	NEWMONT MINING CORP. OPPENHEIMER & CO., INC	1,000.00	35.350	30.00	35,380.00

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PUR 42992	10/22/08 10/27/08	65163910 421980	NEWMONT MINING CORP. HILL, THOMPSON, MAGID & CO.		3,000.00	26.159	60.00	78,537.90	
PUR 43366	10/17/08 10/22/08	65248E10 421967	NEWS CORP - CLA CITIGROUP/CITIBANK DOMESTIC		26,206.00	9.189	1,048.24	241,852.55	
PUR 43240	10/08/08 10/14/08	67000610 421937	NOVELL INC. UBS WARBURG LLC		90,000.00	4.550	2,700.00	412,218.00	
PUR 43276	10/10/08 10/16/08	67018T10 421946	NU SKIN ENTERPRISES INC - A OPPENHEIMER & CO., INC		20,000.00	11.919	600.00	238,988.00	
PUR 43276	10/14/08 10/17/08	67018T10 421954	NU SKIN ENTERPRISES INC - A OPPENHEIMER & CO., INC		2,000.00	14.000	60.00	28,060.00	
PUR 43276	10/15/08 10/20/08	67018T10 421958	NU SKIN ENTERPRISES INC - A OPPENHEIMER & CO., INC		2,000.00	13.022	60.00	26,104.00	
PUR 43276	10/17/08 10/22/08	67018T10 421967	NU SKIN ENTERPRISES INC - A BMO CAPITAL MARKETS/EXECUTI		2,000.00	12.507	40.00	25,054.00	
PUR 43276	10/20/08 10/23/08	67018T10 421971	NU SKIN ENTERPRISES INC - A HILL, THOMPSON, MAGID & CO.		2,000.00	12.888	40.00	25,816.00	
PUR 43276	10/28/08 10/31/08	67018T10 421997	NU SKIN ENTERPRISES INC - A HILL, THOMPSON, MAGID & CO.		2,000.00	11.500	40.00	23,040.00	
PUR 43452	10/22/08 10/27/08	67020Y10 421980	NUANCE COMMUNICATIONS INC KEYBANC CAPITAL MKTS INC		40,000.00	9.571	600.00	383,444.00	
PUR 43452	10/24/08 10/29/08	67020Y10 421989	NUANCE COMMUNICATIONS INC MERRIMAN/OTC		10,000.00	7.690	150.00	77,050.00	
PUR 43535	10/27/08 10/30/08	67066G10 421993	NVIDIA CORP KEYBANC CAPITAL MKTS INC		50,000.00	7.207	750.00	361,115.00	
PUR 41415	10/16/08 10/21/08	69331C10 421962	P G & E CORP OPPENHEIMER & CO., INC		1,000.00	30.298	30.00	30,328.00	

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PUR 43328	10/15/08 10/20/08	69347510 421958	PNC FINANCIAL GROUP OPPENHEIMER & CO., INC		7,000.00	63.940	210.00	447,792.80	
PUR 43328	10/16/08 10/21/08	69347510 421962	PNC FINANCIAL GROUP OPPENHEIMER & CO., INC		1,000.00	61.070	30.00	61,100.00	
PUR 43328	10/16/08 10/21/08	69347510 421962	PNC FINANCIAL GROUP OPPENHEIMER & CO., INC		1,000.00	61.061	30.00	61,091.00	

2 INTRA-DAY TRANSACTIONS SUBTOTAL: 2,000.00 61.066 60.00 122,191.00

PUR	10/17/08	69347510	PNC FINANCIAL GROUP						
43328	10/22/08	421967	OPPENHEIMER & CO., INC	1,000.00	60.401	30.00	60,431.00		
PUR	9/26/08	70454910	PEABODY ENERGY CORP.						
40443	10/01/08	421899	HILL, THOMPSON, MAGID & CO.	1,000.00	47.356	20.00	47,376.00		
PUR	9/26/08	70454910	PEABODY ENERGY CORP.						
40443	10/01/08	421899	HILL, THOMPSON, MAGID & CO.	1,000.00	48.700	20.00	48,720.00		

2 INTRA-DAY TRANSACTIONS SUBTOTAL: 2,000.00 48.028 40.00 96,096.00

PUR	10/03/08	70454910	PEABODY ENERGY CORP.						
40443	10/08/08	421923	CL KING (RESEARCH)	2,000.00	36.984	60.00	74,027.00		
PUR	10/13/08	70910210	PENN REAL ESTATE INVEST TRU						
42816	10/16/08	421950	OPPENHEIMER & CO., INC	2,000.00	11.433	60.00	22,925.00		
PUR	10/22/08	70910210	PENN REAL ESTATE INVEST TRU						
42816	10/27/08	421980	HILL, THOMPSON, MAGID & CO.	2,000.00	11.210	40.00	22,460.00		
PUR	10/28/08	71344810	PEPSICO INC						
43554	10/31/08	421997	STURDIVANT/EXECUTION	11,000.00	54.900	220.00	604,122.20		

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PUR	10/13/08	71708110	PFIZER INC.						
17330	10/16/08	421950	OPPENHEIMER & CO., INC		4,000.00	16.120	120.00	64,600.00	
PUR	10/14/08	71708110	PFIZER INC.						
17330	10/17/08	421954	OPPENHEIMER & CO., INC		2,000.00	17.450	60.00	34,960.00	
PUR	10/16/08	71708110	PFIZER INC.						
17330	10/21/08	421962	OPPENHEIMER & CO., INC		1,000.00	16.490	30.00	16,520.00	
PUR	10/17/08	71708110	PFIZER INC.						
17330	10/22/08	421967	OPPENHEIMER & CO., INC		5,000.00	16.479	150.00	82,544.00	
PUR	10/23/08	71708110	PFIZER INC.						
17330	10/28/08	421984	HILL, THOMPSON, MAGID & CO.		2,000.00	16.700	40.00	33,440.00	
PUR	10/24/08	71708110	PFIZER INC.						
17330	10/29/08	421989	HILL, THOMPSON, MAGID & CO.		4,000.00	16.110	80.00	64,520.00	
PUR	10/02/08	71817210	PHILIP MORRIS INTERNATIONAL						
40646	10/07/08	421918	CL KING (RESEARCH)		2,000.00	49.077	60.00	98,214.00	
PUR	10/08/08	71817210	PHILIP MORRIS INTERNATIONAL						
40646	10/14/08	421937	OPPENHEIMER & CO., INC		1,000.00	43.406	30.00	43,436.00	
PUR	10/10/08	71817210	PHILIP MORRIS INTERNATIONAL						
40646	10/16/08	421946	OPPENHEIMER & CO., INC		2,000.00	36.100	60.00	72,260.00	
PUR	10/16/08	71817210	PHILIP MORRIS INTERNATIONAL						
40646	10/21/08	421962	OPPENHEIMER & CO., INC		2,000.00	40.970	60.00	82,000.00	
PUR	10/22/08	74271810	PROCTER & GAMBLE CO.						
33680	10/27/08	421980	HILL, THOMPSON, MAGID & CO.		1,000.00	60.336	20.00	60,356.00	
PUR	10/22/08	74271810	PROCTER & GAMBLE CO.						
33680	10/27/08	421980	HILL, THOMPSON, MAGID & CO.		2,000.00	61.290	40.00	122,620.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,000.00	60.972	60.00	182,976.00	

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PUR	10/27/08	74271810	PROCTER & GAMBLE CO.						
33680	10/30/08	421993	HILL, THOMPSON, MAGID & CO.		2,000.00	59.521	40.00	119,081.00	
PUR	10/20/08	74531010	PUGET ENERGY INC.						
40042	10/23/08	421971	HILL, THOMPSON, MAGID & CO.		1,000.00	22.746	20.00	22,766.00	
PUR	10/22/08	74531010	PUGET ENERGY INC.						
40042	10/27/08	421980	HILL, THOMPSON, MAGID & CO.		1,000.00	22.470	20.00	22,490.00	
PUR	10/09/08	74834T10	QUEST SOFTWARE INC						

43267	10/15/08	421941	KEYBANC CAPITAL MKTS INC	36,000.00	11.867	1,080.00	428,306.40
PUR	10/10/08	74834T10	QUEST SOFTWARE INC				
43267	10/16/08	421946	KEYBANC CAPITAL MKTS INC	1,000.00	11.060	30.00	11,090.00
PUR	9/30/08	74938810	RC2 CORP				
43111	10/03/08	421909	MAGNA SECURITIES (OTC)	20,000.00	19.663	300.00	393,556.00
PUR	10/02/08	74938810	RC2 CORP				
43111	10/07/08	421918	MERRIMAN CURHAN FORD & CO	4,000.00	19.228	120.00	77,031.60
PUR	10/20/08	74938810	RC2 CORP				
43111	10/23/08	421971	MERRIMAN/OTC	3,000.00	12.299	45.00	36,941.10
PUR	10/01/08	74973W10	RTI INTERNATIONAL METALS IN				
38440	10/06/08	421913	RAYMOND JAMES & ASSOCIATES,	14,000.00	18.801	560.00	263,776.80
PUR	10/02/08	74973W10	RTI INTERNATIONAL METALS IN				
38440	10/07/08	421918	RAYMOND JAMES & ASSOCIATES,	1,000.00	18.213	40.00	18,252.80
PUR	10/03/08	74973W10	RTI INTERNATIONAL METALS IN				
38440	10/08/08	421923	CL KING (RESEARCH)	2,000.00	16.826	60.00	33,712.00
PUR	10/07/08	74973W10	RTI INTERNATIONAL METALS IN				
38440	10/10/08	421933	OPPENHEIMER & CO., INC	2,000.00	15.225	60.00	30,510.00
PUR	10/13/08	74973W10	RTI INTERNATIONAL METALS IN				
38440	10/16/08	421950	OPPENHEIMER & CO., INC	1,000.00	14.500	30.00	14,530.00

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PUR	10/02/08	75190730	RAMTRON INTERNATIONAL CORP.						
42765	10/07/08	421918	MERRIMAN CURHAN FORD & CO		4,000.00	2.400	120.00	9,718.00	
PUR	10/07/08	75190730	RAMTRON INTERNATIONAL CORP.						
42765	10/10/08	421933	KEYBANC CAPITAL MKTS INC		3,000.00	2.213	90.00	6,729.00	
PUR	10/08/08	75190730	RAMTRON INTERNATIONAL CORP.						
42765	10/14/08	421937	JANNEY MONTGOMERY SCOTT		10,000.00	2.059	300.00	20,893.00	
PUR	10/09/08	75190730	RAMTRON INTERNATIONAL CORP.						
42765	10/15/08	421941	KEYBANC CAPITAL MKTS INC		5,000.00	2.092	150.00	10,611.00	
PUR	10/10/08	75190730	RAMTRON INTERNATIONAL CORP.						
42765	10/16/08	421946	KEYBANC CAPITAL MKTS INC		4,000.00	1.698	120.00	6,911.60	
PUR	10/13/08	75190730	RAMTRON INTERNATIONAL CORP.						
42765	10/16/08	421950	KEYBANC CAPITAL MKTS INC		4,000.00	1.678	40.00	6,751.20	
PUR	10/21/08	75190730	RAMTRON INTERNATIONAL CORP.						
42765	10/24/08	421976	MERRIMAN/OTC		4,000.00	2.340	60.00	9,420.00	
PUR	10/23/08	75190730	RAMTRON INTERNATIONAL CORP.						
42765	10/28/08	421984	MERRIMAN/OTC		3,000.00	2.167	45.00	6,545.10	
PUR	9/26/08	75876610	REGAL ENTERTAINMENT GROUP-A						
41582	10/01/08	421899	HILL, THOMPSON, MAGID & CO.		2,000.00	15.202	40.00	30,444.00	
PUR	10/17/08	75876610	REGAL ENTERTAINMENT GROUP						
43363	10/22/08	421967	OPPENHEIMER & CO., INC		30,000.00	13.507	900.00	406,122.00	
PUR	10/24/08	75876610	REGAL ENTERTAINMENT GROUP						
43363	10/29/08	421989	HILL, THOMPSON, MAGID & CO.		2,000.00	10.100	40.00	20,240.00	
PUR	10/09/08	76011210	RENTECH INC.						
39062	10/15/08	421941	OPPENHEIMER & CO., INC		20,000.00	.769	200.00	15,572.00	
PUR	10/14/08	76011210	RENTECH INC.						
39062	10/17/08	421954	OPPENHEIMER & CO., INC		10,000.00	.863	100.00	8,725.00	

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PUR	10/16/08	76011210	RENTECH INC.						
39062	10/21/08	421962	OPPENHEIMER & CO., INC		20,000.00	.733	600.00	15,262.00	
PUR	10/17/08	76011210	RENTECH INC.						
39062	10/22/08	421967	BMO CAPITAL MARKETS/EXECUTI		10,000.00	.836	200.00	8,564.00	
PUR	10/20/08	76011210	RENTECH INC.						
39062	10/23/08	421971	HILL, THOMPSON, MAGID & CO.		10,000.00	.826	200.00	8,461.00	
PUR	10/21/08	76011210	RENTECH INC.						
39062	10/24/08	421976	HILL, THOMPSON, MAGID & CO.		10,000.00	.710	200.00	7,300.00	

PUR 39062	10/22/08 10/27/08	76011210 421980	RENTECH INC. HILL, THOMPSON, MAGID & CO.	10,000.00	.650	100.00	6,600.00
PUR 39062	10/23/08 10/28/08	76011210 421984	RENTECH INC. HILL, THOMPSON, MAGID & CO.	10,000.00	.650	100.00	6,600.00
PUR 39062	10/24/08 10/29/08	76011210 421989	RENTECH INC. BMO CAPITAL MARKETS/EXECUTI	10,000.00	.517	100.00	5,267.00
PUR 36871	9/30/08 10/03/08	76171310 421909	REYNOLDS AMERICAN INC. RAYMOND JAMES/EXECUTION	4,000.00	48.366	80.00	193,542.00
PUR 36871	10/10/08 10/16/08	76171310 421946	REYNOLDS AMERICAN INC. OPPENHEIMER & CO., INC	1,000.00	39.183	30.00	39,213.00
PUR 43329	10/15/08 10/20/08	77273920 421958	ROCK-TENN CL A OPPENHEIMER & CO., INC	12,000.00	27.694	360.00	332,688.00
PUR 42778	10/13/08 10/16/08	77938210 421950	ROWAN COMPANIES INC. OPPENHEIMER & CO., INC	2,000.00	18.138	60.00	36,336.00
PUR 42778	10/20/08 10/23/08	77938210 421971	ROWAN COMPANIES INC. HILL, THOMPSON, MAGID & CO.	2,000.00	18.259	40.00	36,558.00
PUR 41046	9/29/08 10/02/08	78442P10 421904	SLM CORP. HILL, THOMPSON, MAGID & CO.	4,000.00	10.561	80.00	42,324.00

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PUR 41046	10/02/08 10/07/08	78442P10 421918	SLM CORP. STURDIVANT & CO		3,000.00	9.200	90.00	27,690.00	
PUR 41046	10/06/08 10/09/08	78442P10 421927	SLM CORP. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	8.975	80.00	18,029.00	
PUR 33134	10/23/08 10/28/08	79084910 421984	ST. JUDE MEDICAL INC. HILL, THOMPSON, MAGID & CO.		2,000.00	34.663	40.00	69,365.00	
PUR 43330	10/15/08 10/20/08	80311110 421958	SARA LEE CORP. OPPENHEIMER & CO., INC		30,000.00	10.514	900.00	316,311.00	
PUR 43330	10/16/08 10/21/08	80311110 421962	SARA LEE CORP. OPPENHEIMER & CO., INC		2,000.00	10.213	60.00	20,485.00	
PUR 43330	10/16/08 10/21/08	80311110 421962	SARA LEE CORP. OPPENHEIMER & CO., INC		2,000.00	10.267	60.00	20,594.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	10.240	120.00	41,079.00	
PUR 43330	10/17/08 10/22/08	80311110 421967	SARA LEE CORP. OPPENHEIMER & CO., INC		4,000.00	10.353	120.00	41,530.00	
PUR 43330	10/22/08 10/27/08	80311110 421980	SARA LEE CORP. HILL, THOMPSON, MAGID & CO.		2,000.00	11.000	40.00	22,040.00	
PUR 39690	9/26/08 10/01/08	80660510 421899	SCHERING-PLOUGH CORP. HILL, THOMPSON, MAGID & CO.		4,000.00	18.468	80.00	73,950.00	
PUR 39690	10/02/08 10/07/08	80660510 421918	SCHERING-PLOUGH CORP. STURDIVANT & CO		2,000.00	17.957	60.00	35,973.00	
PUR 39690	10/10/08 10/16/08	80660510 421946	SCHERING-PLOUGH CORP. OPPENHEIMER & CO., INC		2,000.00	13.210	60.00	26,480.00	

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PUR 39690	10/16/08 10/21/08	80660510 421962	SCHERING-PLOUGH CORP. OPPENHEIMER & CO., INC		4,000.00	13.269	120.00	53,195.20	
PUR 39690	10/21/08 10/24/08	80660510 421976	SCHERING-PLOUGH CORP. HILL, THOMPSON, MAGID & CO.		4,000.00	14.890	80.00	59,640.00	
PUR 39690	10/23/08 10/28/08	80660510 421984	SCHERING-PLOUGH CORP. HILL, THOMPSON, MAGID & CO.		2,000.00	12.642	40.00	25,323.00	
PUR 43474	10/23/08 10/28/08	81725T10 421984	SENSIENT TECHNOLOGIES HILL, THOMPSON, MAGID & CO.		12,162.00	24.273	243.24	295,455.11	
PUR 43474	10/24/08 10/29/08	81725T10 421989	SENSIENT TECHNOLOGIES HILL, THOMPSON, MAGID & CO.		1,838.00	23.866	36.76	43,902.47	

PUR 43474	10/27/08 10/30/08	81725T10 421993	SENSIENT TECHNOLOGIES HILL, THOMPSON, MAGID & CO.	2,000.00	23.732	40.00	47,504.00
PUR 42767	10/17/08 10/22/08	83546010 421967	SONIC SOLUTIONS MERRIMAN/OTC	10,000.00	2.048	150.00	20,633.00
PUR 42767	10/20/08 10/23/08	83546010 421971	SONIC SOLUTIONS MERRIMAN/OTC	4,000.00	2.098	60.00	8,453.20
PUR 41967	10/13/08 10/16/08	83589810 421950	SOTHEBY'S OPPENHEIMER & CO., INC	3,000.00	12.360	90.00	37,170.00
PUR 41967	10/15/08 10/20/08	83589810 421958	SOTHEBY'S OPPENHEIMER & CO., INC	2,000.00	10.740	60.00	21,539.00
PUR 43422	10/20/08 10/23/08	85811910 421971	STEEL DYNAMICS INC MERRIMAN/OTC	30,000.00	9.140	450.00	274,641.00
PUR 43422	10/22/08 10/27/08	85811910 421980	STEEL DYNAMICS INC LABRANCHE/OTC	20,000.00	9.565	300.00	191,606.00
PUR 39378	10/02/08 10/07/08	87157D10 421918	SYNAPTICS INCORPORATED MERRIMAN CURHAN FORD & CO	2,000.00	25.295	60.00	50,650.00

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PUR 39378	10/03/08 10/08/08	87157D10 421923	SYNAPTICS INCORPORATED MERRIMAN CURHAN FORD & CO		1,000.00	26.249	30.00	26,279.00	
PUR 39378	10/08/08 10/14/08	87157D10 421937	SYNAPTICS INCORPORATED JANNEY MONTGOMERY SCOTT		1,000.00	23.656	30.00	23,686.00	
PUR 39378	10/10/08 10/16/08	87157D10 421946	SYNAPTICS INCORPORATED KEYBANC CAPITAL MKTS INC		2,000.00	22.841	60.00	45,742.00	
PUR 39378	10/24/08 10/29/08	87157D10 421989	SYNAPTICS INCORPORATED MERRIMAN/OTC		3,000.00	25.490	45.00	76,515.00	
PUR 42953	10/08/08 10/14/08	87160710 421937	SYNOPSIS INC KEYBANC CAPITAL MKTS INC		1,000.00	17.410	30.00	17,440.00	
PUR 38737	10/01/08 10/06/08	87655330 421913	TASTY BAKING CO. JEFFERIES & COMPANY		2,000.00	4.050	60.00	8,160.00	
PUR 38737	10/02/08 10/07/08	87655330 421918	TASTY BAKING CO. MERRIMAN CURHAN FORD & CO		2,000.00	3.892	60.00	7,844.80	
PUR 42545	10/10/08 10/16/08	88320310 421946	TEXTRON INC. OPPENHEIMER & CO., INC		2,000.00	17.540	60.00	35,140.00	
PUR 41243	9/26/08 10/01/08	88731710 421899	TIME WARNER INC. HILL, THOMPSON, MAGID & CO.		3,000.00	13.950	60.00	41,910.00	
PUR 42318	10/07/08 10/10/08	90000620 421933	TURBOCHEF TECHNOLOGIES, INC KEYBANC CAPITAL MKTS INC		4,000.00	5.220	120.00	20,998.00	
PUR 42318	10/13/08 10/16/08	90000620 421950	TURBOCHEF TECHNOLOGIES, INC KEYBANC CAPITAL MKTS INC		1,000.00	5.215	30.00	5,245.30	
PUR 42318	10/14/08 10/17/08	90000620 421954	TURBOCHEF TECHNOLOGIES, INC UBS WARBURG LLC		3,000.00	5.376	90.00	16,216.50	
PUR 43265	10/09/08 10/15/08	90291110 421941	UST INC. GOLDMAN SACHS & COMPANY		9,000.00	62.736	270.00	564,890.40	

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PUR 42955	10/07/08 10/10/08	90323610 421933	URS CORP OPPENHEIMER & CO., INC		2,000.00	28.044	60.00	56,148.00	
PUR 41950	10/01/08 10/06/08	90341W10 421913	US AIRWAYS GROUP, INC. STURDIVANT & CO		2,000.00	6.010	60.00	12,080.00	
PUR 41950	10/09/08 10/15/08	90341W10 421941	US AIRWAYS GROUP, INC. OPPENHEIMER & CO., INC		4,000.00	4.690	120.00	18,880.00	
PUR 43100	9/29/08 10/02/08	90384S30 421904	ULTA SALON COSMETCS & FRA KEYBANC CAPITAL MKTS INC		20,000.00	13.344	300.00	267,182.00	
PUR 43100	9/30/08 10/03/08	90384S30 421909	ULTA SALON COSMETCS & FRA LABRANCHE/OTC		10,000.00	12.903	150.00	129,177.00	

PUR 41413	10/14/08 10/17/08	91131210 421954	UNITED PARCEL SERVICE, INC. OPPENHEIMER & CO., INC						
				1,000.00	58.410	30.00		58,440.00	
PUR 43556	10/28/08 10/31/08	91704710 421997	URBAN OUTFITTERS INC LIQUIDNET						
				12,000.00	19.255	240.00		231,300.00	
PUR 42818	10/15/08 10/20/08	91886610 421958	VALASSIS COMMUNICATIONS INC OPPENHEIMER & CO., INC						
				2,000.00	5.072	60.00		10,203.00	
PUR 42818	10/16/08 10/21/08	91886610 421962	VALASSIS COMMUNICATIONS INC OPPENHEIMER & CO., INC						
				2,000.00	4.955	60.00		9,970.00	
PUR 43501	10/24/08 10/29/08	92929710 421989	WMS INDUSTRIES INC STURDIVANT/EXECUTION						
				14,000.00	17.959	280.00		251,701.80	
PUR 43501	10/27/08 10/30/08	92929710 421993	WMS INDUSTRIES INC HILL, THOMPSON, MAGID & CO.						
				2,000.00	17.960	40.00		35,960.00	
PUR 43206	10/06/08 10/09/08	92990310 421927	WACHOVIA CORP BANK OF AMERICA SECURITIES						
				100,000.00	5.705	4,000.00		574,520.00	
PUR 40141	10/01/08 10/06/08	93114210 421913	WAL-MART STORES, INC. RAYMOND JAMES & ASSOCIATES,						
				1,000.00	59.380	30.00		59,410.00	

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PUR 40141	10/20/08 10/23/08	93114210 421971	WAL-MART STORES, INC. HILL, THOMPSON, MAGID & CO.		2,000.00	53.089	40.00	106,218.00	
PUR 41383	10/24/08 10/29/08	94268310 421989	WATSON PHARMACEUTICALS, INC BMO CAPITAL MARKETS/EXECUTI		2,000.00	21.528	40.00	43,095.00	
PUR 41965	10/07/08 10/10/08	94769V10 421933	WEBSITE PROS, INC. KEYBANC CAPITAL MKTS INC		4,000.00	4.477	120.00	18,027.60	
PUR 41965	10/10/08 10/16/08	94769V10 421946	WEBSITE PROS, INC. KEYBANC CAPITAL MKTS INC		2,000.00	3.626	60.00	7,311.00	
PUR 43152	10/02/08 10/07/08	94973V10 421918	WELLPOINT INC RAYMOND JAMES & ASSOCIATES,		10,000.00	45.928	300.00	459,577.00	
PUR 43152	10/10/08 10/16/08	94973V10 421946	WELLPOINT INC OPPENHEIMER & CO., INC		2,000.00	35.726	60.00	71,512.00	
PUR 43152	10/17/08 10/22/08	94973V10 421967	WELLPOINT INC OPPENHEIMER & CO., INC		2,000.00	39.394	60.00	78,847.00	
PUR 42781	10/01/08 10/06/08	98074510 421913	WOODWARD GOVERNOR CO. JEFFERIES & COMPANY		1,000.00	33.409	30.00	33,439.00	
PUR 38164	10/09/08 10/15/08	98156Q10 421941	WORLD WRESTLING ENTMNT INC. OPPENHEIMER & CO., INC		4,000.00	13.266	120.00	53,185.20	
PUR 43279	10/13/08 10/16/08	98302410 421950	WYETH OPPENHEIMER & CO., INC		12,000.00	30.679	360.00	368,506.80	
PUR 42027	9/29/08 10/02/08	98385X10 421904	XTO ENERGY INC. HILL, THOMPSON, MAGID & CO.		2,000.00	44.654	40.00	89,348.00	
PUR 42027	10/03/08 10/08/08	98385X10 421923	XTO ENERGY INC. CL KING (RESEARCH)		1,000.00	43.776	30.00	43,806.00	
PUR 42027	10/06/08 10/09/08	98385X10 421927	XTO ENERGY INC. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	35.318	30.00	35,348.00	

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PUR 42027	10/10/08 10/16/08	98385X10 421946	XTO ENERGY INC. OPPENHEIMER & CO., INC		1,000.00	29.163	30.00	29,193.00	
PUR 42027	10/16/08 10/21/08	98385X10 421962	XTO ENERGY INC. OPPENHEIMER & CO., INC		1,000.00	28.940	30.00	28,970.00	
PUR 43303	10/14/08 10/17/08	98970110 421954	ZIONS BANCORP LIQUIDNET		4,546.00	36.525	90.92	166,133.57	
PUR 43303	10/14/08 10/17/08	98970110 421954	ZIONS BANCORP UBS WARBURG LLC		15,454.00	38.059	463.62	588,624.32	
PUR 43303	10/17/08 10/22/08	98970110 421967	ZIONS BANCORP BARCLAYS CAPITAL (DOMESTIC)		3,039.00	35.520	91.17	108,035.84	
PUR	10/17/08	98970110	ZIONS BANCORP						

43303	10/22/08	421967	LIQUIDNET		961.00	35.720	19.22	34,346.14	
PUR	9/29/08	G9144P10	TYCO ELECTRONICS LTD						
43099	10/02/08	421904	BMO CAPITAL MARKETS/EXECUTI		2,000.00	25.532	40.00	51,103.40	
PUR	9/29/08	G9144P10	TYCO ELECTRONICS LTD						
43099	10/02/08	421904	HILL, THOMPSON, MAGID & CO.		14,000.00	27.570	280.00	386,260.00	
PUR	9/30/08	G9144P10	TYCO ELECTRONICS LTD						
43099	10/03/08	421909	HILL, THOMPSON, MAGID & CO.		2,000.00	25.545	40.00	51,130.00	
SUBTOTAL STOCK PURCHASES:					2,767,111.00			37,677,532.64	
TOTAL FUND PURCHASES:					2,767,111.00		69,498.47	37,677,532.64	

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SALES OF STOCK AND OTHER EQUITIES									
SALE	10/17/08	00088630	ADC TELECOMMUNICATIONS INC.				.96		
40544	10/22/08	421968	LABRANCHE/OTC		30,000.00	5.658	450.00	169,292.04	-221,049.14
SALE	9/26/08	00206R10	AT&T INC.				.34		
40688	10/01/08	421900	HILL, THOMPSON, MAGID & CO.		2,000.00	29.810	40.00	59,579.66	-18,471.94
SALE	10/01/08	00206R10	AT&T INC.				.32		
40688	10/06/08	421914	RAYMOND JAMES & ASSOCIATES,		2,000.00	28.021	60.00	55,980.68	-22,070.92
SALE	10/01/08	00206R10	AT&T INC.				.32		
40688	10/06/08	421914	RAYMOND JAMES & ASSOCIATES,		2,000.00	27.780	60.00	55,499.68	-22,551.92
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	27.900	.64 120.00	111,480.36	-44,622.84
SALE	10/09/08	00206R10	AT&T INC.				.68		
40688	10/15/08	421942	OPPENHEIMER & CO., INC		5,000.00	24.200	150.00	120,849.32	-74,279.67
SALE	10/28/08	00504W10	ACTIVE POWER INC.				.02		
41636	10/31/08	421998	KEYBANC CAPITAL MKTS INC		6,400.00	.433	96.00	2,672.62	-3,772.18
SALE	10/17/08	00507V10	ACTIVISION BLIZZARD INC				.71		
43172	10/22/08	421968	KEYBANC CAPITAL MKTS INC		10,000.00	12.606	300.00	125,755.29	-2,334.47
SALE	10/28/08	02209S10	ALTRIA GROUP INC.				.32		
42872	10/31/08	421998	HILL, THOMPSON, MAGID & CO.		3,000.00	18.835	60.00	56,444.68	-5,549.39
SALE	10/09/08	02687410	AMERICAN INTERNATIONAL GROU				.68		
36906	10/15/08	421942	OPPENHEIMER & CO., INC		40,000.00	3.004	1,200.00	118,951.32	-1,293,426.47
SALE	10/16/08	02991220	AMERICAN TOWER CORP. CL A				.18		
27999	10/21/08	421963	OPPENHEIMER & CO., INC		1,000.00	31.020	30.00	30,989.82	1,609.16
SALE	10/27/08	02991220	AMERICAN TOWER CORP. CL A				.15		
27999	10/30/08	421994	HILL, THOMPSON, MAGID & CO.		1,000.00	26.150	20.00	26,129.85	-3,250.82

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SALE	10/28/08	02991220	AMERICAN TOWER CORP. CL A				.31		
27999	10/31/08	421998	HILL, THOMPSON, MAGID & CO.		2,000.00	27.670	40.00	55,299.69	-3,461.64
SALE	10/28/08	02991220	AMERICAN TOWER CORP. CL A				.32		
27999	10/31/08	421998	HILL, THOMPSON, MAGID & CO.		2,000.00	27.922	40.00	55,802.68	-2,958.65
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	27.796	.63 80.00	111,102.37	-6,420.29
SALE	10/10/08	03042010	AMERICAN WATER WORKS CO., I				1.00		
41901	10/16/08	421947	OPPENHEIMER & CO., INC		10,000.00	17.708	300.00	176,776.00	-15,182.00
SALE	10/13/08	03042010	AMERICAN WATER WORKS CO., I				1.05		
41901	10/16/08	421951	OPPENHEIMER & CO., INC		10,000.00	18.585	300.00	185,551.95	-6,406.05
SALE	10/23/08	03116210	AMGEN INC				.31		
43434	10/28/08	421985	MERRIMAN/OTC		1,000.00	54.370	15.00	54,354.69	947.49
SALE	10/28/08	03116210	AMGEN INC				.33		
43434	10/31/08	421998	KEYBANC CAPITAL MKTS INC		1,000.00	57.793	15.00	57,777.17	4,369.97
SALE	10/28/08	03522910	ANHEUSER-BUSCH				.34		

43204	10/31/08	421998	HILL, THOMPSON, MAGID & CO.	1,000.00	59.930	20.00	59,909.66	-1,765.65
SALE 37282	10/28/08 10/31/08	03529010 421998	ANIXTER INTERNATIONAL INC. HILL, THOMPSON, MAGID & CO.	1,000.00	29.313	.17 20.00	29,292.83	-38,802.39
SALE 36208	10/10/08 10/16/08	03783310 421947	APPLE INC. KEYBANC CAPITAL MKTS INC	2,000.00	93.089	1.05 60.00	186,116.75	-103,503.65
SALE 38630	10/22/08 10/27/08	04622410 421981	ASTEC INDUSTRIES INC. MERRIMAN/OTC	3,000.00	21.042	.36 45.00	63,080.64	-60,029.78
SALE 38630	10/24/08 10/29/08	04622410 421990	ASTEC INDUSTRIES INC. KEYBANC CAPITAL MKTS INC	1,000.00	19.621	.11 15.00	19,605.89	-21,430.92

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SALE 38630	10/24/08 10/29/08	04622410 421990	ASTEC INDUSTRIES INC. MERRIMAN/OTC		1,000.00	18.830	.11 15.00	18,814.89	-22,221.92
SALE 38630	10/28/08 10/31/08	04622410 421998	ASTEC INDUSTRIES INC. KEYBANC CAPITAL MKTS INC		1,000.00	19.378	.11 15.00	19,362.89	-21,673.92
SALE 43166	10/10/08 10/16/08	04951310 421947	ATMEL KEYBANC CAPITAL MKTS INC		10,000.00	3.865	.22 300.00	38,353.78	-2,715.97
SALE 43166	10/15/08 10/20/08	04951310 421959	ATMEL KEYBANC CAPITAL MKTS INC		10,000.00	3.891	.22 300.00	38,609.78	-2,459.97
SALE 43166	10/15/08 10/20/08	04951310 421959	ATMEL KEYBANC CAPITAL MKTS INC		10,000.00	3.910	.22 300.00	38,797.78	-2,271.97
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	3.900	.44 600.00	77,407.56	-4,731.94
SALE 43166	10/24/08 10/29/08	04951310 421990	ATMEL MERRIMAN/OTC		90,000.00	2.926	1.48 1,350.00	262,024.52	-107,603.23
SALE 43168	10/23/08 10/28/08	05348W30 421985	AVANEX CORP MERRIMAN/OTC		10,000.00	3.139	.18 150.00	31,237.82	-13,367.99
SALE 37926	9/26/08 10/01/08	05714910 421900	BAKER (MICHAEL) CORP HILL, THOMPSON, MAGID & CO.		1,000.00	36.600	.21 20.00	36,579.79	3,391.31
SALE 37926	9/29/08 10/02/08	05714910 421905	BAKER (MICHAEL) CORP HILL, THOMPSON, MAGID & CO.		1,000.00	37.100	.21 20.00	37,079.79	3,891.31
SALE 37926	10/24/08 10/29/08	05714910 421990	BAKER (MICHAEL) CORP HILL, THOMPSON, MAGID & CO.		3,000.00	19.669	.34 60.00	58,946.66	-30,873.19
SALE 43277	10/17/08 10/22/08	05722410 421968	BAKER HUGHES IN OPPENHEIMER & CO., INC		12,000.00	34.937	2.35 360.00	418,885.25	-7,474.75

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SALE 39535	9/30/08 10/03/08	06050510 421910	BANK OF AMERICA CORP. HILL, THOMPSON, MAGID & CO.		6,000.00	34.037	1.15 120.00	204,097.85	-4,734.72
SALE 39535	10/01/08 10/06/08	06050510 421914	BANK OF AMERICA CORP. RAYMOND JAMES & ASSOCIATES,		1,000.00	36.970	.21 30.00	36,939.79	2,134.36
SALE 39535	10/06/08 10/09/08	06050510 421928	BANK OF AMERICA CORP. CL KING (RESEARCH)		4,000.00	32.450	.73 120.00	129,679.27	-9,542.44
SALE 39535	10/06/08 10/09/08	06050510 421928	BANK OF AMERICA CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	32.229	.19 40.00	32,188.61	-2,616.82
SALE 39535	10/07/08 10/10/08	06050510 421934	BANK OF AMERICA CORP. OPPENHEIMER & CO., INC		8,000.00	29.353	1.32 240.00	234,581.08	-43,862.34
SALE 40773	9/26/08 10/01/08	06212810 421900	BANK OF FLORIDA CORP. SUSQUEHANNA/OTC		4,000.00	8.342	.19 60.00	33,307.81	4,266.59
SALE 40773	9/29/08 10/02/08	06212810 421905	BANK OF FLORIDA CORP. KEYBANC CAPITAL MKTS INC		2,000.00	7.197	.09 30.00	14,362.91	-157.70
SALE 42590	10/17/08 10/22/08	09946950 421968	BOOTS & COOTS INTL WELL CON BMO CAPITAL MARKETS/EXECUTI		20,000.00	1.683	.19 200.00	33,449.81	-18,033.95
SALE 42590	10/24/08 10/29/08	09946950 421990	BOOTS & COOTS INTL WELL CON HILL, THOMPSON, MAGID & CO.		10,000.00	1.330	.08 200.00	13,099.92	-12,641.96
SALE	10/28/08	09946950	BOOTS & COOTS INTL WELL CON				.09		

42590	10/31/08	421998	HILL, THOMPSON, MAGID & CO.	10,000.00	1.460	200.00	14,399.91	-11,341.97
SALE 37974	10/28/08 10/31/08	11012210 421998	BRISTOL-MYERS SQUIBB CO. HILL, THOMPSON, MAGID & CO.	2,000.00	19.120	40.00	38,199.78	-7,184.07
SALE 42250	10/24/08 10/29/08	11132010 421990	BROADCOM CORP. MERRIMAN/OTC	1,000.00	14.510	15.00	14,494.91	-9,927.25
SALE 42250	10/28/08 10/31/08	11132010 421998	BROADCOM CORP. KEYBANC CAPITAL MKTS INC	3,000.00	16.447	45.00	49,294.82	-23,971.67

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SALE 41262	10/10/08 10/16/08	12673P10 421947	CA INC. OPPENHEIMER & CO., INC		22,000.00	16.234	2.01 660.00	356,492.59	-195,598.38
SALE 38885	10/01/08 10/06/08	12824610 421914	CALAVO GROWERS INC. JEFFERIES & COMPANY		2,000.00	12.436	.14 60.00	24,812.46	-8,073.78
SALE 38885	10/09/08 10/15/08	12824610 421942	CALAVO GROWERS INC. KEYBANC CAPITAL MKTS INC		2,000.00	10.716	.13 60.00	21,370.87	-11,515.37
SALE 38885	10/17/08 10/22/08	12824610 421968	CALAVO GROWERS INC. KEYBANC CAPITAL MKTS INC		2,000.00	11.796	.14 60.00	23,531.86	-9,354.38
SALE 38885	10/24/08 10/29/08	12824610 421990	CALAVO GROWERS INC. MERRIMAN/OTC		1,000.00	10.500	.06 15.00	10,484.94	-5,958.18
SALE 38885	10/28/08 10/31/08	12824610 421998	CALAVO GROWERS INC. KEYBANC CAPITAL MKTS INC		1,000.00	8.770	.05 15.00	8,754.95	-7,688.17
SALE 42919	10/13/08 10/16/08	13342B10 421951	CAMERON INTERNATIONAL CORP OPPENHEIMER & CO., INC		15,000.00	26.090	2.20 450.00	390,897.80	-186,743.60
SALE 43362	10/28/08 10/31/08	13342B10 421998	CAMERON INTERNATIONAL CORP HILL, THOMPSON, MAGID & CO.		2,000.00	18.645	.21 40.00	37,249.79	-10,810.21
SALE 42832	10/03/08 10/08/08	14965A10 421924	CAVIUM NETWORKS INC. MERRIMAN CURHAN FORD & CO		10,000.00	14.126	.80 300.00	140,954.20	12,389.95
SALE 42832	10/07/08 10/10/08	14965A10 421934	CAVIUM NETWORKS INC. KEYBANC CAPITAL MKTS INC		10,000.00	13.208	.74 300.00	131,781.26	3,217.01
SALE 42832	10/08/08 10/14/08	14965A10 421938	CAVIUM NETWORKS INC. JANNEY MONTGOMERY SCOTT		14,000.00	12.198	.96 420.00	170,353.84	-9,636.11
SALE 41851	10/17/08 10/22/08	16516710 421968	CHESAPEAKE ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI		2,000.00	20.930	.24 40.00	41,819.76	-40,793.97
SALE 23375	10/28/08 10/31/08	17275R10 421998	CISCO SYSTEMS, INC. KEYBANC CAPITAL MKTS INC		1,000.00	17.283	.10 15.00	17,267.90	-7,568.41

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SALE 12798	9/26/08 10/01/08	17296710 421900	CITIGROUP INC. HILL, THOMPSON, MAGID & CO.		2,000.00	18.500	.21 40.00	36,959.79	-46,707.07
SALE 12798	9/30/08 10/03/08	17296710 421910	CITIGROUP INC. HILL, THOMPSON, MAGID & CO.		1,000.00	21.120	.12 20.00	21,099.88	-20,733.55
SALE 36692	9/26/08 10/01/08	18538530 421900	CLEARWIRE CORP-CL A KEYBANC CAPITAL MKTS INC		2,000.00	11.411	.13 30.00	22,791.87	-7,170.29
SALE 36692	9/30/08 10/03/08	18538530 421910	CLEARWIRE CORP-CL A LABRANCHE/OTC		6,000.00	11.305	.38 90.00	67,738.42	-22,148.06
SALE 36692	10/01/08 10/06/08	18538530 421914	CLEARWIRE CORP-CL A JEFFERIES & COMPANY		5,000.00	10.892	.31 150.00	54,307.69	-20,597.71
SALE 36692	10/21/08 10/24/08	18538530 421977	CLEARWIRE CORP-CL A KEYBANC CAPITAL MKTS INC		2,000.00	7.576	.09 30.00	15,121.51	-14,840.65
SALE 36692	10/24/08 10/29/08	18538530 421990	CLEARWIRE CORP-CL A MERRIMAN/OTC		1,000.00	6.600	.04 15.00	6,584.96	-8,396.12
SALE 36692	10/28/08 10/31/08	18538530 421998	CLEARWIRE CORP-CL A KEYBANC CAPITAL MKTS INC		10,000.00	5.620	.32 150.00	56,046.68	-93,764.11
SALE 42994	9/30/08 10/03/08	19121610 421910	COCA-COLA CO HILL, THOMPSON, MAGID & CO.		1,000.00	52.541	.30 20.00	52,520.70	928.60
SALE 42994	10/02/08 10/07/08	19121610 421919	COCA-COLA CO STURDIVANT & CO		1,000.00	54.030	.31 30.00	53,999.69	2,407.59

SALE 42994	10/15/08 10/20/08	19121610 421959	COCA-COLA CO OPPENHEIMER & CO., INC	1,000.00	46.300	.26 30.00	46,269.74	-4,083.68
SALE 42994	10/21/08 10/24/08	19121610 421977	COCA-COLA CO HILL, THOMPSON, MAGID & CO.	1,000.00	46.740	.27 20.00	46,719.73	-3,633.69
SALE 42994	10/28/08 10/31/08	19121610 421998	COCA-COLA CO HILL, THOMPSON, MAGID & CO.	3,000.00	42.504	.72 60.00	127,450.38	-23,609.87

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SALE 42994	10/28/08 10/31/08	19121610 421998	COCA-COLA CO HILL, THOMPSON, MAGID & CO.		7,000.00	43.326	1.70 140.00	303,138.20	-49,335.71
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					10,000.00	43.079	2.42 200.00	430,588.58	-72,945.58
SALE 43007	10/09/08 10/15/08	19210810 421942	COEUR D'ALENE MINES CORP. OPPENHEIMER & CO., INC		24,000.00	1.409	.19 720.00	33,091.01	-10,880.44
SALE 42817	10/20/08 10/23/08	19259P30 421972	COINSTAR INC. SUSQUEHANNA/OTC		1,000.00	25.394	.15 15.00	25,378.85	-7,986.87
SALE 41914	10/21/08 10/24/08	20337210 421977	COMMSCOPE INC. HILL, THOMPSON, MAGID & CO.		2,000.00	22.387	.26 40.00	44,733.74	-32,443.11
SALE 41914	10/23/08 10/28/08	20337210 421985	COMMSCOPE INC. HILL, THOMPSON, MAGID & CO.		2,000.00	20.000	.23 40.00	39,959.77	-37,217.08
SALE 43010	10/06/08 10/09/08	21037110 421928	CONSTELLATION ENERGY GROUP DEUTSCHE BANK AG (DOMESTIC)		3,000.00	25.926	.44 120.00	77,657.26	1,139.72
SALE 42733	9/30/08 10/03/08	21935010 421910	CORNING INC. HILL, THOMPSON, MAGID & CO.		16,000.00	15.634	1.41 320.00	249,824.19	-34,827.63
SALE 42733	9/30/08 10/03/08	21935010 421910	CORNING INC. HILL, THOMPSON, MAGID & CO.		16,000.00	15.161	1.36 320.00	242,248.24	-42,403.58
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					32,000.00	15.397	2.77 640.00	492,072.43	-77,231.21
SALE 42319	10/21/08 10/24/08	24419910 421977	DEERE & CO. HILL, THOMPSON, MAGID & CO.		6,000.00	38.875	1.31 120.00	233,126.89	-149,188.91
SALE 43472	10/28/08 10/31/08	24419910 421998	DEERE & CO HILL, THOMPSON, MAGID & CO.		5,000.00	30.503	.86 100.00	152,413.14	-8,903.86

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SALE 35210	10/28/08 10/31/08	25179M10 421998	DEVON ENERGY CORP. HILL, THOMPSON, MAGID & CO.		2,000.00	63.675	.72 40.00	127,309.28	-40,319.40
SALE 41522	10/21/08 10/24/08	25459L10 421977	DIRECTV GROUP INC/THE HILL, THOMPSON, MAGID & CO.		23,000.00	22.689	2.93 460.00	521,384.07	-85,700.73
SALE 42995	10/15/08 10/20/08	25674610 421959	DOLLAR TREE INC KEYBANC CAPITAL MKTS INC		3,000.00	35.490	.60 90.00	106,379.40	-3,606.50
SALE 42995	10/16/08 10/21/08	25674610 421963	DOLLAR TREE INC KEYBANC CAPITAL MKTS INC		1,000.00	35.334	.20 30.00	35,303.80	-1,358.17
SALE 40719	9/30/08 10/03/08	26353410 421910	DU PONT (E.I.) DE NEMOURS & HILL, THOMPSON, MAGID & CO.		2,000.00	40.380	.46 40.00	80,719.54	-16,626.24
SALE 40719	10/06/08 10/09/08	26353410 421928	DU PONT (E.I.) DE NEMOURS & DEUTSCHE BANK AG (DOMESTIC)		5,000.00	36.968	1.04 200.00	184,639.46	-58,724.98
SALE 40719	10/09/08 10/15/08	26353410 421942	DU PONT (E.I.) DE NEMOURS & OPPENHEIMER & CO., INC		4,000.00	36.503	.82 120.00	145,889.18	-48,802.37
SALE 40719	10/10/08 10/16/08	26353410 421947	DU PONT (E.I.) DE NEMOURS & OPPENHEIMER & CO., INC		2,000.00	32.120	.36 60.00	64,179.64	-33,166.14
SALE 40719	10/13/08 10/16/08	26353410 421951	DU PONT (E.I.) DE NEMOURS & OPPENHEIMER & CO., INC		7,000.00	34.500	1.36 210.00	241,288.64	-99,421.57
SALE 43364	10/22/08 10/27/08	26864810 421981	EMC CORP/MASS HILL, THOMPSON, MAGID & CO.		20,000.00	10.548	1.19 400.00	210,554.81	12,940.81
SALE	10/22/08	26864810	EMC CORP/MASS				1.70		

43364	10/27/08	421981	HILL, THOMPSON, MAGID & CO.	30,000.00	10.100	600.00	302,398.30	5,977.30
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				50,000.00	10.279	2.89 1,000.00	512,953.11	18,918.11

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SALE 42969	10/24/08 10/29/08	27864210 421990	EBAY INC MERRIMAN/OTC		3,000.00	14.230	.24 45.00	42,644.76	-22,887.42
SALE 42969	10/27/08 10/30/08	27864210 421994	EBAY INC MAGNA SECURITIES (OTC)		2,000.00	15.260	.18 30.00	30,489.82	-13,198.30
SALE 42969	10/28/08 10/31/08	27864210 421998	EBAY INC KEYBANC CAPITAL MKTS INC		3,000.00	14.770	.25 45.00	44,264.75	-21,267.43
SALE 43126	10/21/08 10/24/08	28551210 421977	ELECTRONIC ART KEYBANC CAPITAL MKTS INC		4,000.00	30.109	.68 60.00	120,376.12	-8,793.48
SALE 37408	10/09/08 10/15/08	29084610 421942	EMCORE CORP. KEYBANC CAPITAL MKTS INC		2,000.00	4.080	.05 60.00	8,099.95	-7,129.85
SALE 37408	10/20/08 10/23/08	29084610 421972	EMCORE CORP. SUSQUEHANNA/OTC		2,000.00	4.425	.05 30.00	8,818.95	-6,410.85
SALE 40546	10/06/08 10/09/08	29266R10 421928	ENERGIZER HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		500.00	77.914	.22 20.00	38,936.93	-5,791.16
SALE 42802	10/14/08 10/17/08	30161N10 421955	EXELON CORP. OPPENHEIMER & CO., INC		1,000.00	57.460	.33 30.00	57,429.67	-8,097.97
SALE 42802	10/16/08 10/21/08	30161N10 421963	EXELON CORP. OPPENHEIMER & CO., INC		1,000.00	49.446	.28 30.00	49,415.72	-16,111.92
SALE 42802	10/17/08 10/22/08	30161N10 421968	EXELON CORP. OPPENHEIMER & CO., INC		1,000.00	53.457	.30 30.00	53,426.70	-12,100.94
SALE 42802	10/24/08 10/29/08	30161N10 421990	EXELON CORP. BMO CAPITAL MARKETS/EXECUTI		1,000.00	47.221	.27 20.00	47,200.73	-18,326.91
SALE 42802	10/28/08 10/31/08	30161N10 421998	EXELON CORP. HILL, THOMPSON, MAGID & CO.		7,000.00	49.129	1.93 140.00	343,761.77	-114,931.68
SALE 15201	9/30/08 10/03/08	30231G10 421910	EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO.		1,000.00	77.880	.44 20.00	77,859.56	256.78

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SALE 15201	10/14/08 10/17/08	30231G10 421955	EXXON MOBIL CORP. OPPENHEIMER & CO., INC		1,000.00	75.000	.42 30.00	74,969.58	-93.85
SALE 15201	10/20/08 10/23/08	30231G10 421972	EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO.		1,000.00	72.890	.41 20.00	72,869.59	-1,915.21
SALE 15201	10/23/08 10/28/08	30231G10 421985	EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO.		6,000.00	69.153	2.33 120.00	414,796.87	-33,911.96
SALE 15201	10/24/08 10/29/08	30231G10 421990	EXXON MOBIL CORP. BMO CAPITAL MARKETS/EXECUTI		2,000.00	68.265	.77 40.00	136,488.23	-13,081.38
SALE 15201	10/28/08 10/31/08	30231G10 421998	EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO.		2,000.00	70.130	.79 40.00	140,219.21	-9,350.40
SALE 43164	10/06/08 10/09/08	31314830 421928	FEDERAL AGRIC MTG CORP CL C DEUTSCHE BANK AG (DOMESTIC)		5,000.00	9.459	.27 150.00	47,144.73	5,936.23
SALE 43164	10/08/08 10/14/08	31314830 421938	FEDERAL AGRIC MTG CORP CL C OPPENHEIMER & CO., INC		3,000.00	6.737	.12 90.00	20,119.98	-4,605.12
SALE 39085	10/14/08 10/17/08	33643310 421955	FIRST SOLAR INC. UBS WARBURG LLC		200.00	144.34	.17 6.00	28,861.83	-15,506.74
SALE 39085	10/22/08 10/27/08	33643310 421981	FIRST SOLAR INC. MERRIMAN/OTC		400.00	135.78	.31 6.00	54,306.21	-34,430.93
SALE 39022	10/02/08 10/07/08	34520320 421919	FORCE PROTECTION, INC. UBS WARBURG LLC		50,000.00	2.757	.78 1,500.00	136,354.22	-204,693.06
SALE 43163	10/15/08 10/20/08	35461310 421959	FRANKLIN RESOURCES INC OPPENHEIMER & CO., INC		1,000.00	71.895	.41 30.00	71,864.59	-13,458.41
SALE	10/28/08	35952H10	FUELCELL ENERGY, INC.				.28		

42617	10/31/08	421998	KEYBANC CAPITAL MKTS INC	14,000.00	3.482	210.00	48,530.72	-53,675.84
SALE	10/09/08	36955010	GENERAL DYNAMICS CORP.			.37		
42993	10/15/08	421942	OPPENHEIMER & CO., INC	1,000.00	64.403	30.00	64,372.63	-17,788.97

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SALE	10/13/08	36955010	GENERAL DYNAMICS CORP.			.33			
42993	10/16/08	421951	OPPENHEIMER & CO., INC		1,000.00	58.190	30.00	58,159.67	-24,001.93
SALE	10/01/08	36960410	GENERAL ELECTRIC CO.			2.76			
12731	10/06/08	421914	RAYMOND JAMES & ASSOCIATES,		20,000.00	24.622	600.00	491,837.24	-147,361.51
SALE	10/21/08	36960410	GENERAL ELECTRIC CO.			.47			
12731	10/24/08	421977	HILL, THOMPSON, MAGID & CO.		4,000.00	20.920	80.00	83,599.53	-34,133.00
SALE	10/28/08	36960410	GENERAL ELECTRIC CO.			.31			
12731	10/31/08	421998	HILL, THOMPSON, MAGID & CO.		3,000.00	18.450	60.00	55,289.69	-29,771.38
SALE	10/28/08	36960410	GENERAL ELECTRIC CO.			.21			
12731	10/31/08	421998	HILL, THOMPSON, MAGID & CO.		2,000.00	18.192	40.00	36,342.79	-20,364.59
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					5,000.00	18.347	.52 100.00	91,632.48	-50,135.97
SALE	10/16/08	37002110	GENERAL GROWTH PROPERTIES			.33			
43241	10/21/08	421963	OPPENHEIMER & CO., INC		10,000.00	5.815	300.00	57,847.67	8,058.26
SALE	10/20/08	37002110	GENERAL GROWTH PROPERTIES			.34			
43241	10/23/08	421972	HILL, THOMPSON, MAGID & CO.		10,000.00	5.930	200.00	59,099.66	9,310.25
SALE	10/21/08	37002110	GENERAL GROWTH PROPERTIES			1.15			
43241	10/24/08	421977	HILL, THOMPSON, MAGID & CO.		40,000.00	5.116	800.00	203,830.85	4,673.20
SALE	10/21/08	37002110	GENERAL GROWTH PROPERTIES			.31			
43241	10/24/08	421977	HILL, THOMPSON, MAGID & CO.		10,000.00	5.429	200.00	54,091.69	4,302.28
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					50,000.00	5.178	1.46 1,000.00	257,922.54	8,975.48
SALE	9/26/08	38141G10	GOLDMAN SACHS GROUP, INC. (.23			
42882	10/01/08	421900	HILL, THOMPSON, MAGID & CO.		300.00	134.99	6.00	40,490.77	-3,217.43

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SALE	9/29/08	38141G10	GOLDMAN SACHS GROUP, INC. (.60			
42882	10/02/08	421905	HILL, THOMPSON, MAGID & CO.		800.00	133.42	16.00	106,719.40	-9,835.80
SALE	10/01/08	38141G10	GOLDMAN SACHS GROUP, INC. (.75			
42882	10/06/08	421914	RAYMOND JAMES & ASSOCIATES,		1,000.00	133.05	30.00	133,026.25	-12,667.75
SALE	10/07/08	38141G10	GOLDMAN SACHS GROUP, INC. (.71			
42882	10/10/08	421934	OPPENHEIMER & CO., INC		1,000.00	125.97	30.00	125,940.29	-19,753.71
SALE	10/15/08	38141G10	GOLDMAN SACHS GROUP INC			1.94			
43278	10/20/08	421959	OPPENHEIMER & CO., INC		3,000.00	115.42	90.00	346,194.16	48,692.56
SALE	10/16/08	38141G10	GOLDMAN SACHS GROUP INC			1.31			
43278	10/21/08	421963	OPPENHEIMER & CO., INC		2,000.00	116.53	60.00	233,013.69	34,679.29
SALE	9/26/08	38259P50	GOOGLE INC.			.24			
33645	10/01/08	421900	SUSQUEHANNA/OTC		100.00	422.74	1.50	42,272.26	-8,278.18
SALE	10/15/08	38259P50	GOOGLE INC.			.20			
33645	10/20/08	421959	KEYBANC CAPITAL MKTS INC		100.00	348.96	3.00	34,892.80	-15,362.21
SALE	10/22/08	38259P50	GOOGLE INC.			.40			
33645	10/27/08	421981	LABRANCHE/OTC		200.00	355.40	3.00	71,076.76	-29,433.25
SALE	9/29/08	39515010	GREENFIELD ONLINE INC			.49			
41724	10/02/08	421905	KEYBANC CAPITAL MKTS INC		5,000.00	17.330	75.00	86,574.51	10,639.67
SALE	10/03/08	39515010	GREENFIELD ONLINE INC			.49			
41724	10/08/08	421924	MERRIMAN CURHAN FORD & CO		5,000.00	17.374	150.00	86,719.51	10,784.67
SALE	10/09/08	39515010	GREENFIELD ONLINE INC						
41724	10/09/08	421915	TENDERED		40,000.00	17.500		700,000.00	92,521.28
SALE	10/16/08	39530A10	GREENHUNTER ENERGY INC			.06			
43275	10/21/08	421963	OPPENHEIMER & CO., INC		1,693.00	6.060	50.79	10,208.73	4,069.07

SALE	10/03/08	41387510	HARRIS CORP.				1.26		
41698	10/08/08	421924	CL KING (RESEARCH)	5,000.00	44.921	150.00		224,453.74	-19,753.99

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SALE 41201	10/28/08 10/31/08	42829110 421998	HEXCEL CORP. HILL, THOMPSON, MAGID & CO.		10,000.00	9.136	.52 200.00	91,158.48	-125,553.41
SALE 37953	10/28/08 10/31/08	43575830 421998	HOLLY CORP. HILL, THOMPSON, MAGID & CO.		3,000.00	15.379	.26 60.00	46,075.84	-79,308.42
SALE 41546	9/30/08 10/03/08	44701110 421910	HUNTSMAN CORP. HILL, THOMPSON, MAGID & CO.		6,000.00	12.407	.42 120.00	74,320.38	-1,027.28
SALE 41546	10/28/08 10/31/08	44701110 421998	HUNTSMAN CORP. HILL, THOMPSON, MAGID & CO.		4,000.00	11.811	.27 80.00	47,162.93	-1,016.41
SALE 37954	10/28/08 10/31/08	45091110 421998	ITT CORP. HILL, THOMPSON, MAGID & CO.		1,000.00	38.126	.22 20.00	38,105.78	-24,472.01
SALE 43102	10/02/08 10/07/08	45245W10 421919	IMCLONE SYSTEMS JEFFERIES & COMPANY		6,265.00	65.452	2.30 187.95	409,869.66	24,925.68
SALE 43125	10/20/08 10/23/08	45666Q10 421972	INFORMATICA CORP MERRIMAN/OTC		6,000.00	13.700	.47 90.00	82,109.53	1,310.78
SALE 43125	10/20/08 10/23/08	45666Q10 421972	INFORMATICA CORP SUSQUEHANNA/OTC		4,000.00	13.962	.32 60.00	55,787.68	1,921.84
SALE 43125	10/21/08 10/24/08	45666Q10 421977	INFORMATICA CORP KEYBANC CAPITAL MKTS INC		4,000.00	14.131	.32 60.00	56,463.68	2,597.85
SALE 43125	10/24/08 10/29/08	45666Q10 421990	INFORMATICA CORP KEYBANC CAPITAL MKTS INC		10,000.00	12.851	.72 150.00	128,360.28	-6,304.31
SALE 43125	10/24/08 10/29/08	45666Q10 421990	INFORMATICA CORP MERRIMAN/OTC		10,000.00	12.315	.69 150.00	123,003.31	-11,661.28
SALE 36478	10/09/08 10/15/08	45814010 421942	INTEL CORP. KEYBANC CAPITAL MKTS INC		5,000.00	16.230	.46 150.00	80,999.54	-27,716.91
SALE 36478	10/15/08 10/20/08	45814010 421959	INTEL CORP. KEYBANC CAPITAL MKTS INC		2,000.00	15.690	.18 60.00	31,319.82	-12,166.76

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SALE 36478	10/21/08 10/24/08	45814010 421977	INTEL CORP. KEYBANC CAPITAL MKTS INC		3,000.00	15.573	.27 45.00	46,673.73	-18,556.14
SALE 36478	10/22/08 10/27/08	45814010 421981	INTEL CORP. LABRANCHE/OTC		3,000.00	14.745	.25 45.00	44,188.25	-21,041.62
SALE 36478	10/23/08 10/28/08	45814010 421985	INTEL CORP. MERRIMAN/OTC		3,000.00	14.420	.25 45.00	43,214.75	-22,015.12
SALE 36478	10/27/08 10/30/08	45814010 421994	INTEL CORP. MAGNA SECURITIES (OTC)		6,000.00	14.730	.50 90.00	88,289.50	-42,170.24
SALE 36478	10/28/08 10/31/08	45814010 421998	INTEL CORP. MAGNA SECURITIES (OTC)		16,000.00	14.618	1.31 240.00	233,638.69	-114,253.96
SALE 41411	9/26/08 10/01/08	45920010 421900	INTL BUSINESS MACHINES CORP HILL, THOMPSON, MAGID & CO.		1,000.00	117.70	.66 20.00	117,679.34	-9,216.70
SALE 41411	10/16/08 10/21/08	45920010 421963	INTL BUSINESS MACHINES CORP OPPENHEIMER & CO., INC		1,000.00	89.101	.50 30.00	89,070.50	-37,825.55
SALE 41411	10/17/08 10/22/08	45920010 421968	INTL BUSINESS MACHINES CORP BMO CAPITAL MARKETS/EXECUTI		5,000.00	92.088	2.58 100.00	460,338.42	-174,141.81
SALE 41411	10/28/08 10/31/08	45920010 421998	INTL BUSINESS MACHINES CORP HILL, THOMPSON, MAGID & CO.		1,000.00	82.142	.46 20.00	82,121.54	-44,774.51
SALE 38838	9/29/08 10/02/08	46272610 421905	IROBOT CORP. KEYBANC CAPITAL MKTS INC		2,000.00	14.552	.17 30.00	29,072.83	-1,217.13
SALE 38838	10/07/08 10/10/08	46272610 421934	IROBOT CORP. KEYBANC CAPITAL MKTS INC		4,000.00	13.370	.30 120.00	53,360.50	-7,219.41
SALE 28084	10/10/08 10/16/08	46625H10 421947	J.P. MORGAN CHASE & CO. OPPENHEIMER & CO., INC		2,000.00	39.131	.44 60.00	78,201.56	-4,152.09
SALE	10/15/08	46625H10	J.P. MORGAN CHASE & CO.				.45		

28084 10/20/08 421959 OPPENHEIMER & CO., INC 2,000.00 39.678 60.00 79,295.55 -3,058.10

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SALE 28084	10/17/08 10/22/08	46625H10 421968	J.P. MORGAN CHASE & CO. BMO CAPITAL MARKETS/EXECUTI		1,000.00	39.601	.23 20.00	39,580.77	-1,596.05
SALE 41452	9/26/08 10/01/08	47012E10 421900	JAKKS PACIFIC INC. KEYBANC CAPITAL MKTS INC		8,000.00	25.545	1.15 120.00	204,240.45	17,417.22
SALE 41452	9/30/08 10/03/08	47012E10 421910	JAKKS PACIFIC INC. MERRIMAN/OTC		8,000.00	24.931	1.12 120.00	199,326.88	12,503.64
SALE 42585	9/26/08 10/01/08	47102X10 421900	JANUS CAP GROUP INC. HILL, THOMPSON, MAGID & CO.		2,000.00	23.247	.27 40.00	46,453.73	-4,160.52
SALE 42585	9/29/08 10/02/08	47102X10 421905	JANUS CAP GROUP INC. HILL, THOMPSON, MAGID & CO.		2,000.00	23.220	.27 40.00	46,399.73	-4,214.52
SALE 42585	10/28/08 10/31/08	47102X10 421998	JANUS CAP GROUP INC. HILL, THOMPSON, MAGID & CO.		16,000.00	8.410	.76 320.00	134,239.24	-262,520.51
SALE 18884	9/29/08 10/02/08	47816010 421905	JOHNSON & JOHNSON HILL, THOMPSON, MAGID & CO.		2,000.00	68.900	.78 40.00	137,759.22	17,787.18
SALE 18884	10/28/08 10/31/08	47816010 421998	JOHNSON & JOHNSON HILL, THOMPSON, MAGID & CO.		2,000.00	61.220	.69 40.00	122,399.31	1,278.35
SALE 25663	10/15/08 10/20/08	48517030 421959	KANSAS CITY SOUTHERN OPPENHEIMER & CO., INC		1,000.00	31.295	.18 30.00	31,264.82	-1,218.59
SALE 39024	10/09/08 10/15/08	49918410 421942	KNOT INC. (THE) KEYBANC CAPITAL MKTS INC		4,000.00	6.640	.15 120.00	26,437.85	-25,661.47
SALE 39024	10/09/08 10/15/08	49918410 421942	KNOT INC. (THE) KEYBANC CAPITAL MKTS INC		4,000.00	6.314	.15 120.00	25,135.45	-26,963.87
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					8,000.00	6.477	.30 240.00	51,573.30	-52,625.34

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SALE 39024	10/21/08 10/24/08	49918410 421977	KNOT INC. (THE) KEYBANC CAPITAL MKTS INC		4,000.00	6.973	.16 60.00	27,829.84	-24,269.48
SALE 39024	10/23/08 10/28/08	49918410 421985	KNOT INC. (THE) MERRIMAN/OTC		10,000.00	6.628	.38 150.00	66,133.62	-64,114.68
SALE 39024	10/24/08 10/29/08	49918410 421990	KNOT INC. (THE) KEYBANC CAPITAL MKTS INC		16,000.00	6.589	.60 240.00	105,189.80	-103,207.49
SALE 39024	10/27/08 10/30/08	49918410 421994	KNOT INC. (THE) LIQUIDNET		16,000.00	6.590	.60 320.00	105,119.40	-103,277.89
SALE 38550	10/21/08 10/24/08	50242410 421977	L-3 COMMUNICATIONS HOLDINGS HILL, THOMPSON, MAGID & CO.		1,000.00	84.980	.48 20.00	84,959.52	-20,243.40
SALE 38550	10/22/08 10/27/08	50242410 421981	L-3 COMMUNICATIONS HOLDINGS HILL, THOMPSON, MAGID & CO.		1,000.00	81.810	.46 20.00	81,789.54	-23,413.38
SALE 38550	10/28/08 10/31/08	50242410 421998	L-3 COMMUNICATIONS HOLDINGS HILL, THOMPSON, MAGID & CO.		1,000.00	73.748	.42 20.00	73,727.58	-31,475.35
SALE 21677	10/24/08 10/29/08	50540R40 421990	LABORATORY CORP OF AMERICA BMO CAPITAL MARKETS/EXECUTI		1,000.00	59.980	.34 20.00	59,959.66	-1,018.15
SALE 21677	10/28/08 10/31/08	50540R40 421998	LABORATORY CORP OF AMERICA HILL, THOMPSON, MAGID & CO.		1,000.00	57.608	.33 20.00	57,587.67	-3,390.14
SALE 42956	10/10/08 10/16/08	53418710 421947	LINCOLN NATIONAL CORP OPPENHEIMER & CO., INC		2,000.00	20.337	.23 60.00	40,612.77	-38,945.21
SALE 42956	10/22/08 10/27/08	53418710 421981	LINCOLN NATIONAL CORP HILL, THOMPSON, MAGID & CO.		2,000.00	23.147	.26 40.00	46,252.74	-33,305.24
SALE 41562	10/08/08 10/14/08	53555510 421938	LINDSAY CORP. OPPENHEIMER & CO., INC		1,000.00	60.766	.35 30.00	60,735.65	-26,277.19
SALE 41562	10/09/08 10/15/08	53555510 421942	LINDSAY CORP. OPPENHEIMER & CO., INC		1,000.00	58.321	.33 30.00	58,290.67	-28,722.17

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SALE 41562	10/13/08 10/16/08	53555510 421951	LINDSAY CORP. OPPENHEIMER & CO., INC		1,000.00	62.500	.35 30.00	62,469.65	-24,543.19
SALE 40131	10/07/08 10/10/08	53814610 421934	LIVEPERSON, INC. KEYBANC CAPITAL MKTS INC		10,000.00	2.830	.16 300.00	28,003.84	-7,547.54
SALE 40131	10/09/08 10/15/08	53814610 421942	LIVEPERSON, INC. KEYBANC CAPITAL MKTS INC		5,000.00	2.898	.09 150.00	14,340.91	-3,434.78
SALE 41251	10/28/08 10/31/08	55608B10 421998	MACQUARIE INFRASTRUCTURE CO HILL, THOMPSON, MAGID & CO.		2,000.00	9.265	.11 40.00	18,489.89	-32,993.41
SALE 41934	10/09/08 10/15/08	57636Q10 421942	MASTERCARD INC. OPPENHEIMER & CO., INC		300.00	167.39	.29 9.00	50,207.71	-20,861.05
SALE 41934	10/10/08 10/16/08	57636Q10 421947	MASTERCARD INC. OPPENHEIMER & CO., INC		400.00	154.42	.35 12.00	61,756.65	-33,001.70
SALE 41934	10/24/08 10/29/08	57636Q10 421990	MASTERCARD INC. BMO CAPITAL MARKETS/EXECUTI		200.00	131.64	.15 4.00	26,323.85	-21,055.32
SALE 41934	10/24/08 10/29/08	57636Q10 421990	MASTERCARD INC. HILL, THOMPSON, MAGID & CO.		200.00	126.90	.15 4.00	25,375.85	-22,003.32
SALE 42115	9/29/08 10/02/08	57772K10 421905	MAXIM INTEGRATED PRODUCTS, MERRIMAN/OTC		26,000.00	17.113	2.50 390.00	444,532.50	-93,489.70
SALE 42586	10/28/08 10/31/08	58013510 421998	MCDONALD'S CORP. HILL, THOMPSON, MAGID & CO.		4,000.00	53.020	1.19 80.00	211,998.81	-35,204.87
SALE 42586	10/28/08 10/31/08	58013510 421998	MCDONALD'S CORP. HILL, THOMPSON, MAGID & CO.		2,000.00	54.032	.61 40.00	108,022.39	-15,579.45
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					6,000.00	53.357	1.80 120.00	320,021.20	-50,784.32

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SALE 38052	10/09/08 10/15/08	58497720 421942	MEDTOX SCIENTIFIC INC. KEYBANC CAPITAL MKTS INC		2,000.00	12.756	.15 60.00	25,451.85	-7,894.14
SALE 38052	10/24/08 10/29/08	58497720 421990	MEDTOX SCIENTIFIC INC. KEYBANC CAPITAL MKTS INC		2,000.00	8.256	.10 30.00	16,480.90	-11,998.81
SALE 38052	10/28/08 10/31/08	58497720 421998	MEDTOX SCIENTIFIC INC. KEYBANC CAPITAL MKTS INC		723.00	8.650	.04 10.85	6,243.06	-4,052.36
SALE 41790	10/28/08 10/31/08	58933110 421998	MERCK & CO., INC. HILL, THOMPSON, MAGID & CO.		3,000.00	27.450	.47 60.00	82,289.53	-21,887.22
SALE 41886	10/14/08 10/17/08	59018810 421955	MERRILL LYNCH & CO., INC. OPPENHEIMER & CO., INC		5,000.00	20.620	.58 150.00	102,948.42	-6,325.74
SALE 12799	10/28/08 10/31/08	59491810 421998	MICROSOFT CORP. KEYBANC CAPITAL MKTS INC		8,000.00	21.841	.98 120.00	174,605.42	-40,056.52
SALE 43192	10/03/08 10/08/08	60786L10 421924	MODUSLINK GLOBAL SOLUTIONS MERRIMAN CURHAN FORD & CO		3,000.00	8.071	.14 90.00	24,122.56	-23,324.38
SALE 43192	10/10/08 10/16/08	60786L10 421947	MODUSLINK GLOBAL SOLUTIONS KEYBANC CAPITAL MKTS INC		3,000.00	4.479	.08 90.00	13,347.82	-34,099.12
SALE 43192	10/13/08 10/16/08	60786L10 421951	MODUSLINK GLOBAL SOLUTIONS KEYBANC CAPITAL MKTS INC		24,000.00	6.081	.82 720.00	145,211.18	-234,364.37
SALE 41695	10/09/08 10/15/08	61166W10 421942	MONSANTO CO. OPPENHEIMER & CO., INC		2,000.00	84.294	.95 60.00	168,527.05	-41,386.74
SALE 41695	10/09/08 10/15/08	61166W10 421942	MONSANTO CO. OPPENHEIMER & CO., INC		1,000.00	85.142	.48 30.00	85,111.52	-19,845.37
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,000.00	84.577	1.43 90.00	253,638.57	-61,232.11

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SALE 41695	10/15/08 10/20/08	61166W10 421959	MONSANTO CO. OPPENHEIMER & CO., INC		500.00	80.976	.23 20.00	40,467.97	-12,010.48
SALE 41695	10/17/08 10/22/08	61166W10 421968	MONSANTO CO. BMO CAPITAL MARKETS/EXECUTI		2,500.00	81.026	1.14 50.00	202,514.86	-59,877.37
SALE 39712	9/29/08 10/02/08	61744644 421905	MORGAN STANLEY HILL, THOMPSON, MAGID & CO.		14,000.00	24.400	1.92 280.00	341,318.08	-131,194.54
SALE 41043	9/29/08 10/02/08	63530910 421905	NATIONAL CINEMEDIA INC. KEYBANC CAPITAL MKTS INC		20,000.00	10.929	1.23 300.00	218,276.77	-172,530.98
SALE 42992	10/09/08 10/15/08	65163910 421942	NEWMONT MINING CORP. OPPENHEIMER & CO., INC		1,000.00	36.700	.21 30.00	36,669.79	-5,521.84
SALE 43366	10/28/08 10/31/08	65248E10 421998	NEWS CORP - CLA HILL, THOMPSON, MAGID & CO.		26,206.00	8.000	1.18 524.12	209,122.70	-32,729.85
SALE 42874	9/30/08 10/03/08	66728040 421910	NORTHWEST AIRLINES CORP. HILL, THOMPSON, MAGID & CO.		100.00	8.290	.01 2.00	826.99	-121.86
SALE 43240	10/21/08 10/24/08	67000610 421977	NOVELL INC. KEYBANC CAPITAL MKTS INC		10,000.00	4.890	.28 150.00	48,749.72	2,947.72
SALE 43240	10/22/08 10/27/08	67000610 421981	NOVELL INC. KEYBANC CAPITAL MKTS INC		20,000.00	4.678	.53 300.00	93,267.47	1,663.47
SALE 43240	10/24/08 10/29/08	67000610 421990	NOVELL INC. KEYBANC CAPITAL MKTS INC		10,000.00	4.081	.23 150.00	40,661.77	-5,140.23
SALE 41089	10/15/08 10/20/08	68668810 421959	ORMAT TECHNOLOGIES INC. OPPENHEIMER & CO., INC		2,000.00	27.917	.32 60.00	55,773.68	-40,545.32
SALE 41089	10/22/08 10/27/08	68668810 421981	ORMAT TECHNOLOGIES INC. HILL, THOMPSON, MAGID & CO.		10,000.00	28.760	1.62 200.00	287,398.38	-194,196.62
SALE 41266	9/29/08 10/02/08	68823920 421905	OSHKOSH CORP. HILL, THOMPSON, MAGID & CO.		10,000.00	11.364	.64 200.00	113,439.36	-214,933.80

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SALE 41266	10/01/08 10/06/08	68823920 421914	OSHKOSH CORP. RAYMOND JAMES & ASSOCIATES,		3,000.00	12.168	.21 90.00	36,412.89	-62,099.06
SALE 41266	10/10/08 10/16/08	68823920 421947	OSHKOSH CORP. OPPENHEIMER & CO., INC		10,000.00	7.990	.45 300.00	79,599.55	-248,773.60
SALE 29494	9/30/08 10/03/08	69002720 421910	OUTDOOR CHANNEL HOLDINGS, I MERRIMAN/OTC		2,000.00	8.417	.10 30.00	16,803.90	-3,073.31
SALE 29494	10/08/08 10/14/08	69002720 421938	OUTDOOR CHANNEL HOLDINGS, I JANNEY MONTGOMERY SCOTT		2,000.00	8.758	.10 60.00	17,454.90	-2,422.31
SALE 29494	10/22/08 10/27/08	69002720 421981	OUTDOOR CHANNEL HOLDINGS, I KEYBANC CAPITAL MKTS INC		2,000.00	7.393	.09 30.00	14,755.71	-5,121.50
SALE 29494	10/24/08 10/29/08	69002720 421990	OUTDOOR CHANNEL HOLDINGS, I MERRIMAN/OTC		2,000.00	6.580	.08 30.00	13,129.92	-6,747.29
SALE 41415	10/28/08 10/31/08	69331C10 421998	P G & E CORP KEYBANC CAPITAL MKTS INC		2,000.00	34.968	.40 30.00	69,904.60	-6,790.45
SALE 43328	10/27/08 10/30/08	69347510 421994	PNC FINANCIAL GROUP HILL, THOMPSON, MAGID & CO.		10,000.00	58.280	3.27 200.00	582,596.73	-47,818.07
SALE 39710	10/21/08 10/24/08	70109410 421977	PARKER HANNIFIN CORP HILL, THOMPSON, MAGID & CO.		1,000.00	41.825	.24 20.00	41,804.76	-22,547.36
SALE 39710	10/24/08 10/29/08	70109410 421990	PARKER HANNIFIN CORP BMO CAPITAL MARKETS/EXECUTI		2,000.00	36.684	.42 40.00	73,326.58	-55,377.65
SALE 39710	10/28/08 10/31/08	70109410 421998	PARKER HANNIFIN CORP HILL, THOMPSON, MAGID & CO.		1,000.00	33.534	.19 20.00	33,513.81	-30,838.31
SALE 40443	10/21/08 10/24/08	70454910 421977	PEABODY ENERGY CORP. HILL, THOMPSON, MAGID & CO.		1,000.00	36.220	.21 20.00	36,199.79	-15,493.62
SALE 42816	10/28/08 10/31/08	70910210 421998	PENN REAL ESTATE INVEST TRU HILL, THOMPSON, MAGID & CO.		4,000.00	8.643	.20 80.00	34,491.00	-45,989.03

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SALE 41638	9/30/08 10/03/08	70959W10 421910	PENSKE AUTO GROUP INC. HILL, THOMPSON, MAGID & CO.		10,000.00	11.417	.64 200.00	113,973.36	-35,108.41
SALE 41638	10/08/08 10/14/08	70959W10 421938	PENSKE AUTO GROUP INC. OPPENHEIMER & CO., INC		2,000.00	9.197	.11 60.00	18,332.89	-11,483.46
SALE 41638	10/09/08 10/15/08	70959W10 421942	PENSKE AUTO GROUP INC. OPPENHEIMER & CO., INC		18,000.00	8.701	.88 540.00	156,071.72	-112,275.46
SALE 17330	10/01/08 10/06/08	71708110 421914	PFIZER INC. STURDIVANT & CO		15,000.00	18.260	1.54 450.00	273,448.46	-98,974.47
SALE 17330	10/09/08 10/15/08	71708110 421942	PFIZER INC. OPPENHEIMER & CO., INC		3,000.00	17.260	.29 90.00	51,689.71	-22,794.88
SALE 17330	10/09/08 10/15/08	71708110 421942	PFIZER INC. OPPENHEIMER & CO., INC		2,000.00	16.740	.19 60.00	33,419.81	-16,236.58
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					5,000.00	17.052	.48 150.00	85,109.52	-39,031.46
SALE 40646	10/20/08 10/23/08	71817210 421972	PHILIP MORRIS INTERNATIONAL HILL, THOMPSON, MAGID & CO.		2,000.00	43.784	.50 40.00	87,527.50	-10,067.91
SALE 40646	10/28/08 10/31/08	71817210 421998	PHILIP MORRIS INTERNATIONAL HILL, THOMPSON, MAGID & CO.		2,000.00	39.508	.45 40.00	78,975.55	-18,619.86
SALE 38456	10/02/08 10/07/08	74346Y10 421919	PROS HOLDINGS INC. CL KING (RESEARCH)		2,000.00	9.011	.11 60.00	17,960.89	-9,856.80
SALE 38456	10/06/08 10/09/08	74346Y10 421928	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	7.968	.09 60.00	15,874.91	-11,942.78
SALE 38456	10/07/08 10/10/08	74346Y10 421934	PROS HOLDINGS INC. OPPENHEIMER & CO., INC		2,000.00	8.175	.10 60.00	16,289.90	-11,527.79

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SALE 38456	10/09/08 10/15/08	74346Y10 421942	PROS HOLDINGS INC. OPPENHEIMER & CO., INC		2,000.00	6.790	.08 60.00	13,519.92	-14,297.77
SALE 38456	10/13/08 10/16/08	74346Y10 421951	PROS HOLDINGS INC. OPPENHEIMER & CO., INC		2,000.00	6.780	.08 60.00	13,499.92	-14,317.77
SALE 34342	10/28/08 10/31/08	74765E10 421998	QUANTUM FUEL SYS TECH WORLD INSTINET (PORTAL)		20,000.00	.737	.09 100.00	14,639.91	-32,974.38
SALE 43267	10/21/08 10/24/08	74834T10 421977	QUEST SOFTWARE INC KEYBANC CAPITAL MKTS INC		2,000.00	12.251	.14 30.00	24,470.86	719.70
SALE 43111	10/28/08 10/31/08	74938810 421998	RC2 CORP KEYBANC CAPITAL MKTS INC		2,000.00	10.290	.12 30.00	20,548.88	-17,045.84
SALE 38440	10/28/08 10/31/08	74973W10 421998	RTI INTERNATIONAL METALS IN HILL, THOMPSON, MAGID & CO.		2,000.00	13.289	.15 40.00	26,537.85	-44,195.00
SALE 40595	10/09/08 10/15/08	75025N10 421942	RADIANT SYSTEMS, INC. KEYBANC CAPITAL MKTS INC		8,000.00	6.900	.31 240.00	54,960.49	-57,570.34
SALE 40595	10/09/08 10/15/08	75025N10 421942	RADIANT SYSTEMS, INC. UBS WARBURG LLC		10,000.00	6.815	.39 300.00	67,853.61	-72,809.92
SALE 40595	10/14/08 10/17/08	75025N10 421955	RADIANT SYSTEMS, INC. UBS WARBURG LLC		20,000.00	7.072	.80 600.00	140,829.20	-140,497.86
SALE 41582	10/14/08 10/17/08	75876610 421955	REGAL ENTERTAINMENT GROUP-A OPPENHEIMER & CO., INC		20,000.00	14.675	1.65 600.00	292,904.35	-8,156.45
SALE 41582	10/14/08 10/17/08	75876610 421955	REGAL ENTERTAINMENT GROUP-A OPPENHEIMER & CO., INC		30,000.00	15.153	2.55 900.00	453,675.45	2,084.25
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					50,000.00	14.962	4.20 1,500.00	746,579.80	-6,072.20

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SALE 43363	10/22/08 10/27/08	75876610 421981	REGAL ENTERTAINMENT GROUP HILL, THOMPSON, MAGID & CO.	2,000.00	14.263	.16 40.00	28,484.84	1,410.04
SALE 39062	10/01/08 10/06/08	76011210 421914	RENTECH INC. STURDIVANT & CO	30,000.00	1.307	.22 900.00	38,303.78	-9,275.45
SALE 36871	10/22/08 10/27/08	76171310 421981	REYNOLDS AMERICAN INC. HILL, THOMPSON, MAGID & CO.	3,000.00	46.012	.78 60.00	137,975.22	-30,835.59
SALE 36871	10/22/08 10/27/08	76171310 421981	REYNOLDS AMERICAN INC. HILL, THOMPSON, MAGID & CO.	1,000.00	45.200	.26 20.00	45,179.74	-11,090.53
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				4,000.00	45.809	1.04 80.00	183,154.96	-41,926.12

SALE 36871	10/24/08 10/29/08	76171310 421990	REYNOLDS AMERICAN INC. HILL, THOMPSON, MAGID & CO.	1,000.00	46.190	.26 20.00	46,169.74	-10,100.53
SALE 36871	10/27/08 10/30/08	76171310 421994	REYNOLDS AMERICAN INC. HILL, THOMPSON, MAGID & CO.	2,000.00	47.319	.53 40.00	94,597.47	-17,943.07
SALE 36871	10/28/08 10/31/08	76171310 421998	REYNOLDS AMERICAN INC. HILL, THOMPSON, MAGID & CO.	3,000.00	46.220	.78 60.00	138,599.22	-30,211.59
SALE 43329	10/17/08 10/22/08	77273920 421968	ROCK-TENN CL A OPPENHEIMER & CO., INC	1,000.00	27.132	.16 30.00	27,101.84	-622.16
SALE 43329	10/20/08 10/23/08	77273920 421972	ROCK-TENN CL A HILL, THOMPSON, MAGID & CO.	1,000.00	28.447	.16 20.00	28,426.84	702.84
SALE 43329	10/21/08 10/24/08	77273920 421977	ROCK-TENN CL A HILL, THOMPSON, MAGID & CO.	1,000.00	28.130	.16 20.00	28,109.84	385.84
SALE 43329	10/22/08 10/27/08	77273920 421981	ROCK-TENN CL A HILL, THOMPSON, MAGID & CO.	1,000.00	26.713	.15 20.00	26,692.85	-1,031.15

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SALE 43329	10/23/08 10/28/08	77273920 421985	ROCK-TENN CL A HILL, THOMPSON, MAGID & CO.		8,000.00	26.404	1.19 160.00	211,069.21	-10,722.79
SALE 41046	10/15/08 10/20/08	78442P10 421959	SLM CORP. OPPENHEIMER & CO., INC		5,000.00	8.823	.25 150.00	43,963.75	-44,500.74
SALE 41046	10/16/08 10/21/08	78442P10 421963	SLM CORP. OPPENHEIMER & CO., INC		5,000.00	9.306	.27 150.00	46,380.73	-42,083.76
SALE 41046	10/17/08 10/22/08	78442P10 421968	SLM CORP. BMO CAPITAL MARKETS/EXECUTI		12,000.00	11.005	.74 240.00	131,820.46	-80,494.32
SALE 41046	10/17/08 10/22/08	78442P10 421968	SLM CORP. OPPENHEIMER & CO., INC		5,000.00	11.044	.31 150.00	55,067.69	-33,396.80
SALE 41046	10/20/08 10/23/08	78442P10 421972	SLM CORP. HILL, THOMPSON, MAGID & CO.		15,000.00	10.225	.86 300.00	153,066.64	-112,326.83
SALE 33134	10/15/08 10/20/08	79084910 421959	ST. JUDE MEDICAL INC. OPPENHEIMER & CO., INC		1,000.00	38.036	.22 30.00	38,005.78	-3,028.56
SALE 39690	10/28/08 10/31/08	80660510 421998	SCHERING- PLOUGH CORP. HILL, THOMPSON, MAGID & CO.		2,000.00	13.150	.15 40.00	26,259.85	-9,130.56
SALE 38899	10/02/08 10/07/08	84681910 421919	SPARTAN MOTORS INC. MERRIMAN CURHAN FORD & CO		2,000.00	3.690	.05 60.00	7,319.55	-8,183.41
SALE 38899	10/24/08 10/29/08	84681910 421990	SPARTAN MOTORS INC. KEYBANC CAPITAL MKTS INC		4,000.00	3.267	.08 60.00	13,007.92	-17,998.00
SALE 38899	10/24/08 10/29/08	84681910 421990	SPARTAN MOTORS INC. MERRIMAN/OTC		4,000.00	2.700	.07 60.00	10,739.93	-20,265.99
SALE 38899	10/28/08 10/31/08	84681910 421998	SPARTAN MOTORS INC. KEYBANC CAPITAL MKTS INC		3,400.00	3.316	.07 51.00	11,224.01	-15,131.03
SALE 38899	10/28/08 10/31/08	84681910 421998	SPARTAN MOTORS INC. LIQUIDNET		7,500.00	3.485	.15 75.00	26,062.35	-32,073.76

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SALE 38899	10/28/08 10/31/08	84681910 421998	SPARTAN MOTORS INC. LIQUIDNET				.05 26.00		
				2,600.00	3.310			8,579.95	-11,573.90
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	10,100.00	3.440		.20 101.00	34,642.30	-43,647.66
SALE 38899	10/28/08 10/31/08	84681910 421998	SPARTAN MOTORS INC. MAGNA SECURITIES (OTC)				.05 37.50		
				2,500.00	3.476			8,652.45	-10,726.25
SALE 39378	9/30/08 10/03/08	87157D10 421910	SYNAPTICS INCORPORATED MERRIMAN/OTC				.17 15.00		
				1,000.00	29.110			29,094.83	1,470.62
SALE 39378	10/01/08 10/06/08	87157D10 421914	SYNAPTICS INCORPORATED JEFFERIES & COMPANY				.17 30.00		
				1,000.00	28.948			28,917.53	1,293.32
SALE 39378	10/01/08 10/06/08	87157D10 421914	SYNAPTICS INCORPORATED JEFFERIES & COMPANY				.17 30.00		
				1,000.00	30.140			30,109.83	2,485.62
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	2,000.00	29.544		.34 60.00	59,027.36	3,778.94
SALE 39378	10/09/08 10/15/08	87157D10 421942	SYNAPTICS INCORPORATED KEYBANC CAPITAL MKTS INC				.28 60.00		
				2,000.00	25.000			49,939.72	-4,410.35
SALE 39378	10/17/08 10/22/08	87157D10 421968	SYNAPTICS INCORPORATED KEYBANC CAPITAL MKTS INC				1.23 240.00		
				8,000.00	27.335			218,440.37	4,170.31
SALE 39378	10/21/08 10/24/08	87157D10 421977	SYNAPTICS INCORPORATED KEYBANC CAPITAL MKTS INC				.17 15.00		
				1,000.00	29.184			29,168.83	2,385.07
SALE 42953	10/14/08 10/17/08	87160710 421955	SYNOPSIS INC UBS WARBURG LLC				.11 30.00		
				1,000.00	18.170			18,139.69	-1,601.75
SALE 42953	10/16/08 10/21/08	87160710 421963	SYNOPSIS INC KEYBANC CAPITAL MKTS INC				.20 60.00		
				2,000.00	17.420			34,779.80	-4,703.07

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SALE 42953	10/20/08 10/23/08	87160710 421972	SYNOPSIS INC MERRIMAN/OTC		1,000.00	18.100	.11 15.00	18,084.89	-1,656.55
SALE 42953	10/22/08 10/27/08	87160710 421981	SYNOPSIS INC LABRANCHE/OTC		2,000.00	17.255	.20 30.00	34,478.80	-5,004.07
SALE 42953	10/28/08 10/31/08	87160710 421998	SYNOPSIS INC KEYBANC CAPITAL MKTS INC		2,000.00	16.380	.19 30.00	32,728.81	-6,754.06
SALE 42698	10/10/08 10/16/08	87405410 421947	TAKE-TWO INTERACTIVE SOFTWA KEYBANC CAPITAL MKTS INC		8,000.00	11.754	.53 240.00	93,791.47	-91,731.14
SALE 42698	10/15/08 10/20/08	87405410 421959	TAKE-TWO INTERACTIVE SOFTWA KEYBANC CAPITAL MKTS INC		18,000.00	13.065	1.32 540.00	234,621.48	-182,804.39
SALE 41029	10/09/08 10/15/08	87651B10 421942	TASER INTERNATIONAL, INC. KEYBANC CAPITAL MKTS INC		10,000.00	5.650	.32 300.00	56,200.68	-16,540.65
SALE 38737	10/14/08 10/17/08	87655330 421955	TASTY BAKING CO. UBS WARBURG LLC		2,000.00	4.048	.05 60.00	8,035.35	-6,561.06
SALE 36147	10/28/08 10/31/08	88870610 421998	TIVO INC. KEYBANC CAPITAL MKTS INC		2,000.00	5.350	.06 30.00	10,669.94	-2,434.63
SALE 42318	10/01/08 10/06/08	90000620 421914	TURBOCHEF TECHNOLOGIES, INC JEFFERIES & COMPANY		6,000.00	5.984	.21 180.00	35,723.19	-591.95
SALE 43265	10/16/08 10/21/08	90291110 421963	UST INC. OPPENHEIMER & CO., INC		1,000.00	62.840	.36 30.00	62,809.64	44.04
SALE 43265	10/17/08 10/22/08	90291110 421968	UST INC. BMO CAPITAL MARKETS/EXECUTI		1,000.00	66.686	.38 20.00	66,665.62	3,900.02
SALE 43265	10/17/08 10/22/08	90291110 421968	UST INC. OPPENHEIMER & CO., INC		1,000.00	66.479	.38 30.00	66,448.62	3,683.02
SALE 43265	10/20/08 10/23/08	90291110 421972	UST INC. HILL, THOMPSON, MAGID & CO.		4,000.00	67.007	1.51 80.00	267,944.49	16,882.09

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SALE 43265	10/21/08 10/24/08	90291110 421977	UST INC. HILL, THOMPSON, MAGID & CO.		2,000.00	67.640	.76 40.00	135,239.24	9,708.04

SALE 41950	10/03/08 10/08/08	90341W10 421924	US AIRWAYS GROUP, INC. CL KING (RESEARCH)				.09 60.00		
				2,000.00	7.331			14,601.91	2,923.96
SALE 41950	10/14/08 10/17/08	90341W10 421955	US AIRWAYS GROUP, INC. OPPENHEIMER & CO., INC				.13 120.00		
				4,000.00	5.381			21,401.87	-1,705.36
SALE 41950	10/15/08 10/20/08	90341W10 421959	US AIRWAYS GROUP, INC. MIDWOOD SECURITIES, INC.				.32 500.00		
				10,000.00	5.538			54,882.68	-2,885.40
SALE 41950	10/15/08 10/20/08	90341W10 421959	US AIRWAYS GROUP, INC. OPPENHEIMER & CO., INC				.32 300.00		
				10,000.00	5.558			55,277.68	-2,490.41
SALE 41950	10/16/08 10/21/08	90341W10 421963	US AIRWAYS GROUP, INC. OPPENHEIMER & CO., INC				.32 300.00		
				10,000.00	5.681			56,510.68	-1,257.41
SALE 41950	10/17/08 10/22/08	90341W10 421968	US AIRWAYS GROUP, INC. BMO CAPITAL MARKETS/EXECUTI				.75 360.00		
				18,000.00	7.346			131,872.65	27,890.10
SALE 41950	10/17/08 10/22/08	90341W10 421968	US AIRWAYS GROUP, INC. BMO CAPITAL MARKETS/EXECUTI				.39 200.00		
				10,000.00	6.960			69,399.61	11,631.52
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	28,000.00	7.208		1.14 560.00	201,272.26	39,521.62
SALE 41950	10/17/08 10/22/08	90341W10 421968	US AIRWAYS GROUP, INC. OPPENHEIMER & CO., INC				.38 300.00		
				10,000.00	6.698			66,682.62	8,914.54
SALE 43100	10/10/08 10/16/08	90384S30 421947	ULTA SALON COSMETCS & FRA KEYBANC CAPITAL MKTS INC				.31 150.00		
				5,000.00	10.865			54,176.69	-11,883.14
SALE 43100	10/13/08 10/16/08	90384S30 421951	ULTA SALON COSMETCS & FRA KEYBANC CAPITAL MKTS INC				1.65 750.00		
				25,000.00	11.746			292,900.85	-37,398.32

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SALE 41413	10/28/08 10/31/08	91131210 421998	UNITED PARCEL SERVICE, INC. HILL, THOMPSON, MAGID & CO.				.52 40.00		
				2,000.00	46.246			92,450.48	-42,693.16
SALE 38824	10/10/08 10/16/08	91136310 421947	UNITED RENTALS INC. OPPENHEIMER & CO., INC				1.36 765.21		
				25,507.00	9.486			241,190.28	-296,812.67
SALE 42818	10/01/08 10/06/08	91886610 421914	VALASSIS COMMUNICATIONS INC STURDIVANT & CO				.20 120.00		
				4,000.00	8.540			34,039.80	-2,975.87
SALE 40939	10/07/08 10/10/08	92553P20 421934	VIACOM INC. CL B OPPENHEIMER & CO., INC				.40 90.00		
				3,000.00	23.440			70,229.60	-39,379.41
SALE 40939	10/09/08 10/15/08	92553P20 421942	VIACOM INC. CL B OPPENHEIMER & CO., INC				.47 120.00		
				4,000.00	20.701			82,681.53	-63,463.81
SALE 40939	10/09/08 10/15/08	92553P20 421942	VIACOM INC. CL B OPPENHEIMER & CO., INC				.47 120.00		
				4,000.00	20.776			82,982.73	-63,162.61
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	8,000.00	20.738		.94 240.00	165,664.26	-126,626.42
SALE 40939	10/14/08 10/17/08	92553P20 421955	VIACOM INC. CL B OPPENHEIMER & CO., INC				.48 120.00		
				4,000.00	21.000			83,879.52	-62,265.82
SALE 40939	10/16/08 10/21/08	92553P20 421963	VIACOM INC. CL B OPPENHEIMER & CO., INC				.21 60.00		
				2,000.00	18.428			36,794.79	-36,277.88
SALE 40939	10/17/08 10/22/08	92553P20 421968	VIACOM INC. CL B BMO CAPITAL MARKETS/EXECUTI				.21 40.00		
				2,000.00	18.310			36,579.79	-36,492.88
SALE 40939	10/17/08 10/22/08	92553P20 421968	VIACOM INC. CL B OPPENHEIMER & CO., INC				.21 60.00		
				2,000.00	18.060			36,059.79	-37,012.88
SALE 40939	10/20/08 10/23/08	92553P20 421972	VIACOM INC. CL B HILL, THOMPSON, MAGID & CO.				.42 80.00		
				4,000.00	18.414			73,575.58	-72,569.76

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SALE 40939	10/21/08 10/24/08	92553P20 421977	VIACOM INC. CL B HILL, THOMPSON, MAGID & CO.				.22 40.00		
				2,000.00	19.500			38,959.78	-34,112.89
SALE 40939	10/24/08 10/29/08	92553P20 421990	VIACOM INC. CL B HILL, THOMPSON, MAGID & CO.				.79 160.00		
				8,000.00	17.430			139,279.21	-153,011.48
SALE	10/10/08	92990310	WACHOVIA CORP				.53		

Domestic Report

43206	10/16/08	421947	OPPENHEIMER & CO., INC	20,000.00	4.685	600.00	93,103.47	-21,800.53
SALE	10/10/08	92990310	WACHOVIA CORP			.48		
43206	10/16/08	421947	OPPENHEIMER & CO., INC	20,000.00	4.212	600.00	83,631.52	-31,272.48
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				40,000.00	4.448	1,200.00	176,734.99	-53,073.01
SALE	10/13/08	92990310	WACHOVIA CORP			1.29		
43206	10/16/08	421951	OPPENHEIMER & CO., INC	40,000.00	5.744	1,200.00	228,566.71	-1,241.29
SALE	10/14/08	92990310	WACHOVIA CORP			.72		
43206	10/17/08	421955	OPPENHEIMER & CO., INC	20,000.00	6.400	600.00	127,399.28	12,495.28
SALE	10/13/08	93114210	WAL-MART STORES, INC.			.88		
40141	10/16/08	421951	OPPENHEIMER & CO., INC	3,000.00	52.090	90.00	156,179.12	-8,249.93
SALE	10/16/08	93114210	WAL-MART STORES, INC.			.61		
40141	10/21/08	421963	OPPENHEIMER & CO., INC	2,000.00	54.337	60.00	108,613.99	-1,005.38
SALE	10/17/08	93114210	WAL-MART STORES, INC.			.31		
40141	10/22/08	421968	BMO CAPITAL MARKETS/EXECUTI	1,000.00	54.010	20.00	53,989.69	-819.99
SALE	10/21/08	93114210	WAL-MART STORES, INC.			.62		
40141	10/24/08	421977	HILL, THOMPSON, MAGID & CO.	2,000.00	55.066	40.00	110,090.38	829.05
SALE	10/28/08	93114210	WAL-MART STORES, INC.			.30		
40141	10/31/08	421998	HILL, THOMPSON, MAGID & CO.	1,000.00	53.110	20.00	53,089.70	-1,540.96

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SALE	10/14/08	94268310	WATSON PHARMACEUTICALS, INC			.26			
41383	10/17/08	421955	OPPENHEIMER & CO., INC	2,000.00	22.854	60.00	45,647.74	-10,859.53	
SALE	10/24/08	94769V10	WEBSITE PROS, INC.			.04			
41965	10/29/08	421990	MERRIMAN/OTC	2,000.00	3.390	30.00	6,749.96	-5,088.76	
SALE	10/15/08	94973V10	WELLPOINT INC			.47			
43152	10/20/08	421959	OPPENHEIMER & CO., INC	2,000.00	41.419	60.00	82,777.53	-5,737.30	
SALE	10/24/08	94973V10	WELLPOINT INC			.46			
43152	10/29/08	421990	BMO CAPITAL MARKETS/EXECUTI	2,000.00	40.559	40.00	81,076.54	-5,826.99	
SALE	10/28/08	94973V10	WELLPOINT INC			2.18			
43152	10/31/08	421998	HILL, THOMPSON, MAGID & CO.	10,000.00	38.830	200.00	388,097.82	-46,419.82	
SALE	10/02/08	96216610	WEYERHAEUSER CO.			.66			
36715	10/07/08	421919	CL KING (RESEARCH)	2,000.00	58.236	60.00	116,411.34	-23,219.71	
SALE	10/07/08	96216610	WEYERHAEUSER CO.			.31			
36715	10/10/08	421934	OPPENHEIMER & CO., INC	1,000.00	55.236	30.00	55,205.69	-14,609.84	
SALE	10/09/08	96216610	WEYERHAEUSER CO.			3.74			
36715	10/15/08	421942	OPPENHEIMER & CO., INC	13,000.00	51.292	390.00	666,398.36	-241,203.49	
SALE	10/17/08	97314910	WIND RIVER SYSTEMS, INC.			.47			
42697	10/22/08	421968	MERRIMAN/OTC	10,000.00	8.334	150.00	83,191.53	-30,437.47	
SALE	10/17/08	98074510	WOODWARD GOVERNOR CO.			.84			
42781	10/22/08	421968	KEYBANC CAPITAL MKTS INC	5,000.00	29.685	150.00	148,276.16	-49,804.71	
SALE	10/21/08	98074510	WOODWARD GOVERNOR CO.			.55			
42781	10/24/08	421977	MERRIMAN/OTC	3,000.00	32.545	45.00	97,588.55	-21,259.97	
SALE	10/27/08	98074510	WOODWARD GOVERNOR CO.			1.10			
42781	10/30/08	421994	MAGNA SECURITIES (OTC)	7,000.00	27.893	105.00	195,147.00	-82,166.21	
SALE	10/23/08	98302410	WYETH			.38			
43279	10/28/08	421985	HILL, THOMPSON, MAGID & CO.	2,000.00	33.073	40.00	66,105.62	4,687.82	

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SALE	10/28/08	98302410	WYETH			.18			
43279	10/31/08	421998	HILL, THOMPSON, MAGID & CO.	1,000.00	30.930	20.00	30,909.82	200.92	
SALE	10/23/08	98385X10	XTO ENERGY INC.			.18			
42027	10/28/08	421985	HILL, THOMPSON, MAGID & CO.	1,000.00	31.912	20.00	31,891.82	-11,778.19	
SALE	10/15/08	98970110	ZIONS BANCORP			.91			
43303	10/20/08	421959	KEYBANC CAPITAL MKTS INC	4,000.00	40.497	120.00	161,866.69	10,915.11	
SALE	10/27/08	98970110	ZIONS BANCORP			.68			

43303	10/30/08	421994	MAGNA SECURITIES (OTC)		3,334.00	35.968	50.01	119,867.96	-4,521.63
SALE	10/27/08	98970110	ZIONS BANCORP				.14		
43303	10/30/08	421994	PIPELINE TRADING SYSTEMS LL		666.00	36.458	13.32	24,267.77	-580.30
SALE	10/28/08	98970110	ZIONS BANCORP				.39		
43303	10/31/08	421998	KEYBANC CAPITAL MKTS INC		2,000.00	34.633	30.00	69,235.81	-5,383.02
SALE	10/27/08	G9007310	TRANSOCEAN INC.				.77		
33679	10/30/08	421994	HILL, THOMPSON, MAGID & CO.		2,000.00	68.111	40.00	136,180.23	-130,572.88
SALE	10/28/08	G9007310	TRANSOCEAN INC.				1.11		
33679	10/31/08	421998	HILL, THOMPSON, MAGID & CO.		3,000.00	65.480	60.00	196,378.89	-203,750.77
SUBTOTAL STOCK SALES:					2,176,594.00		191.25	34,482,705.92	-11,716,111.55
							50,050.25		
TOTAL FUND SALES:					2,176,594.00		191.25	34,482,705.92	-11,716,111.55
							50,050.25		

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PURCHASE OF FIXED INCOME SECURITIES									
PUR	10/21/08	26441CAB	DUKE ENERGY CORP SR NOTES	6.2500		7.853			
43466	10/24/08	1	CANTOR FITZGERALD SECURITIE	6/15/18	1,000,000.00	89.288		892,880.00	
PUR	10/22/08	887317AD	TIME WARNER INC. DEBS	6.5000		9.974			
43488	10/27/08	1	BNP PARIBAS SECURITIES CORP	11/15/36	1,000,000.00	67.433		674,330.00	
PUR	10/22/08	947075AB	WEATHERFORD INT'L LTD NOTES	6.5000		9.719			
43486	10/27/08	1	BNP PARIBAS SECURITIES CORP	8/01/36	1,000,000.00	69.236		692,360.00	
SUBTOTAL FIXED PURCHASES:					3,000,000.00			2,259,570.00	
TOTAL FUND PURCHASES:					3,000,000.00			2,259,570.00	

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PURCHASE OF FIXED INCOME SECURITIES									
PUR	10/21/08	26441CAB	DUKE ENERGY CORP SR NOTES	6.2500		7.853			
43465	10/24/08	1	CANTOR FITZGERALD SECURITIE	6/15/18	1,000,000.00	89.288		892,880.00	
PUR	10/22/08	887317AD	TIME WARNER INC. DEBS	6.5000		9.974			
43490	10/27/08	1	BNP PARIBAS SECURITIES CORP	11/15/36	1,000,000.00	67.433		674,330.00	
PUR	10/22/08	947075AB	WEATHERFORD INT'L LTD NOTES	6.5000		9.719			
43489	10/27/08	1	BNP PARIBAS SECURITIES CORP	8/01/36	1,000,000.00	69.236		692,360.00	
SUBTOTAL FIXED PURCHASES:					3,000,000.00			2,259,570.00	
TOTAL FUND PURCHASES:					3,000,000.00			2,259,570.00	

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PURCHASE OF FIXED INCOME SECURITIES									
PUR	10/21/08	26441CAB	DUKE ENERGY CORP SR NOTES	6.2500		7.853			
43464	10/24/08	1	CANTOR FITZGERALD SECURITIE	6/15/18	1,000,000.00	89.288		892,880.00	

PUR 43492	10/22/08	887317AD	TIME WARNER INC. DEBS	6.5000			9.974		
	10/27/08	1	BNP PARIBAS SECURITIES CORP	11/15/36	1,000,000.00	67.433			674,330.00
PUR 43494	10/22/08	947075AB	WEATHERFORD INT'L LTD NOTES	6.5000			9.719		
	10/27/08	1	BNP PARIBAS SECURITIES CORP	8/01/36	1,000,000.00	69.236			692,360.00
SUBTOTAL FIXED PURCHASES:					3,000,000.00				2,259,570.00
TOTAL FUND PURCHASES:					3,000,000.00				2,259,570.00

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 43211	10/07/08	0020A2L5	AT&T DISC C P	2.2000					
	10/07/08	286520	CREDIT SUISSE SEC (USA) LLC	11/05/08	31,000,000.00	99.823		30,945,061.12	
PUR 43379	10/20/08	0020A2LA	AT&T DISC C P	1.6500					
	10/20/08	286578	WILLIAMS CAPITAL GROUP	11/10/08	45,000,000.00	99.904		44,956,687.50	
PUR 43294	10/14/08	0020A2LC	AT&T DISC C P	1.7000					
	10/14/08	286544	MESIROW FINANCIAL, INC	11/12/08	25,000,000.00	99.863		24,965,763.89	
PUR 43189	10/06/08	0020AZL5	AT&T DISC C P	2.2000					
	10/06/08	286514	MERRILL LYNCH (RESEARCH)	11/05/08	49,000,000.00	99.817		48,910,166.68	
PUR 43566	10/29/08	01039LLR	ALABAMA POWER CO. DISC C P	1.5000					
	10/29/08	286626	BANK OF AMERICA SECURITIES	11/25/08	30,000,000.00	99.888		29,966,250.00	
PUR 43569	10/29/08	01039LLR	ALABAMA POWER CO. DISC C P	1.5000					
	10/29/08	286626	BANK OF AMERICA SECURITIES	11/25/08	8,219,000.00	99.888		8,209,753.63	
PUR 43582	10/30/08	02585RRF	AMERICAN EXPRESS CREDIT COR	1.1500					
	10/30/08	286632	AMERICAN EXPRESS CREDIT COR	11/07/08	50,000,000.00	100.00		50,000,000.00	
PUR 43591	10/31/08	02585RRL	AMERICAN EXPRESS CREDIT COR	1.7500					
	10/31/08	286638	AMERICAN EXPRESS CREDIT COR	11/24/08	35,000,000.00	100.00		35,000,000.00	
PUR 43451	10/23/08	05570BJB	BNP PARIBAS YANKEE CERT DEP	2.9300					
	10/23/08	286598	BNP PARIBAS	11/24/08	35,000,000.00	100.00		35,000,000.00	
PUR 43468	10/24/08	05570BJK	BNP PARIBAS YANKEE CERT DEP	2.4000					
	10/24/08	286605	BNP PARIBAS	11/14/08	50,000,000.00	100.00		50,000,000.00	
PUR 43508	10/27/08	05570BJN	BNP PARIBAS YANKEE CERT DEP	2.4500					
	10/27/08	286612	BNP PARIBAS	11/19/08	50,000,000.00	100.00		50,000,000.00	
PUR 43507	10/27/08	05570LJM	BNP PARIBAS YANKEE CERT DEP	2.4500					
	10/27/08	286612	BNP PARIBAS	11/18/08	50,000,000.00	100.00		50,000,000.00	

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PUR 43404	10/20/08	06416MY9	BANK OF NOVA SCOTIA YANKEE	3.5000					
	10/20/08	286578	BANK OF NOVA SCOTIA	11/10/08	25,000,000.00	100.00		25,000,000.00	
PUR 43255	10/09/08	06609OKP	BANK OF AMERICA CORP DISC C	3.7500					
	10/09/08	286532	BANK OF AMERICA SECURITIES	10/23/08	5,088,000.00	99.854		5,080,580.00	
PUR 43239	10/08/08	0660P0KG	BANK OF AMERICA CORP DISC C	3.0000					
	10/08/08	286526	BANK OF AMERICA SECURITIES	10/16/08	45,449,000.00	99.933		45,418,700.65	
PUR 43271	10/10/08	0660P0KP	BANK OF AMERICA CORP DISC C	3.5000					
	10/10/08	286538	BANK OF AMERICA	10/23/08	6,589,000.00	99.874		6,580,672.24	
PUR 43213	10/07/08	0660P0L3	BANK OF AMERICA CORP DISC C	3.8000					
	10/07/08	286520	BANK OF AMERICA SECURITIES	11/03/08	18,250,000.00	99.715		18,197,987.50	
PUR 43272	10/10/08	0660POKP	BANK OF AMERICA CORP DISC C	3.5000					
	10/10/08	286538	BANK OF AMERICA	10/23/08	3,952,000.00	99.874		3,947,005.11	
PUR 43355	10/17/08	1317A04Y	CALYON YANKEE CERT DEP	3.5000					
	10/17/08	286572	CALYON SECURITIES(USA) INC.	10/31/08	50,000,000.00	100.00		50,000,000.00	
PUR 43450	10/23/08	1317A05F	CALYON YANKEE CERT DEP	3.2500					
	10/23/08	286598	CALYON NY	11/21/08	50,000,000.00	100.00		50,000,000.00	
PUR 43543	10/28/08	1317A05N	CALYON YANKEE CERT DEP	3.3000					
	10/28/08	286620	CALYON SECURITIES	12/01/08	40,000,000.00	100.00		40,000,000.00	

PUR 43592	10/31/08 10/31/08	1317A06G 286638	CALYON YANKEE CERT DEP CALYON NY	2.7500 12/01/08	35,000,000.00	2.750 100.00		35,000,000.00	
PUR 43257	10/09/08 10/09/08	13606XBE 286532	CANADIAN IMPERIAL BANK COMM CANADIAN IMPERIAL BANK	4.5100 11/10/08	25,000,000.00	4.510 100.00		25,000,000.00	
PUR 43341	10/17/08 10/17/08	14178LLH 286572	CARGILL INC DISC C P MESIROW FINANCIAL, INC	3.5000 11/17/08	50,000,000.00	3.511 99.699		49,849,305.56	
PUR 43538	10/28/08 10/28/08	14912PM1 286620	CATERPILLAR INC DISC C P BGC FINANCIAL	1.6500 12/01/08	50,000,000.00	1.653 99.844		49,922,083.33	

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PUR 43548	10/28/08 10/28/08	14912PM1 286620	CATERPILLAR INC DISC C P BGC FINANCIAL	1.7000 12/01/08	33,000,000.00	1.703 99.839		32,947,016.67	
PUR 43372	10/20/08 10/20/08	17313DH4 286578	CITIGROUP FUNDING INC I B N CITIGROUP FUNDING	1.0000 10/21/08	75,000,000.00	1.000 100.00		75,000,000.00	
PUR 43428	10/21/08 10/21/08	17313DJ7 286584	CITIGROUP FUNDING INC I B N CITIGROUP FUNDING	1.0500 10/22/08	7,542,000.00	1.050 100.00		7,542,000.00	
PUR 43458	10/23/08 10/23/08	17313DK6 286598	CITIGROUP FUNDING INC I B N CITIGROUP FUNDING	1.1500 10/24/08	22,801,000.00	1.150 100.00		22,801,000.00	
PUR 43456	10/23/08 10/23/08	17313DK9 286598	CITIGROUP FUNDING INC I B N CITIGROUP FUNDING	2.4000 11/07/08	50,000,000.00	2.402 100.00		50,000,000.00	
PUR 43516	10/27/08 10/27/08	17313DM2 286612	CITIGROUP FUNDING INC I B N CITIGROUP FUNDING	.8000 10/28/08	2,824,000.00	.800 100.00		2,824,000.00	
PUR 43557	10/29/08 10/29/08	17313DN2 286626	CITIGROUP FUNDING INC I B N CITIGROUP FUNDING INC.	.7500 10/30/08	50,000,000.00	.750 100.00		50,000,000.00	
PUR 43580	10/30/08 10/30/08	17313DN7 286632	CITIGROUP FUNDING INC I B N CITIGROUP FUNDING	1.2500 11/07/08	50,000,000.00	1.250 100.00		50,000,000.00	
PUR 43292	10/14/08 10/14/08	2442266A 286544	JOHN DEERE CAPITAL CORP DIS MERRILL LYNCH (RESEARCH)	2.1500 11/10/08	25,000,000.00	2.154 99.839		24,959,687.50	
PUR 43352	10/17/08 10/17/08	24422LL3 286572	JOHN DEERE CAPITAL CORP DIS MERRILL LYNCH (RESEARCH)	2.2000 11/03/08	25,000,000.00	2.202 99.896		24,974,027.78	
PUR 43309	10/15/08 10/15/08	24422LLA 286560	JOHN DEERE CAPITAL CORP DIS BGC FINANCIAL	2.3500 11/10/08	35,000,000.00	2.354 99.830		34,940,597.22	
PUR 43378	10/20/08 10/20/08	24422LLD 286578	JOHN DEERE CAPITAL CORP DIS MESIROW FINANCIAL, INC	2.1500 11/13/08	41,500,000.00	2.153 99.857		41,440,516.66	
PUR 43511	10/27/08 10/27/08	24422LLE 286612	JOHN DEERE CAPITAL CORP DIS MERRILL LYNCH (RESEARCH)	2.0000 11/14/08	23,500,000.00	2.002 99.900		23,476,500.00	

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PUR 43405	10/20/08 10/20/08	25154BH5 286578	DEUTSCHE BANK YANKEE CERT D DEUTSCHE BANK	2.0000 11/03/08	33,500,000.00	2.000 100.00		33,500,000.00	
PUR 43308	10/15/08 10/15/08	25154BHM 286560	DEUTSCHE BANK YANKEE CERT D DEUTSCHE BANK	2.2500 10/30/08	50,000,000.00	2.250 100.00		50,000,000.00	
PUR 43460	10/21/08 10/24/08	263534BM 286605	DU PONT E I DE NEMOURS & CO KEYBANC CAPITAL MKTS INC	4.1250 4/30/10	14,355,000.00	4.671 99.196		14,239,585.80	
PUR 43296	10/14/08 10/14/08	26353J4K 286544	DUPONT EI DENEMOURS CO DISC CREDIT SUISSE SEC (USA) LLC	1.5000 10/27/08	25,000,000.00	1.501 99.946		24,986,458.33	
PUR 43307	10/15/08 10/15/08	2635J4KT 286560	DUPONT EI DENEMOURS CO DISC CREDIT SUISSE SEC (USA) LLC	1.5300 10/27/08	22,000,000.00	1.531 99.949		21,988,780.00	
PUR 43549	10/28/08 10/28/08	2635J4LL 286620	DUPONT EI DENEMOURS CO DISC CREDIT SUISSE SEC (USA) LLC	1.8000 11/20/08	5,666,000.00	1.802 99.885		5,659,484.10	
PUR 43297	10/14/08 10/14/08	3025Q0KF 286544	FPL FUELS INC DISC C P MERRILL LYNCH (RESEARCH)	2.1500 10/15/08	6,165,000.00	2.150 99.994		6,164,631.81	
PUR 43459	10/23/08 10/23/08	3025Q0KQ 286598	FPL FUELS INC DISC C P MERRILL LYNCH (RESEARCH)	1.2500 10/24/08	2,119,000.00	1.250 99.997		2,118,926.42	
PUR 43380	10/20/08 10/20/08	3025Q0L5 286578	FPL FUELS INC DISC C P MERRILL LYNCH (RESEARCH)	2.1500 11/05/08	25,000,000.00	2.152 99.904		24,976,111.10	

PUR 43483	10/24/08	302500L7 286605	FPL FUELS INC DISC C P MERRILL LYNCH (RESEARCH)	2.9500 11/07/08	21,000,000.00	2.953 99.885		20,975,908.34
PUR 43249	10/09/08	313384M7 286532	FED HM LN BK CORP DISC NTS BARCLAYS CAPITAL INC	1.1000 10/31/08	170,000,000.00	1.101 99.933		169,885,722.26
PUR 43561	10/29/08	313385BJ 286626	FED HM LN BK CORP DISC NTS MIZUHO SECURITIES	2.3500 2/02/09	50,000,000.00	2.365 99.373		49,686,666.67
PUR 43377	10/20/08	313397AV 286578	FED HM LN MTG CORP DISC NTS MERRILL LYNCH (RESEARCH)	2.1600 1/20/09	100,000,000.00	2.172 99.448		99,448,000.00

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PUR 43515	10/27/08	313397BB 286612	FED HM LN MTG CORP DISC NTS BANK OF AMERICA SECURITIES	2.4300 1/26/09	50,000,000.00	2.445 99.386		49,692,875.00	
PUR 43563	10/29/08	313397BT 286626	FED HM LN MTG CORP DISC NTS JP MORGAN	2.4000 2/11/09	90,000,000.00	2.417 99.300		89,370,000.00	
PUR 43305	10/15/08	313588R6 286560	FED NATL MTG ASSOC DISC NTS BARCLAYS CAPITAL INC	1.1500 12/01/08	27,275,000.00	1.152 99.850		27,234,049.62	
PUR 43187	10/06/08	34108AL3 286514	FLORIDA POWER & LIGHT DISC CITIGROUP/CITIBANK DOMESTIC	2.7000 11/03/08	65,000,000.00	2.706 99.790		64,863,500.00	
PUR 43188	10/06/08	34108AL3 286514	FLORIDA POWER & LIGHT DISC MERRILL LYNCH (RESEARCH)	2.7000 11/03/08	39,000,000.00	2.706 99.790		38,918,100.00	
PUR 43128	9/29/08	369622DY 286498	GENERAL ELEC CAP CORP CREDIT SUISSE SEC (USA) LLC	8.3100 4/13/09	20,000,000.00	7.324 100.50		20,100,000.00	
PUR 43130	10/02/08	36963UKG 286498	GENERAL ELECTRIC CAP CORP I GENERAL ELECTRIC CAPITAL CO	.7500 10/03/08	75,000,000.00	.750 100.00		75,000,000.00	
PUR 43219	10/07/08	36966NZ3 286520	GENERAL ELECTRIC CREDIT COR GENERAL ELECTRIC CAPITAL CO	3.0000 10/08/08	65,000,000.00	3.000 100.00		65,000,000.00	
PUR 43251	10/09/08	3696E1R8 286532	GENERAL ELECTRIC CO I B N GENERAL ELECTRIC COMPANY	2.2500 10/31/08	100,000,000.00	2.253 100.00		100,000,000.00	
PUR 43270	10/10/08	3696E1SZ 286538	GENERAL ELECTRIC CO I B N GENERAL ELECTRIC COMPANY	2.0000 10/17/08	15,000,000.00	2.001 100.00		15,000,000.00	
PUR 43402	10/20/08	3696E1T3 286578	GENERAL ELECTRIC CO I B N GENERAL ELECTRIC COMPANY	1.7000 10/28/08	40,000,000.00	1.701 100.00		40,000,000.00	
PUR 43113	10/27/08	3696E1V5 286612	GENERAL ELECTRIC CO I B N GENERAL ELECTRIC COMPANY	2.3300 12/01/08	32,000,000.00	2.335 100.00		32,000,000.00	
PUR 43547	10/28/08	3696E1W4 286620	GENERAL ELECTRIC CO I B N GENERAL ELECTRIC COMPANY	1.7000 11/06/08	12,000,000.00	1.701 100.00		12,000,000.00	

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PUR 43581	10/30/08	3696E1W8 286632	GENERAL ELECTRIC CO I B N GENERAL ELECTRIC COMPANY	1.3000 11/10/08	50,000,000.00	1.301 100.00		50,000,000.00	
PUR 43595	10/31/08	3696E1X9 286638	GENERAL ELECTRIC CO I B N GENERAL ELECTRIC COMPANY	1.7500 11/24/08	40,000,000.00	1.752 100.00		40,000,000.00	
PUR 43596	10/31/08	3696E1X9 286638	GENERAL ELECTRIC CO I B N GENERAL ELECTRIC COMPANY	1.7500 11/24/08	14,558,000.00	1.752 100.00		14,558,000.00	
PUR 43210	10/07/08	42823JL3 286520	HEWLETT PACKARD CO DISC C P CREDIT SUISSE SEC (USA) LLC	2.4000 11/03/08	16,121,000.00	2.404 99.820		16,091,982.20	
PUR 43256	10/09/08	42823JL5 286532	HEWLETT PACKARD CO DISC C P BANK OF AMERICA SECURITIES	2.4000 11/05/08	45,000,000.00	2.404 99.820		44,919,000.00	
PUR 43354	10/17/08	44977RKL 286572	ING U.S. FUNDING DISC C P ING FINANCIAL MARKETS LLC	1.2500 10/20/08	25,000,000.00	1.250 99.990		24,997,395.83	
PUR 43311	10/15/08	4662J0KT 286560	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	1.4000 10/27/08	45,964,000.00	1.401 99.953		45,942,550.12	
PUR 43293	10/14/08	70009JLR 286544	ROYAL BK OF CANADA YANKEE C ROYAL BANK OF CANADA	3.2000 11/14/08	25,000,000.00	3.200 100.00		25,000,000.00	
PUR 43201	10/06/08	7244P0KN 286514	PITNEY BOWES INC. DISC C P JP MORGAN	1.9000 10/22/08	2,124,000.00	1.902 99.916		2,122,206.40	
PUR	10/24/08	7426M4KT	PRIVATE EXPORT FUND CORP DI	1.0500		1.050			

43497	10/24/08	286605	JP MORGAN	10/27/08	23,311,000.00	99.991		23,308,960.29
PUR	10/21/08	7426M4LJ	PRIVATE EXPORT FUND CORP DI	1.9500		1.953		
43426	10/21/08	286584	WILLIAMS CAPITAL GROUP	11/18/08	36,000,000.00	99.848		35,945,400.00
PUR	10/27/08	7426M4M1	PRIVATE EXPORT FUND CORP DI	1.9500		1.954		
43514	10/27/08	286612	WILLIAMS CAPITAL GROUP	12/01/08	58,000,000.00	99.810		57,890,041.66
PUR	10/17/08	7443KQVY	PRUDENTIAL FUNDING I B N	1.0000		1.000		
43360	10/17/08	286572	PRUDENTIAL FUNDING INC	10/20/08	7,988,000.00	100.00		7,988,000.00

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PUR	10/20/08	74977FN8	RABOBANK NEDERLAND CERT DEP	1.5000		1.500			
43403	10/20/08	286578	RABOBANK NEDERLAND	11/03/08	35,000,000.00	100.00		35,000,000.00	
PUR	10/24/08	74977FP3	RABOBANK NEDERLAND CERT DEP	2.2500		2.250			
43484	10/24/08	286605	RABOBANK NEDERLAND	11/24/08	50,000,000.00	100.00		50,000,000.00	
PUR	10/15/08	83365RKW	SOCIETE GENERALE DISC C P	2.9000		2.904			
43306	10/15/08	286560	SOCIETE GENERALE INTERNATIO	10/30/08	50,000,000.00	99.879		49,939,583.33	
PUR	10/20/08	83365RLD	SOCIETE GENERALE DISC C P	2.4500		2.454			
43397	10/20/08	286578	SOCIETE GENERALE INTERNATIO	11/13/08	25,000,000.00	99.837		24,959,166.67	
PUR	10/14/08	8336P24T	SOCIETE GENERALE YANKEE C D	4.0000		4.000			
43290	10/14/08	286544	SOCIETE GENERALE INTERNATIO	11/13/08	25,000,000.00	100.00		25,000,000.00	
PUR	10/30/08	8336P26B	SOCIETE GENERALE YANKEE C D	2.5000		2.500			
43585	10/30/08	286632	SOCIETE GENERALE INTERNATIO	12/01/08	45,000,000.00	100.00		45,000,000.00	
PUR	10/20/08	89233GKM	TOYOTA MOTOR CREDIT DISC C	.7500		.750			
43373	10/20/08	286578	TOYOTA MOTOR CR CORP.	10/21/08	50,000,000.00	99.998		49,998,958.33	
PUR	10/09/08	89233GKV	TOYOTA MOTOR CREDIT DISC C	3.2000		3.206			
43253	10/09/08	286532	TOYOTA MOTOR CR CORP.	10/29/08	31,000,000.00	99.822		30,944,888.89	
PUR	10/17/08	89233GKX	TOYOTA MOTOR CREDIT DISC C	2.3500		2.352			
43350	10/17/08	286572	TOYOTA MOTOR CR CORP.	10/31/08	50,000,000.00	99.909		49,954,305.56	
PUR	10/30/08	89233GLA	TOYOTA MOTOR CREDIT DISC C	2.0000		2.001			
43583	10/30/08	286632	TOYOTA MOTOR CR CORP.	11/10/08	30,000,000.00	99.939		29,981,666.67	
PUR	10/20/08	89233GLC	TOYOTA MOTOR CREDIT DISC C	2.7500		2.755			
43396	10/20/08	286578	TOYOTA MOTOR CR CORP.	11/12/08	45,000,000.00	99.824		44,920,937.50	
PUR	10/21/08	89233GLE	TOYOTA MOTOR CREDIT DISC C	2.5500		2.554			
43427	10/21/08	286584	TOYOTA MOTOR CR CORP.	11/14/08	9,000,000.00	99.830		8,984,700.00	
PUR	10/23/08	89233GLH	TOYOTA MOTOR CREDIT DISC C	2.7000		2.705			
43449	10/23/08	286598	TOYOTA MOTOR CR CORP.	11/17/08	50,000,000.00	99.813		49,906,250.00	

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PUR	10/22/08	89233GLK	TOYOTA MOTOR CREDIT DISC C	2.7000		2.706			
43446	10/22/08	286591	TOYOTA MOTOR CR CORP.	11/19/08	21,307,000.00	99.790		21,262,255.30	
PUR	10/27/08	89233GLS	TOYOTA MOTOR CREDIT DISC C	2.7000		2.706			
43510	10/27/08	286612	TOYOTA MOTOR CR CORP.	11/26/08	118,693,000.00	99.775		118,425,940.75	
PUR	10/17/08	90531CZF	UNION BK OF CALIFORNIA CERT	3.2500		3.250			
43349	10/17/08	286572	UNION BANK OF CALIFORNIA	11/07/08	25,000,000.00	100.00		25,000,000.00	
PUR	10/28/08	90531CZV	UNION BK OF CALIFORNIA CERT	2.2500		2.250			
43542	10/28/08	286620	UNION BANK OF CALIFORNIA	11/18/08	45,000,000.00	100.00		45,000,000.00	
PUR	10/30/08	90531CZX	UNION BK OF CALIFORNIA CERT	2.7800		2.780			
43584	10/30/08	286632	UNION BANK OF CALIFORNIA	12/01/08	50,000,000.00	100.00		50,000,000.00	
PUR	10/15/08	9113A2L3	UNITED PARCEL SERV AMER DIS	1.2500		1.251			
43310	10/15/08	286560	CREDIT SUISSE SEC (USA) LLC	11/03/08	35,000,000.00	99.934		34,976,909.73	
PUR	10/20/08	912795J8	U S TREASURY BILLS	1.1195		1.123			
43406	10/20/08	286578	CREDIT SUISSE SEC (USA) LLC	1/22/09	70,000,000.00	99.708		69,795,380.28	
PUR	10/24/08	912795K8	U S TREASURY BILLS	1.0495		1.054			
43485	10/24/08	286605	JP MORGAN	3/19/09	29,000,000.00	99.574		28,876,567.14	
PUR	10/01/08	912795L2	U S TREASURY BILLS	1.4495		1.460			
43127	10/02/08	286498	BARCLAYS CAPITAL INC	4/02/09	60,000,000.00	99.267		59,560,318.33	
PUR	10/02/08	912795L2	U S TREASURY BILLS	1.1545		1.161			
43138	10/03/08	286508	DEUTSCHE BANK AG (DOMESTIC)	4/02/09	1,000,000.00	99.420		994,195.43	

PUR 43375	10/20/08	912795L2 286578	U S TREASURY BILLS JP MORGAN	1.1495 4/02/09	100,000,000.00	1.156 99.476		99,476,338.88
PUR 43487	10/24/08	912795L2 286605	U S TREASURY BILLS JP MORGAN	1.2195 4/02/09	100,000,000.00	1.226 99.458		99,458,000.00
PUR 43491	10/24/08	912795L2 286605	U S TREASURY BILLS JP MORGAN	1.2195 4/02/09	70,000,000.00	1.226 99.458		69,620,600.00

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PUR 43250	10/09/08	912795L3 286532	U S TREASURY BILLS BANK OF AMERICA SECURITIES	1.0495 4/09/09	200,000,000.00	1.055 99.469		198,938,838.88	
PUR 43376	10/20/08	912795L4 286578	U S TREASURY BILLS HSBC (DOMESTIC)	1.2355 4/16/09	125,000,000.00	1.243 99.389		124,236,392.35	
PUR 43381	10/20/08	912795L4 286578	U S TREASURY BILLS JP MORGAN	1.2645 4/16/09	120,000,000.00	1.273 99.375		119,249,730.00	
PUR 43407	10/20/08	912795L4 286578	U S TREASURY BILLS JP MORGAN	1.3595 4/16/09	125,000,000.00	1.369 99.328		124,159,753.48	
PUR 43493	10/24/08	912795L5 286605	U S TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	1.3250 4/23/09	200,000,000.00	1.334 99.334		198,667,638.88	
PUR 43359	10/17/08	912795Q7 286572	U S TREASURY BILLS BANK OF AMERICA SECURITIES	1.2945 6/04/09	40,000,000.00	1.305 99.173		39,669,183.33	
PUR 43495	10/24/08	912795Q7 286605	U S TREASURY BILLS DEUTSCHE BANK AG (DOMESTIC)	1.4295 6/04/09	25,000,000.00	1.442 99.115		24,778,626.04	
PUR 43123	10/01/08	912795Q8 286492	U S TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	1.4995 7/02/09	60,000,000.00	1.517 98.859		59,315,228.33	
PUR 43124	10/01/08	912795Q8 286492	U S TREASURY BILLS GREENWICH CAPITAL MARKETS	1.4995 7/02/09	5,911,000.00	1.517 98.859		5,843,538.58	
PUR 43160	10/03/08	912795Q8 286508	U S TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	1.2795 7/02/09	80,000,000.00	1.292 99.033		79,226,613.34	
PUR 43200	10/06/08	912795S3 286514	U S TREASURY BILLS BANK OF AMERICA SECURITIES	1.1845 9/24/09	50,575,000.00	1.198 98.839		49,987,587.53	
PUR 43374	10/20/08	912795S3 286578	U S TREASURY BILLS BANK OF AMERICA SECURITIES	1.2495 9/24/09	100,000,000.00	1.264 98.823		98,823,387.50	
PUR 43425	10/21/08	912828CE 286584	UNITED STATES TREAS NTS GOLDMAN SACHS & COMPANY	3.1250 4/15/09	100,000,000.00	1.383 100.83		100,836,272.50	

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PUR 43185	10/06/08	912828CH 286514	UNITED STATES TREAS NTS JP MORGAN	3.6250 7/15/09	42,200,000.00	1.174 101.88		42,994,688.25	
PUR 43158	10/03/08	912828CV 286508	UNITED STATES TREASURY NTS BANK OF AMERICA SECURITIES	3.3750 9/15/09	50,000,000.00	1.603 101.66		50,832,198.75	
PUR 43157	10/03/08	912828CV 286508	UNITED STATES TREASURY NTS CREDIT SUISSE SEC (USA) LLC	3.3750 9/15/09	100,000,000.00	1.553 101.71		101,711,272.50	
PUR 43159	10/03/08	912828CV 286508	UNITED STATES TREASURY NTS CREDIT SUISSE SEC (USA) LLC	3.3750 9/15/09	25,000,000.00	1.545 101.71		25,429,771.25	
PUR 43186	10/06/08	912828GV 286514	UNITED STATES TREASURY NOTE JP MORGAN	4.8750 6/30/09	100,000,000.00	1.219 102.66		102,660,491.26	
PUR 43313	10/15/08	912828GY 286560	UNITED STATES TREASURY NOTE JP MORGAN	4.6250 7/31/09	100,000,000.00	1.364 102.56		102,562,835.00	
PUR 43315	10/15/08	912828HB 286560	UNITED STATES TREASURY NTS GREENWICH CAPITAL MARKETS	4.0000 8/31/09	87,036,000.00	1.439 102.21		88,967,402.82	
PUR 43326	10/15/08	912828HB 286560	UNITED STATES TREASURY NTS JP MORGAN	4.0000 8/31/09	25,000,000.00	1.413 102.24		25,560,630.63	
PUR 43312	10/15/08	912828HD 286560	UNITED STATES TREASURY NTS BANK OF AMERICA SECURITIES	4.0000 9/30/09	100,000,000.00	1.398 102.46		102,469,085.00	
SUBTOTAL FIXED PURCHASES:					5928582000.00			5928385827.98	

TOTAL FUND PURCHASES: 5928582000.00

5928385827.98

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SALES OF FIXED INCOME SECURITIES									
SALE 40936	10/01/08 10/02/08	912795H3 286498	U S TREASURY BILLS BARCLAYS CAPITAL INC	1.6800 10/23/08		1.694 99.983		19,996,500.00	16,100.00
SALE 41837	10/01/08 10/02/08	912795H3 286498	U S TREASURY BILLS BARCLAYS CAPITAL INC	1.5570 10/23/08	40,000,000.00	99.983		39,993,000.00	29,330.00
SALE 41814	10/16/08 10/16/08	912795H5 286566	U S TREASURY BILLS JP MORGAN	1.5840 11/06/08	1,988,000.00	99.998		1,987,964.63	1,801.54
SALE 42972	10/16/08 10/16/08	912795H5 286566	U S TREASURY BILLS JP MORGAN	1.7845 11/06/08	51,972,000.00	99.998		51,971,075.34	53,176.03
SALE 42972	10/30/08 10/31/08	912795H5 286638	U S TREASURY BILLS BANK OF AMERICA SECURITIES	1.7845 11/06/08	50,000,000.00	99.999		49,999,329.17	14,200.00
SALE 41392	10/09/08 10/10/08	912795Q7 286538	U S TREASURY BILLS GREENWICH CAPITAL MARKETS	2.0700 6/04/09	50,000,000.00	99.302		49,651,083.33	332,458.33
SUBTOTAL FIXED SALES:					213,960,000.00			213,598,952.47	447,065.90
TOTAL FUND SALES:					213,960,000.00			213,598,952.47	447,065.90

END OF REPORT FOR: CASH MANAGEMENT FD

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 43496	10/23/08 10/28/08	00184AAC 1	AOL TIME WARNER INC MORGAN STANLEY /MSCI	7.6250 4/15/31	20,000,000.00	9.903 79.614		15,922,800.00	
PUR 43393	10/17/08 10/22/08	00206RAD 286590	AT&T INC. GLOBAL NOTES BANK OF AMERICA SECURITIES	6.5000 9/01/37	30,000,000.00	9.564 70.109		21,032,700.00	
PUR 43443	10/20/08 10/23/08	00209AAF 286597	AT&T WIRELESS SERVICES INC. BARCLAYS CAPITAL (DOMESTIC)	8.7500 3/01/31	21,866,000.00	10.419 85.612		18,719,919.92	
PUR 43390	10/17/08 10/22/08	032511AY 286590	ANADARKO PETROLEUM CORP SR CREDIT SUISSE SEC (USA) LLC	6.4500 9/15/36	20,000,000.00	9.940 67.221		13,444,200.00	
PUR 43391	10/17/08 10/22/08	13342BAD 286590	CAMERON INT'L CORP SR NOTES DEUTSCHE BANK AG (DOMESTIC)	7.0000 7/15/38	5,000,000.00	9.517 75.199		3,759,950.00	
PUR 43391	10/17/08 10/22/08	13342BAD 286590	CAMERON INT'L CORP SR NOTES DEUTSCHE BANK AG (DOMESTIC)	7.0000 7/15/38	10,000,000.00	9.547 74.968		7,496,800.00	
PUR 43391	10/17/08 10/22/08	13342BAD 286590	CAMERON INT'L CORP SR NOTES GOLDMAN SACHS & COMPANY	7.0000 7/15/38	5,000,000.00	9.590 74.639		3,731,950.00	
PUR 43392	10/17/08 10/22/08	20030NAX 286590	COMCAST CORP NOTES DEUTSCHE BANK AG (DOMESTIC)	6.4000 5/15/38	20,000,000.00	9.977 66.154		13,230,800.00	
PUR 43394	10/17/08 10/22/08	202795HU 286590	COMMONWEALTH EDISON 1ST MTG CANTOR FITZGERALD SECURITIE	5.8000 3/15/18	20,000,000.00	8.616 82.100		16,420,000.00	
PUR 43444	10/20/08 10/23/08	260003AG 286597	DOVER CORP NOTES JEFFERIES & COMPANY	6.6000 3/15/38	12,000,000.00	7.283 91.757		11,010,840.00	
PUR 43445	10/20/08 10/23/08	26441CAB 286597	DUKE ENERGY CORP SR NOTES CANTOR FITZGERALD SECURITIE	6.2500 6/15/18	10,000,000.00	8.011 88.310		8,831,000.00	
PUR 43442	10/20/08 10/23/08	406216AW 286597	HALLIBURTON CO SR NOTES CANTOR FITZGERALD SECURITIE	6.7000 9/15/38	15,000,000.00	8.107 84.245		12,636,750.00	

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PUR 43442	10/20/08 10/23/08	406216AW 286597	HALLIBURTON CO SR NOTES JEFFERIES & COMPANY	6.7000 9/15/38	5,000,000.00	8.077 84.537		4,226,850.00	
PUR 43382	10/17/08 10/22/08	437076AS 286590	HOME DEPOT INC SENIOR NOTES JP MORGAN	5.8750 12/16/36	5,000,000.00	10.439 58.756		2,937,800.00	
PUR 43441	10/20/08 10/23/08	452092CW 286597	ILLINOIS POWER 1ST MTG BDS JP MORGAN	9.7500 11/15/18	40,000,000.00	10.001 98.421		39,368,400.00	
PUR 43395	10/17/08 10/22/08	652478BA 286590	NEWS AMER HLDGS INC CREDIT SUISSE SEC (USA) LLC	7.7500 12/01/45	20,000,000.00	10.288 75.910		15,182,000.00	
SUBTOTAL FIXED PURCHASES:					258,866,000.00			207,952,759.92	

PURCHASE OF STOCK AND OTHER EQUITIES

PUR 20463	10/02/08 10/07/08	00105510 421916	AFLAC INC. OPPENHEIMER & CO., INC		40,000.00	55.329	1,600.00	2,214,764.00	
PUR 20463	10/03/08 10/08/08	00105510 421921	AFLAC INC. PACIFIC CREST SECURITIES		100,000.00	53.854	4,000.00	5,389,390.00	
PUR 20463	10/06/08 10/09/08	00105510 421925	AFLAC INC. STIFEL NICOLAUS		100,000.00	48.741	4,000.00	4,878,100.00	
PUR 32425	10/10/08 10/16/08	00206R10 421944	AT&T INC. CRAIG-HALLUM CAPITAL GRP LL		400,000.00	22.506	16,000.00	9,018,240.00	
PUR 32425	10/10/08 10/16/08	00206R10 421944	AT&T INC. ICAP CORPORATES LLC		100,000.00	22.420	1,000.00	2,243,000.00	
PUR 32425	10/17/08 10/22/08	00206R10 421965	AT&T INC. CITIGROUP/CITIBANK DOMESTIC		1,000,000.00	25.649	40,000.00	25,689,000.00	
PUR 32425	10/20/08 10/23/08	00206R10 421969	AT&T INC. BARCLAYS CAPITAL (DOMESTIC)		442,252.00	26.090	17,690.08	11,556,044.76	

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PUR 32425	10/21/08 10/24/08	00206R10 421974	AT&T INC. BARCLAYS CAPITAL (DOMESTIC)		157,748.00	26.069	6,309.92	4,118,658.31	
PUR 18819	10/14/08 10/17/08	00817Y10 421952	AETNA INC. CITIGROUP/CITIBANK DOMESTIC		345,000.00	34.872	13,800.00	12,044,605.50	
PUR 18819	10/15/08 10/20/08	00817Y10 421956	AETNA INC. CITIGROUP/CITIBANK DOMESTIC		310,000.00	33.377	12,400.00	10,359,363.00	
PUR 39079	10/06/08 10/09/08	01527110 421925	ALEXANDRIA REAL ESTATE EQUI RAYMOND JAMES & ASSOCIATES,		5,000.00	91.000	200.00	455,200.00	
PUR 43154	10/02/08 10/07/08	01717510 421916	ALLEGHANY CORP DEUTSCHE BANK AG (DOMESTIC)		4,000.00	362.34	160.00	1,449,520.00	
PUR 43154	10/03/08 10/08/08	01717510 421921	ALLEGHANY CORP PACIFIC CREST SECURITIES		5,000.00	354.60	200.00	1,773,214.50	
PUR 42801	10/03/08 10/08/08	01958930 421921	ALLIED WASTE INDUSTRIES, IN JP MORGAN		900,000.00	11.431	36,000.00	10,323,720.00	
PUR 42801	10/06/08 10/09/08	01958930 421925	ALLIED WASTE INDUSTRIES, IN STIFEL NICOLAUS		600,000.00	10.016	24,000.00	6,033,720.00	
PUR 24276	10/02/08 10/07/08	02209S10 421916	ALTRIA GROUP INC. SOLEIL SECURITIES CORP.		150,000.00	20.345	6,000.00	3,057,810.00	
PUR 41561	10/08/08 10/14/08	02483510 421935	AMERICAN CAMPUS COMMUNITIES DEUTSCHE BANK AG (DOMESTIC)		15,000.00	29.102	600.00	437,133.00	
PUR 43151	10/02/08 10/07/08	02989910 421916	AMERICAN STATES RAYMOND JAMES & ASSOCIATES,		50,000.00	38.650	2,000.00	1,934,490.00	
PUR 20695	10/02/08 10/07/08	03073E10 421916	AMERISOURCEBERGEN CORP. OPPENHEIMER & CO., INC		50,000.00	37.067	2,000.00	1,855,365.00	
PUR 20695	10/03/08 10/08/08	03073E10 421921	AMERISOURCEBERGEN CORP. JP MORGAN		200,000.00	37.039	8,000.00	7,415,860.00	

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PUR 18116	10/06/08 10/09/08	03522910 421925	ANHEUSER-BUSCH COMPANIES, I PACIFIC CREST SECURITIES		80,000.00	62.158	3,200.00	4,975,840.00	
PUR 18473	10/02/08 10/07/08	03738910 421916	AON CORP. OPPENHEIMER & CO., INC		50,000.00	41.939	2,000.00	2,098,955.00	
PUR 18473	10/03/08 10/08/08	03738910 421921	AON CORP. PACIFIC CREST SECURITIES		100,000.00	44.928	4,000.00	4,496,820.00	
PUR 08785	10/03/08 10/08/08	03783310 421921	APPLE INC. MERRIMAN CURHAN FORD & CO		10,000.00	101.45	300.00	1,014,830.00	
PUR 08785	10/06/08 10/09/08	03783310 421925	APPLE INC. KEYBANC CAPITAL MKTS INC		10,000.00	89.613	300.00	896,429.00	
PUR 26790	10/02/08 10/07/08	03836W10 421916	AQUA AMERICA INC RAYMOND JAMES & ASSOCIATES,		50,000.00	17.708	2,000.00	887,395.00	
PUR 42543	10/06/08 10/09/08	05874B10 421925	BALLY TECHNOLOGIES, INC. RAYMOND JAMES & ASSOCIATES,		25,000.00	22.414	1,000.00	561,357.50	
PUR 04881	10/02/08 10/07/08	08442310 421916	WR BERKLEY CORP BMO CAPITAL MARKETS		80,000.00	24.480	800.00	1,959,200.00	
PUR 04881	10/03/08 10/08/08	08442310 421921	WR BERKLEY CORP PACIFIC CREST SECURITIES		40,000.00	24.401	1,600.00	977,624.00	
PUR 38209	10/03/08 10/08/08	10112110 421921	BOSTON PROPERTIES, INC. CL KING (RESEARCH)		5,000.00	82.000	200.00	410,200.00	
PUR 22317	10/10/08 10/16/08	10113710 421944	BOSTON SCIENTIFIC CORP. JP MORGAN		890,000.00	7.453	35,600.00	6,669,126.00	
PUR 10585	10/17/08 10/22/08	11132010 421965	BROADCOM CORP. KEYBANC CAPITAL MKTS INC		32,000.00	14.726	960.00	472,182.40	
PUR 10585	10/17/08 10/22/08	11132010 421965	BROADCOM CORP. UBS WARBURG LLC		118,000.00	14.466	3,540.00	1,710,551.60	

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PUR 43150	10/02/08 10/07/08	12120820 421916	BURGER KING HLDGS INC LANGEN MCALENNY		85,000.00	23.154	3,400.00	1,971,481.50	
PUR 43150	10/03/08 10/08/08	12120820 421921	BURGER KING HLDGS INC DEUTSCHE BANK AG (DOMESTIC)		85,000.00	23.339	3,400.00	1,987,215.00	
PUR 17937	10/14/08 10/17/08	12550910 421952	CIGNA CORP. BANK OF AMERICA SECURITIES		190,000.00	29.394	7,600.00	5,592,403.00	
PUR 17937	10/15/08 10/20/08	12550910 421956	CIGNA CORP. BANK OF AMERICA SECURITIES		200,000.00	29.006	8,000.00	5,809,260.00	
PUR 07705	10/10/08 10/16/08	12665010 421944	CVS/CAREMARK CORP CREDIT SUISSE SEC (USA) LLC		175,000.00	29.866	7,000.00	5,233,567.50	
PUR 37985	10/02/08 10/07/08	12686C10 421916	CABLEVISION SYSTEMS-NY GRP- SOLEIL SECURITIES CORP.		100,000.00	23.521	4,000.00	2,356,060.00	
PUR 41904	10/10/08 10/16/08	13442910 421944	CAMPBELL SOUP CO. SANFORD BERNSTEIN & CO.		295,000.00	34.203	11,800.00	10,101,685.00	
PUR 30888	10/02/08 10/07/08	17737610 421916	CITRIX SYSTEMS INC. JEFFERIES & COMPANY		69,000.00	22.566	2,070.00	1,559,096.40	
PUR 30888	10/02/08 10/07/08	17737610 421916	CITRIX SYSTEMS INC. MERRIMAN CURHAN FORD & CO		31,000.00	22.584	930.00	701,024.70	
PUR 40872	10/10/08 10/16/08	18905410 421944	CLOROX CO. (THE) KEEFE BRUYETTE & WOODS INC.		50,000.00	53.437	2,000.00	2,673,840.00	
PUR 40172	9/29/08 10/02/08	19238U10 421902	COGDELL SPENCER INC. BMO CAPITAL MARKETS/EXECUTI		40,000.00	17.472	800.00	699,696.00	
PUR 40172	10/02/08 10/07/08	19238U10 421916	COGDELL SPENCER INC. RAYMOND JAMES & ASSOCIATES,		20,000.00	15.600	800.00	312,800.00	
PUR 40172	10/03/08 10/08/08	19238U10 421921	COGDELL SPENCER INC. RAYMOND JAMES & ASSOCIATES,		50,000.00	16.096	2,000.00	806,775.00	

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PUR 40172	10/07/08 10/10/08	19238U10 421931	COGDELL SPENCER INC. COWEN AND CO., LLC	50,000.00	14.634	2,000.00	733,700.00
PUR 40172	10/08/08 10/14/08	19238U10 421935	COGDELL SPENCER INC. DEUTSCHE BANK AG (DOMESTIC)	25,000.00	13.936	1,000.00	349,402.50
PUR 36771	10/06/08 10/09/08	20337210 421925	COMMSCOPE INC. DEUTSCHE BANK AG (DOMESTIC)	100,000.00	26.888	4,000.00	2,692,770.00
PUR 32883	10/02/08 10/07/08	20366810 421916	COMMUNITY HEALTH SYSTEMS IN SOLEIL SECURITIES CORP.	180,000.00	26.991	7,200.00	4,865,634.00
PUR 43156	10/02/08 10/07/08	20779710 421916	CONNECTICUT WATER SVC INC MERRIMAN CURHAN FORD & CO	7,768.00	26.900	233.04	209,190.69
PUR 43156	10/03/08 10/08/08	20779710 421921	CONNECTICUT WATER SVC INC MERRIMAN CURHAN FORD & CO	17,232.00	27.097	516.96	467,455.91
PUR 20024	10/06/08 10/09/08	22025Y40 421925	CORRECTIONS CORP OF AMERICA PACIFIC CREST SECURITIES	20,000.00	21.908	800.00	438,968.00
PUR 43149	10/02/08 10/07/08	23719410 421916	DARDEN RESTAURANTS STIFEL NICOLAUS	105,000.00	28.333	4,200.00	2,979,133.50
PUR 40322	10/06/08 10/09/08	25339310 421925	DICKS SPORTING GOODS INC. STIFEL NICOLAUS	63,000.00	16.804	2,520.00	1,061,140.50
PUR 15735	10/10/08 10/16/08	25468710 421944	WALT DISNEY CO. (THE) SIDOTI & CO	500,000.00	23.069	20,000.00	11,554,500.00
PUR 14885	10/02/08 10/07/08	27864210 421916	EBAY INC. UBS WARBURG LLC	100,000.00	19.091	3,000.00	1,912,130.00
PUR 14885	10/03/08 10/08/08	27864210 421921	EBAY INC. JANNEY MONTGOMERY SCOTT	100,000.00	19.624	3,000.00	1,965,390.00
PUR 43165	10/03/08 10/08/08	28551210 421921	ELECTRONIC ART JANNEY MONTGOMERY SCOTT	100,000.00	33.945	3,000.00	3,397,520.00

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PUR 41735	10/10/08 10/16/08	28660G10 421944	ELIZABETH ARDEN INC. UBS WARBURG LLC		50,000.00	15.183	1,500.00	760,640.00	
PUR 40387	10/28/08 10/31/08	29266R10 421995	ENERGIZER HOLDINGS INC. RAYMOND JAMES/EXECUTION		62,000.00	45.525	1,240.00	2,823,808.60	
PUR 40387	10/28/08 10/31/08	29266R10 421995	ENERGIZER HOLDINGS INC. RAYMOND JAMES/EXECUTION		17,000.00	45.162	340.00	768,090.60	
PUR 40387	10/28/08 10/31/08	29266R10 421995	ENERGIZER HOLDINGS INC. RAYMOND JAMES/EXECUTION		30,000.00	47.737	600.00	1,432,722.00	
3 INTRA-DAY TRANSACTIONS SUBTOTAL:					109,000.00	46.077	2,180.00	5,024,621.20	
PUR 12066	10/14/08 10/17/08	29380T10 421952	ENTERTAINMENT PROPERTIES TR MORGAN STANLEY		20,000.00	42.103	800.00	842,858.00	
PUR 38186	10/14/08 10/17/08	29717810 421952	ESSEX PROPERTY TRUST INC. BUCKINGHAM RESEARCH GROUP I		4,500.00	100.71	180.00	453,382.20	
PUR 38186	10/15/08 10/20/08	29717810 421956	ESSEX PROPERTY TRUST INC. BARCLAYS CAPITAL (DOMESTIC)		7,500.00	99.454	300.00	746,205.00	
PUR 38186	10/16/08 10/21/08	29717810 421960	ESSEX PROPERTY TRUST INC. BARCLAYS CAPITAL (DOMESTIC)		10,000.00	88.196	400.00	882,363.00	
PUR 38186	10/22/08 10/27/08	29717810 421978	ESSEX PROPERTY TRUST INC. RAYMOND JAMES/EXECUTION		10,000.00	88.388	200.00	884,082.00	
PUR 15200	10/10/08 10/16/08	30231G10 421944	EXXON MOBIL CORP. BANK OF AMERICA SECURITIES		500,000.00	60.539	20,000.00	30,289,700.00	
PUR 43274	10/10/08 10/16/08	30241L10 421944	FEI COMPANY UBS WARBURG LLC		75,000.00	18.098	2,250.00	1,359,562.50	

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PUR	10/13/08	30241L10	FEI COMPANY						

43274	10/16/08	421948	UBS WARBURG LLC	1,800.00	19.233	54.00	34,673.04
PUR	10/14/08	30241L10	FEI COMPANY				
43274	10/17/08	421952	UBS WARBURG LLC	23,200.00	20.618	696.00	479,022.00
PUR	10/16/08	30241L10	FEI COMPANY				
43274	10/21/08	421960	LIQUIDNET	23,000.00	19.040	460.00	438,380.00
PUR	10/16/08	30241L10	FEI COMPANY				
43274	10/21/08	421960	UBS WARBURG LLC	77,000.00	18.900	2,310.00	1,457,579.20
PUR	10/02/08	30700010	FAMILY DOLLAR STORES				
43155	10/07/08	421916	FOX-PITT KLTON CCHRN CRN WA	85,000.00	24.175	3,400.00	2,058,309.00
PUR	10/06/08	30700010	FAMILY DOLLAR STORES				
43155	10/09/08	421925	DEUTSCHE BANK AG (DOMESTIC)	15,000.00	25.494	600.00	383,014.50
PUR	10/07/08	30700010	FAMILY DOLLAR STORES				
43155	10/10/08	421931	RAYMOND JAMES & ASSOCIATES,	25,000.00	23.800	1,000.00	596,000.00
PUR	10/08/08	32054K10	FIRST INDUSTRIAL REALTY TRU				
22463	10/14/08	421935	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	16.966	400.00	170,063.00
PUR	10/03/08	33793210	FIRSTENERGY CORP.				
11347	10/08/08	421921	DEUTSCHE BANK AG (DOMESTIC)	75,000.00	63.070	3,000.00	4,733,272.50
PUR	10/07/08	34555010	FOREST CITY ENTERPRISES, IN				
41197	10/10/08	421931	OPPENHEIMER & CO., INC	35,000.00	20.980	1,400.00	735,682.50
PUR	10/08/08	34555010	FOREST CITY ENTERPRISES, IN				
41197	10/14/08	421935	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	21.424	400.00	214,642.00
PUR	10/06/08	36159R10	GEO GROUP INC/THE				
26588	10/09/08	421925	DEUTSCHE BANK AG (DOMESTIC)	100,000.00	17.635	4,000.00	1,767,460.00
PUR	10/07/08	36871040	GENENTECH INC.				
40098	10/10/08	421931	COWEN AND CO., LLC	120,000.00	81.836	4,800.00	9,825,144.00

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PUR	9/26/08	36960410	GENERAL ELECTRIC CO.						
14405	10/01/08	421897	FORTIS CLEARING AMERICAS LL		100,000.00	24.727	1,000.00	2,473,700.00	
PUR	9/26/08	36960410	GENERAL ELECTRIC CO.						
14405	10/01/08	421897	GRISWOLD COMPANY		100,000.00	24.750	1,000.00	2,476,040.00	
PUR	9/26/08	36960410	GENERAL ELECTRIC CO.						
14405	10/01/08	421897	ICAP CORPORATES LLC		100,000.00	24.898	1,000.00	2,490,760.00	
PUR	9/26/08	36960410	GENERAL ELECTRIC CO.						
14405	10/01/08	421897	MERIDIAN EQUITY PARTNERS		100,000.00	24.818	1,000.00	2,482,760.00	
PUR	9/29/08	36960410	GENERAL ELECTRIC CO.						
14405	10/02/08	421902	FORTIS CLEARING AMERICAS LL		100,000.00	23.779	1,000.00	2,378,890.00	
PUR	9/29/08	36960410	GENERAL ELECTRIC CO.						
14405	10/02/08	421902	GRISWOLD COMPANY		100,000.00	23.396	1,000.00	2,340,590.00	
PUR	9/29/08	36960410	GENERAL ELECTRIC CO.						
14405	10/02/08	421902	ICAP CORPORATES LLC		100,000.00	23.779	1,000.00	2,378,910.00	
PUR	9/29/08	36960410	GENERAL ELECTRIC CO.						
14405	10/02/08	421902	MERIDIAN EQUITY PARTNERS		100,000.00	23.709	1,000.00	2,371,860.00	
PUR	10/02/08	37002110	GENERAL GROWTH PROPERTIES						
38049	10/07/08	421916	RAYMOND JAMES & ASSOCIATES,		10,000.00	9.760	400.00	98,001.00	
PUR	10/03/08	37002110	GENERAL GROWTH PROPERTIES						
38049	10/08/08	421921	RAYMOND JAMES & ASSOCIATES,		15,000.00	10.971	600.00	165,171.00	
PUR	10/08/08	37002110	GENERAL GROWTH PROPERTIES						
38049	10/14/08	421935	DEUTSCHE BANK AG (DOMESTIC)		13,793.00	4.911	551.72	68,285.01	
PUR	10/09/08	37002110	GENERAL GROWTH PROPERTIES						
38049	10/15/08	421939	DEUTSCHE BANK AG (DOMESTIC)		6,207.00	5.002	248.28	31,293.83	
PUR	10/10/08	37033410	GENERAL MILLS, INC.						
18438	10/16/08	421944	SANFORD BERNSTEIN & CO.		175,000.00	58.500	7,000.00	10,244,447.50	

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PUR	10/03/08	37555810	GILEAD SCIENCES						
43170	10/08/08	421921	JANNEY MONTGOMERY SCOTT		300,000.00	46.874	9,000.00	14,071,230.00	

PUR 33648	9/29/08 10/02/08	38259P50 421902	GOOGLE INC. KEYBANC CAPITAL MKTS INC	10,000.00	396.17	150.00	3,961,941.00
PUR 43169	10/03/08 10/08/08	39116410 421921	GREAT PLAINS ENERGY INC SANFORD BERNSTEIN & CO.	250,000.00	22.670	10,000.00	5,677,450.00
PUR 18453	10/03/08 10/08/08	42307410 421921	HEINZ (H.J.) CO. SANFORD BERNSTEIN & CO.	100,000.00	50.667	4,000.00	5,070,690.00
PUR 18453	10/10/08 10/16/08	42307410 421944	HEINZ (H.J.) CO. WACHOVIA SECURITIES, INC.	250,000.00	40.873	10,000.00	10,228,175.00
PUR 39379	10/14/08 10/17/08	43730610 421952	HOME PROPERTIES, INC. BUCKINGHAM RESEARCH GROUP I	17,000.00	45.700	680.00	777,585.10
PUR 39379	10/27/08 10/30/08	43730610 421991	HOME PROPERTIES, INC. RAYMOND JAMES/EXECUTION	21,000.00	32.498	420.00	682,869.60
PUR 22455	10/14/08 10/17/08	44106M10 421952	HOSPITALITY PROPERTIES TRUS RAYMOND JAMES & ASSOCIATES,	18,000.00	12.881	720.00	232,581.60
PUR 33384	10/02/08 10/07/08	45666Q10 421916	INFORMATICA CORP. UBS WARBURG LLC	100,000.00	12.732	3,000.00	1,276,220.00
PUR 14861	10/03/08 10/08/08	45814010 421921	INTEL CORP. JANNEY MONTGOMERY SCOTT	300,000.00	17.583	9,000.00	5,283,960.00
PUR 43337	10/16/08 10/21/08	45884X10 421960	INTERMUNE PHARMACEUTICALS LIQUIDNET	570,000.00	14.045	11,400.00	8,017,050.00
PUR 36727	10/06/08 10/09/08	47110910 421925	JARDEN CORP. DEUTSCHE BANK AG (DOMESTIC)	50,000.00	17.930	2,000.00	898,515.00
PUR 03544	10/09/08 10/15/08	47816010 421939	JOHNSON & JOHNSON GOLDMAN SACHS & COMPANY	100,000.00	58.052	4,000.00	5,809,150.00

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PUR 41373	10/02/08 10/07/08	48247010 421916	KIT DIGITAL INC. INSTINET (DOMESTIC)		20,000.00	.255	100.00	5,200.00	
PUR 23109	10/10/08 10/16/08	48783610 421944	KELLOGG COMPANY KEEFE BRUYETTE & WOODS INC.		100,000.00	46.934	4,000.00	4,697,380.00	
PUR 04801	10/02/08 10/07/08	49436810 421916	KIMBERLY-CLARK CORP. RAYMOND JAMES & ASSOCIATES,		10,000.00	64.876	400.00	649,164.00	
PUR 04801	10/03/08 10/08/08	49436810 421921	KIMBERLY-CLARK CORP. RAYMOND JAMES & ASSOCIATES,		15,000.00	65.918	600.00	989,362.50	
PUR 04801	10/07/08 10/10/08	49436810 421931	KIMBERLY-CLARK CORP. RAYMOND JAMES & ASSOCIATES,		5,000.00	62.500	200.00	312,700.00	
PUR 04801	10/08/08 10/14/08	49436810 421935	KIMBERLY-CLARK CORP. DEUTSCHE BANK AG (DOMESTIC)		15,000.00	61.271	600.00	919,660.50	
PUR 04801	10/10/08 10/16/08	49436810 421944	KIMBERLY-CLARK CORP. CREDIT SUISSE SEC (USA) LLC		50,000.00	55.887	2,000.00	2,796,365.00	
PUR 04801	10/10/08 10/16/08	49436810 421944	KIMBERLY-CLARK CORP. DEUTSCHE BANK AG (DOMESTIC)		200,000.00	56.175	8,000.00	11,242,920.00	
PUR 04801	10/10/08 10/16/08	49436810 421944	KIMBERLY-CLARK CORP. MERRILL LYNCH (RESEARCH)		125,000.00	55.983	5,000.00	7,002,887.50	
PUR 04801	10/22/08 10/27/08	49436810 421978	KIMBERLY-CLARK CORP. RAYMOND JAMES/EXECUTION		25,000.00	57.503	500.00	1,438,075.00	
PUR 43171	10/03/08 10/08/08	49726610 421921	KIRBY CORP BMO CAPITAL MARKETS		250,000.00	36.921	10,000.00	9,240,150.00	
PUR 43171	10/06/08 10/09/08	49726610 421925	KIRBY CORP FOX-PITT KLTON CCHRN CRN WA		50,000.00	34.341	2,000.00	1,719,055.00	
PUR 43171	10/06/08 10/09/08	49726610 421925	KIRBY CORP STIFEL NICOLAUS		106,000.00	35.632	4,240.00	3,781,179.00	

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PUR 43171	10/07/08 10/10/08	49726610 421931	KIRBY CORP STIFEL NICOLAUS		194,000.00	36.691	7,760.00	7,125,755.80	

PUR 11118	10/03/08 10/08/08	50104410 421921	KROGER CO. (THE) DEUTSCHE BANK AG (DOMESTIC)						
				75,000.00	28.010	3,000.00	2,103,765.00		
PUR 22897	10/02/08 10/07/08	50540R40 421916	LABORATORY CORP OF AMERICA DEUTSCHE BANK AG (DOMESTIC)						
				30,000.00	67.217	1,200.00	2,017,722.00		
PUR 39173	10/10/08 10/16/08	51843910 421944	ESTEE LAUDER COMPANIES INC. MERRILL LYNCH (RESEARCH)						
				50,000.00	36.892	2,000.00	1,846,620.00		
PUR 16011	10/07/08 10/10/08	53245710 421931	LILLY ELI & CO. COWEN AND CO., LLC						
				100,000.00	39.046	4,000.00	3,908,600.00		
PUR 16011	10/10/08 10/16/08	53245710 421944	LILLY ELI & CO. GOLDMAN SACHS & COMPANY						
				635,000.00	31.464	25,400.00	20,005,103.50		
PUR 35302	10/02/08 10/07/08	53591920 421916	LIONS GATE ENTERTAINMENT CO NUTMEG SECURITIES						
				50,000.00	8.982	2,000.00	451,080.00		
PUR 35302	10/02/08 10/07/08	53591920 421916	LIONS GATE ENTERTAINMENT CO STIFEL NICOLAUS						
				50,000.00	9.003	2,000.00	452,140.00		
PUR 35302	10/03/08 10/08/08	53591920 421921	LIONS GATE ENTERTAINMENT CO FOX-PITT KLTON CCHRN CRN WA						
				30,000.00	8.853	1,200.00	266,796.00		
PUR 16769	10/03/08 10/08/08	57978020 421921	MCCORMICK & CO., INC. DEUTSCHE BANK AG (DOMESTIC)						
				50,000.00	39.294	2,000.00	1,966,715.00		
PUR 18426	10/02/08 10/07/08	58933110 421916	MERCK & CO., INC. SOLEIL SECURITIES CORP.						
				250,000.00	31.441	10,000.00	7,870,125.00		
PUR 18426	10/10/08 10/16/08	58933110 421944	MERCK & CO., INC. BANK OF AMERICA SECURITIES						
				640,000.00	26.125	25,600.00	16,745,728.00		
PUR 18426	10/10/08 10/16/08	58933110 421944	MERCK & CO., INC. SANFORD BERNSTEIN & CO.						
				770,000.00	25.253	30,800.00	19,475,533.00		

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PUR 18426	10/13/08 10/16/08	58933110 421948	MERCK & CO., INC. BANK OF AMERICA SECURITIES		200,000.00	28.263	8,000.00	5,660,620.00	
PUR 18102	10/06/08 10/09/08	59491810 421925	MICROSOFT CORP. UBS WARBURG LLC		200,000.00	24.397	6,000.00	4,885,400.00	
PUR 38184	10/02/08 10/07/08	59522J10 421916	MID-AMERICA APARTMENT COMM. RAYMOND JAMES & ASSOCIATES,		5,000.00	45.748	200.00	228,940.00	
PUR 38184	10/03/08 10/08/08	59522J10 421921	MID-AMERICA APARTMENT COMM. RAYMOND JAMES & ASSOCIATES,		5,000.00	46.439	200.00	232,396.50	
PUR 38184	10/15/08 10/20/08	59522J10 421956	MID-AMERICA APARTMENT COMM. BARCLAYS CAPITAL (DOMESTIC)		25,000.00	43.934	1,000.00	1,099,360.00	
PUR 41903	10/03/08 10/08/08	60871R20 421921	MOLSON COORS BREWING CO. SANFORD BERNSTEIN & CO.		110,000.00	46.754	4,400.00	5,147,340.00	
PUR 23300	10/06/08 10/09/08	61166W10 421925	MONSANTO CO. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	73.456	1,200.00	2,204,871.00	
PUR 17158	10/03/08 10/08/08	62853010 421921	MYLAN LABORATORIES INC. JP MORGAN		500,000.00	10.664	20,000.00	5,351,750.00	
PUR 17158	10/06/08 10/09/08	62853010 421925	MYLAN LABORATORIES INC. COWEN AND CO., LLC		445,000.00	9.072	17,800.00	4,054,929.00	
PUR 34243	10/06/08 10/09/08	63707110 421925	NATIONAL OILWELL VARCO, INC DEUTSCHE BANK AG (DOMESTIC)		20,000.00	37.442	800.00	749,630.00	
PUR 34243	10/07/08 10/10/08	63707110 421931	NATIONAL OILWELL VARCO, INC DEUTSCHE BANK AG (DOMESTIC)		40,000.00	37.592	1,600.00	1,505,296.00	
PUR 22814	10/06/08 10/09/08	65122910 421925	NEWELL RUBBERMAID INC. DEUTSCHE BANK AG (DOMESTIC)		75,000.00	15.226	3,000.00	1,144,942.50	
PUR 22814	10/06/08 10/09/08	65122910 421925	NEWELL RUBBERMAID INC. RAYMOND JAMES & ASSOCIATES,		45,000.00	14.956	1,800.00	674,820.00	

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PUR 22814	10/07/08 10/10/08	65122910 421931	NEWELL RUBBERMAID INC. RAYMOND JAMES & ASSOCIATES,		25,000.00	15.253	1,000.00	382,317.50	
PUR	10/10/08	65122910	NEWELL RUBBERMAID INC.						

22814	10/16/08	421944	BANK OF AMERICA SECURITIES	100,000.00	12.651	4,000.00	1,269,120.00
PUR 42921	10/06/08 10/09/08	65410610 421925	NIKE INC B STIFEL NICOLAUS	50,000.00	60.452	2,000.00	3,024,575.00
PUR 42921	10/10/08 10/16/08	65410610 421944	NIKE INC B UBS WARBURG LLC	100,000.00	50.248	4,000.00	5,028,810.00
PUR 42252	9/29/08 10/02/08	70756910 421902	PENN NATIONAL GAMING INC. MAGNA SECURITIES (OTC)	15,000.00	25.813	225.00	387,418.50
PUR 42252	9/29/08 10/02/08	70756910 421902	PENN NATIONAL GAMING INC. PIPELINE TRADING SYSTEMS LL	10,000.00	25.661	200.00	256,809.00
PUR 42252	10/06/08 10/09/08	70756910 421925	PENN NATIONAL GAMING INC. KEYBANC CAPITAL MKTS INC	25,000.00	18.652	750.00	467,057.50
PUR 41637	10/06/08 10/09/08	71676810 421925	PETSMART, INC. JANNEY MONTGOMERY SCOTT	50,000.00	22.041	1,500.00	1,103,555.00
PUR 41637	10/15/08 10/20/08	71676810 421956	PETSMART, INC. KEYBANC CAPITAL MKTS INC	50,000.00	19.709	1,500.00	986,965.00
PUR 41762	10/03/08 10/08/08	71712410 421921	PHARMACEUTICAL PRODUCT DEVE JANNEY MONTGOMERY SCOTT	200,000.00	39.552	6,000.00	7,916,400.00
PUR 19523	10/21/08 10/24/08	72925110 421974	PLUM CREEK TIMBER CO., INC. RAYMOND JAMES/EXECUTION	10,000.00	38.000	200.00	380,200.00
PUR 19523	10/22/08 10/27/08	72925110 421978	PLUM CREEK TIMBER CO., INC. RAYMOND JAMES/EXECUTION	40,000.00	37.567	800.00	1,503,472.00
PUR 18451	10/10/08 10/16/08	74271810 421944	PROCTER & GAMBLE CO. OPPENHEIMER & CO., INC	50,000.00	57.926	2,000.00	2,898,285.00

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PUR 22603	10/03/08 10/08/08	74432010 421921	PRUDENTIAL FINANCIAL INC. PACIFIC CREST SECURITIES		120,000.00	58.791	4,800.00	7,059,732.00	
PUR 22603	10/06/08 10/09/08	74432010 421925	PRUDENTIAL FINANCIAL INC. STIFEL NICOLAUS		100,000.00	49.919	4,000.00	4,995,860.00	
PUR 03288	10/03/08 10/08/08	74752510 421921	QUALCOMM INC. JANNEY MONTGOMERY SCOTT		200,000.00	41.681	6,000.00	8,342,200.00	
PUR 8941	10/06/08 10/09/08	74835610 421925	QUESTAR CORP. PACIFIC CREST SECURITIES		100,000.00	30.064	4,000.00	3,010,430.00	
PUR 24799	10/02/08 10/07/08	74938810 421916	RC2 CORP. MERRIMAN CURHAN FORD & CO		10,000.00	19.228	300.00	192,579.00	
PUR 41517	10/27/08 10/30/08	74957T10 421991	RHI ENTERTAINMENT INC. MAGNA SECURITIES (OTC)		7,500.00	11.911	112.50	89,444.25	
PUR 41517	10/27/08 10/30/08	74957T10 421991	RHI ENTERTAINMENT INC. PIPELINE TRADING SYSTEMS LL		2,500.00	11.959	50.00	29,948.00	
PUR 39388	10/10/08 10/16/08	75610910 421944	REALTY INCOME CORP. OPPENHEIMER & CO., INC		7,000.00	21.573	280.00	151,290.30	
PUR 28273	10/10/08 10/16/08	76171310 421944	REYNOLDS AMERICAN INC. WACHOVIA SECURITIES, INC.		260,000.00	40.682	10,400.00	10,587,824.00	
PUR 43473	10/23/08 10/28/08	77032310 421982	ROBERT HALF INTL INC WILLIAMS CAPITAL GROUP		75,000.00	16.529	1,500.00	1,241,190.00	
PUR 37395	10/08/08 10/14/08	77829610 421935	ROSS STORES, INC. UBS WARBURG LLC		35,000.00	30.727	1,050.00	1,076,498.50	
PUR 43153	10/02/08 10/07/08	78430510 421916	SJW CORP RAYMOND JAMES & ASSOCIATES,		25,000.00	29.886	1,000.00	748,147.50	
PUR 40941	10/02/08 10/07/08	78463510 421916	SPX CORP. BMO CAPITAL MARKETS		150,000.00	66.363	6,000.00	9,960,495.00	

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PUR 40941	10/06/08 10/09/08	78463510 421925	SPX CORP. DEUTSCHE BANK AG (DOMESTIC)		75,000.00	56.381	3,000.00	4,231,575.00	
PUR 14412	10/02/08 10/07/08	80660510 421916	SCHERING-PLOUGH CORP. SOLEIL SECURITIES CORP.		440,000.00	17.472	17,600.00	7,705,412.00	

PUR 14412	10/03/08 10/08/08	80660510 421921	SCHERING-PLOUGH CORP. JP MORGAN	1,000,000.00	16.881	40,000.00	16,920,900.00
PUR 14412	10/09/08 10/15/08	80660510 421939	SCHERING-PLOUGH CORP. GOLDMAN SACHS & COMPANY	100,000.00	13.765	4,000.00	1,380,480.00
PUR 14412	10/10/08 10/16/08	80660510 421944	SCHERING-PLOUGH CORP. CREDIT SUISSE SEC (USA) LLC	480,000.00	13.220	19,200.00	6,364,896.00
PUR 14412	10/10/08 10/16/08	80660510 421944	SCHERING-PLOUGH CORP. WACHOVIA SECURITIES, INC.	1,000,000.00	13.184	40,000.00	13,223,500.00
PUR 10435	10/06/08 10/09/08	81685110 421925	SEMPRA ENERGY LANGEN MCALENNY	50,000.00	45.651	2,000.00	2,284,550.00
PUR 26192	10/02/08 10/07/08	83851810 421916	SOUTH JERSEY INDUSTRIES INC RAYMOND JAMES & ASSOCIATES,	49,500.00	36.205	1,980.00	1,794,102.75
PUR 26192	10/03/08 10/08/08	83851810 421921	SOUTH JERSEY INDUSTRIES INC RAYMOND JAMES & ASSOCIATES,	25,500.00	36.910	1,020.00	942,212.25
PUR 41253	10/17/08 10/22/08	84842010 421965	SPHERION CORP. BARCLAYS CAPITAL (DOMESTIC)	10,000.00	3.215	400.00	32,549.00
PUR 31590	9/26/08 10/01/08	85206110 421897	SPRINT NEXTEL CORP. MAGNA SECURITIES CORP	1,000,000.00	6.845	20,000.00	6,865,300.00
PUR 31590	9/26/08 10/01/08	85206110 421897	SPRINT NEXTEL CORP. STURDIVANT/EXECUTION	900,000.00	6.855	18,000.00	6,187,770.00
PUR 31590	9/26/08 10/01/08	85206110 421897	SPRINT NEXTEL CORP. WILLIAMS CAPITAL GROUP	1,000,000.00	6.842	20,000.00	6,862,200.00

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PUR 31590	9/30/08 10/03/08	85206110 421907	SPRINT NEXTEL CORP. FORTIS CLEARING AMERICAS LL		500,000.00	6.237	5,000.00	3,123,400.00	
PUR 31590	9/30/08 10/03/08	85206110 421907	SPRINT NEXTEL CORP. GRISWOLD COMPANY		500,000.00	6.248	5,000.00	3,129,050.00	
PUR 31590	9/30/08 10/03/08	85206110 421907	SPRINT NEXTEL CORP. ICAP CORPORATES LLC		500,000.00	6.261	5,000.00	3,135,700.00	
PUR 31590	9/30/08 10/03/08	85206110 421907	SPRINT NEXTEL CORP. MERIDIAN EQUITY PARTNERS		500,000.00	6.247	5,000.00	3,128,450.00	
PUR 31590	9/30/08 10/03/08	85206110 421907	SPRINT NEXTEL CORP. PRINCETON SECURITIES GROUP		500,000.00	6.240	5,000.00	3,125,100.00	
PUR 31590	10/02/08 10/07/08	85206110 421916	SPRINT NEXTEL CORP. SANFORD BERNSTEIN & CO.		1,500,000.00	6.235	60,000.00	9,412,650.00	
PUR 31590	10/03/08 10/08/08	85206110 421921	SPRINT NEXTEL CORP. STANFORD GROUP		750,000.00	5.727	37,500.00	4,332,975.00	
PUR 43332	10/15/08 10/20/08	86667410 421956	SUN COMMUNITIES OPPENHEIMER & CO., INC		100,000.00	13.082	4,000.00	1,312,150.00	
PUR 43332	10/16/08 10/21/08	86667410 421960	SUN COMMUNITIES BARCLAYS CAPITAL (DOMESTIC)		55,000.00	13.235	2,200.00	730,119.50	
PUR 43332	10/17/08 10/22/08	86667410 421965	SUN COMMUNITIES BARCLAYS CAPITAL (DOMESTIC)		35,000.00	14.527	1,400.00	509,827.50	
PUR 43332	10/20/08 10/23/08	86667410 421969	SUN COMMUNITIES BARCLAYS CAPITAL (DOMESTIC)		10,000.00	14.788	400.00	148,283.00	
PUR 33824	10/02/08 10/07/08	87611R30 421916	TARGACEPT INC. MERRIMAN CURHAN FORD & CO		20,000.00	5.797	600.00	116,548.00	
PUR 15577	10/06/08 10/09/08	87612E10 421925	TARGET CORP. STIFEL NICOLAUS		52,000.00	40.495	2,080.00	2,107,794.00	

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PUR 17098	10/03/08 10/08/08	88033G10 421921	TENET HEALTHCARE CORP. JP MORGAN		1,000,000.00	5.210	40,000.00	5,249,600.00	
PUR 40362	10/02/08 10/07/08	88338T10 421916	THERAVANCE INC. MERRIMAN CURHAN FORD & CO		10,000.00	11.809	300.00	118,392.00	

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PUR 43202	10/06/08 10/09/08	90291110 421925	UST INC. PACIFIC CREST SECURITIES		80,000.00	63.793	3,200.00	5,106,672.00	
PUR 43009	10/03/08 10/08/08	90781810 421921	UNION PACIFIC CORP. LEERINK SWANN LLC		250,000.00	63.311	10,000.00	15,837,825.00	
PUR 43009	10/07/08 10/10/08	90781810 421931	UNION PACIFIC CORP. RBC CAPITAL (DOMESTIC)		300,000.00	62.085	12,000.00	18,637,440.00	
PUR 43009	10/07/08 10/10/08	90781810 421931	UNION PACIFIC CORP. SANFORD BERNSTEIN & CO.		130,000.00	61.349	5,200.00	7,980,596.00	
PUR 43009	10/07/08 10/10/08	90781810 421931	UNION PACIFIC CORP. STIFEL NICOLAUS		90,000.00	60.547	3,600.00	5,452,839.00	
PUR 43009	10/20/08 10/23/08	90781810 421969	UNION PACIFIC CORP. BARCLAYS CAPITAL (DOMESTIC)		120,000.00	57.798	4,800.00	6,940,512.00	
PUR 43009	10/21/08 10/24/08	90781810 421974	UNION PACIFIC CORP. GRISWOLD COMPANY		250,000.00	59.313	2,500.00	14,830,825.00	
PUR 43009	10/21/08 10/24/08	90781810 421974	UNION PACIFIC CORP. ICAP CORPORATES LLC		250,000.00	59.930	2,500.00	14,985,025.00	
PUR 43009	10/21/08 10/24/08	90781810 421974	UNION PACIFIC CORP. MERIDIAN EQUITY PARTNERS		200,000.00	59.221	2,000.00	11,846,260.00	
PUR 43009	10/22/08 10/27/08	90781810 421978	UNION PACIFIC CORP. BMO CAPITAL MARKETS/EXECUTI		100,000.00	58.837	2,000.00	5,885,740.00	
PUR 43009	10/22/08 10/27/08	90781810 421978	UNION PACIFIC CORP. STURDIVANT/EXECUTION		70,000.00	58.498	1,400.00	4,096,253.00	

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PUR 43009	10/22/08 10/27/08	90781810 421978	UNION PACIFIC CORP. WILLIAMS CAPITAL GROUP		100,000.00	59.198	2,000.00	5,921,750.00	
PUR 43009	10/24/08 10/29/08	90781810 421987	UNION PACIFIC CORP. CAPIS/SOFT		550,000.00	57.642	27,500.00	31,730,600.00	
PUR 09106	10/02/08 10/07/08	91390310 421916	UNIVERSAL HEALTH SERVICES, DEUTSCHE BANK AG (DOMESTIC)		90,000.00	52.578	3,600.00	4,735,638.00	
PUR 40920	10/06/08 10/09/08	91820410 421925	VF CORP. STIFEL NICOLAUS		30,000.00	68.047	1,200.00	2,042,616.00	
PUR 32229	10/10/08 10/16/08	92220710 421944	VARIAN SEMICONDUCTOR EQUIP. UBS WARBURG LLC		110,000.00	20.404	3,300.00	2,247,784.00	
PUR 41121	10/15/08 10/20/08	92276F10 421956	VENTAS INC. BARCLAYS CAPITAL (DOMESTIC)		50,000.00	38.546	2,000.00	1,929,320.00	
PUR 41121	10/16/08 10/21/08	92276F10 421960	VENTAS INC. BARCLAYS CAPITAL (DOMESTIC)		50,000.00	34.573	2,000.00	1,730,650.00	
PUR 43273	10/10/08 10/16/08	92343V10 421944	VERIZON COMMUNICATIONS INC KEEFE BRUYETTE & WOODS INC.		500,000.00	25.980	20,000.00	13,009,900.00	
PUR 43273	10/17/08 10/22/08	92343V10 421965	VERIZON COMMUNICATIONS INC BARCLAYS CAPITAL (DOMESTIC)		1,000,000.00	27.599	40,000.00	27,639,300.00	
PUR 43273	10/20/08 10/23/08	92343V10 421969	VERIZON COMMUNICATIONS INC BARCLAYS CAPITAL (DOMESTIC)		569,729.00	28.065	22,789.16	16,012,062.63	
PUR 43273	10/21/08 10/24/08	92343V10 421974	VERIZON COMMUNICATIONS INC BARCLAYS CAPITAL (DOMESTIC)		30,271.00	28.199	1,210.84	854,822.77	
PUR 42783	10/10/08 10/16/08	92930Y10 421944	W.P. CAREY & CO. LLC RAYMOND JAMES & ASSOCIATES,		10,000.00	17.725	400.00	177,654.00	
PUR 29264	10/02/08 10/07/08	94973V10 421916	WELLPOINT INC. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	45.667	2,000.00	2,285,345.00	

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PUR 23118	10/06/08 10/09/08	96216610 421925	WEYERHAEUSER CO. DEUTSCHE BANK AG (DOMESTIC)		39,000.00	52.298	1,560.00	2,041,174.20	
PUR 02222	10/06/08 10/09/08	96945710 421925	WILLIAMS COS INC. LEERINK SWANN LLC		225,000.00	16.712	9,000.00	3,769,132.50	
PUR	10/06/08	96945710	WILLIAMS COS INC.						

02222	10/09/08	421925	PACIFIC CREST SECURITIES	25,000.00	16.693	1,000.00	418,335.00
PUR 22173	10/02/08 10/07/08	98302410 421916	WYETH SOLEIL SECURITIES CORP.	200,000.00	37.692	8,000.00	7,546,380.00
PUR 22173	10/03/08 10/08/08	98302410 421921	WYETH ISI - HYMAN	250,000.00	37.979	12,500.00	9,507,250.00
PUR 22173	10/10/08 10/16/08	98302410 421944	WYETH WACHOVIA SECURITIES, INC.	630,000.00	29.758	25,200.00	18,772,488.00
PUR 28320	10/02/08 10/07/08	98956P10 421916	ZIMMER HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)	120,000.00	62.051	4,800.00	7,450,968.00
PUR 28320	10/03/08 10/08/08	98956P10 421921	ZIMMER HOLDINGS INC. ISI - HYMAN	60,000.00	61.583	3,000.00	3,697,974.00
PUR 39687	10/02/08 10/07/08	G0450A10 421916	ARCH CAPITAL GROUP LTD. UBS WARBURG LLC	30,000.00	72.475	900.00	2,175,153.00
PUR 39687	10/03/08 10/08/08	G0450A10 421921	ARCH CAPITAL GROUP LTD. JANNEY MONTGOMERY SCOTT	45,000.00	72.890	1,350.00	3,281,391.00
PUR 15360	10/06/08 10/09/08	G9007310 421925	TRANSOCEAN INC. DEUTSCHE BANK AG (DOMESTIC)	25,000.00	82.042	1,000.00	2,052,055.00
PUR 38195	10/02/08 10/07/08	G9144P10 421916	TYCO ELECTRONICS LTD. STIFEL NICOLAUS	40,000.00	26.318	1,600.00	1,054,312.00
PUR 38195	10/06/08 10/09/08	G9144P10 421925	TYCO ELECTRONICS LTD. DEUTSCHE BANK AG (DOMESTIC)	80,000.00	23.643	3,200.00	1,894,640.00

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PUR 22963	10/06/08 10/09/08	G9508910 421925	WEATHERFORD INTERNATIONAL L STIFEL NICOLAUS		120,000.00	16.738	4,800.00	2,013,300.00	
PUR 41799	10/02/08 10/07/08	H0023R10 421916	ACE LIMITED OPPENHEIMER & CO., INC		35,000.00	53.901	1,400.00	1,887,942.00	
SUBTOTAL STOCK PURCHASES:					40,192,000.00		1389687.50	1016950439.00	
TOTAL FUND PURCHASES:					299,058,000.00		1389687.50	1224903198.92	

SALES OF STOCK AND OTHER EQUITIES

SALE 15528	10/15/08 10/20/08	00163T10 421957	AMB PROPERTY CORP. BARCLAYS CAPITAL (DOMESTIC)		60,000.00	30.692	10.32 2,400.00	1,839,091.68	-629,413.73
SALE 15528	10/16/08 10/21/08	00163T10 421961	AMB PROPERTY CORP. BARCLAYS CAPITAL (DOMESTIC)		40,001.00	25.979	5.82 1,600.04	1,037,568.12	-608,143.30
SALE 15528	10/17/08 10/22/08	00163T10 421966	AMB PROPERTY CORP. BARCLAYS CAPITAL (DOMESTIC)		20,000.00	26.665	2.99 800.00	532,501.01	-290,334.13
SALE 37173	10/20/08 10/23/08	00724F10 421970	ADOBE SYSTEMS INC. BARCLAYS CAPITAL (DOMESTIC)		50,000.00	28.192	7.90 1,500.00	1,408,092.10	-694,562.45
SALE 39079	10/17/08 10/22/08	01527110 421966	ALEXANDRIA REAL ESTATE EQUI BARCLAYS CAPITAL (DOMESTIC)		12,222.00	77.540	5.31 488.88	947,196.02	-271,156.95
SALE 39079	10/21/08 10/24/08	01527110 421975	ALEXANDRIA REAL ESTATE EQUI RAYMOND JAMES/EXECUTION		2,778.00	77.000	1.20 55.56	213,849.24	-63,076.35
SALE 09384	10/20/08 10/23/08	02313510 421970	AMAZON.COM INC. BARCLAYS CAPITAL (DOMESTIC)		50,000.00	50.549	14.16 1,500.00	2,525,930.84	203,873.60
SALE 10934	9/26/08 10/01/08	02991220 421898	AMERICAN TOWER CORP. CL A RAYMOND JAMES/EXECUTION		270,000.00	37.181	56.22 5,400.00	10,033,305.78	4,372,464.90

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SALE 10934	9/30/08 10/03/08	02991220 421908	AMERICAN TOWER CORP. CL A GRISWOLD COMPANY		250,000.00	34.881	48.84 2,500.00	8,717,626.16	3,476,106.83
SALE 10934	10/21/08 10/24/08	02991220 421975	AMERICAN TOWER CORP. CL A PRINCETON SECURITIES GROUP		250,000.00	31.758	44.47 2,500.00	7,937,005.53	2,695,486.20
SALE 10934	10/22/08 10/27/08	02991220 421979	AMERICAN TOWER CORP. CL A PRINCETON SECURITIES GROUP		100,000.00	29.959	16.78 1,000.00	2,994,853.22	898,245.49

SALE 41780	9/29/08 10/02/08	03070Q10 421903	AMERISTAR CASINOS INC. MAGNA SECURITIES (OTC)				4.02 750.00		715,870.98	124,375.98
SALE 38056	9/29/08 10/02/08	03748R10 421903	APARTMENT INVEST. & MGMT. C BMO CAPITAL MARKETS/EXECUTI	21,000.00	32.955		3.88 420.00		691,637.42	-146,442.44
SALE 34287	10/20/08 10/23/08	09193550 421970	BLACKBOARD, INC. BARCLAYS CAPITAL (DOMESTIC)	30,000.00	33.406		5.62 900.00		1,001,280.38	176,323.55
SALE 5777	10/03/08 10/08/08	12189T10 421922	BURLINGTON NORTHERN SANTA F LEERINK SWANN LLC	100,000.00	85.374		47.81 4,000.00		8,533,322.19	1,080,765.26
SALE 5777	10/06/08 10/09/08	12189T10 421926	BURLINGTON NORTHERN SANTA F LEERINK SWANN LLC	100,000.00	84.800		47.49 4,000.00		8,475,952.51	1,023,395.58
SALE 5777	10/07/08 10/10/08	12189T10 421932	BURLINGTON NORTHERN SANTA F RBC CAPITAL (DOMESTIC)	64,657.00	84.008		30.42 2,586.28		5,429,107.95	610,508.22
SALE 5777	10/07/08 10/10/08	12189T10 421932	BURLINGTON NORTHERN SANTA F RBC CAPITAL (DOMESTIC)	160,000.00	81.627		73.14 6,400.00		13,053,878.86	1,129,787.78
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				224,657.00	82.312		103.56 8,986.28		18,482,986.81	1,740,296.00
SALE 5777	10/08/08 10/14/08	12189T10 421936	BURLINGTON NORTHERN SANTA F RBC CAPITAL (DOMESTIC)	150,343.00	80.849		68.07 6,013.72		12,148,984.38	944,586.72

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SALE 5777	10/17/08 10/22/08	12189T10 421966	BURLINGTON NORTHERN SANTA F MERRILL LYNCH (RESEARCH)		25,000.00	81.706	11.44 1,000.00	2,041,626.06	178,486.83
SALE 08876	10/10/08 10/16/08	16890510 421945	CHILDRENS PLACE RETAIL STOR UBS WARBURG LLC		50,000.00	29.902	8.38 1,500.00	1,493,606.62	-82,059.26
SALE 30888	10/24/08 10/29/08	17737610 421988	CITRIX SYSTEMS INC. LABRANCHE/SOFT		100,000.00	21.247	11.90 5,000.00	2,119,678.10	-927,722.07
SALE 40872	10/22/08 10/27/08	18905410 421979	CLOROX CO. (THE) RAYMOND JAMES/EXECUTION		25,000.00	56.922	7.97 500.00	1,422,542.03	46,962.04
SALE 33573	10/03/08 10/08/08	22284P10 421922	COVENANT TRANSPORT INC. CL JANNEY MONTGOMERY SCOTT		14,000.00	2.742	.22 420.00	37,962.18	-167,723.79
SALE 33573	10/06/08 10/09/08	22284P10 421926	COVENANT TRANSPORT INC. CL JANNEY MONTGOMERY SCOTT		51,800.00	2.159	.63 1,554.00	110,266.03	-650,772.06
SALE 33573	10/07/08 10/10/08	22284P10 421932	COVENANT TRANSPORT INC. CL JANNEY MONTGOMERY SCOTT		119,200.00	2.046	1.37 3,576.00	240,353.51	-1,510,915.60
SALE 33573	10/08/08 10/14/08	22284P10 421936	COVENANT TRANSPORT INC. CL JANNEY MONTGOMERY SCOTT		75,000.00	2.015	.85 2,250.00	148,874.15	-953,014.97
SALE 26670	9/26/08 10/01/08	22822710 421898	CROWN CASTLE INTERNATIONAL RAYMOND JAMES/EXECUTION		290,000.00	31.037	50.41 5,800.00	8,994,995.59	2,124,891.10
SALE 26670	9/30/08 10/03/08	22822710 421908	CROWN CASTLE INTERNATIONAL ICAP CORPORATES LLC		250,000.00	28.042	39.26 2,500.00	7,007,835.74	1,085,331.87
SALE 26689	10/22/08 10/23/08	23330X10 421915	DRS TECHNOLOGIES INC. TENDERED		130,000.00	81.000		10,530,000.00	6,170,061.11
SALE 21321	10/20/08 10/23/08	24419910 421970	DEERE & CO. BARCLAYS CAPITAL (DOMESTIC)		300,000.00	37.199	62.50 12,000.00	11,147,727.50	1,212,963.11
SALE 21321	10/20/08 10/23/08	24419910 421970	DEERE & CO. MERRILL LYNCH (RESEARCH)		50,000.00	37.486	10.50 2,000.00	1,872,269.50	216,475.44

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SALE 42624	10/20/08 10/23/08	26831510 421970	EDCI HOLDINGS, INC. BARCLAYS CAPITAL (DOMESTIC)		11,400.00	3.384	.22 342.00	38,234.24	-882,605.64
SALE 42624	10/21/08 10/24/08	26831510 421975	EDCI HOLDINGS, INC. BARCLAYS CAPITAL (DOMESTIC)		2,000.00	3.206	.04 60.00	6,351.96	-155,198.89
SALE 42624	10/22/08 10/27/08	26831510 421979	EDCI HOLDINGS, INC. BARCLAYS CAPITAL (DOMESTIC)		6,600.00	3.018	.12 198.00	19,720.68	-513,397.14
SALE 42624	10/23/08 10/28/08	26831510 421983	EDCI HOLDINGS, INC. BARCLAYS CAPITAL (DOMESTIC)		10,000.00	2.867	.17 300.00	28,365.83	-779,388.45

SALE 24066	10/20/08 10/23/08	27805810 421970	EATON CORP. CITIGROUP/CITIBANK DOMESTIC				24.92 4,000.00		
				100,000.00	44.493			4,445,275.08	-731,553.63
SALE 39069	9/30/08 10/03/08	28140H10 421908	EDUCATION REALTY TRUST INC. RAYMOND JAMES/EXECUTION	1,500.00	11.200		.10 30.00	16,769.90	-433.60
SALE 39069	10/03/08 10/08/08	28140H10 421922	EDUCATION REALTY TRUST INC. RAYMOND JAMES & ASSOCIATES,	45,500.00	10.176		2.60 1,820.00	461,189.95	-60,649.56
SALE 39069	10/08/08 10/14/08	28140H10 421936	EDUCATION REALTY TRUST INC. DEUTSCHE BANK AG (DOMESTIC)	50,000.00	8.577		2.41 2,000.00	426,852.59	-146,597.42
SALE 39069	10/10/08 10/16/08	28140H10 421945	EDUCATION REALTY TRUST INC. RAYMOND JAMES & ASSOCIATES,	25,000.00	6.451		.91 1,000.00	160,271.59	-126,453.42
SALE 39069	10/14/08 10/17/08	28140H10 421953	EDUCATION REALTY TRUST INC. RAYMOND JAMES & ASSOCIATES,	25,000.00	8.253		1.16 1,000.00	205,331.34	-81,393.67
SALE 18169	10/28/08 10/31/08	29101110 421996	EMERSON ELECTRIC CO. ICAP CORPORATES LLC	200,000.00	29.935		33.53 2,000.00	5,984,926.47	1,722,350.82
SALE 35238	10/17/08 10/22/08	31428X10 421966	FEDEX CORP. MERRILL LYNCH (RESEARCH)	750,000.00	64.005		268.83 30,000.00	47,973,406.17	-28,357,502.35
SALE 35238	10/20/08 10/23/08	31428X10 421970	FEDEX CORP. BARCLAYS CAPITAL (DOMESTIC)	500,000.00	63.413		177.56 20,000.00	31,686,372.44	-19,200,899.91

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SALE 35238	10/21/08 10/24/08	31428X10 421975	FEDEX CORP. BARCLAYS CAPITAL (DOMESTIC)		260,000.00	63.527	92.50 10,400.00	16,506,475.50	-9,954,906.12
SALE 35238	10/22/08 10/27/08	31428X10 421979	FEDEX CORP. GRISWOLD COMPANY		200,000.00	61.082	68.42 2,000.00	12,214,311.58	-8,140,597.36
SALE 35238	10/22/08 10/27/08	31428X10 421979	FEDEX CORP. ICAP CORPORATES LLC		250,000.00	59.624	83.48 2,500.00	14,903,366.52	-10,540,269.66
SALE 35238	10/24/08 10/29/08	31428X10 421988	FEDEX CORP. LABRANCHE/SOFT		500,000.00	57.447	160.86 25,000.00	28,698,389.14	-22,188,883.21
SALE 41525	10/08/08 10/14/08	31430F10 421936	FELCOR LODGING TRUST INC. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	3.978	1.11 2,000.00	196,893.89	-427,966.11
SALE 41525	10/10/08 10/16/08	31430F10 421945	FELCOR LODGING TRUST INC. MERRILL LYNCH (RESEARCH)		54,000.00	2.860	.87 2,160.00	152,279.13	-522,569.67
SALE 10245	10/08/08 10/14/08	34988210 421936	FOSSIL, INC. UBS WARBURG LLC		50,000.00	23.107	6.47 1,500.00	1,153,818.53	601,565.16
SALE 28576	10/16/08 10/21/08	36790510 421961	GAYLORD ENTERTAINMENT CO. BARCLAYS CAPITAL (DOMESTIC)		114,000.00	18.632	11.90 4,560.00	2,119,487.50	-1,486,171.09
SALE 14405	10/28/08 10/31/08	36960410 421996	GENERAL ELECTRIC CO. CASTLE OAK SECURITIES		200,000.00	18.318	20.52 3,000.00	3,660,579.48	231,900.69
SALE 14405	10/28/08 10/31/08	36960410 421996	GENERAL ELECTRIC CO. GRISWOLD COMPANY		200,000.00	18.654	20.90 2,000.00	3,728,799.10	300,120.31
SALE 14405	10/28/08 10/31/08	36960410 421996	GENERAL ELECTRIC CO. ICAP/SOFT		1,000,000.00	17.987	100.73 50,000.00	17,936,699.27	793,305.34
SALE 14405	10/28/08 10/31/08	36960410 421996	GENERAL ELECTRIC CO. SANDGRAIN SECURITIES		200,000.00	18.041	20.21 3,000.00	3,605,079.79	176,401.00
SALE 14405	10/28/08 10/31/08	36960410 421996	GENERAL ELECTRIC CO. TOUSSAINT CAPITAL		200,000.00	18.108	20.29 3,000.00	3,618,579.71	189,900.92

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SALE 15341	10/20/08 10/23/08	43851610 421970	HONEYWELL INTERNATIONAL INC BARCLAYS CAPITAL (DOMESTIC)		200,000.00	28.971	32.45 8,000.00	5,786,247.55	-642,446.26
SALE 15341	10/28/08 10/31/08	43851610 421996	HONEYWELL INTERNATIONAL INC GRISWOLD COMPANY		200,000.00	26.529	29.72 2,000.00	5,303,770.28	-1,124,923.53
SALE 06396	10/28/08 10/31/08	45230810 421996	ILLINOIS TOOL WORKS INC. PRINCETON SECURITIES GROUP		100,000.00	29.111	16.31 1,000.00	2,910,123.69	-244,543.47
SALE 20207	10/20/08 10/23/08	45840J10 421970	INTERACTIVE DATA CORP. CITIGROUP/CITIBANK DOMESTIC		50,000.00	22.141	6.20 2,000.00	1,105,038.80	646,146.16
SALE	10/20/08	45867G10	INTERDIGITAL INC.				1.11		

37742	10/23/08	421970	BARCLAYS CAPITAL (DOMESTIC)	10,000.00	19.714	300.00	196,835.89	47,899.31
SALE 37742	10/20/08 10/23/08	45867G10 421970	INTERDIGITAL INC. LIQUIDNET	20,000.00	19.638	2.20 400.00	392,347.80	94,474.64
SALE 17139	10/20/08 10/23/08	45920010 421970	INTL BUSINESS MACHINES CORP MERRILL LYNCH (RESEARCH)	100,000.00	90.189	50.51 4,000.00	9,014,799.49	4,664,275.55
SALE 17139	10/28/08 10/31/08	45920010 421996	INTL BUSINESS MACHINES CORP ICAP CORPORATES LLC	200,000.00	86.328	96.69 2,000.00	17,263,443.31	8,562,395.42
SALE 27625	10/10/08 10/16/08	45990210 421945	INTERNATIONAL GAME TECHNOLO MERRILL LYNCH (RESEARCH)	150,000.00	12.879	10.82 6,000.00	1,925,779.18	-3,658,761.35
SALE 5672	10/20/08 10/23/08	46981410 421970	JACOBS ENGINEERING GROUP IN BARCLAYS CAPITAL (DOMESTIC)	100,000.00	39.916	22.36 4,000.00	3,987,617.64	2,648,366.34
SALE 5672	10/28/08 10/31/08	46981410 421996	JACOBS ENGINEERING GROUP IN BMO CAPITAL MARKETS/EXECUTI	50,000.00	29.391	8.23 1,000.00	1,468,526.77	798,901.12
SALE 19063	10/15/08 10/20/08	48666K10 421957	KB HOME BARCLAYS CAPITAL (DOMESTIC)	50,000.00	14.176	3.97 2,000.00	706,781.03	-363,391.01
SALE 19063	10/23/08 10/28/08	48666K10 421983	KB HOME WILLIAMS CAPITAL GROUP	75,000.00	12.909	5.43 1,500.00	966,669.57	-638,588.49

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SALE 19063	10/28/08 10/31/08	48666K10 421996	KB HOME RAYMOND JAMES/EXECUTION		67,500.00	11.350	4.30 1,350.00	764,750.45	-679,981.80
SALE 04801	10/28/08 10/31/08	49436810 421996	KIMBERLY-CLARK CORP. RAYMOND JAMES/EXECUTION		50,000.00	55.823	15.64 1,000.00	2,790,119.36	-94,154.77
SALE 03736	10/15/08 10/20/08	49446R10 421957	KIMCO REALTY CORP. OPPENHEIMER & CO., INC		50,000.00	25.910	7.26 2,000.00	1,293,512.74	621,381.48
SALE 03736	10/16/08 10/21/08	49446R10 421961	KIMCO REALTY CORP. BARCLAYS CAPITAL (DOMESTIC)		33,000.00	24.895	4.61 1,320.00	820,203.79	376,597.16
SALE 40093	10/16/08 10/21/08	49890420 421961	KNOLL INC. BARCLAYS CAPITAL (DOMESTIC)		4,300.00	11.203	.27 172.00	48,001.92	-8,043.42
SALE 35104	9/26/08 10/01/08	52186330 421898	LEAP WIRELESS INTERNATIONAL INSTINET (PORTAL)		17,505.00	41.408	4.06 122.54	724,713.44	-105,132.25
SALE 35104	9/26/08 10/01/08	52186330 421898	LEAP WIRELESS INTERNATIONAL SUSQUEHANNA/OTC		45,000.00	41.371	10.43 675.00	1,861,014.07	-272,265.35
SALE 31166	10/14/08 10/17/08	53222Q10 421953	LIFETIME BRANDS INC. LIQUIDNET		56,400.00	8.270	2.62 1,128.00	465,297.38	-635,182.53
SALE 31166	10/14/08 10/17/08	53222Q10 421953	LIFETIME BRANDS INC. UBS WARBURG LLC		13,600.00	7.690	.59 408.00	104,178.13	-161,185.82
SALE 31166	10/15/08 10/20/08	53222Q10 421957	LIFETIME BRANDS INC. UBS WARBURG LLC		5,940.00	6.956	.24 178.20	41,138.42	-74,763.19
SALE 31166	10/16/08 10/21/08	53222Q10 421961	LIFETIME BRANDS INC. UBS WARBURG LLC		15,681.00	5.839	.52 470.43	91,091.98	-214,876.56
SALE 31166	10/17/08 10/22/08	53222Q10 421966	LIFETIME BRANDS INC. UBS WARBURG LLC		8,379.00	5.902	.28 251.37	49,197.02	-114,294.49
SALE 32911	10/20/08 10/23/08	53803410 421970	LIVE NATION, INC. CITIGROUP/CITIBANK DOMESTIC		100,000.00	11.337	6.35 4,000.00	1,129,723.65	-532,325.38

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SALE 43336	10/16/08 10/21/08	55448910 421961	MACK CALI REALTY CORP BARCLAYS CAPITAL (DOMESTIC)		52,000.00	23.470	6.84 2,080.00	1,218,347.96	-556,245.91
SALE 22614	10/08/08 10/14/08	57459910 421936	MASCO CORP. BOENNING & SCATTERGOOD		130,500.00	15.521	11.35 5,220.00	2,020,298.30	-1,046,155.36
SALE 22614	10/08/08 10/14/08	57459910 421936	MASCO CORP. SANDLER O'NEILL & PARTNERS		29,500.00	15.758	2.61 1,180.00	463,666.59	-229,516.42
SALE 28090	10/20/08 10/23/08	57906410 421970	MCAFEE, INC. CITIGROUP/CITIBANK DOMESTIC		100,000.00	30.754	17.23 4,000.00	3,071,412.77	217,577.46
SALE 40686	9/26/08 10/01/08	59170810 421898	METROPCS COMMUNICATIONS INC LIQUIDNET		40,000.00	13.958	3.13 800.00	557,496.87	-186,039.53

SALE 40686	9/26/08 10/01/08	59170810 421898	METROPCS COMMUNICATIONS INC MAGNA SECURITIES CORP				9.45 2,400.00	1,683,386.55	-547,222.65
SALE 40686	9/26/08 10/01/08	59170810 421898	METROPCS COMMUNICATIONS INC RAYMOND JAMES/EXECUTION	120,000.00	14.048		12.51 3,200.00	2,229,043.49	-745,102.11
SALE 18102	10/20/08 10/23/08	59491810 421970	MICROSOFT CORP. BARCLAYS CAPITAL (DOMESTIC)	100,000.00	23.205		13.00 3,000.00	2,317,467.00	1,754,948.69
SALE 18102	10/28/08 10/31/08	59491810 421996	MICROSOFT CORP. INSTINET (PORTAL)	200,000.00	23.103		25.88 1,400.00	4,619,254.12	3,494,217.49
SALE 36370	10/17/08 10/22/08	59814810 421966	MIDWAY GAMES INC. CITIGROUP/CITIBANK DOMESTIC	8,600.00	1.383		.07 172.00	11,721.73	-45,004.56
SALE 36370	10/20/08 10/23/08	59814810 421970	MIDWAY GAMES INC. CITIGROUP/CITIBANK DOMESTIC	58,315.00	1.105		.37 1,166.30	63,248.08	-321,402.35
SALE 36370	10/21/08 10/24/08	59814810 421975	MIDWAY GAMES INC. MERIDIAN EQUITY PARTNERS	158,796.00	.871		.78 1,587.96	136,706.70	-910,724.49
SALE 36370	10/22/08 10/27/08	59814810 421979	MIDWAY GAMES INC. MERIDIAN EQUITY PARTNERS	4,289.00	.800		.02 42.89	3,388.29	-24,902.30

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SALE 37369	10/20/08 10/23/08	60467R10 421970	MIRANT CORP. MERRILL LYNCH (RESEARCH)		100,000.00	17.759	9.95 4,000.00	1,771,910.05	-2,469,760.20
SALE 04563	10/20/08 10/23/08	60886R10 421970	MONACO COACH CORP. MERRILL LYNCH (RESEARCH)		40,000.00	1.246	.28 800.00	49,031.72	-76,790.36
SALE 02650	9/29/08 10/02/08	61744644 421903	MORGAN STANLEY FORTIS CLEARING AMERICAS LL		400,000.00	21.983	49.24 4,000.00	8,788,950.76	4,482,180.97
SALE 02650	9/29/08 10/02/08	61744644 421903	MORGAN STANLEY GRISWOLD COMPANY		400,000.00	22.645	50.73 4,000.00	9,054,029.27	4,747,259.48
SALE 02650	9/29/08 10/02/08	61744644 421903	MORGAN STANLEY ICAP CORPORATES LLC		115,000.00	22.401	14.43 1,150.00	2,574,939.07	1,336,742.75
SALE 27835	10/24/08 10/29/08	62886E10 421988	NCR CORP. LABRANCHE/SOFT		100,000.00	15.433	8.65 5,000.00	1,538,291.35	176,472.06
SALE 37368	10/20/08 10/23/08	62937750 421970	NRG ENERGY, INC. MERRILL LYNCH (RESEARCH)		100,000.00	23.744	13.30 4,000.00	2,370,426.70	-1,801,338.30
SALE 03676	10/20/08 10/23/08	62941030 421970	NTN BUZZTIME INC. MERRILL LYNCH (RESEARCH)		40,000.00	.152	.04 800.00	5,271.96	-149,014.04
SALE 31384	10/20/08 10/23/08	63663710 421970	NATIONAL LAMPOON INC. HILL, THOMPSON, MAGID & CO.		10,000.00	.823	.05 100.00	8,127.95	-21,430.08
SALE 29097	10/20/08 10/23/08	66439710 421970	NORTHEAST UTILITIES CITIGROUP/CITIBANK DOMESTIC		175,000.00	21.086	20.67 7,000.00	3,682,994.33	-659,180.00
SALE 29097	10/21/08 10/24/08	66439710 421975	NORTHEAST UTILITIES BMO CAPITAL MARKETS/EXECUTI		25,000.00	21.672	3.04 500.00	541,294.46	-79,016.16
SALE 28667	10/01/08 10/06/08	69002720 421912	OUTDOOR CHANNEL HOLDINGS, I MERRIMAN CURHAN FORD & CO		10,000.00	8.598	.49 300.00	85,674.51	-45,242.46
SALE 28903	10/28/08 10/31/08	70109410 421996	PARKER HANNIFIN CORP ICAP CORPORATES LLC		100,000.00	33.639	18.84 1,000.00	3,362,841.16	-1,056,821.66

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SALE 42252	10/07/08 10/10/08	70756910 421932	PENN NATIONAL GAMING INC. JANNEY MONTGOMERY SCOTT		70,000.00	16.988	6.66 2,100.00	1,187,067.34	-888,723.03
SALE 28221	10/10/08 10/16/08	71638210 421945	PETMED EXPRESS INC. UBS WARBURG LLC		40,000.00	13.258	2.97 1,200.00	529,129.03	95,886.23
SALE 33699	10/15/08 10/20/08	74006510 421957	PRE-PAID LEGAL SERVICES, IN BARCLAYS CAPITAL (DOMESTIC)		20,000.00	33.366	3.74 800.00	666,512.26	-31,823.65
SALE 07224	10/20/08 10/23/08	74018910 421970	PRECISION CASTPARTS CORP. BARCLAYS CAPITAL (DOMESTIC)		65,000.00	60.350	21.97 2,600.00	3,920,102.03	1,983,267.89
SALE 07224	10/28/08 10/31/08	74018910 421996	PRECISION CASTPARTS CORP. BMO CAPITAL MARKETS/EXECUTI		25,000.00	50.153	7.03 500.00	1,253,315.47	508,379.26

SALE 18451	10/28/08 10/31/08	74271810 421996	PROCTER & GAMBLE CO. RAYMOND JAMES/EXECUTION				8.52 500.00		
				25,000.00	60.855			1,520,861.48	949,355.94
SALE 18756	10/20/08 10/23/08	74326310 421970	PROGRESS ENERGY, INC. MERRILL LYNCH (RESEARCH)	150,000.00	37.790		31.75 6,000.00	5,662,393.25	-742,601.25
SALE 25738	10/21/08 10/24/08	75490710 421975	RAYONIER INC. RAYMOND JAMES/EXECUTION	55,000.00	34.142		10.52 1,100.00	1,876,721.48	593,599.93
SALE 39388	10/06/08 10/09/08	75610910 421926	REALTY INCOME CORP. RAYMOND JAMES & ASSOCIATES,	52,025.00	22.714		6.62 2,081.00	1,179,608.23	-52,871.24
SALE 22356	10/20/08 10/23/08	77434110 421970	ROCKWELL COLLINS, INC. BARCLAYS CAPITAL (DOMESTIC)	155,000.00	36.847		31.99 6,200.00	5,705,068.51	943,196.74
SALE 39526	10/03/08 10/08/08	78354910 421922	RYDER SYSTEM INC. LEERINK SWANN LLC	100,000.00	55.292		30.97 4,000.00	5,525,119.03	1,064,409.03
SALE 39526	10/20/08 10/23/08	78354910 421970	RYDER SYSTEM INC. BARCLAYS CAPITAL (DOMESTIC)	150,000.00	45.130		37.91 6,000.00	6,763,417.09	72,352.09
SALE 24282	10/24/08 10/29/08	87113010 421988	SYBASE INC BMO CAPITAL MARKETS/EXECUTI	28,221.00	24.200		3.83 564.42	682,388.42	175,800.35

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SALE 8884	9/30/08 10/03/08	87150310 421908	SYMANTEC CORP. LABRANCHE/OTC		200,000.00	19.478	21.82 3,000.00	3,892,538.18	157,780.85
SALE 39377	10/17/08 10/22/08	87157D10 421966	SYNAPTICS INCORPORATED KEYBANC CAPITAL MKTS INC		85,000.00	27.335	13.02 2,550.00	2,320,928.98	510,202.61
SALE 38504	10/20/08 10/23/08	88076W10 421970	TERADATA CORP. CITIGROUP/CITIBANK DOMESTIC		100,000.00	16.660	9.33 4,000.00	1,662,010.67	164,697.07
SALE 32321	10/08/08 10/14/08	89784N10 421936	TRUE RELIGION APPAREL, INC. UBS WARBURG LLC		35,000.00	19.995	3.92 1,050.00	698,774.58	184,156.23
SALE 36759	10/03/08 10/08/08	90265310 421922	UDR INC. RAYMOND JAMES & ASSOCIATES,		20,000.00	24.024	2.70 800.00	479,673.30	156,934.87
SALE 36759	10/27/08 10/30/08	90265310 421992	UDR INC. RAYMOND JAMES/EXECUTION		40,000.00	16.735	3.75 800.00	668,592.25	23,115.39
SALE 14452	10/24/08 10/29/08	92343E10 421988	VERISIGN INC LABRANCHE/SOFT		100,000.00	19.138	10.72 5,000.00	1,908,769.28	-815,445.22
SALE 32872	10/20/08 10/23/08	92553P20 421970	VIACOM INC. CL B CITIGROUP/CITIBANK DOMESTIC		150,000.00	18.238	15.32 6,000.00	2,729,684.68	-2,362,346.44
SALE 07872	9/26/08 10/01/08	93932210 421898	WASHINGTON MUTUAL, INC. GRISWOLD COMPANY		98,989.00	.158	.09 247.47	15,402.60	-2,284,720.67
SALE 07872	9/29/08 10/02/08	93932210 421903	WASHINGTON MUTUAL, INC. INSTINET (PORTAL)		539,900.00	.060	.18 2,699.50	29,910.28	-12,515,287.19
SALE 07872	9/29/08 10/02/08	93932210 421903	WASHINGTON MUTUAL, INC. INSTINET (PORTAL)		398,700.00	.060	.14 1,993.50	22,087.84	-9,242,165.22
SALE 07872	9/29/08 10/02/08	93932210 421903	WASHINGTON MUTUAL, INC. INSTINET (PORTAL)		206,786.00	.060	.07 1,033.93	11,455.87	-4,793,454.67
3 INTRA-DAY TRANSACTIONS SUBTOTAL:					1,145,386.00	.060	.39 5,726.93	63,453.99	-26,550,907.08

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SALE 35340	10/20/08 10/23/08	95980210 421970	WESTERN UNION CO. (THE) CITIGROUP/CITIBANK DOMESTIC		100,000.00	19.678	11.02 4,000.00	1,963,788.98	728,121.74
SALE 02222	10/20/08 10/23/08	96945710 421970	WILLIAMS COS INC. CITIGROUP/CITIBANK DOMESTIC		200,000.00	19.825	22.21 8,000.00	3,957,037.79	235,201.69
SALE 21360	10/15/08 10/20/08	97425010 421957	WINMARK CORP. KEYBANC CAPITAL MKTS INC		21,000.00	14.297	1.69 630.00	299,596.91	32,547.77
SALE 21360	10/15/08 10/20/08	97425010 421957	WINMARK CORP. PIPELINE TRADING SYSTEMS LL		637.00	14.411	.06 12.74	9,167.20	1,066.71
SALE 21360	10/16/08 10/21/08	97425010 421961	WINMARK CORP. KEYBANC CAPITAL MKTS INC		6,369.00	14.303	.52 191.07	90,906.76	9,914.57

SALE	10/16/08	97425010	WINMARK CORP.				.01		
21360	10/21/08	421961	PIPELINE TRADING SYSTEMS LL	40.00	14.250		.80	569.19	60.52
SALE	10/17/08	97425010	WINMARK CORP.				.68		
21360	10/22/08	421966	KEYBANC CAPITAL MKTS INC	8,425.00	14.250		252.75	119,803.66	12,666.09
SALE	10/22/08	97425010	WINMARK CORP.				.08		
21360	10/27/08	421979	KEYBANC CAPITAL MKTS INC	900.00	14.250		13.50	12,811.42	1,366.46
SALE	10/23/08	97425010	WINMARK CORP.				.01		
21360	10/28/08	421983	KEYBANC CAPITAL MKTS INC	100.00	14.250		1.50	1,423.49	151.83
SALE	10/28/08	97425010	WINMARK CORP.				1.88		
21360	10/31/08	421996	KEYBANC CAPITAL MKTS INC	23,529.00	14.250		352.94	334,933.43	35,723.93
SALE	10/07/08	98252610	WRIGLEY (WM) JR. CO.						
07614	10/08/08	421915	TENDERED	120,000.00	80.000			9,600,000.00	5,970,000.34
SALE	10/07/08	98252620	WRIGLEY (WM) JR. CO. CL B						
34000	10/08/08	421915	TENDERED	163,750.00	80.000			13,100,000.00	8,154,888.13
SALE	10/20/08	98433210	YAHOO! INC.				7.01		
19335	10/23/08	421970	BARCLAYS CAPITAL (DOMESTIC)	100,000.00	12.511		3,000.00	1,248,072.99	-1,194,986.88

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SALE	9/26/08	G1150G11	ACCENTURE LTD. CLASS A				21.33		
28390	10/01/08	421898	MERIDIAN EQUITY PARTNERS		100,000.00	38.072	1,000.00	3,806,158.67	1,296,092.94
SALE	10/28/08	G4776G10	INGERSOLL-RAND CO LTD CL A				8.98		
22266	10/31/08	421996	MERIDIAN EQUITY PARTNERS		100,000.00	16.024	1,000.00	1,601,341.02	-1,279,029.60
SALE	10/24/08	G7945J10	SEAGATE TECHNOLOGY				11.71		
41608	10/29/08	421988	LABRANCHE/SOFT		300,000.00	6.970	15,000.00	2,075,928.29	-3,866,601.71
SUBTOTAL STOCK SALES:					16,969,677.00		2,829.57	537,925,835.78	-81,381,190.25
							459,234.29		
SALES OF COMINGLED-FUND UNITS									
SALE	10/02/08	7839819V	S&P 500 INDEX SZP+VJ						
41971	10/03/08	421915	PALI CAPITAL (OPTIONS)		350,000.00	130.71	7,000.00	45,743,005.00	34,196,005.00
SUBTOTAL UNIT-ASSET SALES:					350,000.00		7,000.00	45,743,005.00	34,196,005.00
TOTAL FUND SALES:					17,319,677.00		2,829.57	583,668,840.78	-47,185,185.25
							466,234.29		

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PURCHASE OF FIXED INCOME SECURITIES									
PUR	10/27/08	001957BD	AT&T CORP	8.0000					
43546	10/30/08	286631	BARCLAYS CAPITAL (DOMESTIC)	11/15/31	10,000,000.00	92.033		9,203,300.00	
PUR	10/27/08	001957BD	AT&T CORP	8.0000					
43546	10/30/08	286631	CITIGROUP/CITIBANK DOMESTIC	11/15/31	10,000,000.00	92.152		9,215,200.00	
PUR	10/27/08	001957BD	AT&T CORP	8.0000					
43546	10/30/08	286631	CITIGROUP/CITIBANK DOMESTIC	11/15/31	10,000,000.00	92.855		9,285,500.00	
PUR	10/06/08	031162AY	AMGEN INC SR NOTES	6.9000					
43222	10/09/08	286531	JP MORGAN	6/01/38	10,000,000.00	98.461		9,846,100.00	
PUR	10/02/08	037411AR	APACHE CORPORATION NOTES	6.0000					
38833	10/07/08	286519	BARCLAYS CAPITAL INC	1/15/37	11,000,000.00	84.254		9,267,940.00	
PUR	10/02/08	037411AV	APACHE CORP NOTES	6.9000					
43136	10/07/08	286519	BARCLAYS CAPITAL INC	9/15/18	10,000,000.00	101.01		10,101,100.00	
PUR	10/02/08	071813AX	BAXTER INTERNATIONAL SR NOT	6.2500					
38993	10/07/08	286519	JP MORGAN	12/01/37	10,000,000.00	96.209		9,620,900.00	
PUR	10/02/08	071813AY	BAXTER INTERNATIONAL INC NO	5.3750					
43134	10/07/08	286519	MORGAN STANLEY	6/01/18	10,000,000.00	95.645		9,564,500.00	
PUR	10/03/08	071813AY	BAXTER INTERNATIONAL INC NO	5.3750					
43134	10/08/08	286525	MORGAN STANLEY	6/01/18	10,000,000.00	93.653		9,365,300.00	
PUR	10/20/08	110122AP	BRISTOL MYERS SQUIBB NOTES	5.8750					
						7.940			

43439	10/23/08	286596	CREDIT SUISSE SEC (USA) LLC	11/15/36	15,000,000.00	76.912		11,536,800.00
PUR	10/08/08	110122AQ	BRISTOL MYERS SQUIBB NOTES	6.1250		6.932		
40954	10/14/08	286543	CANTOR FITZGERALD SECURITIE	5/01/38	7,000,000.00	89.908		6,293,560.00
PUR	10/08/08	110122AQ	BRISTOL MYERS SQUIBB NOTES	6.1250		6.989		
40954	10/14/08	586543	JEFFERIES & COMPANY	5/01/38	20,000,000.00	89.257		17,851,400.00

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

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PUR	10/10/08	110122AQ	BRISTOL MYERS SQUIBB NOTES	6.1250		7.199			
40954	10/16/08	286565	TOUSSAINT CAPITAL	5/01/38	10,000,000.00	86.924		8,692,400.00	
PUR	10/03/08	13342BAC	CAMERON INT'L CORP SR NOTES	6.3750		7.722			
43161	10/08/08	286525	JP MORGAN	7/15/18	10,000,000.00	90.862		9,086,200.00	
PUR	10/07/08	191216AK	COCA COLA CO SR NOTES	5.3500		5.533			
38694	10/10/08	286537	CREDIT SUISSE SEC (USA) LLC	11/15/17	24,000,000.00	98.700		23,688,000.00	
PUR	10/14/08	191216AK	COCA COLA CO SR NOTES	5.3500		6.249			
38694	10/17/08	286571	CREDIT SUISSE SEC (USA) LLC	11/15/17	5,000,000.00	93.837		4,691,850.00	
PUR	10/08/08	208251AE	CONOCO INC. NOTES	6.9500		7.372			
26149	10/14/08	286543	FTN MIDWEST SECURITIES	4/15/29	13,350,000.00	95.573		12,758,995.50	
PUR	10/07/08	250847EE	DETROIT EDISON CO 1ST MTG B	6.4000		6.461			
43234	10/10/08	286537	BARCLAYS CAPITAL INC	10/01/13	25,000,000.00	99.742		24,935,500.00	
PUR	10/16/08	25243YAN	DIAGEO CAPITAL CO GUAR NOTE	7.3750		7.461			
43338	10/21/08	286583	GOLDMAN SACHS & COMPANY	1/15/14	20,000,000.00	99.618		19,923,600.00	
PUR	10/02/08	260003AG	DOVER CORP NOTES	6.6000		6.499			
40412	10/07/08	286519	JP MORGAN	3/15/38	5,000,000.00	101.31		5,065,600.00	
PUR	10/16/08	263534BT	E.I. DUPONT DE NEMOURS SR N	6.0000		7.462			
41845	10/21/08	286583	JEFFERIES & COMPANY	7/15/18	18,000,000.00	89.994		16,198,920.00	
PUR	10/02/08	377372AE	GLAXOSMITHKLINE CAP INC. NT	6.3750		7.013			
41072	10/07/08	286519	JP MORGAN	5/15/38	10,000,000.00	92.075		9,207,500.00	
PUR	10/02/08	377372AE	GLAXOSMITHKLINE CAP INC. NT	6.3750		6.967			
41072	10/07/08	286519	MORGAN STANLEY	5/15/38	16,000,000.00	92.612		14,817,920.00	
PUR	10/16/08	377372AE	GLAXOSMITHKLINE CAP INC. NT	6.3750		8.050			
41072	10/21/08	286583	JEFFERIES & COMPANY	5/15/38	5,000,000.00	81.203		4,060,150.00	
PUR	10/17/08	377372AE	GLAXOSMITHKLINE CAP INC. NT	6.3750		8.243			
41072	10/22/08	286589	JP MORGAN	5/15/38	20,000,000.00	79.411		15,882,200.00	

S T A T E O F N E W J E R S E Y
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PUR	10/02/08	438516AT	HONEYWELL INTERNATIONAL BON	5.7000		6.475			
36738	10/07/08	286519	JEFFERIES & COMPANY	3/15/37	15,000,000.00	89.980		13,497,000.00	
PUR	10/06/08	438516AX	HONEYWELL INTERNATIONAL INC	5.3000		6.070			
40274	10/09/08	286531	MORGAN STANLEY	3/01/18	10,000,000.00	94.541		9,454,100.00	
PUR	10/07/08	438516AX	HONEYWELL INTERNATIONAL INC	5.3000		6.108			
40274	10/10/08	286537	JP MORGAN	3/01/18	14,000,000.00	94.283		13,199,620.00	
PUR	10/09/08	459200GL	IBM CORP	8.0000		8.099			
43269	10/15/08	286549	BARCLAYS CAPITAL INC	10/15/38	40,000,000.00	98.891		39,556,400.00	
PUR	10/07/08	478160AM	JOHNSON & JOHNSON BONDS	3.8000		4.190			
43232	10/10/08	286537	ROBERT W. BAIRD & CO INC	5/15/13	28,000,000.00	98.381		27,546,680.00	
PUR	10/27/08	478160AN	JOHNSON & JOHNSON NOTES	5.9500		6.357			
39445	10/30/08	286631	RBC CAPITAL (DOMESTIC)	8/15/37	6,000,000.00	94.643		5,678,580.00	
PUR	10/03/08	487836AS	KELLOGG CO NOTES	6.6000		5.182			
43162	10/08/08	286525	CANTOR FITZGERALD SECURITIE	4/01/11	50,120,000.00	103.26		51,753,912.00	
PUR	10/02/08	487836AT	KELLOGG CO DEBENTURES	7.4500		6.601			
39426	10/07/08	286519	CANTOR FITZGERALD SECURITIE	4/01/31	13,685,000.00	109.87		15,036,120.05	
PUR	10/20/08	487836AT	KELLOGG CO DEBENTURES	7.4500		7.449			
39426	10/23/08	286596	UBS WARBURG LLC	4/01/31	13,000,000.00	100.00		13,000,000.00	
PUR	10/07/08	494368BB	KIMBERLY CLARK CORP NOTES	6.1250		6.406			
37889	10/10/08	286537	MORGAN STANLEY	8/01/17	32,000,000.00	98.119		31,398,080.00	
PUR	10/06/08	532457AZ	ELI LILLY & CO BONDS	5.5000		6.474			
43223	10/09/08	286531	JP MORGAN	3/15/27	10,000,000.00	89.599		8,959,900.00	

PUR 40947	10/02/08 10/07/08	532457BA 286519	ELI LILLY & CO NOTES JP MORGAN	5.5500 3/15/37		6.244 90.815			
					5,000,000.00				4,540,750.00
PUR 40947	10/02/08 10/07/08	532457BA 286519	ELI LILLY & CO NOTES JP MORGAN	5.5500 3/15/37		6.234 90.938			
					10,000,000.00				9,093,800.00

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PUR 40947	10/06/08 10/09/08	532457BA 286531	ELI LILLY & CO NOTES JP MORGAN	5.5500 3/15/37	5,000,000.00	6.574 86.894		4,344,700.00	
PUR 40947	10/07/08 10/10/08	532457BA 286537	ELI LILLY & CO NOTES CANTOR FITZGERALD SECURITIE	5.5500 3/15/37	5,000,000.00	6.544 87.240		4,362,000.00	
PUR 43133	10/02/08 10/07/08	532457BB 286519	ELI LILLY & CO JP MORGAN	5.2000 3/15/17	10,000,000.00	5.648 97.022		9,702,200.00	
PUR 43389	10/17/08 10/22/08	539830AD 286589	LOCKHEED MARTIN CORP MORGAN STANLEY	7.2000 5/01/36	8,000,000.00	7.547 95.997		7,679,760.00	
PUR 43252	10/09/08 10/15/08	539830AR 286549	LOCKHEED MARTIN CORP SR NOT JP MORGAN	6.1500 9/01/36	10,000,000.00	6.970 89.968		8,996,800.00	
PUR 40273	10/01/08 10/06/08	58013MEF 286513	MCDONALDS CORP MED TERM NTS JP MORGAN	6.3000 3/01/38	11,000,000.00	6.750 94.272		10,369,920.00	
PUR 26004	10/24/08 10/29/08	589331AD 286625	MERCK & CO. INC. DEBS JEFFERIES & COMPANY	6.4000 3/01/28	5,000,000.00	7.133 92.361		4,618,050.00	
PUR 17768	10/09/08 10/15/08	607059AT 286549	MOBIL CORP. DEBS RAYMOND JAMES & ASSOCIATES,	8.6250 8/15/21	3,000,000.00	6.181 121.42		3,642,660.00	
PUR 40739	10/06/08 10/09/08	61166WAG 286531	MONSANTO CO SENIOR NOTES JEFFERIES & COMPANY	5.8750 4/15/38	20,000,000.00	6.540 91.352		18,270,400.00	
PUR 40612	9/26/08 10/01/08	6174466Q 286491	MORGAN STANLEY SR NOTES MORGAN STANLEY	6.6250 4/01/18	5,000,000.00	13.320 64.500		3,225,000.00	
PUR 43339	10/16/08 10/21/08	674599BW 286583	OCCIDENTAL PETROLEUM CORP S JP MORGAN	7.0000 11/01/13	10,000,000.00	7.207 99.136		9,913,600.00	
PUR 43333	10/15/08 10/20/08	677347CF 286577	OHIO EDISON FIRST MTG BONDS JP MORGAN	8.2500 10/15/38	30,000,000.00	8.500 97.303		29,190,900.00	
PUR 43463	10/21/08 10/24/08	693506BB 286603	PPG INDUSTRIES SR NOTES JP MORGAN	6.6500 3/15/18	25,000,000.00	8.741 86.777		21,694,250.00	

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PUR 30324	10/06/08 10/09/08	694308GE 286531	PACIFIC GAS & ELECTRIC CO B CREDIT SUISSE SEC (USA) LLC	6.0500 3/01/34	6,000,000.00	6.930 89.544		5,372,640.00	
PUR 30324	10/08/08 10/14/08	694308GE 286543	PACIFIC GAS & ELECTRIC CO B CREDIT SUISSE SEC (USA) LLC	6.0500 3/01/34	10,000,000.00	7.350 85.135		8,513,500.00	
PUR 43340	10/16/08 10/21/08	694308GN 286583	PACIFIC GAS & ELECTRIC SR N DEUTSCHE BANK AG (DOMESTIC)	8.2500 10/15/18	15,000,000.00	8.499 98.343		14,751,450.00	
PUR 41236	10/07/08 10/10/08	713448BH 286537	PEPSICO INC. SENIOR NOTES JEFFERIES & COMPANY	5.0000 6/01/18	40,000,000.00	5.565 95.821		38,328,400.00	
PUR 43462	10/21/08 10/24/08	713448BJ 286603	PEPSICO INC NOTES MERRILL LYNCH (RESEARCH)	7.9000 11/01/18	10,000,000.00	7.935 99.758		9,975,800.00	
PUR 29937	10/02/08 10/07/08	742718DB 286519	PROCTOR & GAMBLE CO BONDS CANTOR FITZGERALD SECURITIE	5.8000 8/15/34	10,000,000.00	6.016 97.176		9,717,600.00	
PUR 36631	10/02/08 10/07/08	742718DF 286519	PROCTER & GAMBLE CO NOTES CANTOR FITZGERALD SECURITIE	5.5500 3/05/37	10,000,000.00	5.915 95.000		9,500,000.00	
PUR 36631	10/07/08 10/10/08	742718DF 286537	PROCTER & GAMBLE CO NOTES JEFFERIES & COMPANY	5.5500 3/05/37	10,000,000.00	5.794 96.614		9,661,400.00	
PUR 36631	10/07/08 10/10/08	742718DF 286537	PROCTER & GAMBLE CO NOTES JEFFERIES & COMPANY	5.5500 3/05/37	20,000,000.00	5.841 95.983		19,196,600.00	
PUR 38467	10/01/08 10/06/08	812293AB 286513	SEARIVER MARITIME INC. BOND UBS WARBURG LLC		15,000,000.00	4.648 83.583		12,537,450.00	
PUR 43067	9/25/08 10/02/08	837004CC 286497	SOUTH CAROLINA ELEC & GAS M BANK OF AMERICA SECURITIES	6.5000 11/01/18	7,000,000.00	6.538 99.713		6,979,910.00	

PUR 43235	10/07/08 10/15/08	842400FK 286549	SOUTHERN CALIF ED 1ST MTG B JP MORGAN	5.7500 3/15/14	15,000,000.00	5.860 99.492		14,923,800.00
PUR 36836	10/02/08 10/07/08	88579EAC 286519	3M COMPANY MTN JEFFERIES & COMPANY	5.7000 3/15/37	20,000,000.00	5.882 97.496		19,499,200.00

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PUR 36836	10/14/08 10/17/08	88579EAC 286571	3M COMPANY MTN CREDIT SUISSE SEC (USA) LLC	5.7000 3/15/37	10,000,000.00	6.351 91.478		9,147,800.00	
PUR 43135	10/02/08 10/07/08	893830AS 286519	TRANSOCEAN INC NOTES BARCLAYS CAPITAL INC	6.0000 3/15/18	10,000,000.00	6.769 94.695		9,469,500.00	
PUR 43135	10/07/08 10/10/08	893830AS 286537	TRANSOCEAN INC NOTES BARCLAYS CAPITAL INC	6.0000 3/15/18	10,000,000.00	6.891 93.889		9,388,900.00	
PUR 42942	10/16/08 10/21/08	893830AT 286583	TRANSOCEAN INC SENIOR NOTES CREDIT SUISSE SEC (USA) LLC	6.8000 3/15/38	9,000,000.00	9.251 75.349		6,781,410.00	
PUR 43144	10/02/08 10/07/08	904764AH 286519	UNILEVER CAP CORP NOTES JEFFERIES & COMPANY	5.9000 11/15/32	20,000,000.00	6.458 93.219		18,643,800.00	
PUR 43145	10/02/08 10/07/08	907818DB 286519	UNITED PACIFIC CORP NOTES CREDIT SUISSE SEC (USA) LLC	7.8750 1/15/19	40,000,000.00	7.899 99.817		39,926,800.00	
PUR 39443	10/14/08 10/17/08	911312AJ 286571	UNITED PARCEL SERVICES SR N GOLDMAN SACHS & COMPANY	6.2000 1/15/38	5,000,000.00	7.205 87.797		4,389,850.00	
PUR 43231	10/08/08 10/09/08	912828DH 286531	US TREASURY INFLATION INDEX GOLDMAN SACHS & COMPANY	1.6250 1/15/15	25,000,000.00	2.112 111.80		27,951,610.23	
PUR 43424	10/15/08 10/17/08	912833LH 286571	US TREASURY STRIPS UBS WARBURG LLC	5/15/22	50,000,000.00	5.080 50.602		25,301,000.00	
PUR 43424	10/16/08 10/20/08	912833LH 286577	US TREASURY STRIPS UBS WARBURG LLC	5/15/22	25,000,000.00	5.140 50.222		12,555,500.00	
PUR 43424	10/20/08 10/22/08	912833LH 286589	US TREASURY STRIPS UBS WARBURG LLC	5/15/22	85,000,000.00	5.170 50.037		42,531,450.00	
PUR 43233	10/07/08 10/10/08	913017BH 286537	UNITED TECH CORP SR NOTES JP MORGAN	4.8750 5/01/15	17,000,000.00	5.916 94.405		16,048,850.00	
PUR 38992	10/07/08 10/10/08	913017BM 286537	UNITED TECHNOLOGIES CORP NO JP MORGAN	5.3750 12/15/17	15,000,000.00	6.016 95.519		14,327,850.00	

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PUR 41154	10/07/08 10/10/08	913017BP 286537	UNITED TECH CORP NOTES JP MORGAN	6.1250 7/15/38	5,000,000.00	6.575 94.137		4,706,850.00	
PUR 38223	10/08/08 10/14/08	927804FC 286543	VIRGINIA ELEC & PWR CO SR N FTN Financial Securities	5.9500 9/15/17	10,000,000.00	7.672 89.015		8,901,500.00	
PUR 43129	10/01/08 10/06/08	976826BF 286513	WISCONSIN PWR & LIGHT CITIGROUP/CITIBANK DOMESTIC	7.6000 10/01/38	15,000,000.00	7.750 98.264		14,739,600.00	
PUR 34686	10/08/08 10/14/08	98385XAJ 286543	XTO ENERGY INC. SENIOR NOTE STIFEL NICOLAUS	6.1000 4/01/36	2,500,000.00	9.061 70.183		1,754,575.00	
PUR 34308	10/15/08 10/20/08	98389BAH 286577	XCEL ENERGY INC. SR NOTES WACHOVIA SECURITIES, INC.	6.5000 7/01/36	3,000,000.00	8.518 78.643		2,359,290.00	
SUBTOTAL FIXED PURCHASES:					1252655000.00			1116769502.78	
TOTAL FUND PURCHASES:					1252655000.00			1116769502.78	

SALES OF FIXED INCOME SECURITIES

SALE 38971	10/27/08 10/30/08	00206RAG 286631	AT&T INC. GLOBAL NOTES BARCLAYS CAPITAL INC	6.3000 1/15/38	10,000,000.00	6.553 78.013		7,801,300.00	-1,869,634.91
SALE 38971	10/27/08 10/30/08	00206RAG 286631	AT&T INC. GLOBAL NOTES CITIGROUP/CITIBANK DOMESTIC	6.3000 1/15/38	10,000,000.00	6.553 77.420		7,742,000.00	-1,928,934.91
SALE 38971	10/27/08 10/30/08	00206RAG 286631	AT&T INC. GLOBAL NOTES CITIGROUP/CITIBANK DOMESTIC	6.3000 1/15/38	10,000,000.00	6.553 78.093		7,809,300.00	-1,861,634.91
SALE 40954	10/20/08 10/23/08	110122AQ 286596	BRISTOL MYERS SQUIBB NOTES CREDIT SUISSE SEC (USA) LLC	6.1250 5/01/38	15,000,000.00	6.667 79.905		11,985,750.00	-1,970,956.82

SALE	9/26/08	46625HGY	J P MORGAN CHASE & CO SR NO	6.0000		5.790			
39120	10/01/08	286491	CANTOR FITZGERALD SECURITIE	1/15/18	5,000,000.00	93.351		4,667,550.00	-406,513.21

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SALE	9/26/08	46625HGY	J P MORGAN CHASE & CO SR NO	6.0000		5.790			
39120	10/01/08	286491	CANTOR FITZGERALD SECURITIE	1/15/18	10,000,000.00	93.610		9,361,000.00	-787,126.41
SALE	9/26/08	46625HGY	J P MORGAN CHASE & CO SR NO	6.0000		5.790			
39120	10/01/08	286491	JP MORGAN	1/15/18	5,000,000.00	92.855		4,642,750.00	-431,313.21
SALE	10/27/08	478160AQ	JOHNSON & JOHNSON NOTES	5.5500		5.550			
38035	10/30/08	286631	RBC CAPITAL (DOMESTIC)	8/15/17	10,000,000.00	100.44		10,044,000.00	44,000.00
SALE	10/24/08	589331AM	MERCK & CO. INC. BONDS	5.7500		5.784			
35607	10/29/08	286625	JEFFERIES & COMPANY	11/15/36	5,000,000.00	85.456		4,272,800.00	-703,572.54
SALE	9/26/08	6174466Q	MORGAN STANLEY SR NOTES	6.6250		8.258			
40612	10/01/08	286491	MORGAN STANLEY & CO.	4/01/18	15,000,000.00	64.500		9,675,000.00	-3,550,000.00
SALE	9/26/08	61744YAD	MORGAN STANLEY NOTES	5.9500		6.037			
39676	10/01/08	286491	MORGAN STANLEY & CO.	12/28/17	5,000,000.00	61.500		3,075,000.00	-1,893,896.35
SALE	9/26/08	61744YAD	MORGAN STANLEY NOTES	5.9500		6.037			
39676	10/01/08	256491	MORGAN STANLEY & CO.	12/28/17	10,000,000.00	61.500		6,150,000.00	-3,787,792.70
SALE	9/29/08	61744YAD	MORGAN STANLEY NOTES	5.9500		6.037			
39676	10/02/08	286497	MORGAN STANLEY & CO.	12/28/17	10,000,000.00	68.000		6,800,000.00	-3,137,807.38
SALE	10/08/08	61744YAD	MORGAN STANLEY NOTES	5.9500		6.037			
39676	10/14/08	286543	MORGAN STANLEY & CO.	12/28/17	10,000,000.00	63.500		6,350,000.00	-3,588,004.97
SALE	10/01/08	634902LH	NATIONAL CITY BANK FLOAT RA	2.7900		2.885			
29615	10/06/08	286513	MORGAN STANLEY	1/21/10	5,000,000.00	53.000		2,650,000.00	-2,350,000.00
SALE	10/02/08	634902LH	NATIONAL CITY BANK FLOAT RA	2.7900		2.885			
29615	10/07/08	286519	CANTOR FITZGERALD SECURITIE	1/21/10	5,000,000.00	55.000		2,750,000.00	-2,250,000.00
SALE	10/06/08	694308GM	PACIFIC GAS & ELECTRIC SR N	6.3500		6.354			
40277	10/09/08	286531	CREDIT SUISSE SEC (USA) LLC	2/15/38	6,000,000.00	93.106		5,586,360.00	-409,927.39
SALE	10/08/08	694308GM	PACIFIC GAS & ELECTRIC SR N	6.3500		6.354			
40277	10/14/08	286543	CREDIT SUISSE SEC (USA) LLC	2/15/38	10,000,000.00	88.344		8,834,400.00	-1,159,361.62

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SALE	10/23/08	717081AQ	PFIZER INC. NOTES	4.6500		4.863			
24385	10/28/08	286618	RBC CAPITAL (DOMESTIC)	3/01/18	5,000,000.00	90.485		4,524,250.00	-396,209.85
SALE	9/30/08	71883PES	PHOENIX ARIZONA WASTE WTR M	7.0000		5.630			
41497	10/07/08	286519	US BANK	7/01/23	13,000,000.00	100.00		13,000,000.00	
SALE	10/16/08	742651CW	PRIVATE EXPORT FUNDING CORP	5.6850		4.750			
28156	10/17/08	286571	RAYMOND JAMES & ASSOCIATES,	5/15/12	10,000,000.00	104.40		10,440,200.00	136,320.47
SALE	10/15/08	912803BL	US TREASURY STRIPS			4.730			
40013	10/17/08	286571	UBS WARBURG LLC	8/15/27	50,000,000.00	41.392		20,696,000.00	-433,388.97
SALE	10/16/08	912803BL	US TREASURY STRIPS			4.730			
40013	10/20/08	286577	UBS WARBURG LLC	8/15/27	25,000,000.00	40.954		10,238,500.00	-332,492.61
SALE	10/20/08	912803BL	US TREASURY STRIPS			4.730			
40013	10/22/08	286589	UBS WARBURG LLC	8/15/27	85,000,000.00	40.665		34,565,250.00	-1,390,400.63
SALE	10/14/08	912810EL	UNITED STATES TREAS BDS	8.0000		6.303			
17091	10/15/08	286549	CITIGROUP/CITIBANK DOMESTIC	11/15/21	12,500,000.00	132.82		16,602,489.06	2,232,004.28
SALE	10/20/08	912810EM	UNITED STATES TREAS BDS	7.2500		5.207			
13125	10/21/08	286583	BANK OF AMERICA SECURITIES	8/15/22	10,000,000.00	124.78		12,478,475.63	484,202.31
SALE	10/20/08	912810ES	UNITED STATES TREAS BDS	7.5000		4.970			
36950	10/21/08	286583	CITIGROUP GBL MKT(FMLY SALO	11/15/24	15,000,000.00	131.64		19,746,033.75	580,916.12
SALE	10/29/08	912810ES	UNITED STATES TREAS BDS	7.5000		4.970			
36950	10/31/08	286637	CITIGROUP/CITIBANK DOMESTIC	11/15/24	34,000,000.00	135.17		45,960,957.75	2,529,854.89
SALE	10/30/08	912810ES	UNITED STATES TREAS BDS	7.5000		4.970			
36950	10/31/08	286637	BANK OF AMERICA SECURITIES	11/15/24	35,000,000.00	132.78		46,474,664.69	1,766,176.45
SALE	10/03/08	912810ET	UNITED STATES TREAS BDS	7.6250		4.741			
33306	10/07/08	286519	JP MORGAN	2/15/25	25,000,000.00	140.75		35,187,400.00	2,048,149.07

SALE 31796	10/29/08 10/31/08	912810EV 286637	UNITED STATES TREAS BDS BANK OF AMERICA SECURITIES	6.8750 8/15/25	25,000,000.00	4.703 128.05		32,012,595.31	759,243.69
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COMMON PENSION FD B (5142) -Cont.

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 20919	10/29/08 10/31/08	912810EW 286637	UNITED STATES TREAS BDS GOLDMAN SACHS & COMPANY	6.0000 2/15/26	35,000,000.00	4.936 117.12		40,993,610.00	1,699,149.01
SALE 35864	10/17/08 10/20/08	912810FF 286577	UNITED STATES TREAS BDS BANK OF AMERICA SECURITIES	5.2500 11/15/28	10,000,000.00	4.888 108.14		10,814,413.13	355,098.46
SALE 34214	10/17/08 10/20/08	912810FG 286577	UNITED STATES TREAS BDS MORGAN STANLEY	5.2500 2/15/29	8,000,000.00	4.952 108.63		8,690,937.50	388,545.45
SALE 34214	10/29/08 10/31/08	912810FG 286637	UNITED STATES TREAS BDS MORGAN STANLEY	5.2500 2/15/29	50,000,000.00	4.952 109.89		54,945,112.50	3,057,005.57
SALE 43231	10/08/08 10/09/08	912828DH 286531	US TREASURY INFLATION INDEX BARCLAYS CAPITAL INC	1.6250 1/15/15	15,000,000.00	2.112 111.93		16,789,777.24	18,811.10
SALE 43231	10/08/08 10/09/08	912828DH 286531	US TREASURY INFLATION INDEX BARCLAYS CAPITAL INC	1.6250 1/15/15	10,000,000.00	2.112 111.91		11,191,432.75	10,788.66
SALE 32853	10/08/08 10/09/08	912828EA 286531	UNITED STATES TREAS TIPS HSBC (DOMESTIC)	1.8750 7/15/15	25,000,000.00	2.055 110.65		27,664,298.36	-258,498.11
SALE 34113	10/08/08 10/09/08	912828ET 286531	UNITED STATES TREAS TIPS BARCLAYS CAPITAL INC	2.0000 1/15/16	25,000,000.00	2.436 107.80		26,951,341.79	72,390.80
SALE 34113	10/08/08 10/09/08	912828ET 286531	UNITED STATES TREAS TIPS BARCLAYS CAPITAL INC	2.0000 1/15/16	25,000,000.00	2.436 108.34		27,086,488.27	207,537.28
SALE 35572	10/08/08 10/10/08	912828FL 286537	UNITED STATES TREAS TIPS HSBC SECURITIES INC.	2.5000 7/15/16	25,000,000.00	2.308 108.30		27,074,899.14	-123,350.86
SALE 35572	10/09/08 10/14/08	912828FL 286543	UNITED STATES TREAS TIPS BARCLAYS CAPITAL INC	2.5000 7/15/16	25,000,000.00	2.308 107.24		26,810,357.83	-742,517.40
SALE 37308	10/17/08 10/20/08	912828GD 286577	UNITED STATES TREAS TIPS BARCLAYS CAPITAL (DOMESTIC)	2.3750 1/15/17	25,000,000.00	2.403 102.95		25,739,547.13	-1,404,463.41
SALE 37308	10/20/08 10/21/08	912828GD 286583	UNITED STATES TREAS TIPS HSBC (DOMESTIC)	2.3750 1/15/17	20,000,000.00	2.403 103.76		20,753,877.61	-958,550.93

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COMMON PENSION FD B (5142) -Cont.

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 37308	10/21/08 10/22/08	912828GD 286589	UNITED STATES TREAS TIPS MORGAN STANLEY	2.3750 1/15/17	20,000,000.00	2.403 105.09		21,018,055.38	-691,593.36
SALE 37308	10/29/08 10/30/08	912828GD 286631	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/17	15,000,000.00	2.403 100.07		15,011,327.30	-1,254,232.83
SALE 37308	10/29/08 10/30/08	912828GD 286631	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/17	20,000,000.00	2.403 100.17		20,035,391.19	-1,652,022.31
SALE 33350	10/22/08 10/27/08	983024AJ 286610	WYETH NOTES CREDIT SUISSE SEC (USA) LLC	5.5000 2/15/16	10,000,000.00	5.512 91.769		9,176,900.00	-815,035.12
SUBTOTAL FIXED SALES:					863,500,000.00			812,871,793.31	-26,149,040.11

SALES OF MORTGAGE BACKED SECURITIES

SALE 35971	10/21/08 10/24/08	31368HMY 304489	FED NATIONAL MTG ASSOC BANK OF AMERICA SECURITIES POOL NUMBER: 190375	5.5000 11/01/36	40,856,539.06	5.576 100.60		41,105,508.59	683,069.52
SALE 35679	10/21/08 10/24/08	31411APZ 304490	FED NATIONAL MTG ASSOC BANK OF AMERICA SECURITIES POOL NUMBER: 902340	5.5000 11/01/36	40,822,539.53	5.577 100.60		41,071,301.88	692,069.61
SUBTOTAL MORTGAGE SALES:					81,679,078.59			82,176,810.47	1,375,139.13
TOTAL FUND SALES:					945,179,078.59			895,048,603.78	-24,773,900.98

END OF REPORT FOR: COMMON PENSION FD B

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 10/01/08 THROUGH 10/31/08

REIT COMMON PENSION FD A (5161)

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 40771	10/20/08 10/23/08	02483510 421969	AMERICAN CAMPUS COMMUNITIES BARCLAYS CAPITAL (DOMESTIC)		3,200.00	25.428	128.00	81,496.96	
PUR 40771	10/22/08 10/27/08	02483510 421978	AMERICAN CAMPUS COMMUNITIES RAYMOND JAMES/EXECUTION		6,800.00	25.342	136.00	172,462.28	
PUR 41463	10/27/08 10/30/08	03892310 421991	ARBOR REALTY TRUST INC. RAYMOND JAMES/EXECUTION		21,000.00	4.272	420.00	90,134.10	
PUR 43147	10/02/08 10/07/08	05348410 421916	AVALONBAY COMM RAYMOND JAMES & ASSOCIATES,		5,000.00	92.015	200.00	460,275.00	
PUR 43147	10/02/08 10/07/08	05348410 421916	AVALONBAY COMM RAYMOND JAMES & ASSOCIATES,		25,000.00	93.899	1,000.00	2,348,475.00	
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		30,000.00	93.585	1,200.00	2,808,750.00	
PUR 43147	10/03/08 10/08/08	05348410 421921	AVALONBAY COMM RAYMOND JAMES & ASSOCIATES,		20,000.00	91.714	800.00	1,835,088.00	
PUR 43147	10/14/08 10/17/08	05348410 421952	AVALONBAY COMM RAYMOND JAMES & ASSOCIATES,		10,000.00	80.000	400.00	800,400.00	
PUR 43147	10/21/08 10/24/08	05348410 421974	AVALONBAY COMM RAYMOND JAMES/EXECUTION		10,000.00	71.932	200.00	719,517.00	
PUR 40820	10/06/08 10/09/08	09063H10 421925	BIOMED REALTY TRUST INC RAYMOND JAMES & ASSOCIATES,		25,000.00	22.590	1,000.00	565,750.00	
PUR 39728	10/06/08 10/09/08	19238U10 421925	COGDELL SPENCER INC. RAYMOND JAMES & ASSOCIATES,		25,000.00	15.132	1,000.00	379,287.50	
PUR 39728	10/10/08 10/16/08	19238U10 421944	COGDELL SPENCER INC. OPPENHEIMER & CO., INC		12,000.00	12.262	480.00	147,628.80	

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 10/01/08 THROUGH 10/31/08

REIT COMMON PENSION FD A (5161) -Cont.

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 40012	10/28/08 10/31/08	25159110 421995	DEVELOPERS DIVERSIFIED RLTY RAYMOND JAMES/EXECUTION		50,000.00	8.847	1,000.00	443,370.00	
PUR 40687	10/06/08 10/09/08	25960P10 421925	DOUGLAS EMMETT INC RAYMOND JAMES & ASSOCIATES,		20,000.00	18.288	800.00	366,568.00	
PUR 40808	9/26/08 10/01/08	26613Q10 421897	DUPONT FABROS TECHNOLOGY IN RAYMOND JAMES/EXECUTION		20,000.00	15.000	400.00	300,392.00	
PUR 40574	10/17/08 10/22/08	29380T10 421965	ENTERTAINMENT PROPERTIES TR BARCLAYS CAPITAL (DOMESTIC)		20,000.00	38.640	800.00	773,596.00	
PUR 40574	10/28/08 10/31/08	29380T10 421995	ENTERTAINMENT PROPERTIES TR RAYMOND JAMES/EXECUTION		35,000.00	28.123	700.00	985,012.00	
PUR 41464	9/29/08 10/02/08	29717810 421902	ESSEX PROPERTY TRUST INC. BMO CAPITAL MARKETS/EXECUTI		10,000.00	115.76	200.00	1,157,834.00	
PUR 41464	10/14/08 10/17/08	29717810 421952	ESSEX PROPERTY TRUST INC. BUCKINGHAM RESEARCH GROUP I		5,000.00	104.50	200.00	522,740.00	
PUR 41464	10/16/08 10/21/08	29717810 421960	ESSEX PROPERTY TRUST INC. BARCLAYS CAPITAL (DOMESTIC)		20,000.00	88.196	800.00	1,764,726.00	
PUR 41464	10/20/08 10/23/08	29717810 421969	ESSEX PROPERTY TRUST INC. BARCLAYS CAPITAL (DOMESTIC)		10,000.00	88.528	400.00	885,680.00	
PUR 40132	10/17/08 10/22/08	40414L10 421965	HCP INC. BARCLAYS CAPITAL (DOMESTIC)		10,000.00	30.539	400.00	305,794.00	
PUR 41635	10/14/08 10/17/08	43730610 421952	HOME PROPERTIES, INC. BUCKINGHAM RESEARCH GROUP I		5,500.00	45.036	220.00	247,915.25	
PUR 41635	10/27/08 10/30/08	43730610 421991	HOME PROPERTIES, INC. RAYMOND JAMES/EXECUTION		15,000.00	32.498	300.00	487,764.00	
PUR 40597	10/02/08 10/08/08	53117210 421920	LIBERTY PROPERTY TRUST BANK OF AMERICA SECURITIES		8,668.00	33.000		286,044.00	

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 10/01/08 THROUGH 10/31/08

REIT COMMON PENSION FD A (5161) -Cont.

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 40597	10/02/08 10/08/08	53117210 421920	LIBERTY PROPERTY TRUST CITIGROUP/CITIBANK DOMESTIC		8,664.00	33.000		285,912.00	
PUR 40597	10/02/08 10/08/08	53117210 421920	LIBERTY PROPERTY TRUST JANNEY MONTGOMERY SCOTT		2,000.00	33.000		66,000.00	
PUR 40597	10/02/08 10/08/08	53117210 421920	LIBERTY PROPERTY TRUST JP MORGAN		8,668.00	33.000		286,044.00	
PUR 40597	10/02/08 10/08/08	53117210 421920	LIBERTY PROPERTY TRUST MORGAN STANLEY		6,000.00	33.000		198,000.00	
PUR 40597	10/02/08 10/08/08	53117210 421920	LIBERTY PROPERTY TRUST ROBERT W. BAIRD & CO INC		2,000.00	33.000		66,000.00	
PUR 40597	10/02/08 10/08/08	53117210 421920	LIBERTY PROPERTY TRUST STIFEL NICOLAUS		2,000.00	33.000		66,000.00	
PUR 40597	10/02/08 10/08/08	53117210 421920	LIBERTY PROPERTY TRUST WACHOVIA SECURITIES, INC.		2,000.00	33.000		66,000.00	
PUR 40770	10/14/08 10/17/08	59522J10 421952	MID-AMERICA APARTMENT COMM. BUCKINGHAM RESEARCH GROUP I		5,200.00	44.046	208.00	229,245.12	
PUR 40685	10/08/08 10/14/08	70910210 421935	PENN REAL ESTATE INVEST TRU DEUTSCHE BANK AG (DOMESTIC)		25,000.00	11.095	1,000.00	278,377.50	
PUR 42618	10/06/08 10/09/08	75490710 421925	RAYONIER INC. RAYMOND JAMES & ASSOCIATES,		25,000.00	38.997	1,000.00	975,912.50	
PUR 42618	10/06/08 10/09/08	75490710 421925	RAYONIER INC. RAYMOND JAMES & ASSOCIATES,		25,000.00	39.436	1,000.00	986,895.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					50,000.00	39.216	2,000.00	1,962,807.50	

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 10/01/08 THROUGH 10/31/08

REIT COMMON PENSION FD A (5161) -Cont.

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 42618	10/17/08 10/22/08	75490710 421965	RAYONIER INC. BARCLAYS CAPITAL (DOMESTIC)		20,000.00	33.582	800.00	672,442.00	
PUR 40578	10/28/08 10/31/08	78440X10 421995	SL GREEN REALTY CORP. RAYMOND JAMES/EXECUTION		20,000.00	27.426	400.00	548,928.00	
PUR 42222	10/06/08 10/09/08	92276F10 421925	VENTAS INC. RAYMOND JAMES & ASSOCIATES,		10,000.00	42.132	400.00	421,716.00	
PUR 42222	10/08/08 10/14/08	92276F10 421935	VENTAS INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	38.651	400.00	386,910.00	
PUR 42222	10/14/08 10/17/08	92276F10 421952	VENTAS INC. RAYMOND JAMES & ASSOCIATES,		50,000.00	38.760	2,000.00	1,940,010.00	
PUR 42222	10/16/08 10/21/08	92276F10 421960	VENTAS INC. BARCLAYS CAPITAL (DOMESTIC)		30,000.00	34.573	1,200.00	1,038,390.00	
PUR 42222	10/17/08 10/22/08	92276F10 421965	VENTAS INC. BARCLAYS CAPITAL (DOMESTIC)		50,000.00	36.142	2,000.00	1,809,095.00	
PUR 39528	10/06/08 10/09/08	92904210 421925	VORNADO REALTY TRUST RAYMOND JAMES & ASSOCIATES,		10,000.00	76.119	400.00	761,587.00	
PUR 40446	10/17/08 10/22/08	97639110 421965	WINTHROP REALTY TRUST BARCLAYS CAPITAL (DOMESTIC)		10,000.00	2.400	400.00	24,395.00	
SUBTOTAL STOCK PURCHASES:					713,700.00		23,192.00	27,235,809.01	
TOTAL FUND PURCHASES:					713,700.00		23,192.00	27,235,809.01	

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 10/01/08 THROUGH 10/31/08

REIT COMMON PENSION FD A (5161) -Cont.

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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SALES OF STOCK AND OTHER EQUITIES

Table with columns: SALE, 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. Includes entries for ALEXANDRIA REAL ESTATE EQUI, RAYMOND JAMES/EXECUTION, APARTMENT INVEST. & MGMT. C, ASHFORD HOSPITALITY TRUST, BUCKINGHAM RESEARCH GROUP I, CEDAR SHOPPING CENTERS INC, CORPORATE OFFICE PROPERTIES, DIGITAL REALTY TRUST INC., FELCOR LODGING TRUST INC., and MERRILL LYNCH (RESEARCH).

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 10/01/08 THROUGH 10/31/08

REIT COMMON PENSION FD A (5161) -Cont.

Table with columns: 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. Includes entries for FIRST INDUSTRIAL REALTY TRU, GRAMERCY CAPITAL CORP., ISTAR FINANCIAL INC., SUNSTONE HOTEL INVESTORS IN, TANGER FACTORY OUTLET CENTE, and U-STORE-IT TRUST. Includes subtotal and total fund sales.

END OF REPORT FOR: REIT COMMON PENSION FD A

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 10/01/08 THROUGH 10/31/08

MULTI SECTOR COMMON A (5162)

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

PURCHASE OF STOCK AND OTHER EQUITIES

PUR 40683	10/10/08 10/16/08	00206R10 421944	AT&T INC. FRIEDMAN BILLINGS RAMSEY	300,000.00	22.970	12,000.00	6,903,000.00
PUR 40683	10/13/08 10/16/08	00206R10 421948	AT&T INC. MERIDIAN EQUITY PARTNERS	250,000.00	24.354	2,500.00	6,091,000.00
PUR 40683	10/17/08 10/22/08	00206R10 421965	AT&T INC. CITIGROUP/CITIBANK DOMESTIC	250,000.00	25.649	10,000.00	6,422,250.00
PUR 40683	10/20/08 10/23/08	00206R10 421969	AT&T INC. BARCLAYS CAPITAL (DOMESTIC)	100,000.00	26.399	4,000.00	2,643,930.00
PUR 40683	10/22/08 10/27/08	00206R10 421978	AT&T INC. MERIDIAN EQUITY PARTNERS	100,000.00	24.170	1,000.00	2,417,980.00
PUR 39882	10/21/08 10/24/08	00282410 421974	ABBOTT LABORATORIES WILLIAMS CAPITAL GROUP	20,000.00	57.235	400.00	1,145,104.00
PUR 39882	10/23/08 10/28/08	00282410 421982	ABBOTT LABORATORIES WILLIAMS CAPITAL GROUP	20,000.00	54.954	400.00	1,099,470.00
PUR 39882	10/24/08 10/29/08	00282410 421987	ABBOTT LABORATORIES CAPIS/SOFT	100,000.00	54.578	5,000.00	5,462,800.00
PUR 39882	10/24/08 10/29/08	00282410 421987	ABBOTT LABORATORIES CAPIS/SOFT	100,000.00	53.294	5,000.00	5,334,370.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				200,000.00	53.936	10,000.00	10,797,170.00
PUR 39882	10/27/08 10/30/08	00282410 421991	ABBOTT LABORATORIES PRINCETON SECURITIES GROUP	100,000.00	54.725	1,000.00	5,473,460.00
PUR 39882	10/28/08 10/31/08	00282410 421995	ABBOTT LABORATORIES BMO CAPITAL MARKETS/EXECUTI	20,000.00	53.662	400.00	1,073,632.00

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PUR 39882	10/28/08 10/31/08	00282410 421995	ABBOTT LABORATORIES WILLIAMS CAPITAL GROUP		20,000.00	52.850	400.00	1,057,396.00	
PUR 43173	10/03/08 10/08/08	00507V10 421921	ACTIVISION BLIZZARD INC JANNEY MONTGOMERY SCOTT		200,000.00	12.853	6,000.00	2,576,560.00	
PUR 43173	10/06/08 10/09/08	00507V10 421925	ACTIVISION BLIZZARD INC KEYBANC CAPITAL MKTS INC		200,000.00	11.414	6,000.00	2,288,700.00	
PUR 43173	10/07/08 10/10/08	00507V10 421931	ACTIVISION BLIZZARD INC UBS WARBURG LLC		200,000.00	12.142	6,000.00	2,434,340.00	
PUR 43173	10/08/08 10/14/08	00507V10 421935	ACTIVISION BLIZZARD INC UBS WARBURG LLC		100,000.00	11.998	3,000.00	1,202,800.00	
PUR 43173	10/08/08 10/14/08	00507V10 421935	ACTIVISION BLIZZARD INC UBS WARBURG LLC		100,000.00	11.584	3,000.00	1,161,440.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	11.791	6,000.00	2,364,240.00	
PUR 43173	10/09/08 10/15/08	00507V10 421939	ACTIVISION BLIZZARD INC UBS WARBURG LLC		100,000.00	12.055	3,000.00	1,208,490.00	
PUR 43173	10/24/08 10/29/08	00507V10 421987	ACTIVISION BLIZZARD INC LABRANCHE/SOFT		100,000.00	11.718	5,000.00	1,176,760.00	
PUR 43173	10/27/08 10/30/08	00507V10 421991	ACTIVISION BLIZZARD INC LIQUIDNET		100,000.00	11.005	2,000.00	1,102,500.00	
PUR 43173	10/27/08 10/30/08	00507V10 421991	ACTIVISION BLIZZARD INC MAGNA SECURITIES (OTC)		75,000.00	11.185	1,125.00	839,970.00	
PUR 43173	10/27/08 10/30/08	00507V10 421991	ACTIVISION BLIZZARD INC PIPELINE TRADING SYSTEMS LL		25,000.00	11.171	500.00	279,780.00	

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PUR 43173	10/28/08 10/31/08	00507V10 421995	ACTIVISION BLIZZARD INC INSTINET (PORTAL)		50,000.00	10.856	350.00	543,140.00	
PUR 43173	10/28/08 10/31/08	00507V10 421995	ACTIVISION BLIZZARD INC MAGNA SECURITIES (OTC)		50,000.00	10.766	750.00	539,060.00	

PUR 43437	10/21/08 10/24/08	00817Y10 421974	AETNA INC MAGNA SECURITIES CORP	150,000.00	32.133	3,000.00	4,822,875.00
PUR 43437	10/22/08 10/27/08	00817Y10 421978	AETNA INC RAYMOND JAMES/EXECUTION	50,000.00	29.762	1,000.00	1,489,100.00
PUR 43437	10/23/08 10/28/08	00817Y10 421982	AETNA INC WILLIAMS CAPITAL GROUP	50,000.00	28.949	1,000.00	1,448,470.00
PUR 43437	10/24/08 10/29/08	00817Y10 421987	AETNA INC BMO CAPITAL MARKETS/EXECUTI	50,000.00	28.101	1,000.00	1,406,055.00
PUR 39885	10/03/08 10/08/08	00825210 421921	AFFILIATED MANAGERS GROUP I FOX-PITT KLTON CCHRN CRN WA	10,000.00	76.812	400.00	768,524.00
PUR 39885	10/14/08 10/17/08	00825210 421952	AFFILIATED MANAGERS GROUP I OPPENHEIMER & CO., INC	10,000.00	67.997	400.00	680,370.00
PUR 39885	10/15/08 10/20/08	00825210 421956	AFFILIATED MANAGERS GROUP I OPPENHEIMER & CO., INC	10,000.00	61.715	400.00	617,552.00
PUR 42873	9/26/08 10/01/08	02209S10 421897	ALTRIA GROUP INC. FORTIS CLEARING AMERICAS LL	100,000.00	20.672	1,000.00	2,068,230.00
PUR 42873	9/30/08 10/03/08	02209S10 421907	ALTRIA GROUP INC. BMO CAPITAL MARKETS/EXECUTI	100,000.00	19.903	2,000.00	1,992,300.00
PUR 42873	10/10/08 10/16/08	02209S10 421944	ALTRIA GROUP INC. GOLDMAN SACHS & COMPANY	200,000.00	16.820	8,000.00	3,371,900.00
PUR 42873	10/13/08 10/16/08	02209S10 421948	ALTRIA GROUP INC. BANK OF AMERICA SECURITIES	60,000.00	19.567	2,400.00	1,176,402.00

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PUR 40888	10/02/08 10/07/08	03042010 421916	AMERICAN WATER WORKS CO. IN CL KING (RESEARCH)		40,000.00	20.201	1,600.00	809,648.00	
PUR 40888	10/06/08 10/09/08	03042010 421925	AMERICAN WATER WORKS CO. IN ISI - HYMAN		20,000.00	19.674	1,000.00	394,478.00	
PUR 39886	10/01/08 10/06/08	03116210 421911	AMGEN INC. JEFFERIES & COMPANY		70,000.00	59.013	2,100.00	4,133,003.00	
PUR 39886	10/02/08 10/07/08	03116210 421916	AMGEN INC. JEFFERIES & COMPANY		30,000.00	59.295	900.00	1,779,753.00	
PUR 39886	10/13/08 10/16/08	03116210 421948	AMGEN INC. KEYBANC CAPITAL MKTS INC		10,000.00	50.520	300.00	505,498.00	
PUR 43203	10/06/08 10/09/08	03522910 421925	ANHEUSER-BUSCH SANFORD BERNSTEIN & CO.		100,000.00	61.954	4,000.00	6,199,400.00	
PUR 43203	10/07/08 10/10/08	03522910 421931	ANHEUSER-BUSCH OPPENHEIMER & CO., INC		50,000.00	63.645	2,000.00	3,184,265.00	
PUR 43203	10/08/08 10/14/08	03522910 421935	ANHEUSER-BUSCH DEUTSCHE BANK AG (DOMESTIC)		100,000.00	62.582	4,000.00	6,262,180.00	
PUR 43203	10/09/08 10/15/08	03522910 421939	ANHEUSER-BUSCH OPPENHEIMER & CO., INC		50,000.00	63.233	2,000.00	3,163,655.00	
PUR 43203	10/10/08 10/16/08	03522910 421944	ANHEUSER-BUSCH OPPENHEIMER & CO., INC		40,000.00	59.268	1,600.00	2,372,332.00	
PUR 43203	10/13/08 10/16/08	03522910 421948	ANHEUSER-BUSCH OPPENHEIMER & CO., INC		40,000.00	63.247	1,600.00	2,531,460.00	
PUR 43203	10/15/08 10/20/08	03522910 421956	ANHEUSER-BUSCH OPPENHEIMER & CO., INC		40,000.00	61.021	1,600.00	2,442,432.00	
PUR 43203	10/16/08 10/21/08	03522910 421960	ANHEUSER-BUSCH JP MORGAN		20,000.00	60.416	800.00	1,209,124.00	

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PUR 43203	10/21/08 10/24/08	03522910 421974	ANHEUSER-BUSCH MERRILL LYNCH (RESEARCH)		20,000.00	62.948	800.00	1,259,752.00	
PUR 43203	10/21/08 10/24/08	03522910 421974	ANHEUSER-BUSCH WILLIAMS CAPITAL GROUP		20,000.00	63.887	400.00	1,278,134.00	

PUR 43203	10/23/08 10/28/08	03522910 421982	ANHEUSER-BUSCH BMO CAPITAL MARKETS/EXECUTI		20,000.00	58.530	400.00	1,170,998.00	
PUR 43203	10/23/08 10/28/08	03522910 421982	ANHEUSER-BUSCH WILLIAMS CAPITAL GROUP		20,000.00	58.329	400.00	1,166,976.00	
PUR 43203	10/24/08 10/29/08	03522910 421987	ANHEUSER-BUSCH HILL, THOMPSON, MAGID & CO.		20,000.00	56.638	400.00	1,133,166.00	
PUR 43203	10/24/08 10/29/08	03522910 421987	ANHEUSER-BUSCH RAYMOND JAMES/EXECUTION		20,000.00	55.615	400.00	1,112,706.00	
PUR 43203	10/27/08 10/30/08	03522910 421991	ANHEUSER-BUSCH MAGNA SECURITIES CORP		20,000.00	57.049	400.00	1,141,382.00	
PUR 39881	9/26/08 10/01/08	03783310 421897	APPLE INC. LABRANCHE/OTC		10,000.00	124.64	150.00	1,246,625.00	
PUR 39881	9/29/08 10/02/08	03783310 421902	APPLE INC. SUSQUEHANNA/OTC		10,000.00	104.29	150.00	1,043,142.00	
PUR 39881	10/01/08 10/06/08	03783310 421911	APPLE INC. JEFFERIES & COMPANY		10,000.00	109.07	300.00	1,091,031.00	
PUR 39881	10/03/08 10/08/08	03783310 421921	APPLE INC. MERRIMAN CURHAN FORD & CO		10,000.00	101.45	300.00	1,014,830.00	
PUR 43167	10/03/08 10/08/08	04951310 421921	ATMEL CORP MERRIMAN CURHAN FORD & CO		200,000.00	4.084	6,000.00	822,840.00	
PUR 43167	10/03/08 10/08/08	04951310 421921	ATMEL CORP MERRIMAN CURHAN FORD & CO		300,000.00	4.107	9,000.00	1,241,070.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					500,000.00	4.098	15,000.00	2,063,910.00	

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PUR 43167	10/06/08 10/09/08	04951310 421925	ATMEL CORP UBS WARBURG LLC		300,000.00	3.749	9,000.00	1,133,640.00	
PUR 43167	10/07/08 10/10/08	04951310 421931	ATMEL CORP UBS WARBURG LLC		100,000.00	3.820	3,000.00	385,030.00	
PUR 43167	10/08/08 10/14/08	04951310 421935	ATMEL CORP UBS WARBURG LLC		100,000.00	3.878	3,000.00	390,840.00	
PUR 43167	10/09/08 10/15/08	04951310 421939	ATMEL CORP UBS WARBURG LLC		100,000.00	4.168	3,000.00	419,770.00	
PUR 42925	10/10/08 10/16/08	08578910 421944	BERRY PETROLEUM CO CITIGROUP/CITIBANK DOMESTIC		50,000.00	15.825	2,000.00	793,245.00	
PUR 42925	10/13/08 10/16/08	08578910 421948	BERRY PETROLEUM CO OPPENHEIMER & CO., INC		35,000.00	20.930	1,400.00	733,939.50	
PUR 42925	10/16/08 10/21/08	08578910 421960	BERRY PETROLEUM CO JP MORGAN		25,000.00	19.023	1,000.00	476,562.50	
PUR 39897	9/29/08 10/02/08	11012210 421902	BRISTOL-MYERS SQUIBB CO. MERIDIAN EQUITY PARTNERS		270,000.00	20.616	2,700.00	5,568,912.00	
PUR 39897	10/20/08 10/23/08	11012210 421969	BRISTOL-MYERS SQUIBB CO. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	18.429	4,000.00	1,846,890.00	
PUR 39897	10/22/08 10/27/08	11012210 421978	BRISTOL-MYERS SQUIBB CO. PRINCETON SECURITIES GROUP		100,000.00	17.931	1,000.00	1,794,100.00	
PUR 39897	10/24/08 10/29/08	11012210 421987	BRISTOL-MYERS SQUIBB CO. CAPIS/SOFT		100,000.00	17.768	5,000.00	1,781,780.00	
PUR 42251	10/10/08 10/16/08	11132010 421944	BROADCOM CORP. UBS WARBURG LLC		100,000.00	14.667	3,000.00	1,469,660.00	
PUR 39907	10/09/08 10/15/08	12686C10 421939	CABLEVISION SYSTEMS-NY GRP- OPPENHEIMER & CO., INC		50,000.00	17.847	2,000.00	894,340.00	

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PUR 39907	10/24/08 10/29/08	12686C10 421987	CABLEVISION SYSTEMS-NY GRP- RAYMOND JAMES/EXECUTION		50,000.00	14.275	1,000.00	714,760.00	

PUR 42920	10/20/08 10/23/08	13342B10 421969	CAMERON INTERNATIONAL CORP MERRILL LYNCH (RESEARCH)						
				40,000.00	25.497	1,600.00	1,021,484.00		
PUR 41852	10/03/08 10/08/08	16516710 421921	CHESAPEAKE ENERGY CORP. FOX-PITT KLTON CCHRN CRN WA						
				50,000.00	31.667	2,000.00	1,585,360.00		
PUR 41852	10/10/08 10/16/08	16516710 421944	CHESAPEAKE ENERGY CORP. OPPENHEIMER & CO., INC						
				20,000.00	15.783	800.00	316,452.00		
PUR 41852	10/13/08 10/16/08	16516710 421948	CHESAPEAKE ENERGY CORP. OPPENHEIMER & CO., INC						
				30,000.00	19.824	1,200.00	595,917.00		
PUR 41852	10/16/08 10/21/08	16516710 421960	CHESAPEAKE ENERGY CORP. JP MORGAN						
				100,000.00	17.104	4,000.00	1,714,400.00		
PUR 39901	10/15/08 10/20/08	17296710 421956	CITIGROUP INC. MERRILL LYNCH (RESEARCH)						
				200,000.00	16.671	8,000.00	3,342,100.00		
PUR 40499	9/29/08 10/02/08	17737610 421902	CITRIX SYSTEMS INC. PIPELINE TRADING SYSTEMS LL						
				20,000.00	24.124	400.00	482,876.00		
PUR 40499	9/29/08 10/02/08	17737610 421902	CITRIX SYSTEMS INC. SUSQUEHANNA/OTC						
				30,000.00	23.921	450.00	718,065.00		
PUR 40499	10/01/08 10/06/08	17737610 421911	CITRIX SYSTEMS INC. JEFFERIES & COMPANY						
				50,000.00	23.780	1,500.00	1,190,520.00		
PUR 40499	10/02/08 10/07/08	17737610 421916	CITRIX SYSTEMS INC. MERRIMAN CURHAN FORD & CO						
				50,000.00	22.584	1,500.00	1,130,685.00		
PUR 39941	10/13/08 10/16/08	19121610 421948	COCA-COLA CO. (THE) BANK OF AMERICA SECURITIES						
				50,000.00	46.288	2,000.00	2,316,380.00		
PUR 42814	9/26/08 10/01/08	19259P30 421897	COINSTAR INC. INSTINET (PORTAL)						
				2,500.00	33.310	17.50	83,291.50		

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PUR 42814	9/26/08 10/01/08	19259P30 421897	COINSTAR INC. SUSQUEHANNA/OTC		7,500.00	33.836	112.50	253,884.75	
PUR 42814	9/29/08 10/02/08	19259P30 421902	COINSTAR INC. KEYBANC CAPITAL MKTS INC		20,000.00	33.567	300.00	671,632.00	
PUR 42814	9/29/08 10/02/08	19259P30 421902	COINSTAR INC. PIPELINE TRADING SYSTEMS LL		10,000.00	33.315	200.00	333,347.00	
PUR 42814	9/30/08 10/03/08	19259P30 421907	COINSTAR INC. MAGNA SECURITIES (OTC)		30,000.00	32.116	450.00	963,936.00	
PUR 42814	9/30/08 10/03/08	19259P30 421907	COINSTAR INC. MERRIMAN/OTC		10,000.00	31.866	150.00	318,814.00	
PUR 42814	10/01/08 10/06/08	19259P30 421911	COINSTAR INC. JEFFERIES & COMPANY		20,000.00	32.609	600.00	652,780.00	
PUR 42814	10/03/08 10/08/08	19259P30 421921	COINSTAR INC. JANNEY MONTGOMERY SCOTT		30,000.00	32.353	900.00	971,502.00	
PUR 42814	10/06/08 10/09/08	19259P30 421925	COINSTAR INC. KEYBANC CAPITAL MKTS INC		10,000.00	28.886	300.00	289,158.00	
PUR 42814	10/08/08 10/14/08	19259P30 421935	COINSTAR INC. UBS WARBURG LLC		20,000.00	27.815	600.00	556,892.00	
PUR 42814	10/28/08 10/31/08	19259P30 421995	COINSTAR INC. KEYBANC CAPITAL MKTS INC		10,000.00	20.936	150.00	209,508.00	
PUR 39906	9/29/08 10/02/08	20337210 421902	COMMSCOPE INC. BMO CAPITAL MARKETS/EXECUTI		20,000.00	35.922	400.00	718,840.00	
PUR 39906	10/03/08 10/08/08	20337210 421921	COMMSCOPE INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	31.115	800.00	623,098.00	
PUR 39906	10/07/08 10/10/08	20337210 421931	COMMSCOPE INC. OPPENHEIMER & CO., INC		20,000.00	27.315	800.00	547,102.00	

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PUR 39904	10/15/08 10/20/08	20825C10 421956	CONOCOPHILLIPS JP MORGAN		30,000.00	51.403	1,200.00	1,543,293.00	
PUR	9/26/08	21037110	CONSTELLATION ENERGY GROUP						

Domestic Report

43011	10/01/08	421897	GRISWOLD COMPANY	100,000.00	25.156	1,000.00	2,516,600.00
PUR	9/29/08	21037110	CONSTELLATION ENERGY GROUP				
43011	10/02/08	421902	GRISWOLD COMPANY	50,000.00	19.244	500.00	962,700.00
PUR	9/29/08	21037110	CONSTELLATION ENERGY GROUP				
43011	10/02/08	421902	GRISWOLD COMPANY	100,000.00	24.379	1,000.00	2,438,870.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				150,000.00	22.667	1,500.00	3,401,570.00
PUR	10/14/08	21037110	CONSTELLATION ENERGY GROUP				
43011	10/17/08	421952	MORGAN STANLEY	50,000.00	25.460	2,000.00	1,275,000.00
PUR	10/16/08	21037110	CONSTELLATION ENERGY GROUP				
43011	10/21/08	421960	JP MORGAN	50,000.00	24.007	2,000.00	1,202,340.00
PUR	10/24/08	21037110	CONSTELLATION ENERGY GROUP				
43011	10/29/08	421987	STURDIVANT/EXECUTION	50,000.00	23.295	1,000.00	1,165,725.00
PUR	10/27/08	21037110	CONSTELLATION ENERGY GROUP				
43011	10/30/08	421991	MAGNA SECURITIES CORP	50,000.00	23.004	1,000.00	1,151,195.00
PUR	9/26/08	23257720	CYNOSURE INC. CL A				
40472	10/01/08	421897	KEYBANC CAPITAL MKTS INC	7,500.00	19.391	112.50	145,545.75
PUR	9/26/08	23257720	CYNOSURE INC. CL A				
40472	10/01/08	421897	PIPELINE TRADING SYSTEMS LL	2,500.00	19.166	50.00	47,964.75
PUR	9/29/08	23257720	CYNOSURE INC. CL A				
40472	10/02/08	421902	KEYBANC CAPITAL MKTS INC	10,000.00	19.100	150.00	191,153.00

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PUR	10/06/08	23257720	CYNOSURE INC. CL A						
40472	10/09/08	421925	KEYBANC CAPITAL MKTS INC		20,000.00	14.124	600.00	283,070.00	
PUR	10/07/08	23257720	CYNOSURE INC. CL A						
40472	10/10/08	421931	JANNEY MONTGOMERY SCOTT		20,000.00	14.642	600.00	293,438.00	
PUR	10/08/08	23257720	CYNOSURE INC. CL A						
40472	10/14/08	421935	UBS WARBURG LLC		20,000.00	14.771	600.00	296,028.00	
PUR	10/09/08	23257720	CYNOSURE INC. CL A						
40472	10/15/08	421939	KEYBANC CAPITAL MKTS INC		20,000.00	14.299	600.00	286,588.00	
PUR	10/09/08	23257720	CYNOSURE INC. CL A						
40472	10/15/08	421939	KEYBANC CAPITAL MKTS INC		20,000.00	15.166	600.00	303,922.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	14.733	1,200.00	590,510.00	
PUR	10/10/08	23257720	CYNOSURE INC. CL A						
40472	10/16/08	421944	KEYBANC CAPITAL MKTS INC		10,000.00	13.852	300.00	138,815.00	
PUR	10/13/08	23257720	CYNOSURE INC. CL A						
40472	10/16/08	421948	KEYBANC CAPITAL MKTS INC		10,000.00	15.592	300.00	156,222.00	
PUR	10/14/08	23257720	CYNOSURE INC. CL A						
40472	10/17/08	421952	UBS WARBURG LLC		10,000.00	16.038	300.00	160,676.00	
PUR	10/15/08	23257720	CYNOSURE INC. CL A						
40472	10/20/08	421956	KEYBANC CAPITAL MKTS INC		10,000.00	14.265	300.00	142,946.00	
PUR	10/16/08	23257720	CYNOSURE INC. CL A						
40472	10/21/08	421960	KEYBANC CAPITAL MKTS INC		2,500.00	14.910	75.00	37,351.00	
PUR	10/16/08	23257720	CYNOSURE INC. CL A						
40472	10/21/08	421960	LIQUIDNET		7,500.00	14.890	150.00	111,825.00	

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PUR	10/20/08	23257720	CYNOSURE INC. CL A						
40472	10/23/08	421969	LIQUIDNET		10,000.00	14.685	200.00	147,050.00	
PUR	10/21/08	23257720	CYNOSURE INC. CL A						
40472	10/24/08	421974	LIQUIDNET		10,000.00	15.010	200.00	150,300.00	
PUR	10/23/08	23257720	CYNOSURE INC. CL A						
40472	10/28/08	421982	MERRIMAN/OTC		10,000.00	12.203	150.00	122,180.00	

PUR 40472	10/28/08 10/31/08	23257720 421995	CYNOSURE INC. CL A INSTINET (PORTAL)	10,000.00	8.568	70.00	85,754.00
PUR 40472	10/28/08 10/31/08	23257720 421995	CYNOSURE INC. CL A MAGNA SECURITIES (OTC)	20,000.00	9.135	300.00	183,002.00
PUR 39908	10/23/08 10/28/08	24419910 421982	DEERE & CO. WILLIAMS CAPITAL GROUP	30,000.00	31.788	600.00	954,252.00
PUR 41523	10/15/08 10/20/08	25459L10 421956	DIRECTV GROUP INC/THE MIDWOOD SECURITIES, INC.	100,000.00	21.168	5,000.00	2,121,830.00
PUR 39910	10/09/08 10/15/08	25468710 421939	WALT DISNEY CO. (THE) CALYON SECURITIES(USA) INC.	200,000.00	25.693	8,000.00	5,146,540.00
PUR 39910	10/10/08 10/16/08	25468710 421944	WALT DISNEY CO. (THE) GOLDMAN SACHS & COMPANY	100,000.00	23.461	4,000.00	2,350,060.00
PUR 39910	10/22/08 10/27/08	25468710 421978	WALT DISNEY CO. (THE) PRINCETON SECURITIES GROUP	100,000.00	23.744	1,000.00	2,375,350.00
PUR 42996	9/26/08 10/01/08	25674610 421897	DOLLAR TREE INC KEYBANC CAPITAL MKTS INC	70,982.00	37.259	1,064.73	2,645,783.07
PUR 42996	9/29/08 10/02/08	25674610 421902	DOLLAR TREE INC KEYBANC CAPITAL MKTS INC	44,122.00	36.914	661.83	1,629,381.34
PUR 42996	9/29/08 10/02/08	25674610 421902	DOLLAR TREE INC PIPELINE TRADING SYSTEMS LL	24,896.00	37.043	497.92	922,717.96

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PUR 42996	9/30/08 10/03/08	25674610 421907	DOLLAR TREE INC MAGNA SECURITIES (OTC)		30,000.00	36.438	450.00	1,093,578.00	
PUR 42996	9/30/08 10/03/08	25674610 421907	DOLLAR TREE INC SUSQUEHANNA/OTC		20,000.00	36.544	300.00	731,176.00	
PUR 42996	10/01/08 10/06/08	25674610 421911	DOLLAR TREE INC JEFFERIES & COMPANY		20,000.00	36.032	600.00	721,234.00	
PUR 42996	10/02/08 10/07/08	25674610 421916	DOLLAR TREE INC MERRIMAN CURHAN FORD & CO		20,000.00	35.325	600.00	707,106.00	
PUR 42996	10/20/08 10/23/08	25674610 421969	DOLLAR TREE INC SUSQUEHANNA/OTC		20,000.00	34.679	300.00	693,886.00	
PUR 42996	10/28/08 10/31/08	25674610 421995	DOLLAR TREE INC KEYBANC CAPITAL MKTS INC		10,000.00	35.001	150.00	350,155.00	
PUR 43365	10/17/08 10/22/08	26864810 421965	EMC CORP/MASS OPPENHEIMER & CO., INC		250,000.00	9.841	10,000.00	2,470,175.00	
PUR 43365	10/20/08 10/23/08	26864810 421969	EMC CORP/MASS MERRILL LYNCH (RESEARCH)		250,000.00	9.779	10,000.00	2,454,825.00	
PUR 42970	10/01/08 10/06/08	27864210 421911	EBAY INC MERRIMAN CURHAN FORD & CO		100,000.00	20.891	3,000.00	2,092,070.00	
PUR 42970	10/02/08 10/07/08	27864210 421916	EBAY INC UBS WARBURG LLC		100,000.00	19.091	3,000.00	1,912,130.00	
PUR 42970	10/16/08 10/21/08	27864210 421960	EBAY INC UBS WARBURG LLC		200,000.00	13.839	6,000.00	2,773,780.00	
PUR 42356	10/01/08 10/06/08	28551210 421911	ELECTRONIC ARTS INC. MERRIMAN CURHAN FORD & CO		100,000.00	34.792	3,000.00	3,482,240.00	
PUR 42356	10/03/08 10/08/08	28551210 421921	ELECTRONIC ARTS INC. JANNEY MONTGOMERY SCOTT		100,000.00	33.945	3,000.00	3,397,520.00	

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PUR 42356	10/07/08 10/10/08	28551210 421931	ELECTRONIC ARTS INC. JANNEY MONTGOMERY SCOTT		30,000.00	30.588	900.00	918,546.00	
PUR 42356	10/09/08 10/15/08	28551210 421939	ELECTRONIC ARTS INC. KEYBANC CAPITAL MKTS INC		30,000.00	28.918	900.00	868,431.00	
PUR 42356	10/10/08 10/16/08	28551210 421944	ELECTRONIC ARTS INC. KEYBANC CAPITAL MKTS INC		30,000.00	27.743	900.00	833,196.00	
PUR	10/13/08	28551210	ELECTRONIC ARTS INC.						

42356	10/16/08	421948	KEYBANC CAPITAL MKTS INC	30,000.00	29.432	900.00	883,857.00
PUR	10/23/08	28551210	ELECTRONIC ARTS INC.				
42356	10/28/08	421982	MERRIMAN/OTC	20,000.00	26.766	300.00	535,624.00
PUR	10/16/08	29380T10	ENTERTAINMENT PROPERTIES TR				
39916	10/21/08	421960	BARCLAYS CAPITAL (DOMESTIC)	10,000.00	36.893	400.00	369,329.00
PUR	10/23/08	29380T10	ENTERTAINMENT PROPERTIES TR				
39916	10/28/08	421982	BMO CAPITAL MARKETS/EXECUTI	10,000.00	35.256	200.00	352,762.00
PUR	10/23/08	29380T10	ENTERTAINMENT PROPERTIES TR				
39916	10/28/08	421982	STURDIVANT/EXECUTION	10,000.00	34.809	200.00	348,290.00
PUR	10/24/08	29380T10	ENTERTAINMENT PROPERTIES TR				
39916	10/29/08	421987	BMO CAPITAL MARKETS/EXECUTI	10,000.00	33.328	200.00	333,477.00
PUR	10/27/08	29380T10	ENTERTAINMENT PROPERTIES TR				
39916	10/30/08	421991	BMO CAPITAL MARKETS/EXECUTI	10,000.00	32.314	200.00	323,342.00
PUR	10/27/08	29380T10	ENTERTAINMENT PROPERTIES TR				
39916	10/30/08	421991	BMO CAPITAL MARKETS/EXECUTI	10,000.00	32.602	200.00	326,217.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				20,000.00	32.458	400.00	649,559.00

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PUR	10/28/08	29380T10	ENTERTAINMENT PROPERTIES TR						
39916	10/31/08	421995	BMO CAPITAL MARKETS/EXECUTI		10,000.00	30.982	200.00	310,022.00	
PUR	10/28/08	29380T10	ENTERTAINMENT PROPERTIES TR						
39916	10/31/08	421995	RAYMOND JAMES/EXECUTION		10,000.00	29.512	200.00	295,323.00	
PUR	10/09/08	30231G10	EXXON MOBIL CORP.						
39995	10/15/08	421939	GOLDMAN SACHS & COMPANY		30,000.00	69.942	1,200.00	2,099,472.00	
PUR	10/10/08	30231G10	EXXON MOBIL CORP.						
39995	10/16/08	421944	CITIGROUP/CITIBANK DOMESTIC		100,000.00	60.212	4,000.00	6,025,240.00	
PUR	10/10/08	30231G10	EXXON MOBIL CORP.						
39995	10/16/08	421944	FRIEDMAN BILLINGS RAMSEY		10,000.00	63.223	400.00	632,626.00	
PUR	10/13/08	30231G10	EXXON MOBIL CORP.						
39995	10/16/08	421948	CITIGROUP/CITIBANK DOMESTIC		50,000.00	66.732	2,000.00	3,338,595.00	
PUR	9/30/08	33643310	FIRST SOLAR INC.						
40312	10/03/08	421907	LABRANCHE/OTC		5,000.00	186.16	75.00	930,909.00	
PUR	10/03/08	33643310	FIRST SOLAR INC.						
40312	10/08/08	421921	MERRIMAN CURHAN FORD & CO		5,000.00	187.52	150.00	937,781.50	
PUR	10/07/08	33643310	FIRST SOLAR INC.						
40312	10/10/08	421931	KEYBANC CAPITAL MKTS INC		5,000.00	139.03	150.00	695,305.00	
PUR	10/09/08	35461310	FRANKLIN RESOURCES INC						
43262	10/15/08	421939	GOLDMAN SACHS & COMPANY		50,000.00	67.517	2,000.00	3,377,870.00	
PUR	10/10/08	35461310	FRANKLIN RESOURCES INC						
43262	10/16/08	421944	OPPENHEIMER & CO., INC		20,000.00	59.933	800.00	1,199,452.00	
PUR	10/13/08	35461310	FRANKLIN RESOURCES INC						
43262	10/16/08	421948	OPPENHEIMER & CO., INC		10,000.00	70.068	400.00	701,078.00	
PUR	10/02/08	36960410	GENERAL ELECTRIC CO.						
39923	10/07/08	421916	SANFORD BERNSTEIN & CO.		100,000.00	22.504	4,000.00	2,254,440.00	

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PUR	10/03/08	36960410	GENERAL ELECTRIC CO.						
39923	10/08/08	421921	SANFORD BERNSTEIN & CO.		100,000.00	22.523	4,000.00	2,256,300.00	
PUR	10/09/08	36960410	GENERAL ELECTRIC CO.						
39923	10/15/08	421939	GOLDMAN SACHS & COMPANY		100,000.00	19.537	4,000.00	1,957,690.00	
PUR	10/14/08	36960410	GENERAL ELECTRIC CO.						
39923	10/17/08	421952	JP MORGAN		100,000.00	21.841	4,000.00	2,188,100.00	
PUR	10/16/08	36960410	GENERAL ELECTRIC CO.						
39923	10/21/08	421960	MORGAN STANLEY		100,000.00	18.955	4,000.00	1,899,470.00	
PUR	10/23/08	36960410	GENERAL ELECTRIC CO.						

39923	10/28/08	421982	ICAP CORPORATES LLC	100,000.00	18.298	1,000.00	1,830,830.00
PUR 39923	10/23/08 10/28/08	36960410 421982	GENERAL ELECTRIC CO. PRINCETON SECURITIES GROUP	100,000.00	18.636	1,000.00	1,864,590.00
PUR 39923	10/24/08 10/29/08	36960410 421987	GENERAL ELECTRIC CO. CAPIS/SOFT	100,000.00	17.864	5,000.00	1,791,430.00
PUR 43242	10/08/08 10/14/08	37002110 421935	GENERAL GROWTH PROPERTIES DEUTSCHE BANK AG (DOMESTIC)	137,931.00	4.911	5,517.24	682,855.00
PUR 43242	10/09/08 10/15/08	37002110 421939	GENERAL GROWTH PROPERTIES DEUTSCHE BANK AG (DOMESTIC)	62,069.00	5.002	2,482.76	312,933.28
PUR 43280	10/13/08 10/16/08	38141G10 421948	GOLDMAN SACHS GROUP INC CITIGROUP/CITIBANK DOMESTIC	50,000.00	102.92	2,000.00	5,148,430.00
PUR 41916	10/03/08 10/08/08	38238810 421921	GOODRICH CORP. DEUTSCHE BANK AG (DOMESTIC)	40,000.00	37.689	1,600.00	1,509,156.00
PUR 41916	10/16/08 10/21/08	38238810 421960	GOODRICH CORP. BARCLAYS CAPITAL (DOMESTIC)	20,000.00	29.675	800.00	594,304.00
PUR 41699	10/14/08 10/17/08	41387510 421952	HARRIS CORP. OPPENHEIMER & CO., INC	50,000.00	39.239	2,000.00	1,963,930.00

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PUR 41202	10/07/08 10/10/08	42829110 421931	HEXCEL CORP. OPPENHEIMER & CO., INC		50,000.00	10.369	2,000.00	520,445.00	
PUR 39928	10/09/08 10/15/08	43575830 421939	HOLLY CORP. OPPENHEIMER & CO., INC		20,000.00	19.250	800.00	385,798.00	
PUR 39928	10/13/08 10/16/08	43575830 421948	HOLLY CORP. OPPENHEIMER & CO., INC		20,000.00	18.307	800.00	366,942.00	
PUR 39928	10/16/08 10/21/08	43575830 421960	HOLLY CORP. BARCLAYS CAPITAL (DOMESTIC)		20,000.00	15.292	800.00	306,642.00	
PUR 41547	10/07/08 10/10/08	44701110 421931	HUNTSMAN CORP. COWEN AND CO., LLC		100,000.00	9.616	4,000.00	965,600.00	
PUR 41547	10/09/08 10/15/08	44701110 421939	HUNTSMAN CORP. CALYON SECURITIES(USA) INC.		100,000.00	11.881	4,000.00	1,192,050.00	
PUR 41547	10/09/08 10/15/08	44701110 421939	HUNTSMAN CORP. FTN MIDWEST SECURITIES		23,700.00	11.445	948.00	272,203.98	
PUR 41547	10/09/08 10/15/08	44701110 421939	HUNTSMAN CORP. GOLDMAN SACHS & COMPANY		200,000.00	11.615	8,000.00	2,331,060.00	
PUR 41547	10/09/08 10/15/08	44701110 421939	HUNTSMAN CORP. RBC CAPITAL (DOMESTIC)		70,800.00	11.639	2,832.00	826,901.52	
PUR 41547	10/09/08 10/15/08	44701110 421939	HUNTSMAN CORP. SANDLER O'NEILL & PARTNERS		5,500.00	11.444	220.00	63,159.25	
PUR 41547	10/10/08 10/16/08	44701110 421944	HUNTSMAN CORP. CITIGROUP/CITIBANK DOMESTIC		100,000.00	10.398	4,000.00	1,043,760.00	
PUR 41547	10/10/08 10/16/08	44701110 421944	HUNTSMAN CORP. RBC CAPITAL (DOMESTIC)		200,000.00	11.024	8,000.00	2,212,760.00	
PUR 41547	10/13/08 10/16/08	44701110 421948	HUNTSMAN CORP. CITIGROUP/CITIBANK DOMESTIC		100,000.00	12.152	4,000.00	1,219,160.00	

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PUR 41547	10/15/08 10/20/08	44701110 421956	HUNTSMAN CORP. MERRILL LYNCH (RESEARCH)		100,000.00	11.576	4,000.00	1,161,620.00	
PUR 41547	10/15/08 10/20/08	44701110 421956	HUNTSMAN CORP. MIDWOOD SECURITIES, INC.		100,000.00	11.638	5,000.00	1,168,830.00	
PUR 41547	10/24/08 10/29/08	44701110 421987	HUNTSMAN CORP. CAPIS/SOFT		100,000.00	11.786	5,000.00	1,183,610.00	
PUR 43110	9/30/08 10/03/08	45245W10 421907	IMCLONE SYSTEMS LABRANCHE/OTC		13,235.00	62.003	198.53	820,808.24	
PUR 41682	10/14/08 10/17/08	47012E10 421952	JAKKS PACIFIC, INC. KEYBANC CAPITAL MKTS INC		10,000.00	21.436	300.00	214,664.00	

PUR 42803	10/03/08 10/08/08	47102X10 421921	JANUS CAP GROUP INC. DEUTSCHE BANK AG (DOMESTIC)	20,000.00	21.800	800.00	436,790.00
PUR 39942	10/02/08 10/07/08	48517030 421916	KANSAS CITY SOUTHERN FOX-PITT KLTON CCHRN CRN WA	100,000.00	36.826	4,000.00	3,686,550.00
PUR 39942	10/23/08 10/28/08	48517030 421982	KANSAS CITY SOUTHERN PRINCETON SECURITIES GROUP	100,000.00	28.072	1,000.00	2,808,200.00
PUR 39942	10/24/08 10/29/08	48517030 421987	KANSAS CITY SOUTHERN CAPIS/SOFT	100,000.00	26.925	5,000.00	2,697,480.00
PUR 40010	10/16/08 10/21/08	50207910 421960	LMI AEROSPACE INC. KEYBANC CAPITAL MKTS INC	10,000.00	12.792	300.00	128,217.00
PUR 40010	10/22/08 10/27/08	50207910 421978	LMI AEROSPACE INC. KEYBANC CAPITAL MKTS INC	10,000.00	13.581	150.00	135,963.00
PUR 40010	10/23/08 10/28/08	50207910 421982	LMI AEROSPACE INC. LIQUIDNET	10,000.00	13.320	200.00	133,400.00
PUR 40010	10/27/08 10/30/08	50207910 421991	LMI AEROSPACE INC. KEYBANC CAPITAL MKTS INC	10,000.00	12.385	150.00	124,002.00

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PUR 40010	10/27/08 10/30/08	50207910 421991	LMI AEROSPACE INC. LIQUIDNET		10,000.00	12.125	200.00	121,450.00	
PUR 40010	10/28/08 10/31/08	50207910 421995	LMI AEROSPACE INC. MAGNA SECURITIES (OTC)		10,000.00	12.142	150.00	121,568.00	
PUR 43499	10/24/08 10/29/08	51783410 421987	LAS VEGAS SANDS CORP CAPIS/SOFT		160,000.00	6.412	8,000.00	1,033,984.00	
PUR 43499	10/24/08 10/29/08	51783410 421987	LAS VEGAS SANDS CORP RAYMOND JAMES/EXECUTION		40,000.00	6.375	800.00	255,808.00	
PUR 43499	10/27/08 10/30/08	51783410 421991	LAS VEGAS SANDS CORP MERIDIAN EQUITY PARTNERS		100,000.00	6.087	1,000.00	609,680.00	
PUR 43499	10/28/08 10/31/08	51783410 421995	LAS VEGAS SANDS CORP GRISWOLD COMPANY		100,000.00	5.894	1,000.00	590,420.00	
PUR 43455	10/22/08 10/27/08	53071M50 421978	LIBERTY MEDIA CORP KEYBANC CAPITAL MKTS INC		130,000.00	18.407	1,300.00	2,394,223.00	
PUR 43455	10/23/08 10/28/08	53071M50 421982	LIBERTY MEDIA CORP KEYBANC CAPITAL MKTS INC		80,000.00	17.657	800.00	1,413,320.00	
PUR 43455	10/23/08 10/28/08	53071M50 421982	LIBERTY MEDIA CORP LABRANCHE/OTC		235,000.00	16.981	2,350.00	3,992,908.50	
PUR 43455	10/23/08 10/28/08	53071M50 421982	LIBERTY MEDIA CORP MAGNA SECURITIES (OTC)		176,300.00	17.339	1,763.00	3,058,593.44	
PUR 43455	10/24/08 10/29/08	53071M50 421987	LIBERTY MEDIA CORP MAGNA SECURITIES (OTC)		58,700.00	16.205	587.00	951,814.63	
PUR 43455	10/24/08 10/29/08	53071M50 421987	LIBERTY MEDIA CORP MERRIMAN/OTC		138,064.00	16.640	1,380.64	2,298,834.63	
PUR 43455	10/24/08 10/29/08	53071M50 421987	LIBERTY MEDIA CORP SUSQUEHANNA/OTC		235,000.00	16.435	2,350.00	3,864,575.00	

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PUR 43455	10/27/08 10/30/08	53071M50 421991	LIBERTY MEDIA CORP MERRIMAN/OTC		96,936.00	16.148	969.36	1,566,301.58	
PUR 39948	9/30/08 10/03/08	53418710 421907	LINCOLN NATIONAL CORP. HILL, THOMPSON, MAGID & CO.		20,000.00	45.367	400.00	907,748.00	
PUR 39948	10/03/08 10/08/08	53418710 421921	LINCOLN NATIONAL CORP. DEUTSCHE BANK AG (DOMESTIC)		40,000.00	41.933	1,600.00	1,678,928.00	
PUR 39948	10/06/08 10/09/08	53418710 421925	LINCOLN NATIONAL CORP. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	31.027	1,200.00	932,016.00	
PUR 39948	10/06/08 10/09/08	53418710 421925	LINCOLN NATIONAL CORP. ISI - HYMAN		20,000.00	32.166	1,000.00	644,318.00	

PUR 39948	10/09/08 10/15/08	53418710 421939	LINCOLN NATIONAL CORP. OPPENHEIMER & CO., INC		20,000.00	14.557	800.00	291,948.00
PUR 41563	10/07/08 10/10/08	53555510 421931	LINDSAY CORP. OPPENHEIMER & CO., INC		10,000.00	56.549	400.00	565,894.00
PUR 41563	10/17/08 10/22/08	53555510 421965	LINDSAY CORP. OPPENHEIMER & CO., INC		10,000.00	48.824	400.00	488,638.00
PUR 39991	10/02/08 10/07/08	55271510 421916	MEMC ELECTRONICS MATERIALS, CL KING (RESEARCH)		50,000.00	25.717	2,000.00	1,287,835.00
PUR 39991	10/22/08 10/27/08	55271510 421978	MEMC ELECTRONICS MATERIALS, RAYMOND JAMES/EXECUTION		20,000.00	20.110	400.00	402,606.00
PUR 39991	10/22/08 10/27/08	55271510 421978	MEMC ELECTRONICS MATERIALS, RAYMOND JAMES/EXECUTION		20,000.00	20.570	400.00	411,800.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	20.340	800.00	814,406.00

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PUR 39991	10/23/08 10/28/08	55271510 421982	MEMC ELECTRONICS MATERIALS, RAYMOND JAMES/EXECUTION		20,000.00	17.606	400.00	352,524.00	
PUR 41252	10/13/08 10/16/08	55608B10 421948	MACQUARIE INFRASTRUCTURE CO OPPENHEIMER & CO., INC		40,000.00	11.776	1,600.00	472,636.00	
PUR 41252	10/14/08 10/17/08	55608B10 421952	MACQUARIE INFRASTRUCTURE CO OPPENHEIMER & CO., INC		40,000.00	11.764	1,600.00	472,172.00	
PUR 41252	10/15/08 10/20/08	55608B10 421956	MACQUARIE INFRASTRUCTURE CO OPPENHEIMER & CO., INC		20,000.00	11.035	800.00	221,508.00	
PUR 39949	9/30/08 10/03/08	55616P10 421907	MACY'S, INC. PRINCETON SECURITIES GROUP		100,000.00	17.524	1,000.00	1,753,400.00	
PUR 39949	10/14/08 10/17/08	55616P10 421952	MACY'S, INC. JP MORGAN		100,000.00	11.387	4,000.00	1,142,710.00	
PUR 41935	10/03/08 10/08/08	57636Q10 421921	MASTERCARD INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	165.00	800.00	3,300,982.00	
PUR 41015	10/03/08 10/08/08	57708110 421921	MATTEL INC. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	18.160	2,000.00	910,005.00	
PUR 41015	10/06/08 10/09/08	57708110 421925	MATTEL INC. ISI - HYMAN		50,000.00	17.018	2,500.00	853,380.00	
PUR 41015	10/10/08 10/16/08	57708110 421944	MATTEL INC. SANFORD BERNSTEIN & CO.		50,000.00	13.722	2,000.00	688,110.00	
PUR 41015	10/23/08 10/28/08	57708110 421982	MATTEL INC. MAGNA SECURITIES CORP		50,000.00	13.213	1,000.00	661,655.00	
PUR 42116	10/02/08 10/07/08	57772K10 421916	MAXIM INTEGRATED PRODUCTS, UBS WARBURG LLC		100,000.00	17.053	3,000.00	1,708,310.00	
PUR 42619	9/29/08 10/02/08	58013510 421902	MCDONALD'S CORP. RAYMOND JAMES/EXECUTION		60,000.00	62.953	1,200.00	3,778,398.00	

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PUR 42619	9/30/08 10/03/08	58013510 421907	MCDONALD'S CORP. RAYMOND JAMES/EXECUTION		30,000.00	61.003	600.00	1,830,687.00	
PUR 42619	10/09/08 10/15/08	58013510 421939	MCDONALD'S CORP. OPPENHEIMER & CO., INC		10,000.00	54.436	400.00	544,755.00	
PUR 39953	10/01/08 10/06/08	58933110 421911	MERCK & CO., INC. SOLEIL SECURITIES CORP.		100,000.00	32.128	4,000.00	3,216,790.00	
PUR 39954	10/22/08 10/27/08	59491810 421978	MICROSOFT CORP. MAGNA SECURITIES (OTC)		100,000.00	21.210	1,500.00	2,122,500.00	
PUR 39952	10/02/08 10/07/08	61166W10 421916	MONSANTO CO. RAYMOND JAMES & ASSOCIATES,		10,000.00	78.910	400.00	789,500.00	
PUR 39952	10/07/08 10/10/08	61166W10 421931	MONSANTO CO. OPPENHEIMER & CO., INC		10,000.00	79.636	400.00	796,762.00	

PUR 43263	10/09/08 10/15/08	61945A10 421939	MOSIAC CO/THE COWEN AND CO., LLC	300,000.00	38.875	12,000.00	11,674,530.00
PUR 43263	10/10/08 10/16/08	61945A10 421944	MOSIAC CO/THE SANFORD BERNSTEIN & CO.	300,000.00	36.789	12,000.00	11,048,700.00
PUR 43263	10/13/08 10/16/08	61945A10 421948	MOSIAC CO/THE BANK OF AMERICA SECURITIES	50,000.00	41.271	2,000.00	2,065,565.00
PUR 43263	10/15/08 10/20/08	61945A10 421956	MOSIAC CO/THE OPPENHEIMER & CO., INC	50,000.00	35.581	2,000.00	1,781,025.00
PUR 43263	10/16/08 10/21/08	61945A10 421960	MOSIAC CO/THE MORGAN STANLEY	50,000.00	34.005	2,000.00	1,702,265.00
PUR 43263	10/17/08 10/22/08	61945A10 421965	MOSIAC CO/THE CITIGROUP/CITIBANK DOMESTIC	50,000.00	31.990	2,000.00	1,601,475.00
PUR 43551	10/28/08 10/31/08	62937750 421995	NRG ENERGY INC STURDIVANT/EXECUTION	29,200.00	18.367	584.00	536,909.16

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PUR 41081	10/28/08 10/31/08	63530910 421995	NATIONAL CINEMEDIA INC. LIQUIDNET		10,000.00	5.620	200.00	56,400.00	
PUR 41081	10/28/08 10/31/08	63530910 421995	NATIONAL CINEMEDIA INC. MAGNA SECURITIES (OTC)		40,000.00	5.499	600.00	220,572.00	
PUR 43537	10/27/08 10/30/08	63540510 421991	NATIONAL CITY CORP INSTINET (DOMESTIC)		6,500,000.00	2.177	45,500.00	14,193,400.00	
PUR 42901	9/26/08 10/01/08	63935N10 421897	NAVIGANT CONSULTING INC. STURDIVANT/EXECUTION		50,000.00	19.974	1,000.00	999,675.00	
PUR 42901	10/06/08 10/09/08	63935N10 421925	NAVIGANT CONSULTING INC. ISI - HYMAN		50,000.00	18.526	2,500.00	928,800.00	
PUR 42901	10/08/08 10/14/08	63935N10 421935	NAVIGANT CONSULTING INC. FOX-PITT KLTON CCHRN CRN WA		50,000.00	17.099	2,000.00	856,935.00	
PUR 42901	10/10/08 10/16/08	63935N10 421944	NAVIGANT CONSULTING INC. FRIEDMAN BILLINGS RAMSEY		50,000.00	16.417	2,000.00	822,825.00	
PUR 42901	10/16/08 10/21/08	63935N10 421960	NAVIGANT CONSULTING INC. BARCLAYS CAPITAL (DOMESTIC)		50,000.00	16.427	2,000.00	823,365.00	
PUR 42901	10/21/08 10/24/08	63935N10 421974	NAVIGANT CONSULTING INC. MERRILL LYNCH (RESEARCH)		50,000.00	16.895	2,000.00	846,735.00	
PUR 42968	9/26/08 10/01/08	64110D10 421897	NETAPP INC. MERRIMAN/OTC		50,000.00	18.672	750.00	934,350.00	
PUR 42968	9/30/08 10/03/08	64110D10 421907	NETAPP INC. LABRANCHE/OTC		100,000.00	17.713	1,500.00	1,772,800.00	
PUR 42968	10/10/08 10/16/08	64110D10 421944	NETAPP INC. UBS WARBURG LLC		50,000.00	13.815	1,500.00	692,250.00	
PUR 42968	10/17/08 10/22/08	64110D10 421965	NETAPP INC. MERRIMAN/OTC		100,000.00	13.368	1,500.00	1,338,280.00	

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PUR 42968	10/22/08 10/27/08	64110D10 421978	NETAPP INC. SUSQUEHANNA/OTC		100,000.00	13.048	1,500.00	1,306,250.00	
PUR 42997	9/29/08 10/02/08	65163910 421902	NEWMONT MINING CORP. RAYMOND JAMES/EXECUTION		100,000.00	40.868	2,000.00	4,088,830.00	
PUR 42997	10/07/08 10/10/08	65163910 421931	NEWMONT MINING CORP. COWEN AND CO., LLC		100,000.00	35.367	4,000.00	3,540,710.00	
PUR 42997	10/22/08 10/27/08	65163910 421978	NEWMONT MINING CORP. PRINCETON SECURITIES GROUP		100,000.00	26.170	1,000.00	2,618,040.00	
PUR 43367	10/17/08 10/22/08	65248E10 421965	NEWS CORP - CLA CITIGROUP/CITIBANK DOMESTIC		100,794.00	9.189	4,031.76	930,217.75	
PUR 40323	9/29/08 10/02/08	66680710 421902	NORTHROP GRUMMAN CORP. BMO CAPITAL MARKETS/EXECUTI		60,000.00	62.873	1,200.00	3,773,550.00	
PUR	10/13/08	66680710	NORTHROP GRUMMAN CORP.						

40323	10/16/08	421948	OPPENHEIMER & CO., INC	20,000.00	44.226	800.00	885,314.00
PUR 39958	10/02/08 10/07/08	67018T10 421916	NU SKIN ENTERPRISES INC. RAYMOND JAMES & ASSOCIATES,	40,000.00	15.863	1,600.00	636,124.00
PUR 39958	10/10/08 10/16/08	67018T10 421944	NU SKIN ENTERPRISES INC. OPPENHEIMER & CO., INC	20,000.00	11.343	800.00	227,652.00
PUR 39958	10/28/08 10/31/08	67018T10 421995	NU SKIN ENTERPRISES INC. BMO CAPITAL MARKETS/EXECUTI	20,000.00	11.580	400.00	231,994.00
PUR 43536	10/27/08 10/30/08	67066G10 421991	NVIDIA CORP KEYBANC CAPITAL MKTS INC	100,000.00	7.207	1,500.00	722,230.00
PUR 43536	10/28/08 10/31/08	67066G10 421995	NVIDIA CORP SUSQUEHANNA/OTC	200,000.00	7.311	3,000.00	1,465,160.00
PUR 40874	10/15/08 10/20/08	69347510 421956	PNC FINANCIAL SERVICES GROU OPPENHEIMER & CO., INC	20,000.00	63.375	800.00	1,268,306.00

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PUR 40874	10/15/08 10/20/08	69347510 421956	PNC FINANCIAL SERVICES GROU OPPENHEIMER & CO., INC		20,000.00	63.088	800.00	1,262,566.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	63.232	1,600.00	2,530,872.00	
PUR 40874	10/17/08 10/22/08	69347510 421965	PNC FINANCIAL SERVICES GROU CITIGROUP/CITIBANK DOMESTIC		20,000.00	61.372	800.00	1,228,232.00	
PUR 40874	10/20/08 10/23/08	69347510 421969	PNC FINANCIAL SERVICES GROU BARCLAYS CAPITAL (DOMESTIC)		20,000.00	59.010	800.00	1,180,992.00	
PUR 39898	9/26/08 10/01/08	70454910 421897	PEABODY ENERGY CORP. STURDIVANT/EXECUTION		20,000.00	47.142	400.00	943,246.00	
PUR 39898	9/30/08 10/03/08	70454910 421907	PEABODY ENERGY CORP. RAYMOND JAMES/EXECUTION		100,000.00	43.418	2,000.00	4,343,820.00	
PUR 39898	10/03/08 10/08/08	70454910 421921	PEABODY ENERGY CORP. SANFORD BERNSTEIN & CO.		100,000.00	38.282	4,000.00	3,832,190.00	
PUR 39898	10/06/08 10/09/08	70454910 421925	PEABODY ENERGY CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	31.735	800.00	635,500.00	
PUR 39898	10/08/08 10/14/08	70454910 421935	PEABODY ENERGY CORP. FOX-PITT KLTON CCHRN CRN WA		20,000.00	31.511	800.00	631,018.00	
PUR 43552	10/28/08 10/31/08	71344810 421995	PEPSICO INC ICAP CORPORATES LLC		200,000.00	55.518	2,000.00	11,105,600.00	
PUR 39963	10/13/08 10/16/08	71708110 421948	PFIZER INC. FORTIS CLEARING AMERICAS LL		200,000.00	16.143	2,000.00	3,230,660.00	
PUR 39963	10/17/08 10/22/08	71708110 421965	PFIZER INC. BARCLAYS CAPITAL (DOMESTIC)		400,000.00	17.018	16,000.00	6,823,280.00	

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D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S
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PUR 39963	10/20/08 10/23/08	71708110 421969	PFIZER INC. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	17.246	4,000.00	1,728,620.00	
PUR 39963	10/24/08 10/29/08	71708110 421987	PFIZER INC. CAPIS/SOFT		200,000.00	16.626	10,000.00	3,335,260.00	
PUR 40653	10/08/08 10/14/08	71817210 421935	PHILIP MORRIS INTERNATIONAL NORTHLAND SECURITIES, INC.		50,000.00	43.723	2,000.00	2,188,160.00	
PUR 40653	10/10/08 10/16/08	71817210 421944	PHILIP MORRIS INTERNATIONAL FRIEDMAN BILLINGS RAMSEY		50,000.00	38.152	2,000.00	1,909,605.00	
PUR 43266	10/09/08 10/15/08	74432010 421939	PRUDENTIAL FINANCIAL INC COWEN AND CO., LLC		26,500.00	26.735	1,060.00	709,542.80	
PUR 43266	10/09/08 10/15/08	74432010 421939	PRUDENTIAL FINANCIAL INC DEUTSCHE BANK AG (DOMESTIC)		173,500.00	29.103	6,940.00	5,056,327.85	
PUR 39968	10/14/08 10/17/08	74531010 421952	PUGET ENERGY INC. OPPENHEIMER & CO., INC		50,000.00	25.088	2,000.00	1,256,385.00	
PUR	10/15/08	74531010	PUGET ENERGY INC.						

39968	10/20/08	421956	JP MORGAN	50,000.00	22.457	2,000.00	1,124,835.00
PUR 39968	10/20/08 10/23/08	74531010 421969	PUGET ENERGY INC. MERRILL LYNCH (RESEARCH)	50,000.00	22.636	2,000.00	1,133,800.00
PUR 39968	10/21/08 10/24/08	74531010 421974	PUGET ENERGY INC. BARCLAYS CAPITAL (DOMESTIC)	50,000.00	22.446	2,000.00	1,124,275.00
PUR 39968	10/23/08 10/28/08	74531010 421982	PUGET ENERGY INC. MAGNA SECURITIES CORP	50,000.00	22.076	1,000.00	1,104,795.00
PUR 39968	10/27/08 10/30/08	74531010 421991	PUGET ENERGY INC. BMO CAPITAL MARKETS/EXECUTI	50,000.00	21.802	1,000.00	1,091,100.00
PUR 39973	10/01/08 10/06/08	74973W10 421911	RTI INTERNATIONAL METALS IN RAYMOND JAMES & ASSOCIATES,	50,000.00	18.801	2,000.00	942,060.00

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PUR 39973	10/02/08 10/07/08	74973W10 421916	RTI INTERNATIONAL METALS IN CL KING (RESEARCH)		50,000.00	16.948	2,000.00	849,395.00	
PUR 39973	10/02/08 10/07/08	74973W10 421916	RTI INTERNATIONAL METALS IN RAYMOND JAMES & ASSOCIATES,		50,000.00	18.213	2,000.00	912,640.00	
PUR 39973	10/03/08 10/08/08	74973W10 421921	RTI INTERNATIONAL METALS IN FOX-PITT KLTON CCHRN CRN WA		50,000.00	16.784	2,000.00	841,190.00	
PUR 39973	10/06/08 10/09/08	74973W10 421925	RTI INTERNATIONAL METALS IN DEUTSCHE BANK AG (DOMESTIC)		50,000.00	14.268	2,000.00	715,390.00	
PUR 39973	10/06/08 10/09/08	74973W10 421925	RTI INTERNATIONAL METALS IN ISI - HYMAN		50,000.00	14.410	2,500.00	722,980.00	
PUR 39973	10/07/08 10/10/08	74973W10 421931	RTI INTERNATIONAL METALS IN OPPENHEIMER & CO., INC		50,000.00	14.796	2,000.00	741,800.00	
PUR 41584	9/26/08 10/01/08	75876610 421897	REGAL ENTERTAINMENT GROUP-A WILLIAMS CAPITAL GROUP		50,000.00	15.280	1,000.00	765,005.00	
PUR 39969	9/30/08 10/03/08	76171310 421907	REYNOLDS AMERICAN INC. RAYMOND JAMES/EXECUTION		80,000.00	48.366	1,600.00	3,870,840.00	
PUR 39970	10/09/08 10/15/08	77938210 421939	ROWAN COMPANIES INC. OPPENHEIMER & CO., INC		50,000.00	20.663	2,000.00	1,035,165.00	
PUR 39970	10/13/08 10/16/08	77938210 421948	ROWAN COMPANIES INC. CITIGROUP/CITIBANK DOMESTIC		100,000.00	19.455	4,000.00	1,949,480.00	
PUR 41047	9/29/08 10/02/08	78442P10 421902	SLM CORP. PRINCETON SECURITIES GROUP		100,000.00	10.667	1,000.00	1,067,720.00	
PUR 41047	10/02/08 10/07/08	78442P10 421916	SLM CORP. FOX-PITT KLTON CCHRN CRN WA		100,000.00	9.164	4,000.00	920,370.00	
PUR 41047	10/06/08 10/09/08	78442P10 421925	SLM CORP. DEUTSCHE BANK AG (DOMESTIC)		100,000.00	8.975	4,000.00	901,450.00	

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PUR 40530	10/15/08 10/20/08	80311110 421956	SARA LEE CORP. JP MORGAN		100,000.00	10.468	4,000.00	1,050,790.00	
PUR 40530	10/17/08 10/22/08	80311110 421965	SARA LEE CORP. CITIGROUP/CITIBANK DOMESTIC		100,000.00	10.819	4,000.00	1,085,920.00	
PUR 40530	10/22/08 10/27/08	80311110 421978	SARA LEE CORP. MERIDIAN EQUITY PARTNERS		100,000.00	10.937	1,000.00	1,094,650.00	
PUR 43475	10/23/08 10/28/08	81725T10 421982	SENSIENT TECHNOLOGIES HILL, THOMPSON, MAGID & CO.		43,438.00	24.273	868.76	1,055,252.37	
PUR 43475	10/24/08 10/29/08	81725T10 421987	SENSIENT TECHNOLOGIES HILL, THOMPSON, MAGID & CO.		6,562.00	23.866	131.24	156,739.93	
PUR 43475	10/27/08 10/30/08	81725T10 421991	SENSIENT TECHNOLOGIES BMO CAPITAL MARKETS/EXECUTI		50,000.00	23.613	1,000.00	1,181,650.00	
PUR 43475	10/27/08 10/30/08	81725T10 421991	SENSIENT TECHNOLOGIES WILLIAMS CAPITAL GROUP		40,000.00	23.221	800.00	929,620.00	
PUR 43475	10/28/08 10/31/08	81725T10 421995	SENSIENT TECHNOLOGIES BMO CAPITAL MARKETS/EXECUTI		50,000.00	22.744	1,000.00	1,138,200.00	

PUR 43331	10/15/08 10/20/08	83589810 421956	SOTHEBY'S MERRILL LYNCH (RESEARCH)	120,000.00	10.869	4,800.00	1,309,068.00
PUR 43331	10/16/08 10/21/08	83589810 421960	SOTHEBY'S JP MORGAN	120,000.00	9.928	4,800.00	1,196,148.00
PUR 43421	10/20/08 10/23/08	85811910 421969	STEEL DYNAMICS INC BARCLAYS CAPITAL (DOMESTIC)	150,000.00	9.215	4,500.00	1,386,720.00
PUR 43421	10/22/08 10/27/08	85811910 421978	STEEL DYNAMICS INC LABRANCHE/OTC	50,000.00	9.565	750.00	479,015.00
PUR 43421	10/23/08 10/28/08	85811910 421982	STEEL DYNAMICS INC SUSQUEHANNA/OTC	100,000.00	9.673	1,500.00	968,760.00

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PUR 43421	10/24/08 10/29/08	85811910 421987	STEEL DYNAMICS INC LABRANCHE/SOFT		100,000.00	8.794	5,000.00	884,440.00	
PUR 40599	10/03/08 10/08/08	87157D10 421921	SYNAPTICS INCORPORATED JANNEY MONTGOMERY SCOTT		10,000.00	25.988	300.00	260,179.00	
PUR 40599	10/08/08 10/14/08	87157D10 421935	SYNAPTICS INCORPORATED UBS WARBURG LLC		10,000.00	23.469	300.00	234,991.00	
PUR 42954	9/29/08 10/02/08	87160710 421902	SYNOPSIS INC KEYBANC CAPITAL MKTS INC		30,000.00	20.684	450.00	620,973.00	
PUR 42954	9/29/08 10/02/08	87160710 421902	SYNOPSIS INC LIQUIDNET		20,000.00	20.358	400.00	407,550.00	
PUR 42954	10/01/08 10/06/08	87160710 421911	SYNOPSIS INC MERRIMAN CURHAN FORD & CO		52,000.00	19.735	1,560.00	1,027,759.20	
PUR 42954	10/02/08 10/07/08	87160710 421916	SYNOPSIS INC MERRIMAN CURHAN FORD & CO		48,000.00	19.582	1,440.00	941,366.40	
PUR 42954	10/06/08 10/09/08	87160710 421925	SYNOPSIS INC KEYBANC CAPITAL MKTS INC		50,000.00	17.406	1,500.00	871,820.00	
PUR 42954	10/08/08 10/14/08	87160710 421935	SYNOPSIS INC JANNEY MONTGOMERY SCOTT		50,000.00	17.225	1,500.00	862,745.00	
PUR 42699	9/29/08 10/02/08	87405410 421902	TAKE-TWO INTERACTIVE SOFTWA KEYBANC CAPITAL MKTS INC		20,000.00	15.686	300.00	314,024.00	
PUR 39985	10/13/08 10/16/08	88320310 421948	TEXTRON INC. CITIGROUP/CITIBANK DOMESTIC		70,000.00	20.209	2,800.00	1,417,430.00	
PUR 39982	10/23/08 10/28/08	88654710 421982	TIFFANY & CO. RAYMOND JAMES/EXECUTION		20,000.00	23.833	400.00	477,054.00	
PUR 43261	10/09/08 10/15/08	90291110 421939	UST INC. GOLDMAN SACHS & COMPANY		100,000.00	62.779	4,000.00	6,281,860.00	

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PUR 43261	10/13/08 10/16/08	90291110 421948	UST INC. CITIGROUP/CITIBANK DOMESTIC		20,000.00	64.453	800.00	1,289,854.00	
PUR 42782	10/03/08 10/08/08	90323610 421921	URS CORP. FOX-PITT KLTON CCHRN CRN WA		40,000.00	33.888	1,600.00	1,357,112.00	
PUR 42782	10/07/08 10/10/08	90323610 421931	URS CORP. OPPENHEIMER & CO., INC		10,000.00	27.446	400.00	274,857.00	
PUR 41951	10/09/08 10/15/08	90341W10 421939	US AIRWAYS GROUP INC. CALYON SECURITIES(USA) INC.		100,000.00	4.530	4,000.00	456,950.00	
PUR 43454	10/22/08 10/27/08	90781810 421978	UNION PACIFIC CORP MERIDIAN EQUITY PARTNERS		350,000.00	58.611	3,500.00	20,517,280.00	
PUR 43454	10/23/08 10/28/08	90781810 421982	UNION PACIFIC CORP BMO CAPITAL MARKETS/EXECUTI		100,000.00	58.806	2,000.00	5,882,560.00	
PUR 43454	10/23/08 10/28/08	90781810 421982	UNION PACIFIC CORP MAGNA SECURITIES CORP		100,000.00	59.270	2,000.00	5,929,030.00	
PUR 43454	10/23/08 10/28/08	90781810 421982	UNION PACIFIC CORP RAYMOND JAMES/EXECUTION		100,000.00	58.800	2,000.00	5,882,000.00	

PUR 43454	10/23/08 10/28/08	90781810 421982	UNION PACIFIC CORP STURDIVANT/EXECUTION		50,000.00	59.283	1,000.00	2,965,125.00	
PUR 43454	10/24/08 10/29/08	90781810 421987	UNION PACIFIC CORP CAPIS/SOFT		250,000.00	57.604	12,500.00	14,413,600.00	
PUR 40418	10/02/08 10/07/08	91324P10 421916	UTD HEALTH GROUP, INC. LANGEN MCALENNNEY		100,000.00	25.071	4,000.00	2,511,120.00	
PUR 40418	10/10/08 10/16/08	91324P10 421944	UTD HEALTH GROUP, INC. FRIEDMAN BILLINGS RAMSEY		100,000.00	16.554	4,000.00	1,659,380.00	
PUR 40418	10/13/08 10/16/08	91324P10 421948	UTD HEALTH GROUP, INC. BANK OF AMERICA SECURITIES		35,000.00	21.846	1,400.00	766,010.00	

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PUR 43553	10/28/08 10/31/08	91704710 421995	URBAN OUTFITTERS INC KEYBANC CAPITAL MKTS INC		50,000.00	20.190	750.00	1,010,265.00	
PUR 42815	10/13/08 10/16/08	91886610 421948	VALASSIS COMMUNICATIONS INC OPPENHEIMER & CO., INC		50,000.00	5.701	2,000.00	287,055.00	
PUR 42815	10/15/08 10/20/08	91886610 421956	VALASSIS COMMUNICATIONS INC MERRILL LYNCH (RESEARCH)		100,000.00	5.050	4,000.00	508,990.00	
PUR 42815	10/16/08 10/21/08	91886610 421960	VALASSIS COMMUNICATIONS INC BARCLAYS CAPITAL (DOMESTIC)		100,000.00	4.886	4,000.00	492,610.00	
PUR 42815	10/17/08 10/22/08	91886610 421965	VALASSIS COMMUNICATIONS INC CITIGROUP/CITIBANK DOMESTIC		100,000.00	5.003	4,000.00	504,320.00	
PUR 42815	10/20/08 10/23/08	91886610 421969	VALASSIS COMMUNICATIONS INC MERRILL LYNCH (RESEARCH)		100,000.00	4.944	4,000.00	498,390.00	
PUR 42815	10/21/08 10/24/08	91886610 421974	VALASSIS COMMUNICATIONS INC BARCLAYS CAPITAL (DOMESTIC)		100,000.00	4.812	4,000.00	485,220.00	
PUR 42815	10/23/08 10/28/08	91886610 421982	VALASSIS COMMUNICATIONS INC MERIDIAN EQUITY PARTNERS		100,000.00	4.307	1,000.00	431,660.00	
PUR 42815	10/27/08 10/30/08	91886610 421991	VALASSIS COMMUNICATIONS INC MERIDIAN EQUITY PARTNERS		100,000.00	3.766	1,000.00	377,560.00	
PUR 42815	10/28/08 10/31/08	91886610 421995	VALASSIS COMMUNICATIONS INC GRISWOLD COMPANY		100,000.00	3.671	1,000.00	368,140.00	
PUR 43502	10/24/08 10/29/08	92929710 421987	WMS INDUSTRIES INC STURDIVANT/EXECUTION		50,000.00	17.959	1,000.00	898,935.00	
PUR 43502	10/27/08 10/30/08	92929710 421991	WMS INDUSTRIES INC RAYMOND JAMES/EXECUTION		44,500.00	18.037	890.00	803,536.50	
PUR 43205	10/06/08 10/09/08	92990310 421925	WACHOVIA CORP BANK OF AMERICA SECURITIES		1,000,000.00	5.705	40,000.00	5,745,200.00	

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PUR 43205	10/07/08 10/10/08	92990310 421931	WACHOVIA CORP COWEN AND CO., LLC		1,000,000.00	5.757	40,000.00	5,797,300.00	
PUR 43205	10/08/08 10/14/08	92990310 421935	WACHOVIA CORP RBC CAPITAL (DOMESTIC)		500,000.00	5.629	20,000.00	2,834,250.00	
PUR 43205	10/09/08 10/15/08	92990310 421939	WACHOVIA CORP CALYON SECURITIES(USA) INC.		200,000.00	4.530	8,000.00	913,920.00	
PUR 43205	10/09/08 10/15/08	92990310 421939	WACHOVIA CORP GOLDMAN SACHS & COMPANY		200,000.00	3.780	8,000.00	763,900.00	
PUR 41384	10/27/08 10/30/08	94268310 421991	WATSON PHARMACEUTICALS, INC MERIDIAN EQUITY PARTNERS		100,000.00	22.263	1,000.00	2,227,280.00	
PUR 43281	10/13/08 10/16/08	98156Q10 421948	WORLD WRESTLING ENTMT INC PRINCETON SECURITIES GROUP		100,000.00	14.214	1,000.00	1,422,370.00	
PUR 43281	10/14/08 10/17/08	98156Q10 421952	WORLD WRESTLING ENTMT INC JP MORGAN		100,000.00	15.178	4,000.00	1,521,770.00	
PUR 43281	10/16/08 10/21/08	98156Q10 421960	WORLD WRESTLING ENTMT INC MORGAN STANLEY		100,000.00	15.157	4,000.00	1,519,680.00	
PUR 43281	10/13/08	98302410	WYETH						

41913	10/16/08	421948	CITIGROUP/CITIBANK DOMESTIC	200,000.00	32.521	8,000.00	6,512,260.00
PUR 39996	10/03/08 10/08/08	98385X10 421921	XTO ENERGY INC. FOX-PITT KLTON CCHRN CRN WA	20,000.00	44.070	800.00	882,200.00
PUR 39996	10/16/08 10/21/08	98385X10 421960	XTO ENERGY INC. MORGAN STANLEY	30,000.00	28.666	1,200.00	861,177.00
PUR 43304	10/14/08 10/17/08	98970110 421952	ZIONS BANCORP LIQUIDNET	45,454.00	36.525	909.08	1,661,116.43
PUR 43304	10/14/08 10/17/08	98970110 421952	ZIONS BANCORP UBS WARBURG LLC	154,546.00	38.059	4,636.38	5,886,471.68

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PUR 43304	10/17/08 10/22/08	98970110 421965	ZIONS BANCORP BARCLAYS CAPITAL (DOMESTIC)		75,961.00	35.520	2,278.83	2,700,398.36	
PUR 43304	10/17/08 10/22/08	98970110 421965	ZIONS BANCORP LIQUIDNET		24,039.00	35.720	480.78	859,153.86	
PUR 43304	10/20/08 10/23/08	98970110 421969	ZIONS BANCORP BARCLAYS CAPITAL (DOMESTIC)		100,000.00	34.439	3,000.00	3,446,940.00	
PUR 43304	10/21/08 10/24/08	98970110 421974	ZIONS BANCORP INSTINET (PORTAL)		50,000.00	33.595	350.00	1,680,100.00	
PUR 43304	10/21/08 10/24/08	98970110 421974	ZIONS BANCORP LABRANCHE/OTC		50,000.00	33.923	750.00	1,696,880.00	
PUR 39971	9/29/08 10/02/08	G9007310 421902	TRANSOCEAN INC. RAYMOND JAMES/EXECUTION		40,000.00	108.29	800.00	4,332,476.00	
PUR 39981	9/26/08 10/01/08	G9144P10 421897	TYCO ELECTRONICS LTD. PRINCETON SECURITIES GROUP		100,000.00	27.249	1,000.00	2,725,900.00	
PUR 39981	9/29/08 10/02/08	G9144P10 421902	TYCO ELECTRONICS LTD. BMO CAPITAL MARKETS/EXECUTI		40,000.00	25.532	800.00	1,022,068.00	
PUR 39981	9/30/08 10/03/08	G9144P10 421907	TYCO ELECTRONICS LTD. PRINCETON SECURITIES GROUP		100,000.00	25.655	1,000.00	2,566,540.00	
PUR 39981	10/13/08 10/16/08	G9144P10 421948	TYCO ELECTRONICS LTD. OPPENHEIMER & CO., INC		20,000.00	21.610	800.00	433,002.00	
SUBTOTAL STOCK PURCHASES:					36,057,729.00			669,431,406.96	
TOTAL FUND PURCHASES:					36,057,729.00		959,671.34	669,431,406.96	

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SALES OF STOCK AND OTHER EQUITIES									
SALE 40919	10/20/08 10/23/08	00088630 421970	ADC TELECOMMUNICATIONS INC. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	5.581	3.13 3,000.00	555,116.87	-846,216.62
SALE 40919	10/21/08 10/24/08	00088630 421975	ADC TELECOMMUNICATIONS INC. MAGNA SECURITIES (OTC)		50,000.00	5.662	1.59 750.00	282,353.41	-418,313.34
SALE 40919	10/22/08 10/27/08	00088630 421979	ADC TELECOMMUNICATIONS INC. KEYBANC CAPITAL MKTS INC		50,000.00	5.360	1.51 750.00	267,248.49	-433,418.26
SALE 40683	9/26/08 10/01/08	00206R10 421898	AT&T INC. PRINCETON SECURITIES GROUP		50,000.00	29.942	8.39 500.00	1,496,581.61	-414,151.60
SALE 40683	10/01/08 10/06/08	00206R10 421912	AT&T INC. SOLEIL SECURITIES CORP.		100,000.00	28.061	15.72 4,000.00	2,802,104.28	-1,019,362.13
SALE 40683	10/02/08 10/07/08	00206R10 421917	AT&T INC. BUCKINGHAM RESEARCH GROUP I		100,000.00	28.322	15.87 4,000.00	2,828,194.13	-993,272.28
SALE 40683	10/03/08 10/08/08	00206R10 421922	AT&T INC. LANGEN MCALENNY		100,000.00	28.999	16.24 4,000.00	2,895,873.76	-925,592.65
SALE 41375	10/09/08 10/15/08	02313510 421940	AMAZON.COM INC. UBS WARBURG LLC		20,000.00	61.472	6.89 600.00	1,228,841.11	-383,608.31
SALE 41375	10/22/08 10/27/08	02313510 421979	AMAZON.COM INC. SUSQUEHANNA/OTC		20,000.00	50.210	5.63 300.00	1,003,890.37	-608,559.05

SALE 41375	10/24/08 10/29/08	02313510 421988	AMAZON.COM INC. LABRANCHE/SOFT				10.77 2,000.00		
				40,000.00	48.047			1,919,853.23	-1,305,045.60
SALE 39883	10/09/08 10/15/08	02687410 421940	AMERICAN INTERNATIONAL GROU BUCKINGHAM RESEARCH GROUP I	600,000.00	2.689		9.04 24,000.00	1,589,330.96	-10,736,564.48
SALE 39883	10/13/08 10/16/08	02687410 421949	AMERICAN INTERNATIONAL GROU BANK OF AMERICA SECURITIES	1,000,000.00	2.509		14.05 20,000.00	2,488,485.95	-18,054,673.12

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SALE 39887	10/27/08 10/30/08	02991220 421992	AMERICAN TOWER CORP. CL A GRISWOLD COMPANY		200,000.00	26.733	29.95 2,000.00	5,344,530.05	1,151,314.58
SALE 39887	10/28/08 10/31/08	02991220 421996	AMERICAN TOWER CORP. CL A MERIDIAN EQUITY PARTNERS		100,000.00	28.698	16.08 1,000.00	2,868,733.92	772,126.18
SALE 40888	10/10/08 10/16/08	03042010 421945	AMERICAN WATER WORKS CO. IN OPPENHEIMER & CO., INC		20,000.00	17.612	1.98 800.00	351,444.02	-60,464.85
SALE 40888	10/24/08 10/29/08	03042010 421988	AMERICAN WATER WORKS CO. IN BMO CAPITAL MARKETS/EXECUTI		20,000.00	17.743	1.99 400.00	354,456.01	-57,452.86
SALE 39886	10/27/08 10/30/08	03116210 421992	AMGEN INC. KEYBANC CAPITAL MKTS INC		20,000.00	56.834	6.37 300.00	1,136,379.63	-18,412.36
SALE 39891	10/03/08 10/08/08	03529010 421922	ANIXTER INTERNATIONAL INC. LANGEN MCALENNEY		20,000.00	57.364	6.43 800.00	1,146,465.57	52,804.19
SALE 39881	10/10/08 10/16/08	03783310 421945	APPLE INC. KEYBANC CAPITAL MKTS INC		10,000.00	93.089	5.22 300.00	930,583.78	111,010.39
SALE 39889	10/14/08 10/17/08	04269Q10 421953	ARRIS GROUP INC. UBS WARBURG LLC		100,000.00	7.019	3.94 3,000.00	698,876.06	-101,120.95
SALE 40527	10/22/08 10/27/08	04622410 421979	ASTEC INDUSTRIES INC. MERRIMAN/OTC		10,000.00	21.042	1.18 150.00	210,268.82	-150,127.06
SALE 40133	9/26/08 10/01/08	05276910 421898	AUTODESK INC. INSTINET (PORTAL)		25,000.00	35.005	4.91 175.00	874,932.59	-47,249.38
SALE 40133	9/26/08 10/01/08	05276910 421898	AUTODESK INC. PIPELINE TRADING SYSTEMS LL		25,000.00	35.015	4.91 500.00	874,865.09	-47,316.88
SALE 39893	9/30/08 10/03/08	06050510 421908	BANK OF AMERICA CORP. HILL, THOMPSON, MAGID & CO.		120,000.00	34.037	22.88 2,400.00	4,081,957.12	1,318,205.15
SALE 39893	10/06/08 10/09/08	06050510 421926	BANK OF AMERICA CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	32.229	3.61 800.00	643,772.39	183,147.06

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SALE 39893	10/06/08 10/09/08	06050510 421926	BANK OF AMERICA CORP. SANFORD BERNSTEIN & CO.		100,000.00	32.504	18.21 4,000.00	3,246,361.79	943,235.15
SALE 39893	10/07/08 10/10/08	06050510 421932	BANK OF AMERICA CORP. COWEN AND CO., LLC		90,000.00	27.261	13.74 3,600.00	2,449,876.26	377,062.29
SALE 39893	10/08/08 10/14/08	06050510 421936	BANK OF AMERICA CORP. COWEN AND CO., LLC		30,000.00	22.172	3.73 1,200.00	663,944.27	-26,993.72
SALE 39895	10/02/08 10/07/08	08442310 421917	WR BERKLEY CORP BMO CAPITAL MARKETS		80,000.00	24.480	10.97 800.00	1,957,589.03	647,563.93
SALE 39895	10/02/08 10/07/08	08442310 421917	WR BERKLEY CORP SOLEIL SECURITIES CORP.		20,000.00	24.409	2.74 800.00	487,375.26	159,868.98
SALE 39895	10/08/08 10/14/08	08442310 421936	WR BERKLEY CORP NORTHLAND SECURITIES, INC.		50,000.00	20.890	5.85 2,000.00	1,042,494.15	223,728.46
SALE 39895	10/20/08 10/23/08	08442310 421970	WR BERKLEY CORP BARCLAYS CAPITAL (DOMESTIC)		30,000.00	22.396	3.77 1,200.00	670,661.23	179,401.82
SALE 39895	10/22/08 10/27/08	08442310 421979	WR BERKLEY CORP RAYMOND JAMES/EXECUTION		20,000.00	22.838	2.56 400.00	456,357.44	128,851.16
SALE 39895	10/23/08 10/28/08	08442310 421983	WR BERKLEY CORP WILLIAMS CAPITAL GROUP		50,000.00	22.860	6.41 1,000.00	1,141,993.59	323,227.90
SALE 39895	10/28/08 10/31/08	08442310 421996	WR BERKLEY CORP STURDIVANT/EXECUTION		50,000.00	23.312	6.53 1,000.00	1,164,588.47	345,822.78
SALE	10/10/08	12673P10	CA INC.				17.81		

41263	10/16/08	421945	GOLDMAN SACHS & COMPANY	200,000.00	15.899	8,000.00	3,171,762.19	-1,631,130.12
SALE	9/30/08	16117M10	CHARTER COMMUNICATIONS INC.			3.46		
41295	10/03/08	421908	INSTINET (DOMESTIC)	816,651.00	.756	4,083.26	613,301.44	-447,090.09
SALE	10/01/08	16117M10	CHARTER COMMUNICATIONS INC.			.72		
41295	10/06/08	421912	INSTINET (DOMESTIC)	183,349.00	.700	916.75	127,426.83	-110,645.16

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SALE	10/10/08	16117M10	CHARTER COMMUNICATIONS INC.			2.26			
41295	10/16/08	421945	LABRANCHE/OTC		1,000,000.00	.403	10,000.00	393,197.74	-905,265.77
SALE	10/17/08	16516710	CHESAPEAKE ENERGY CORP.			11.78			
41852	10/22/08	421966	CITIGROUP/CITIBANK DOMESTIC		100,000.00	21.028	4,000.00	2,098,738.22	-2,163,542.68
SALE	10/24/08	17275R10	CISCO SYSTEMS, INC.			27.52			
39905	10/29/08	421988	LABRANCHE/SOFT		300,000.00	16.377	15,000.00	4,897,952.48	1,472,448.52
SALE	9/26/08	17296710	CITIGROUP INC.			10.51			
39901	10/01/08	421898	STURDIVANT/EXECUTION		100,000.00	18.754	2,000.00	1,873,409.49	218,448.71
SALE	9/30/08	17296710	CITIGROUP INC.			11.78			
39901	10/03/08	421908	HILL, THOMPSON, MAGID & CO.		100,000.00	21.025	2,000.00	2,100,518.22	445,557.44
SALE	10/17/08	17737610	CITRIX SYSTEMS INC.			5.96			
40499	10/22/08	421966	UBS WARBURG LLC		50,000.00	21.265	1,500.00	1,061,739.04	-403,863.74
SALE	10/22/08	17737610	CITRIX SYSTEMS INC.			10.99			
40499	10/27/08	421979	MAGNA SECURITIES (OTC)		100,000.00	19.616	1,500.00	1,960,109.01	-971,096.55
SALE	10/23/08	17737610	CITRIX SYSTEMS INC.			12.06			
40499	10/28/08	421983	LIQUIDNET		100,000.00	21.520	2,000.00	2,149,987.94	-781,217.62
SALE	10/24/08	17737610	CITRIX SYSTEMS INC.			12.05			
40499	10/29/08	421988	LABRANCHE/SOFT		100,000.00	21.510	5,000.00	2,146,017.95	-785,187.62
SALE	9/26/08	18538530	CLEARWIRE CORP-CL A			.65			
41936	10/01/08	421898	LIQUIDNET		10,000.00	11.515	200.00	114,949.35	19,030.10
SALE	9/26/08	18538530	CLEARWIRE CORP-CL A			2.58			
41936	10/01/08	421898	SUSQUEHANNA/OTC		40,000.00	11.503	600.00	459,533.42	75,856.41
SALE	9/30/08	18538530	CLEARWIRE CORP-CL A			3.17			
41936	10/03/08	421908	LABRANCHE/OTC		50,000.00	11.305	750.00	564,486.83	84,890.57
SALE	10/01/08	18538530	CLEARWIRE CORP-CL A			3.05			
41936	10/06/08	421912	JEFFERIES & COMPANY		50,000.00	10.892	1,500.00	543,076.95	63,480.69

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SALE	9/29/08	19121610	COCA-COLA CO. (THE)			23.08			
39941	10/02/08	421903	FORTIS CLEARING AMERICAS LL		80,000.00	51.526	800.00	4,121,272.92	651,674.36
SALE	10/02/08	19121610	COCA-COLA CO. (THE)			6.06			
39941	10/07/08	421917	STURDIVANT & CO		20,000.00	54.038	800.00	1,079,945.94	212,546.30
SALE	10/16/08	19121610	COCA-COLA CO. (THE)			12.09			
39941	10/21/08	421961	MORGAN STANLEY		50,000.00	43.173	2,000.00	2,156,657.91	-25,284.91
SALE	10/03/08	21037110	CONSTELLATION ENERGY GROUP			7.65			
43011	10/08/08	421922	DEUTSCHE BANK AG (DOMESTIC)		50,000.00	27.311	2,000.00	1,363,547.35	116,798.26
SALE	10/06/08	21037110	CONSTELLATION ENERGY GROUP			7.26			
43011	10/09/08	421926	DEUTSCHE BANK AG (DOMESTIC)		50,000.00	25.926	2,000.00	1,294,287.74	47,538.65
SALE	9/30/08	21935010	CORNING INC.			25.62			
42734	10/03/08	421908	MERIDIAN EQUITY PARTNERS		300,000.00	15.245	3,000.00	4,570,504.38	-748,679.51
SALE	9/30/08	21935010	CORNING INC.			8.75			
42734	10/03/08	421908	PRINCETON SECURITIES GROUP		100,000.00	15.610	1,000.00	1,560,021.25	-213,040.05
SALE	10/03/08	21935010	CORNING INC.			33.62			
42734	10/08/08	421922	SANFORD BERNSTEIN & CO.		400,000.00	15.008	16,000.00	5,987,086.38	-1,105,158.81
SALE	10/09/08	21935010	CORNING INC.			27.18			
42734	10/15/08	421940	RBC CAPITAL (DOMESTIC)		400,000.00	12.132	16,000.00	4,836,852.82	-2,255,392.37
SALE	10/24/08	23585110	DANAHER CORP.			29.85			
39909	10/29/08	421988	LABRANCHE/SOFT		100,000.00	53.291	5,000.00	5,324,110.15	1,908,420.86
SALE	10/28/08	25179M10	DEVON ENERGY CORP.			7.36			
39912	10/31/08	421996	WILLIAMS CAPITAL GROUP		20,000.00	65.695	400.00	1,313,482.64	620,340.74

SALE 41523	10/22/08 10/27/08	25459L10 421979	DIRECTV GROUP INC/THE KEYBANC CAPITAL MKTS INC				15.30 1,300.00	2,729,412.70	-732,816.55
SALE 41523	10/23/08 10/28/08	25459L10 421983	DIRECTV GROUP INC/THE KEYBANC CAPITAL MKTS INC				7.93 700.00	1,414,650.07	-449,627.22

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SALE 41523	10/23/08 10/28/08	25459L10 421983	DIRECTV GROUP INC/THE LABRANCHE/OTC		225,000.00	19.544	24.63 2,250.00	4,395,125.37	-1,597,194.50
SALE 41523	10/23/08 10/28/08	25459L10 421983	DIRECTV GROUP INC/THE MAGNA SECURITIES CORP		167,500.00	19.854	18.63 1,675.00	3,323,918.37	-1,137,030.86
SALE 41523	10/24/08 10/29/08	25459L10 421988	DIRECTV GROUP INC/THE MAGNA SECURITIES CORP		57,500.00	18.779	6.05 575.00	1,079,217.20	-452,153.43
SALE 41523	10/24/08 10/29/08	25459L10 421988	DIRECTV GROUP INC/THE MERRIMAN/OTC		138,401.00	19.158	14.85 1,384.01	2,650,115.18	-1,035,853.99
SALE 41523	10/24/08 10/29/08	25459L10 421988	DIRECTV GROUP INC/THE SUSQUEHANNA/OTC		225,000.00	18.972	23.91 2,250.00	4,266,516.09	-1,725,803.78
SALE 41523	10/27/08 10/30/08	25459L10 421992	DIRECTV GROUP INC/THE MERRIMAN/OTC		86,599.00	18.689	9.07 865.99	1,617,539.01	-688,811.69
SALE 41100	9/26/08 10/01/08	26138E10 421898	DR PEPPER SNAPPLE GROUP INC MAGNA SECURITIES CORP		100,000.00	24.501	13.73 2,000.00	2,448,096.27	-117,666.59
SALE 41100	9/29/08 10/02/08	26138E10 421903	DR PEPPER SNAPPLE GROUP INC BMO CAPITAL MARKETS/EXECUTI		100,000.00	24.044	13.47 2,000.00	2,402,386.53	-163,376.33
SALE 40720	9/30/08 10/03/08	26353410 421908	DU PONT (E.I.) DE NEMOURS & HILL, THOMPSON, MAGID & CO.		200,000.00	40.245	45.08 4,000.00	8,044,894.92	-1,607,085.55
SALE 40720	10/06/08 10/09/08	26353410 421926	DU PONT (E.I.) DE NEMOURS & DEUTSCHE BANK AG (DOMESTIC)		100,000.00	36.968	20.71 4,000.00	3,692,789.29	-1,133,200.95
SALE 40720	10/08/08 10/14/08	26353410 421936	DU PONT (E.I.) DE NEMOURS & SANFORD BERNSTEIN & CO.		100,000.00	36.369	20.37 4,000.00	3,632,919.63	-1,193,070.61
SALE 40720	10/09/08 10/15/08	26353410 421940	DU PONT (E.I.) DE NEMOURS & FTN MIDWEST SECURITIES		200,000.00	36.763	41.18 8,000.00	7,344,458.82	-2,307,521.65
SALE 40720	10/13/08 10/16/08	26353410 421949	DU PONT (E.I.) DE NEMOURS & GRISWOLD COMPANY		100,000.00	34.656	19.41 1,000.00	3,464,550.59	-1,361,439.65

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SALE 43365	10/22/08 10/27/08	26864810 421979	EMC CORP/MASS PRINCETON SECURITIES GROUP		100,000.00	10.492	5.88 1,000.00	1,048,224.12	63,224.12
SALE 43365	10/27/08 10/30/08	26864810 421992	EMC CORP/MASS GRISWOLD COMPANY		100,000.00	10.057	5.64 1,000.00	1,004,704.36	19,704.36
SALE 39915	10/10/08 10/16/08	29084Q10 421945	EMCOR GROUP INC. OPPENHEIMER & CO., INC		30,000.00	17.116	2.88 1,200.00	512,262.12	226,287.34
SALE 39915	10/13/08 10/16/08	29084Q10 421949	EMCOR GROUP INC. JP MORGAN		30,000.00	18.597	3.13 1,200.00	556,691.87	270,717.10
SALE 39915	10/14/08 10/17/08	29084Q10 421953	EMCOR GROUP INC. OPPENHEIMER & CO., INC		30,000.00	21.679	3.65 1,200.00	649,166.35	363,191.57
SALE 39915	10/17/08 10/22/08	29084Q10 421966	EMCOR GROUP INC. MERRILL LYNCH (RESEARCH)		20,000.00	19.001	2.13 800.00	379,221.87	188,572.02
SALE 39915	10/28/08 10/31/08	29084Q10 421996	EMCOR GROUP INC. WILLIAMS CAPITAL GROUP		20,000.00	16.123	1.81 400.00	322,054.19	131,404.34
SALE 40547	10/06/08 10/09/08	29266R10 421926	ENERGIZER HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	77.914	8.73 800.00	1,557,477.27	-162,870.12
SALE 39916	9/29/08 10/02/08	29380T10 421903	ENTERTAINMENT PROPERTIES TR BMO CAPITAL MARKETS/EXECUTI		20,000.00	52.929	5.93 400.00	1,058,182.07	458,593.22
SALE 39916	10/03/08 10/08/08	29380T10 421922	ENTERTAINMENT PROPERTIES TR LANGEN MCALENNY		10,000.00	51.859	2.91 400.00	518,189.09	218,394.67
SALE 39920	10/16/08 10/21/08	30161N10 421961	EXELON CORP. MORGAN STANLEY		100,000.00	49.195	27.55 4,000.00	4,915,472.45	1,695,861.21

SALE 39995	10/23/08 10/28/08	30231G10 421983	EXXON MOBIL CORP. GRISWOLD COMPANY				57.17 1,500.00	10,205,807.83	6,081,512.41
SALE 39995	10/24/08 10/29/08	30231G10 421988	EXXON MOBIL CORP. BMO CAPITAL MARKETS/EXECUTI	150,000.00	68.049		18.38 1,000.00	3,279,491.62	1,904,726.48

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SALE 39922	10/09/08 10/15/08	36955010 421940	GENERAL DYNAMICS CORP. FTN MIDWEST SECURITIES		50,000.00	64.223	17.99 2,000.00	3,209,147.01	1,134,976.32
SALE 39922	10/10/08 10/16/08	36955010 421945	GENERAL DYNAMICS CORP. OPPENHEIMER & CO., INC		50,000.00	59.224	16.59 2,000.00	2,959,183.41	885,012.72
SALE 39922	10/24/08 10/29/08	36955010 421988	GENERAL DYNAMICS CORP. STURDIVANT/EXECUTION		50,000.00	55.585	15.57 1,000.00	2,778,254.43	704,083.74
SALE 39923	10/01/08 10/06/08	36960410 421912	GENERAL ELECTRIC CO. SANFORD BERNSTEIN & CO.		500,000.00	24.411	68.36 20,000.00	12,185,381.64	1,739,522.61
SALE 39923	10/21/08 10/24/08	36960410 421975	GENERAL ELECTRIC CO. MERIDIAN EQUITY PARTNERS		100,000.00	20.886	11.70 1,000.00	2,087,558.30	-4,299.87
SALE 43242	10/24/08 10/29/08	37002110 421988	GENERAL GROWTH PROPERTIES CAPIS/SOFT		200,000.00	2.204	2.47 10,000.00	430,697.53	-565,090.75
SALE 42883	9/29/08 10/02/08	38141G10 421903	GOLDMAN SACHS GROUP, INC. (BMO CAPITAL MARKETS/EXECUTI		15,000.00	131.76	11.07 300.00	1,976,154.93	-115,985.42
SALE 42883	10/01/08 10/06/08	38141G10 421912	GOLDMAN SACHS GROUP, INC. (BMO CAPITAL MARKETS		10,000.00	132.24	7.41 200.00	1,322,236.59	-72,523.65
SALE 42883	10/07/08 10/10/08	38141G10 421932	GOLDMAN SACHS GROUP, INC. (OPPENHEIMER & CO., INC		60,000.00	120.14	40.37 2,400.00	7,206,445.63	-1,162,115.78
SALE 43280	10/17/08 10/22/08	38141G10 421966	GOLDMAN SACHS GROUP INC MERRILL LYNCH (RESEARCH)		50,000.00	111.93	31.35 2,000.00	5,594,563.65	446,133.65
SALE 39926	10/17/08 10/22/08	38259P50 421966	GOOGLE INC. BARCLAYS CAPITAL (DOMESTIC)		5,000.00	379.00	10.62 150.00	1,894,839.38	-291,687.93
SALE 39926	10/22/08 10/27/08	38259P50 421979	GOOGLE INC. LABRANCHE/OTC		5,000.00	355.40	9.96 75.00	1,776,919.04	-409,608.27
SALE 39930	9/30/08 10/03/08	42786610 421908	HERSHEY FOODS CORP. HILL, THOMPSON, MAGID & CO.		30,000.00	39.660	6.67 600.00	1,189,199.33	134,397.04

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SALE 39930	10/06/08 10/09/08	42786610 421926	HERSHEY FOODS CORP. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	38.101	10.67 2,000.00	1,903,039.33	145,035.51
SALE 39930	10/09/08 10/15/08	42786610 421940	HERSHEY FOODS CORP. FTN MIDWEST SECURITIES		50,000.00	36.061	10.10 2,000.00	1,801,059.90	43,056.08
SALE 39930	10/13/08 10/16/08	42786610 421949	HERSHEY FOODS CORP. JP MORGAN		20,000.00	35.016	3.93 800.00	699,524.07	-3,677.46
SALE 39931	10/10/08 10/16/08	42823610 421945	HEWLETT-PACKARD CO. GOLDMAN SACHS & COMPANY		100,000.00	39.334	22.03 4,000.00	3,929,357.97	621,670.89
SALE 39931	10/15/08 10/20/08	42823610 421957	HEWLETT-PACKARD CO. JP MORGAN		100,000.00	39.876	22.34 4,000.00	3,983,567.66	675,880.58
SALE 39931	10/17/08 10/22/08	42823610 421966	HEWLETT-PACKARD CO. MERRILL LYNCH (RESEARCH)		100,000.00	39.798	22.29 4,000.00	3,975,797.71	668,110.63
SALE 39929	9/30/08 10/03/08	43851610 421908	HONEYWELL INTERNATIONAL INC PRINCETON SECURITIES GROUP		100,000.00	40.093	22.46 1,000.00	4,008,237.54	419,740.12
SALE 39929	10/02/08 10/07/08	43851610 421917	HONEYWELL INTERNATIONAL INC LEERINK SWANN LLC		100,000.00	38.803	21.73 4,000.00	3,876,228.27	287,730.85
SALE 39929	10/24/08 10/29/08	43851610 421988	HONEYWELL INTERNATIONAL INC LABRANCHE/SOFT		100,000.00	27.259	15.27 5,000.00	2,720,894.73	-867,602.69
SALE 41547	9/30/08 10/03/08	44701110 421908	HUNTSMAN CORP. FORTIS CLEARING AMERICAS LL		100,000.00	12.100	6.78 1,000.00	1,209,033.22	23,850.80
SALE 39934	10/02/08 10/07/08	45091110 421917	ITT CORP. LEERINK SWANN LLC		100,000.00	53.010	29.69 4,000.00	5,297,010.31	935,249.83
SALE	10/02/08	45245W10	IMCLONE SYSTEMS				4.86		

43110	10/07/08	421917	JEFFERIES & COMPANY	13,235.00	65.453	397.05	865,861.93	45,053.69
SALE 39933	10/15/08 10/20/08	45814010 421957	INTEL CORP. UBS WARBURG LLC	200,000.00	15.557	17.43 6,000.00	3,105,462.57	169,455.96

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SALE 39933	10/20/08 10/23/08	45814010 421970	INTEL CORP. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	15.698	8.80 3,000.00	1,566,761.20	98,757.90
SALE 39933	10/21/08 10/24/08	45814010 421975	INTEL CORP. SUSQUEHANNA/OTC		100,000.00	15.767	8.83 1,500.00	1,575,151.17	107,147.87
SALE 39933	10/22/08 10/27/08	45814010 421979	INTEL CORP. LABRANCHE/OTC		100,000.00	14.745	8.26 1,500.00	1,472,941.74	4,938.44
SALE 39933	10/27/08 10/30/08	45814010 421992	INTEL CORP. MERRIMAN/OTC		100,000.00	14.717	8.25 1,500.00	1,470,211.75	2,208.45
SALE 39933	10/28/08 10/31/08	45814010 421996	INTEL CORP. SUSQUEHANNA/OTC		100,000.00	14.646	8.21 1,500.00	1,463,051.79	-4,951.51
SALE 39932	9/26/08 10/01/08	45920010 421898	INTL BUSINESS MACHINES CORP STURDIVANT/EXECUTION		20,000.00	118.57	13.28 400.00	2,370,976.72	862,508.32
SALE 39932	10/17/08 10/22/08	45920010 421966	INTL BUSINESS MACHINES CORP MERRILL LYNCH (RESEARCH)		40,000.00	92.217	20.66 1,600.00	3,687,051.34	670,114.55
SALE 39932	10/24/08 10/29/08	45920010 421988	INTL BUSINESS MACHINES CORP HILL, THOMPSON, MAGID & CO.		20,000.00	81.751	9.16 400.00	1,634,604.84	126,136.44
SALE 39935	10/03/08 10/08/08	46428773 421922	ISHARES DJ US REAL ESTATE SANFORD BERNSTEIN & CO.		100,000.00	57.444	32.17 4,000.00	5,740,367.83	-933,670.17
SALE 39935	10/08/08 10/14/08	46428773 421936	ISHARES DJ US REAL ESTATE SANDLER O'NEILL & PARTNERS		200,000.00	49.256	55.17 8,000.00	9,843,164.83	-3,504,911.17
SALE 39938	9/29/08 10/02/08	46603210 421903	J&J SNACK FOODS CORP. KEYBANC CAPITAL MKTS INC		10,000.00	33.566	1.88 150.00	335,506.12	38,126.31
SALE 39938	10/20/08 10/23/08	46603210 421970	J&J SNACK FOODS CORP. INSTINET (PORTAL)		658.00	29.767	.11 4.61	19,581.83	14.24
SALE 39938	10/20/08 10/23/08	46603210 421970	J&J SNACK FOODS CORP. LABRANCHE/OTC		3,500.00	29.677	.59 52.50	103,815.36	-267.57

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SALE 39938	10/21/08 10/24/08	46603210 421975	J&J SNACK FOODS CORP. INSTINET (PORTAL)		602.00	29.963	.11 4.21	18,033.17	130.91
SALE 39938	10/21/08 10/24/08	46603210 421975	J&J SNACK FOODS CORP. LABRANCHE/OTC		1,500.00	29.637	.25 22.50	44,433.05	-173.92
SALE 39938	10/23/08 10/28/08	46603210 421983	J&J SNACK FOODS CORP. INSTINET (PORTAL)		3,740.00	29.184	.62 26.18	109,119.49	-2,100.56
SALE 39938	10/27/08 10/30/08	46603210 421992	J&J SNACK FOODS CORP. INSTINET (PORTAL)		1,502.00	29.016	.25 10.51	43,571.87	-1,094.58
SALE 39938	10/27/08 10/30/08	46603210 421992	J&J SNACK FOODS CORP. LIQUIDNET		10,000.00	28.845	1.62 200.00	288,248.38	-9,131.43
SALE 39938	10/28/08 10/31/08	46603210 421996	J&J SNACK FOODS CORP. INSTINET (PORTAL)		8,498.00	28.689	1.37 59.49	243,739.11	-8,974.25
SALE 39940	10/01/08 10/06/08	46625H10 421912	J.P. MORGAN CHASE & CO. RAYMOND JAMES & ASSOCIATES,		50,000.00	47.799	13.39 2,000.00	2,387,926.61	784,439.40
SALE 39940	10/08/08 10/14/08	46625H10 421936	J.P. MORGAN CHASE & CO. NORTHLAND SECURITIES, INC.		50,000.00	40.326	11.30 2,000.00	2,014,298.70	410,811.49
SALE 39940	10/09/08 10/15/08	46625H10 421940	J.P. MORGAN CHASE & CO. GOLDMAN SACHS & COMPANY		50,000.00	40.041	11.22 2,000.00	2,000,028.78	396,541.57
SALE 39940	10/10/08 10/16/08	46625H10 421945	J.P. MORGAN CHASE & CO. OPPENHEIMER & CO., INC		50,000.00	38.463	10.77 2,000.00	1,921,144.23	317,657.02
SALE 39940	10/13/08 10/16/08	46625H10 421949	J.P. MORGAN CHASE & CO. ICAP CORPORATES LLC		100,000.00	41.125	23.03 1,000.00	4,111,436.97	904,462.54
SALE 39940	10/15/08 10/20/08	46625H10 421957	J.P. MORGAN CHASE & CO. MORGAN STANLEY		100,000.00	39.969	22.39 4,000.00	3,992,897.61	785,923.19

SALE	9/26/08	47102X10	JANUS CAP GROUP INC.				2.63		
42803	10/01/08	421898	WILLIAMS CAPITAL GROUP	20,000.00	23.435	400.00		468,287.37	-13,646.90

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SALE	9/29/08	47102X10	JANUS CAP GROUP INC.				2.59		
42803	10/02/08	421903	BMO CAPITAL MARKETS/EXECUTI		20,000.00	23.058	400.00	460,759.41	-21,174.86
SALE	10/28/08	47816010	JOHNSON & JOHNSON				34.63		
39939	10/31/08	421996	PRINCETON SECURITIES GROUP		100,000.00	61.830	1,000.00	6,181,965.37	2,554,409.79
SALE	10/21/08	50242410	L-3 COMMUNICATIONS HOLDINGS				9.53		
39945	10/24/08	421975	MERRILL LYNCH (RESEARCH)		20,000.00	85.056	800.00	1,700,314.47	-159,275.21
SALE	10/28/08	50242410	L-3 COMMUNICATIONS HOLDINGS				8.32		
39945	10/31/08	421996	WILLIAMS CAPITAL GROUP		20,000.00	74.221	400.00	1,484,009.68	-375,580.00
SALE	10/10/08	50540R40	LABORATORY CORP OF AMERICA				6.20		
39944	10/16/08	421945	CALYON SECURITIES(USA) INC.		20,000.00	55.353	800.00	1,106,249.80	-25,036.61
SALE	10/22/08	53418710	LINCOLN NATIONAL CORP.				3.84		
39948	10/27/08	421979	RAYMOND JAMES/EXECUTION		30,000.00	22.817	600.00	683,909.16	-627,256.74
SALE	10/13/08	53555510	LINDSAY CORP.				3.58		
41563	10/16/08	421949	JP MORGAN		10,000.00	63.894	400.00	638,537.42	-203,684.21
SALE	10/09/08	53983010	LOCKHEED MARTIN CORP.				11.01		
39947	10/15/08	421940	OPPENHEIMER & CO., INC		20,000.00	98.242	800.00	1,964,022.99	1,008,296.72
SALE	10/10/08	53983010	LOCKHEED MARTIN CORP.				19.69		
39947	10/16/08	421945	OPPENHEIMER & CO., INC		40,000.00	87.857	1,600.00	3,512,676.31	1,601,223.76
SALE	10/13/08	53983010	LOCKHEED MARTIN CORP.				4.99		
39947	10/16/08	421949	JP MORGAN		10,000.00	89.089	400.00	890,484.01	412,620.87
SALE	9/29/08	57308310	MARTHA STEWART LIVING CL A				.96		
40376	10/02/08	421903	KEYBANC CAPITAL MKTS INC		20,000.00	8.538	300.00	170,461.04	25,819.85
SALE	10/03/08	57308310	MARTHA STEWART LIVING CL A				.90		
40376	10/08/08	421922	DEUTSCHE BANK AG (DOMESTIC)		20,000.00	8.009	800.00	159,381.10	14,739.91
SALE	10/06/08	57308310	MARTHA STEWART LIVING CL A				.83		
40376	10/09/08	421926	DEUTSCHE BANK AG (DOMESTIC)		20,000.00	7.360	800.00	146,403.17	1,761.98

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SALE	10/07/08	57308310	MARTHA STEWART LIVING CL A				.85		
40376	10/10/08	421932	OPPENHEIMER & CO., INC		20,000.00	7.551	800.00	150,213.15	5,571.96
SALE	10/20/08	57308310	MARTHA STEWART LIVING CL A				1.06		
40376	10/23/08	421970	BARCLAYS CAPITAL (DOMESTIC)		30,000.00	6.296	1,200.00	187,666.94	-29,294.84
SALE	10/10/08	57636Q10	MASTERCARD INC.				17.13		
41935	10/16/08	421945	FRIEDMAN BILLINGS RAMSEY		20,000.00	152.88	800.00	3,056,892.87	-1,514,641.70
SALE	10/13/08	57636Q10	MASTERCARD INC.				8.89		
41935	10/16/08	421949	JP MORGAN		10,000.00	158.66	400.00	1,586,273.11	-699,494.18
SALE	10/28/08	58013510	MCDONALD'S CORP.				5.92		
42619	10/31/08	421996	MAGNA SECURITIES CORP		20,000.00	52.805	400.00	1,055,686.08	-193,734.64
SALE	10/14/08	59018810	MERRILL LYNCH				11.57		
43008	10/17/08	421953	MORGAN STANLEY		100,000.00	20.654	4,000.00	2,061,358.43	-596,899.24
SALE	10/03/08	59501710	MICROCHIP TECHNOLOGY INC.				6.23		
39950	10/08/08	421922	JANNEY MONTGOMERY SCOTT		40,000.00	27.804	1,200.00	1,110,969.77	-40,720.39
SALE	10/06/08	59501710	MICROCHIP TECHNOLOGY INC.				7.30		
39950	10/09/08	421926	JANNEY MONTGOMERY SCOTT		50,000.00	26.052	1,500.00	1,301,107.70	-138,505.01
SALE	10/08/08	59501710	MICROCHIP TECHNOLOGY INC.				5.70		
39950	10/14/08	421936	JANNEY MONTGOMERY SCOTT		40,000.00	25.419	1,200.00	1,015,542.30	-136,147.86
SALE	10/09/08	59501710	MICROCHIP TECHNOLOGY INC.				5.74		
39950	10/15/08	421940	UBS WARBURG LLC		40,000.00	25.591	1,200.00	1,022,418.26	-129,271.90
SALE	10/10/08	59501710	MICROCHIP TECHNOLOGY INC.				5.47		
39950	10/16/08	421945	UBS WARBURG LLC		40,000.00	24.410	1,200.00	975,210.53	-176,479.64
SALE	10/09/08	61166W10	MONSANTO CO.				9.70		
39952	10/15/08	421940	FTN MIDWEST SECURITIES		20,000.00	86.592	800.00	1,731,030.30	438,794.50

SALE	10/15/08	61166W10	MONSANTO CO.			4.54			
39952	10/20/08	421957	OPPENHEIMER & CO., INC	10,000.00	80.976	400.00	809,359.46	163,241.56	

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SALE 39955	9/29/08 10/02/08	61744644 421903	MORGAN STANLEY GRISWOLD COMPANY		300,000.00	22.645	38.04 3,000.00	6,790,521.96	-754,986.26
SALE 39955	9/29/08 10/02/08	61744644 421903	MORGAN STANLEY ICAP CORPORATES LLC		300,000.00	22.401	37.63 3,000.00	6,717,232.37	-828,275.84
SALE 39955	10/02/08 10/07/08	61744644 421917	MORGAN STANLEY SOLEIL SECURITIES CORP.		100,000.00	23.927	13.40 4,000.00	2,388,696.60	-126,472.80
SALE 39955	10/06/08 10/09/08	61744644 421926	MORGAN STANLEY STIFEL NICOLAUS		100,000.00	22.501	12.61 4,000.00	2,246,077.39	-269,092.02
SALE 42588	9/26/08 10/01/08	62949110 421898	NYSE EURONEXT MERIDIAN EQUITY PARTNERS		100,000.00	37.569	21.04 1,000.00	3,755,918.96	-220,713.04
SALE 42588	9/29/08 10/02/08	62949110 421903	NYSE EURONEXT BMO CAPITAL MARKETS/EXECUTI		75,000.00	36.685	15.41 1,500.00	2,749,889.59	-232,584.41
SALE 42588	9/30/08 10/03/08	62949110 421908	NYSE EURONEXT BMO CAPITAL MARKETS/EXECUTI		25,000.00	35.072	4.92 500.00	876,285.08	-117,872.92
SALE 42997	10/09/08 10/15/08	65163910 421940	NEWMONT MINING CORP. BUCKINGHAM RESEARCH GROUP I		33,300.00	36.321	6.78 1,332.00	1,208,157.18	-187,838.76
SALE 42997	10/09/08 10/15/08	65163910 421940	NEWMONT MINING CORP. CALYON SECURITIES(USA) INC.		66,700.00	36.049	13.47 2,668.00	2,401,766.82	-394,417.24
SALE 39959	10/03/08 10/08/08	65248E10 421922	NEWS CORP. CL A LANGEN MCALENNY		200,000.00	11.435	12.81 8,000.00	2,279,007.19	-1,527,421.39
SALE 39959	10/06/08 10/09/08	65248E10 421926	NEWS CORP. CL A SANFORD BERNSTEIN & CO.		200,000.00	10.742	12.04 8,000.00	2,140,387.96	-1,666,040.62
SALE 39959	10/07/08 10/10/08	65248E10 421932	NEWS CORP. CL A COWEN AND CO., LLC		100,000.00	10.568	5.92 4,000.00	1,052,814.08	-850,400.21
SALE 39959	10/08/08 10/14/08	65248E10 421936	NEWS CORP. CL A COWEN AND CO., LLC		100,000.00	10.074	5.65 4,000.00	1,003,414.35	-899,799.94

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SALE 39957	10/20/08 10/23/08	65584410 421970	NORFOLK SOUTHERN CORP. BARCLAYS CAPITAL (DOMESTIC)		20,000.00	54.913	6.16 800.00	1,097,447.84	182,607.19
SALE 39957	10/22/08 10/27/08	65584410 421979	NORFOLK SOUTHERN CORP. GRISWOLD COMPANY		200,000.00	54.383	60.91 2,000.00	10,874,599.09	1,726,192.56
SALE 39957	10/22/08 10/27/08	65584410 421979	NORFOLK SOUTHERN CORP. ICAP CORPORATES LLC		200,000.00	53.384	59.79 2,000.00	10,674,700.21	1,526,293.68
SALE 39957	10/23/08 10/28/08	65584410 421983	NORFOLK SOUTHERN CORP. GRISWOLD COMPANY		200,000.00	53.758	60.21 2,000.00	10,749,499.79	1,601,093.26
SALE 39957	10/23/08 10/28/08	65584410 421983	NORFOLK SOUTHERN CORP. ICAP CORPORATES LLC		200,000.00	53.644	60.09 2,000.00	10,726,659.91	1,578,253.38
SALE 39957	10/24/08 10/29/08	65584410 421988	NORFOLK SOUTHERN CORP. LABRANCHE/SOFT		280,000.00	52.106	81.71 14,000.00	14,575,514.29	1,767,745.14
SALE 41088	10/24/08 10/29/08	68668810 421988	ORMAT TECHNOLOGIES INC. BMO CAPITAL MARKETS/EXECUTI		20,000.00	23.358	2.62 400.00	466,749.38	-499,006.48
SALE 41267	10/02/08 10/07/08	68823920 421917	OSHKOSH CORP. STURDIVANT & CO		20,000.00	11.956	1.34 800.00	238,310.66	-295,010.71
SALE 40874	10/09/08 10/15/08	69347510 421940	PNC FINANCIAL SERVICES GROU FTN MIDWEST SECURITIES		50,000.00	64.151	17.97 2,000.00	3,205,547.03	-180,424.77
SALE 40874	10/10/08 10/16/08	69347510 421945	PNC FINANCIAL SERVICES GROU CITIGROUP/CITIBANK DOMESTIC		100,000.00	62.403	34.95 4,000.00	6,236,285.05	-535,658.55
SALE 40874	10/10/08 10/16/08	69347510 421945	PNC FINANCIAL SERVICES GROU FRIEDMAN BILLINGS RAMSEY		50,000.00	61.644	17.27 2,000.00	3,080,172.73	-305,799.07
SALE 40874	10/13/08 10/16/08	69347510 421949	PNC FINANCIAL SERVICES GROU JP MORGAN		60,000.00	67.118	22.56 2,400.00	4,024,633.44	-38,532.72
SALE	10/27/08	69347510	PNC FINANCIAL SERVICES GROU				81.69		

40874	10/30/08	421992	MERIDIAN EQUITY PARTNERS	240,000.00	60.776	2,400.00	14,583,686.31	-1,191,519.45
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SALE 39966	10/10/08 10/16/08	69350610 421945	PPG INDUSTRIES, INC. GOLDMAN SACHS & COMPANY		100,000.00	46.305	25.94 4,000.00	4,626,484.06	780,956.30
SALE 42253	10/24/08 10/29/08	70109410 421988	PARKER-HANNIFIN CORP. WILLIAMS CAPITAL GROUP		20,000.00	36.800	4.13 400.00	735,595.87	-548,313.63
SALE 41639	10/06/08 10/09/08	70959W10 421926	PENSKE AUTO GROUP INC. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	9.695	1.63 1,200.00	289,633.37	-127,353.29
SALE 41639	10/15/08 10/20/08	70959W10 421957	PENSKE AUTO GROUP INC. OPPENHEIMER & CO., INC		30,000.00	7.234	1.22 1,200.00	215,827.78	-201,158.88
SALE 41639	10/24/08 10/29/08	70959W10 421988	PENSKE AUTO GROUP INC. BMO CAPITAL MARKETS/EXECUTI		30,000.00	5.434	.92 600.00	162,404.08	-254,582.58
SALE 41639	10/28/08 10/31/08	70959W10 421996	PENSKE AUTO GROUP INC. MAGNA SECURITIES CORP		50,000.00	5.190	1.46 1,000.00	258,473.54	-436,504.22
SALE 39962	9/26/08 10/01/08	71638210 421898	PETMED EXPRESS, INC. MAGNA SECURITIES (OTC)		40,000.00	15.030	3.37 600.00	600,600.63	230,490.00
SALE 39962	9/26/08 10/01/08	71638210 421898	PETMED EXPRESS, INC. PIPELINE TRADING SYSTEMS LL		10,000.00	15.121	.85 200.00	151,012.15	58,484.49
SALE 39962	9/29/08 10/02/08	71638210 421903	PETMED EXPRESS, INC. LIQUIDNET		20,000.00	15.000	1.68 400.00	299,598.32	114,543.00
SALE 39962	9/29/08 10/02/08	71638210 421903	PETMED EXPRESS, INC. PIPELINE TRADING SYSTEMS LL		10,000.00	15.033	.85 200.00	150,129.15	57,601.49
SALE 39962	9/29/08 10/02/08	71638210 421903	PETMED EXPRESS, INC. SUSQUEHANNA/OTC		20,000.00	14.991	1.68 300.00	299,524.32	114,469.01
SALE 40653	10/20/08 10/23/08	71817210 421970	PHILIP MORRIS INTERNATIONAL BARCLAYS CAPITAL (DOMESTIC)		100,000.00	43.586	24.41 4,000.00	4,354,525.59	4,754.93
SALE 39964	10/13/08 10/16/08	74271810 421949	PROCTER & GAMBLE CO. JP MORGAN		50,000.00	61.705	17.28 2,000.00	3,083,232.72	1,931,684.47

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SALE 43266	10/09/08 10/15/08	74432010 421940	PRUDENTIAL FINANCIAL INC GOLDMAN SACHS & COMPANY		200,000.00	37.512	42.02 8,000.00	7,494,357.98	1,728,487.33
SALE 39974	10/09/08 10/15/08	75511150 421940	RAYTHEON CO. CALYON SECURITIES(USA) INC.		110,000.00	48.941	30.15 4,400.00	5,379,123.85	1,906,454.18
SALE 39974	10/13/08 10/16/08	75511150 421949	RAYTHEON CO. ICAP CORPORATES LLC		190,000.00	46.195	49.16 1,900.00	8,775,005.84	2,776,758.23
SALE 39969	10/28/08 10/31/08	76171310 421996	REYNOLDS AMERICAN INC. WILLIAMS CAPITAL GROUP		20,000.00	47.121	5.28 400.00	942,020.72	242,171.02
SALE 41047	10/15/08 10/20/08	78442P10 421957	SLM CORP. MORGAN STANLEY		100,000.00	8.940	5.01 4,000.00	890,004.99	-931,531.17
SALE 41047	10/16/08 10/21/08	78442P10 421961	SLM CORP. MORGAN STANLEY		100,000.00	9.344	5.24 4,000.00	930,354.76	-891,181.40
SALE 41047	10/20/08 10/23/08	78442P10 421970	SLM CORP. CITIGROUP/CITIBANK DOMESTIC		100,000.00	10.061	5.64 4,000.00	1,002,134.36	-819,401.80
SALE 41047	10/21/08 10/24/08	78442P10 421975	SLM CORP. ICAP CORPORATES LLC		100,000.00	11.089	6.21 1,000.00	1,107,863.79	-713,672.37
SALE 41047	10/22/08 10/27/08	78442P10 421979	SLM CORP. ICAP CORPORATES LLC		100,000.00	9.851	5.52 1,000.00	984,064.48	-837,471.68
SALE 41047	10/24/08 10/29/08	78442P10 421988	SLM CORP. LABRANCHE/SOFT		100,000.00	8.594	4.82 5,000.00	854,395.18	-967,140.98
SALE 41091	9/29/08 10/02/08	79377W10 421903	SAKS INC. BMO CAPITAL MARKETS/EXECUTI		200,000.00	8.654	9.70 4,000.00	1,726,830.30	-506,646.10
SALE 41091	9/30/08 10/03/08	79377W10 421908	SAKS INC. PRINCETON SECURITIES GROUP		100,000.00	8.891	4.98 1,000.00	888,125.02	-228,613.18
SALE 41091	10/06/08 10/09/08	79377W10 421926	SAKS INC. CL KING (RESEARCH)		50,000.00	7.499	2.10 2,000.00	372,962.90	-185,406.20

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SALE 42047	10/27/08 10/30/08	82967N10 421992	SIRIUS XM RADIO INC. LIQUIDNET		1,500,000.00	.378	3.18 7,500.00	559,496.82	-2,212,830.52
SALE 39976	9/29/08 10/02/08	86789210 421903	SUNSTONE HOTEL INVESTORS IN BMO CAPITAL MARKETS/EXECUTI		40,000.00	12.967	2.91 800.00	517,869.09	-133,576.09
SALE 39976	10/01/08 10/06/08	86789210 421912	SUNSTONE HOTEL INVESTORS IN BMO CAPITAL MARKETS		40,000.00	13.033	2.92 800.00	520,517.08	-130,928.10
SALE 39976	10/02/08 10/07/08	86789210 421917	SUNSTONE HOTEL INVESTORS IN RAYMOND JAMES & ASSOCIATES,		30,000.00	12.848	2.16 1,200.00	384,243.84	-104,340.05
SALE 39976	10/03/08 10/08/08	86789210 421922	SUNSTONE HOTEL INVESTORS IN DEUTSCHE BANK AG (DOMESTIC)		40,000.00	12.833	2.88 1,600.00	511,721.12	-139,724.06
SALE 39976	10/06/08 10/09/08	86789210 421926	SUNSTONE HOTEL INVESTORS IN CL KING (RESEARCH)		50,000.00	11.376	3.19 2,000.00	566,811.81	-247,494.67
SALE 40324	9/26/08 10/01/08	87157B10 421898	SYNCHRONOSS TECHNOLOGIES IN MAGNA SECURITIES (OTC)		59,000.00	10.468	3.46 885.00	616,711.74	-142,138.73
SALE 40324	9/30/08 10/03/08	87157B10 421908	SYNCHRONOSS TECHNOLOGIES IN MAGNA SECURITIES (OTC)		20,000.00	9.407	1.06 300.00	187,834.94	-69,402.51
SALE 40324	10/13/08 10/16/08	87157B10 421949	SYNCHRONOSS TECHNOLOGIES IN KEYBANC CAPITAL MKTS INC		30,000.00	7.377	1.24 900.00	220,408.76	-165,447.41
SALE 40599	10/17/08 10/22/08	87157D10 421966	SYNAPTICS INCORPORATED LIQUIDNET		5,000.00	27.430	.77 100.00	137,049.23	20,070.63
SALE 40599	10/17/08 10/22/08	87157D10 421966	SYNAPTICS INCORPORATED UBS WARBURG LLC		45,000.00	27.480	6.93 1,350.00	1,235,243.07	182,435.64
SALE 40599	10/20/08 10/23/08	87157D10 421970	SYNAPTICS INCORPORATED LABRANCHE/OTC		10,000.00	29.620	1.66 150.00	296,043.34	62,086.13
SALE 40599	10/20/08 10/23/08	87157D10 421970	SYNAPTICS INCORPORATED LIQUIDNET		20,000.00	29.650	3.33 400.00	592,596.67	124,682.26

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SALE 42699	10/21/08 10/24/08	87405410 421975	TAKE-TWO INTERACTIVE SOFTWA LABRANCHE/OTC		50,000.00	12.923	3.62 750.00	645,371.38	-398,739.97
SALE 40497	10/13/08 10/16/08	87986810 421949	TEMPLE-INLAND INC. CITIGROUP/CITIBANK DOMESTIC		150,000.00	13.860	11.65 6,000.00	2,072,973.35	220,421.29
SALE 40497	10/27/08 10/30/08	87986810 421992	TEMPLE-INLAND INC. ICAP CORPORATES LLC		250,000.00	5.876	8.23 2,500.00	1,466,416.77	-1,621,169.99
SALE 40497	10/28/08 10/31/08	87986810 421996	TEMPLE-INLAND INC. ICAP CORPORATES LLC		100,000.00	5.144	2.89 1,000.00	513,367.11	-721,667.59
SALE 43261	10/20/08 10/23/08	90291110 421970	UST INC. CITIGROUP/CITIBANK DOMESTIC		60,000.00	67.028	22.53 2,400.00	4,019,257.47	233,400.47
SALE 43261	10/21/08 10/24/08	90291110 421975	UST INC. WILLIAMS CAPITAL GROUP		60,000.00	67.349	22.63 1,200.00	4,039,741.37	253,884.37
SALE 41951	10/15/08 10/20/08	90341W10 421957	US AIRWAYS GROUP INC. MIDWOOD SECURITIES, INC.		100,000.00	5.538	3.11 5,000.00	548,826.89	-120,110.07
SALE 41951	10/16/08 10/21/08	90341W10 421961	US AIRWAYS GROUP INC. MORGAN STANLEY		100,000.00	5.368	3.01 4,000.00	532,756.99	-136,179.97
SALE 41951	10/17/08 10/22/08	90341W10 421966	US AIRWAYS GROUP INC. MERRILL LYNCH (RESEARCH)		100,000.00	7.008	3.93 4,000.00	696,816.07	27,879.11
SALE 41951	10/20/08 10/23/08	90341W10 421970	US AIRWAYS GROUP INC. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	7.261	4.07 4,000.00	722,105.93	53,168.97
SALE 41951	10/21/08 10/24/08	90341W10 421975	US AIRWAYS GROUP INC. GRISWOLD COMPANY		100,000.00	8.039	4.51 1,000.00	802,935.49	133,998.53
SALE 41951	10/22/08 10/27/08	90341W10 421979	US AIRWAYS GROUP INC. GRISWOLD COMPANY		100,000.00	8.597	4.82 1,000.00	858,675.18	189,738.22
SALE 41951	10/22/08 10/27/08	90341W10 421979	US AIRWAYS GROUP INC. ICAP CORPORATES LLC		100,000.00	7.981	4.47 1,000.00	797,075.53	128,138.57

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SALE 41951	10/23/08 10/28/08	90341W10 421983	US AIRWAYS GROUP INC. ICAP CORPORATES LLC		100,000.00	6.866	3.85 1,000.00	685,636.15	16,699.19
SALE 41951	10/23/08 10/28/08	90341W10 421983	US AIRWAYS GROUP INC. MERIDIAN EQUITY PARTNERS		100,000.00	7.451	4.18 1,000.00	744,135.82	75,198.87
SALE 41951	10/27/08 10/30/08	90341W10 421992	US AIRWAYS GROUP INC. ICAP CORPORATES LLC		100,000.00	7.549	4.23 1,000.00	753,905.77	84,968.82
SALE 39986	9/26/08 10/01/08	90984P10 421898	UNITED COMMUNITY BANKS, INC MAGNA SECURITIES (OTC)		20,000.00	14.768	1.66 300.00	295,066.34	-23,007.83
SALE 39986	10/08/08 10/14/08	90984P10 421936	UNITED COMMUNITY BANKS, INC JANNEY MONTGOMERY SCOTT		10,000.00	12.525	.71 300.00	124,953.29	-34,083.79
SALE 39986	10/09/08 10/15/08	90984P10 421940	UNITED COMMUNITY BANKS, INC KEYBANC CAPITAL MKTS INC		10,000.00	10.613	.60 300.00	105,833.40	-53,203.68
SALE 39986	10/10/08 10/16/08	90984P10 421945	UNITED COMMUNITY BANKS, INC KEYBANC CAPITAL MKTS INC		10,000.00	10.479	.59 300.00	104,489.41	-54,547.67
SALE 39986	10/13/08 10/16/08	90984P10 421949	UNITED COMMUNITY BANKS, INC KEYBANC CAPITAL MKTS INC		10,001.00	11.130	.63 300.03	111,006.47	-48,046.52
SALE 39986	10/20/08 10/23/08	90984P10 421970	UNITED COMMUNITY BANKS, INC LIQUIDNET		20,000.00	14.735	1.66 400.00	294,298.34	-23,775.83
SALE 39988	10/13/08 10/16/08	91301710 421949	UNITED TECHNOLOGIES CORP. GRISWOLD COMPANY		300,000.00	50.671	85.13 3,000.00	15,198,154.87	8,704,063.10
SALE 40940	10/07/08 10/10/08	92553P20 421932	VIACOM INC. CL B COWEN AND CO., LLC		100,000.00	22.846	12.80 4,000.00	2,280,627.20	-1,383,630.69
SALE 40940	10/14/08 10/17/08	92553P20 421953	VIACOM INC. CL B JP MORGAN		100,000.00	21.344	11.96 4,000.00	2,130,358.04	-1,533,899.85
SALE 40940	10/16/08 10/21/08	92553P20 421961	VIACOM INC. CL B MORGAN STANLEY		100,000.00	18.305	10.26 4,000.00	1,826,439.74	-1,837,818.15

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SALE 40940	10/17/08 10/22/08	92553P20 421966	VIACOM INC. CL B MERRILL LYNCH (RESEARCH)		100,000.00	18.026	10.10 4,000.00	1,798,579.90	-1,865,677.99
SALE 40940	10/20/08 10/23/08	92553P20 421970	VIACOM INC. CL B BARCLAYS CAPITAL (DOMESTIC)		100,000.00	18.669	10.46 4,000.00	1,862,879.54	-1,801,378.35
SALE 40940	10/21/08 10/24/08	92553P20 421975	VIACOM INC. CL B PRINCETON SECURITIES GROUP		100,000.00	19.193	10.75 1,000.00	1,918,309.25	-1,745,948.64
SALE 40940	10/24/08 10/29/08	92553P20 421988	VIACOM INC. CL B LABRANCHE/SOFT		100,000.00	17.229	9.65 5,000.00	1,717,840.35	-1,946,417.53
SALE 40940	10/28/08 10/31/08	92553P20 421996	VIACOM INC. CL B MERIDIAN EQUITY PARTNERS		100,000.00	17.090	9.58 1,000.00	1,707,940.42	-1,956,317.47
SALE 43205	10/10/08 10/16/08	92990310 421945	WACHOVIA CORP CITIGROUP/CITIBANK DOMESTIC		200,000.00	4.656	5.22 8,000.00	923,154.78	-184,056.94
SALE 43205	10/10/08 10/16/08	92990310 421945	WACHOVIA CORP FRIEDMAN BILLINGS RAMSEY		200,000.00	4.878	5.47 8,000.00	967,514.53	-139,697.19
SALE 43205	10/13/08 10/16/08	92990310 421949	WACHOVIA CORP BANK OF AMERICA SECURITIES		200,000.00	5.362	6.01 8,000.00	1,064,373.99	-42,837.73
SALE 43205	10/14/08 10/17/08	92990310 421953	WACHOVIA CORP BANK OF AMERICA SECURITIES		500,000.00	6.225	17.43 20,000.00	3,092,232.57	324,203.26
SALE 43205	10/15/08 10/20/08	92990310 421957	WACHOVIA CORP BLAIR, WILLIAM & COMPANY		361,800.00	6.491	13.16 14,472.00	2,333,813.92	330,867.91
SALE 43205	10/15/08 10/20/08	92990310 421957	WACHOVIA CORP CRAIG-HALLUM CAPITAL GRP LL		106,300.00	6.349	3.78 4,252.00	670,642.92	82,159.89
SALE 43205	10/15/08 10/20/08	92990310 421957	WACHOVIA CORP MORGAN STANLEY		600,000.00	6.376	21.43 24,000.00	3,801,818.57	480,183.39
SALE 43205	10/15/08 10/20/08	92990310 421957	WACHOVIA CORP MORGAN STANLEY		131,900.00	6.452	4.77 5,276.00	845,777.60	115,571.47
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					731,900.00	6.390	26.20 29,276.00	4,647,596.17	595,754.86

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SALE 43205	10/17/08 10/22/08	92990310 421966	WACHOVIA CORP MERRILL LYNCH (RESEARCH)		600,000.00	6.279	21.10 24,000.00	3,743,318.90	421,683.72
SALE 39992	10/13/08 10/16/08	93114210 421949	WAL-MART STORES, INC. BANK OF AMERICA SECURITIES		100,000.00	52.614	29.47 4,000.00	5,257,350.53	3,718,954.95
SALE 39992	10/16/08 10/21/08	93114210 421961	WAL-MART STORES, INC. MORGAN STANLEY		120,000.00	50.612	34.02 4,800.00	6,068,605.98	4,222,531.29
SALE 39992	10/22/08 10/27/08	93114210 421979	WAL-MART STORES, INC. RAYMOND JAMES/EXECUTION		40,000.00	52.794	11.83 800.00	2,110,956.17	1,495,597.94
SALE 39992	10/28/08 10/31/08	93114210 421996	WAL-MART STORES, INC. WILLIAMS CAPITAL GROUP		20,000.00	53.841	6.04 400.00	1,076,405.96	768,726.84
SALE 39994	10/07/08 10/10/08	96216610 421932	WEYERHAEUSER CO. COWEN AND CO., LLC		100,000.00	53.655	30.05 4,000.00	5,361,509.95	-690,624.57
SALE 39994	10/09/08 10/15/08	96216610 421940	WEYERHAEUSER CO. FTN MIDWEST SECURITIES		100,000.00	51.062	28.60 4,000.00	5,102,131.40	-950,003.12
SALE 39997	10/17/08 10/22/08	98433210 421966	YAHOO! INC. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	12.978	7.27 3,000.00	1,294,772.73	-1,159,510.23
SALE 39997	10/20/08 10/23/08	98433210 421970	YAHOO! INC. LIQUIDNET		40,000.00	12.595	2.83 800.00	502,997.17	-478,716.01
SALE 43304	10/27/08 10/30/08	98970110 421992	ZIONS BANCORP MAGNA SECURITIES (OTC)		41,666.00	35.968	8.40 624.99	1,498,025.96	3,794.84
SALE 43304	10/27/08 10/30/08	98970110 421992	ZIONS BANCORP PIPELINE TRADING SYSTEMS LL		8,334.00	36.458	1.71 166.68	303,675.08	4,800.17
SALE 39971	10/27/08 10/30/08	G9007310 421992	TRANSOCEAN INC. WILLIAMS CAPITAL GROUP		50,000.00	68.068	19.06 1,000.00	3,402,390.94	-1,158,189.42
SALE 39971	10/28/08 10/31/08	G9007310 421996	TRANSOCEAN INC. BMO CAPITAL MARKETS/EXECUTI		50,000.00	66.441	18.61 1,000.00	3,321,026.39	-1,239,553.97
SUBTOTAL STOCK SALES:					29,107,236.00		3,577.43 758,853.76	637,812,881.70	-37,463,381.93
TOTAL FUND SALES:					29,107,236.00		3,577.43 758,853.76	637,812,881.70	-37,463,381.93

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END OF REPORT FOR: MULTI SECTOR COMMON A									

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 43559	10/23/08 10/28/08	029912AM 286500	AMERICAN TOWER CORP LOGAN CIRCLE	7.5000 5/01/12	135,000.00	9.641 93.750		126,562.50	
PUR 43181	9/30/08 10/03/08	090613AC 286500	BIOMET INC LOGAN CIRCLE	10.0000 10/15/17	150,000.00	9.766 101.37		152,062.50	
PUR 43181	10/14/08 10/17/08	090613AC 286500	BIOMET INC LOGAN CIRCLE	10.0000 10/15/17	80,000.00	12.186 88.250		70,600.00	
PUR 43181	10/15/08 10/20/08	090613AC 286500	BIOMET INC LOGAN CIRCLE	10.0000 10/15/17	45,000.00	12.546 86.500		38,925.00	
PUR 43544	10/22/08 10/27/08	090613AC 286500	BIOMET INC LOGAN CIRCLE	10.0000 10/15/17	60,000.00	12.240 88.000		52,800.00	
PUR 42152	9/30/08 10/03/08	090613AE 286500	BIOMET INC LOGAN CIRCLE	11.6250 10/15/17	25,000.00	11.443 101.00		25,250.00	

PUR 43137	9/26/08 10/01/08	170032AQ 286500	CHIQUITA BRANDS INTL LOGAN CIRCLE	7.5000 11/01/14	225,000.00	12.119 80.500		181,125.00
PUR 42083	10/01/08 10/06/08	21036PAC 286500	CONSTELLATION BRANDS LOGAN CIRCLE	8.1250 1/15/12	40,000.00	9.107 97.250		38,900.00
PUR 43545	10/22/08 10/27/08	23918KAH 286500	DAVITA INC LOGAN CIRCLE	7.2500 3/15/15	150,000.00	10.716 84.250		126,375.00
PUR 43361	10/14/08 10/17/08	242361AC 286500	DEAN FOODS CO LOGAN CIRCLE	6.6250 5/15/09	125,000.00	14.045 96.000		120,000.00
PUR 43182	9/30/08 10/03/08	252126AD 286500	DEX MEDIA WEST LLC LOGAN CIRCLE	8.5000 8/15/10	100,000.00	16.183 88.000		88,000.00
PUR 42334	10/14/08 10/17/08	27876GBE 286500	ECHOSTAR DBS CORP LOGAN CIRCLE	7.1250 2/01/16	50,000.00	11.356 79.375		39,687.50

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LOGAN CIRCLE (5163) -Cont.

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PUR 43431	10/16/08 10/21/08	27876GBF 286500	ECHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	200,000.00	12.707 79.500		159,000.00	
PUR 43423	10/15/08 10/20/08	404119AP 286500	HCA INC LOGAN CIRCLE	6.3750 1/15/15	70,000.00	16.657 61.000		42,700.00	
PUR 43351	10/10/08 10/16/08	404119AU 286500	HCA INC LOGAN CIRCLE	9.1250 11/15/14	450,000.00	13.843 81.000		364,500.00	
PUR 42896	9/30/08 10/03/08	413627AY 286500	HARRAHS OPERATING COMPANY I LOGAN CIRCLE	10.7500 2/01/16	60,000.00	27.079 49.000		29,400.00	
PUR 43097	10/22/08 10/27/08	45823VAA 286500	INTELSAT SUBSIDIARY HOLDINGS LOGAN CIRCLE	9.2500 8/15/14	75,000.00	13.568 83.000		62,250.00	
PUR 42338	10/21/08 10/24/08	517834AB 286500	LAS VEGAS SANDS CORP LOGAN CIRCLE	6.3750 2/15/15	200,000.00	20.245 51.750		103,500.00	
PUR 42241	10/20/08 10/23/08	62941FAH 286500	NTL CABLE (VIRGIN MEDIA) LOGAN CIRCLE	9.1250 8/15/16	100,000.00	17.502 65.000		65,000.00	
PUR 43420	10/15/08 10/20/08	634902LH 286500	NATIONAL CITY BANK-FLOAT RA LOGAN CIRCLE	2.9606 1/21/10	100,000.00	25.436 76.500		76,500.00	
PUR 43438	10/16/08 10/21/08	640204AG 286500	NEIMAN MARCUS GROUP LOGAN CIRCLE	9.0000 10/15/15	120,000.00	18.348 64.000		76,800.00	
PUR 43183	9/30/08 10/03/08	640204AH 286500	NEIMAN MARCUS GROUP LOGAN CIRCLE	10.3750 10/15/15	125,000.00	14.152 83.500		104,375.00	
PUR 43184	9/30/08 10/03/08	723456AA 286500	PINNACLE ENTMT INC LOGAN CIRCLE	8.7500 10/01/13	100,000.00	9.914 95.500		95,500.00	
PUR 43046	9/30/08 10/03/08	750829AB 286500	RAINBOW NATIONAL SERVICES LOGAN CIRCLE	10.3750 9/01/14	225,000.00	9.554 103.62		233,156.25	
PUR 42179	10/03/08 10/08/08	852060AT 286500	SPRINT CAPITAL CORP LOGAN CIRCLE	8.7500 3/15/32	175,000.00	11.864 75.500		132,125.00	
SUBTOTAL FIXED PURCHASES:					3,185,000.00			2,605,093.75	
TOTAL FUND PURCHASES:					3,185,000.00			2,605,093.75	

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SALES OF FIXED INCOME SECURITIES									
SALE 42074	10/02/08 10/07/08	019736AA 286500	ALLISON TRANSMISSION LOGAN CIRCLE	11.0000 11/01/15	180,000.00	12.886 84.500		152,100.00	-12,419.31
SALE 43181	9/30/08 10/03/08	090613AC 286500	BIOMET INC LOGAN CIRCLE	10.0000 10/15/17	150,000.00	9.766 101.62		152,437.50	375.00
SALE 43181	10/14/08 10/17/08	090613AC 286500	BIOMET INC LOGAN CIRCLE	10.0000 10/15/17	80,000.00	9.766 89.750		71,800.00	1,200.00
SALE 43181	10/15/08 10/20/08	090613AC 286500	BIOMET INC LOGAN CIRCLE	10.0000 10/15/17	45,000.00	9.766 88.000		39,600.00	675.00
SALE	10/22/08	090613AC	BIOMET INC	10.0000		12.240			

43544	10/27/08	286500	LOGAN CIRCLE	10/15/17	60,000.00	89.750		53,850.00	1,050.00
SALE	9/26/08	170032AQ	CHIQUITA BRANDS INTL	7.5000		12.119			
43137	10/01/08	286500	LOGAN CIRCLE	11/01/14	225,000.00	80.750		181,687.50	562.50
SALE	9/30/08	252126AD	DEX MEDIA WEST LLC	8.5000		16.183			
43182	10/03/08	286500	LOGAN CIRCLE	8/15/10	100,000.00	88.250		88,250.00	250.00
SALE	10/15/08	26816LAW	DYNEGY HOLDINGS INCORPORATE	7.7500		8.821			
42506	10/20/08	286500	LOGAN CIRCLE	6/01/19	90,000.00	58.000		52,200.00	-31,230.17
SALE	10/15/08	269279AB	EXCO RESOURCES INCORPORATED	7.2500		7.476			
42388	10/20/08	286500	LOGAN CIRCLE	1/15/11	295,000.00	83.750		247,062.50	-46,537.96
SALE	10/16/08	27876GBE	ECHOSTAR DBS CORP	7.1250		9.448			
42334	10/21/08	286500	LOGAN CIRCLE	2/01/16	160,000.00	77.000		123,200.00	-17,519.91
SALE	10/15/08	38141GCG	GOLDMAN SACHS GROUP	5.7000		9.428			
43096	10/20/08	286500	LOGAN CIRCLE	9/01/12	100,000.00	91.500		91,500.00	3,355.93
SALE	10/15/08	404119AP	HCA INC	6.3750		16.657			
43423	10/20/08	286500	LOGAN CIRCLE	1/15/15	70,000.00	64.000		44,800.00	2,100.00

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SALE	10/10/08	404119BA	HCA INC	9.6250		9.188			
42164	10/16/08	286500	LOGAN CIRCLE	11/15/16	430,000.00	79.000		339,700.00	-100,794.96
SALE	10/16/08	45661TAD	INERGY LP	8.2500		8.249			
43072	10/21/08	286500	LOGAN CIRCLE	3/01/16	225,000.00	75.000		168,750.00	-56,250.00
SALE	10/22/08	45822EAF	INTELSAT SUBSIDIARY HOLDINGS	8.8750		9.134			
42168	10/27/08	286500	LOGAN CIRCLE	1/15/15	75,000.00	84.000		63,000.00	-11,076.14
SALE	10/17/08	458665AG	INTERFACE INC	10.3750		6.242			
42726	10/22/08	286500	LOGAN CIRCLE	2/01/10	5,000.00	97.500		4,875.00	-373.56
SALE	10/21/08	517834AB	LAS VEGAS SANDS CORP	6.3750		13.064			
42338	10/24/08	286500	LOGAN CIRCLE	2/15/15	200,000.00	52.000		104,000.00	-37,494.04
SALE	9/30/08	640204AH	NEIMAN MARCUS GROUP	10.3750		14.152			
43183	10/03/08	286500	LOGAN CIRCLE	10/15/15	125,000.00	83.750		104,687.50	312.50
SALE	9/30/08	723456AA	PINNACLE ENTMT INC	8.7500		9.914			
43184	10/03/08	286500	LOGAN CIRCLE	10/01/13	100,000.00	95.750		95,750.00	250.00
SALE	10/17/08	74837RAE	QUICKSILVER RESOURCES	7.7500		8.179			
42097	10/22/08	286500	LOGAN CIRCLE	8/01/15	85,000.00	72.000		61,200.00	-21,916.39
SALE	10/20/08	74837RAE	QUICKSILVER RESOURCES	7.7500		8.179			
42097	10/23/08	286500	LOGAN CIRCLE	8/01/15	115,000.00	72.500		83,375.00	-29,077.31
SALE	9/30/08	750829AB	RAINBOW NATIONAL SERVICES	10.3750		9.435			
43046	10/03/08	286500	LOGAN CIRCLE	9/01/14	100,000.00	107.000		107,000.00	2,833.01
SALE	10/17/08	80007PAC	SANDRIDGE ENERGY INC.	8.0000		8.072			
42189	10/22/08	286500	LOGAN CIRCLE	6/01/18	110,000.00	71.500		78,650.00	-30,812.85
SALE	10/27/08	80007PAC	SANDRIDGE ENERGY INC.	8.0000		8.072			
42189	10/30/08	286500	LOGAN CIRCLE	6/01/18	145,000.00	68.000		98,600.00	-45,696.12
SALE	10/10/08	92851RAD	VITRO SAB DE CV	9.1250		14.309			
42314	10/16/08	286500	LOGAN CIRCLE	2/01/17	130,000.00	34.000		44,200.00	-53,625.35

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SALE	10/14/08	92851RAD	VITRO SAB DE CV	9.1250		14.309			
42314	10/17/08	286500	LOGAN CIRCLE	2/01/17	90,000.00	25.000		22,500.00	-45,229.09
SALE	9/30/08	92976WBH	WACHOVIA CORP	5.7500		11.801			
43014	10/03/08	286500	LOGAN CIRCLE	2/01/18	125,000.00	80.000		100,000.00	17,119.67
SALE	9/29/08	939322AY	WASHINGTON MUTUAL INC	7.2500		17.107			
42184	10/02/08	286500	LOGAN CIRCLE	11/01/17	180,000.00	6.625		11,925.00	-87,683.76
SUBTOTAL FIXED SALES:					3,795,000.00			2,786,700.00	-597,653.31
TOTAL FUND SALES:					3,795,000.00			2,786,700.00	-597,653.31

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BLACKROCK (5165)

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 43260	10/06/08 10/09/08	01958XBF 286503	ALLIED WASTE NORTH AMERICA BLACKROCK	6.1250 2/15/14	110,000.00	9.127 87.500		96,250.00	
PUR 43469	10/20/08 10/23/08	029912AQ 286503	AMERICAN TOWER CORP BLACKROCK	7.1250 10/15/12	15,000.00	9.429 92.500		13,875.00	
PUR 43469	10/27/08 10/30/08	029912AQ 286503	AMERICAN TOWER CORP BLACKROCK	7.1250 10/15/12	100,000.00	9.682 91.750		91,750.00	
PUR 43419	10/15/08 10/20/08	058498AF 286503	BALL CORP BLACKROCK	6.8750 12/15/12	100,000.00	9.233 92.000		92,000.00	
PUR 42408	10/02/08 10/07/08	12686CAU 286503	CABLEVISION SYSTEMS BLACKROCK	7.1325 4/01/09	200,000.00	10.768 98.875		197,750.00	
PUR 42381	10/21/08 10/24/08	165167CC 286503	CHESAPEAKE ENERGY BLACKROCK	7.2500 12/15/18	50,000.00	12.225 71.500		35,750.00	
PUR 42435	10/07/08 10/10/08	171871AB 286503	CINCINNATI BELL INC BLACKROCK	7.2500 7/15/13	50,000.00	11.259 85.500		42,750.00	
PUR 42714	10/01/08 10/06/08	226566AH 286503	CRICKET COMMUNICATIONS BLACKROCK	10.0000 7/15/15	100,000.00	10.842 96.000		96,000.00	
PUR 42437	10/27/08 10/30/08	23327BAA 286503	DJO FINANCE LLC BLACKROCK	10.8750 11/15/14	40,000.00	16.028 80.500		32,200.00	
PUR 43282	10/07/08 10/10/08	25459HAB 286503	DIRECTV HLDGS BLACKROCK	8.3750 3/15/13	50,000.00	9.644 95.500		47,750.00	
PUR 43287	10/07/08 10/10/08	27876GAQ 286503	EHOSTAR DBS CORP BLACKROCK	6.3750 10/01/11	50,000.00	10.153 90.500		45,250.00	
PUR 43509	10/21/08 10/24/08	29255WAG 286503	ENCORE ACQUISITION CO BLACKROCK	6.0000 7/15/15	200,000.00	13.949 66.000		132,000.00	

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PUR 43589	10/27/08 10/30/08	345397SM 286503	FORD MOTOR CREDIT CO LLC BLACKROCK	7.3750 10/28/09	600,000.00	48.973 70.000		420,000.00	
PUR 43589	10/28/08 10/31/08	345397SM 286503	FORD MOTOR CREDIT CO LLC BLACKROCK	7.3750 10/28/09	500,000.00	40.277 75.000		375,000.00	
PUR 43248	10/03/08 10/08/08	370425RZ 286503	GENL MTRS ACCEPT CORP BLACKROCK	8.0000 11/01/31	140,000.00	23.119 35.000		49,000.00	
PUR 43248	10/28/08 10/31/08	370425RZ 286503	GENL MTRS ACCEPT CORP BLACKROCK	8.0000 11/01/31	500,000.00	19.201 42.500		212,500.00	
PUR 43228	10/02/08 10/07/08	370425SL 286503	GENL MTRS ACCEPT CORP BLACKROCK	6.7500 12/01/14	75,000.00	29.521 37.000		27,750.00	
PUR 43228	10/02/08 10/07/08	370425SL 286503	GENL MTRS ACCEPT CORP BLACKROCK	6.7500 12/01/14	35,000.00	30.628 35.500		12,425.00	
PUR 43228	10/02/08 10/07/08	370425SL 286503	GENL MTRS ACCEPT CORP BLACKROCK	6.7500 12/01/14	15,000.00	30.252 36.000		5,400.00	
PUR 43228	10/03/08 10/08/08	370425SL 286503	GENL MTRS ACCEPT CORP BLACKROCK	6.7500 12/01/14	65,000.00	29.529 37.000		24,050.00	
PUR 43228	10/03/08 10/08/08	370425SL 286503	GENL MTRS ACCEPT CORP BLACKROCK	6.7500 12/01/14	35,000.00	29.619 36.875		12,906.25	
PUR 43228	10/07/08 10/10/08	370425SL 286503	GENL MTRS ACCEPT CORP BLACKROCK	6.7500 12/01/14	100,000.00	30.277 36.000		36,000.00	
PUR 43228	10/08/08 10/14/08	370425SL 286503	GENL MTRS ACCEPT CORP BLACKROCK	6.7500 12/01/14	30,000.00	30.311 36.000		10,800.00	
PUR 43228	10/17/08 10/22/08	370425SL 286503	GENL MTRS ACCEPT CORP BLACKROCK	6.7500 12/01/14	50,000.00	28.593 38.500		19,250.00	
PUR 43228	10/27/08 10/30/08	370425SL 286503	GENL MTRS ACCEPT CORP BLACKROCK	6.7500 12/01/14	150,000.00	27.656 40.000		60,000.00	

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PUR 43289	10/07/08 10/10/08	370425SM 286503	GMAC LLC BLACKROCK	5.0106 12/01/14	30,000.00	28.676 32.500		9,750.00	
PUR 43288	10/07/08 10/10/08	382550AH 286503	GOODYEAR TIRE & RUBR CO BLACKROCK	7.8570 8/15/11	70,000.00	11.041 92.375		64,662.50	
PUR 43288	10/08/08 10/14/08	382550AH 286503	GOODYEAR TIRE & RUBR CO BLACKROCK	7.8570 8/15/11	45,000.00	11.497 91.375		41,118.75	
PUR 43180	9/30/08 10/03/08	420122AB 286503	HAWKER BEECHCRAFT BLACKROCK	8.5000 4/01/15	60,000.00	9.991 93.000		55,800.00	
PUR 42419	9/29/08 10/02/08	44980YAK 286503	IPCS INC BLACKROCK	4.9256 5/01/13	40,000.00	9.844 82.000		32,800.00	
PUR 43470	10/20/08 10/23/08	45823VAC 286503	INTELSAT CORP BLACKROCK	9.2500 6/15/16	60,000.00	13.708 79.250		47,550.00	
PUR 43470	10/22/08 10/27/08	45823VAC 286503	INTELSAT CORP BLACKROCK	9.2500 6/15/16	50,000.00	13.525 80.000		40,000.00	
PUR 42421	10/22/08 10/27/08	58446VAE 286503	MEDIACOM BROADBAND BLACKROCK	8.5000 10/15/15	50,000.00	14.704 73.500		36,750.00	
PUR 42440	9/30/08 10/03/08	591709AC 286503	METROPCS WIRELESS BLACKROCK	9.2500 11/01/14	30,000.00	10.552 94.250		28,275.00	
PUR 42440	9/30/08 10/03/08	591709AC 286503	METROPCS WIRELESS BLACKROCK	9.2500 11/01/14	100,000.00	10.552 94.250		94,250.00	
PUR 43229	10/02/08 10/07/08	594087AM 286503	MICHAELS STORES BLACKROCK	11.3750 11/01/16	55,000.00	31.566 42.000		23,100.00	
PUR 42441	10/14/08 10/17/08	629377AU 286503	NRG ENERGY INC BLACKROCK	7.3750 2/01/16	150,000.00	11.496 80.000		120,000.00	
PUR 42423	10/21/08 10/24/08	716495AC 286503	PETROHAWK ENERGY BLACKROCK	7.8750 6/01/15	45,000.00	15.309 69.750		31,387.50	

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PUR 42492	10/01/08 10/06/08	729416AH 286503	PLY GEM INDUSTRIES BLACKROCK	11.7500 6/15/13	80,000.00	17.515 82.000		65,600.00	
PUR 42492	10/03/08 10/08/08	729416AH 286503	PLY GEM INDUSTRIES BLACKROCK	11.7500 6/15/13	20,000.00	18.453 79.500		15,900.00	
PUR 42492	10/07/08 10/10/08	729416AH 286503	PLY GEM INDUSTRIES BLACKROCK	11.7500 6/15/13	50,000.00	19.833 76.000		38,000.00	
PUR 43286	10/07/08 10/10/08	750829AB 286503	RAINBOW NATIONAL SERVICES BLACKROCK	10.3750 9/01/14	70,000.00	10.720 98.500		68,950.00	
PUR 43230	10/02/08 10/07/08	76114EAE 286503	RESIDENTIAL CAP LLC BLACKROCK	8.5000 5/15/10	75,000.00	56.767 53.000		39,750.00	
PUR 43230	10/02/08 10/07/08	76114EAE 286503	RESIDENTIAL CAP LLC BLACKROCK	8.5000 5/15/10	60,000.00	56.767 53.000		31,800.00	
PUR 43471	10/20/08 10/23/08	767754BL 286503	RITE AID CORP BLACKROCK	7.5000 3/01/17	75,000.00	16.636 59.500		44,625.00	
PUR 42444	9/30/08 10/03/08	852060AJ 286503	SPRINT CAPITAL CORP BLACKROCK	7.6250 1/30/11	100,000.00	11.639 92.000		92,000.00	
PUR 42444	10/07/08 10/10/08	852060AJ 286503	SPRINT CAPITAL CORP BLACKROCK	7.6250 1/30/11	30,000.00	12.753 90.000		27,000.00	
PUR 42651	10/01/08 10/06/08	87255MAA 286503	TL ACQUISITIONS INC BLACKROCK	10.5000 1/15/15	100,000.00	17.143 75.000		75,000.00	
PUR 42651	10/21/08 10/24/08	87255MAA 286503	TL ACQUISITIONS INC BLACKROCK	10.5000 1/15/15	100,000.00	20.747 65.000		65,000.00	
SUBTOTAL FIXED PURCHASES:					4,905,000.00			3,377,475.00	
TOTAL FUND PURCHASES:					4,905,000.00			3,377,475.00	

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SALES OF FIXED INCOME SECURITIES									
SALE 42633	10/02/08 10/07/08	085791AD 286503	BERRY PLASTICS HOLDINGS BLACKROCK	8.8750 9/15/14	20,000.00	12.883 71.250		14,250.00	-2,489.26
SALE 42633	10/03/08 10/08/08	085791AD 286503	BERRY PLASTICS HOLDINGS BLACKROCK	8.8750 9/15/14	30,000.00	12.883 70.500		21,150.00	-3,960.27
SALE 42489	10/14/08 10/17/08	428291AL 286503	HEXCEL CORPORATION BLACKROCK	6.7500 2/01/15	30,000.00	7.141 85.500		25,650.00	-3,759.03
SALE 42441	10/20/08 10/23/08	629377AU 286503	NRG ENERGY INC BLACKROCK	7.3750 2/01/16	15,000.00	8.184 87.000		13,050.00	-1,291.92
SALE 42441	10/20/08 10/23/08	629377AU 286503	NRG ENERGY INC BLACKROCK	7.3750 2/01/16	15,000.00	8.184 87.250		13,087.50	-1,254.42
SALE 42441	10/20/08 10/23/08	629377AU 286503	NRG ENERGY INC BLACKROCK	7.3750 2/01/16	10,000.00	8.184 87.250		8,725.00	-836.28
SALE 42441	10/20/08 10/23/08	629377AU 286503	NRG ENERGY INC BLACKROCK	7.3750 2/01/16	10,000.00	8.184 87.500		8,750.00	-811.28
SALE 42494	10/16/08 10/21/08	893647AJ 286503	TRANSDIGM INC BLACKROCK	7.7500 7/15/14	50,000.00	8.085 81.750		40,875.00	-8,358.87
SALE 42494	10/17/08 10/22/08	893647AJ 286503	TRANSDIGM INC BLACKROCK	7.7500 7/15/14	20,000.00	8.085 81.000		16,200.00	-3,493.67
SALE 42494	10/20/08 10/23/08	893647AJ 286503	TRANSDIGM INC BLACKROCK	7.7500 7/15/14	30,000.00	8.085 81.000		24,300.00	-5,240.69
SALE 42494	10/20/08 10/23/08	893647AJ 286503	TRANSDIGM INC BLACKROCK	7.7500 7/15/14	30,000.00	8.085 81.000		24,300.00	-5,240.69
SALE 42494	10/20/08 10/23/08	893647AJ 286503	TRANSDIGM INC BLACKROCK	7.7500 7/15/14	20,000.00	8.085 80.750		16,150.00	-3,543.79
SUBTOTAL FIXED SALES:					280,000.00			226,487.50	-40,280.17
TOTAL FUND SALES:					280,000.00			226,487.50	-40,280.17

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 43525	10/22/08 10/27/08	038521AD 286501	ARAMARK CORP PIMCO	8.5000 2/01/15	400,000.00	12.289 83.750		335,000.00	
PUR 43512	10/21/08 10/24/08	090613AC 286501	BIOMET INC PIMCO	10.0000 10/15/17	1,625,000.00	11.937 89.500		1,454,375.00	
PUR 43512	10/23/08 10/28/08	090613AC 286501	BIOMET INC PIMCO	10.0000 10/15/17	100,000.00	11.789 90.250		90,250.00	
PUR	10/23/08	090613AC	BIOMET INC	10.0000		11.838			

43512	10/28/08	286501	PIMCO	10/15/17	20,000.00	90.000		18,000.00
PUR	10/22/08	161175AD	CHARTER COMMUNICATIONS	8.3750		15.734		
42035	10/27/08	286501	PIMCO	4/30/14	400,000.00	73.500		294,000.00
PUR	10/22/08	17453BAB	CITIZENS COMMUNICATIONS CO	9.2500		16.156		
43529	10/27/08	286501	PIMCO	5/15/11	100,000.00	86.000		86,000.00
PUR	10/24/08	226566AC	CRICKET COMMUNICATIONS	9.3800		14.076		
43577	10/29/08	286501	PIMCO	11/01/14	500,000.00	81.375		406,875.00
PUR	10/24/08	25459HAB	DIRECTV HLDGS	8.3750		10.783		
42106	10/29/08	286501	PIMCO	3/15/13	200,000.00	91.750		183,500.00
PUR	10/28/08	26816LAT	DYNEGY HLDGS INC	8.3750		14.573		
43612	10/31/08	286501	PIMCO	5/01/16	400,000.00	72.250		289,000.00
PUR	10/23/08	292680AA	ENERGY FUTURE HLDGS	10.8800		16.064		
43562	10/28/08	286501	PIMCO	11/01/17	100,000.00	75.750		75,750.00
PUR	10/27/08	292680AA	ENERGY FUTURE HLDGS	10.8800		16.429		
43562	10/30/08	286501	PIMCO	11/01/17	100,000.00	74.375		74,375.00
PUR	10/21/08	319963AP	FIRST DATA CORP	9.8750		20.337		
43448	10/24/08	286501	PIMCO	9/24/15	750,000.00	62.000		465,000.00

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PUR	10/24/08	35687MAM	FREESCALE	8.8800		27.918			
43576	10/29/08	286501	PIMCO	12/15/14	1,000,000.00	45.500		455,000.00	
PUR	10/28/08	35687MAM	FREESCALE	8.8800		29.484			
43576	10/31/08	286501	PIMCO	12/15/14	200,000.00	43.000		86,000.00	
PUR	10/21/08	370425RZ	GENL MTRS ACCEPT CORP	8.0000		20.599			
42265	10/24/08	286501	PIMCO	11/01/31	150,000.00	39.500		59,250.00	
PUR	10/28/08	370425RZ	GENL MTRS ACCEPT CORP	8.0000		19.420			
42265	10/31/08	286501	PIMCO	11/01/31	350,000.00	42.000		147,000.00	
PUR	10/28/08	413627AY	HARRAHS OPERATING	10.7500		38.630			
43615	10/31/08	286501	PIMCO	2/01/16	300,000.00	33.250		99,750.00	
PUR	10/28/08	591709AC	METROPCS WIRELESS	9.2500		13.462			
43611	10/31/08	286501	PIMCO	11/01/14	500,000.00	83.000		415,000.00	
PUR	10/08/08	629360AB	NPC INTERNATIONAL INC	9.5000		18.244			
43301	10/14/08	286501	PIMCO	5/01/14	140,000.00	70.250		98,350.00	
PUR	10/22/08	74819RAG	QUEBECOR MEDIA	7.7500		13.399			
43531	10/27/08	286501	PIMCO	3/15/16	600,000.00	74.000		444,000.00	
PUR	10/28/08	864486AB	SUBURBAN PROPANE PARTNERS L	6.8750		13.178			
43614	10/31/08	286501	PIMCO	12/15/13	200,000.00	77.000		154,000.00	
PUR	10/22/08	868536AS	SUPERVALU INC	7.5000		10.451			
43532	10/27/08	286501	PIMCO	11/15/14	600,000.00	87.000		522,000.00	
PUR	10/23/08	87952VAA	TELESAT CANADA/TELESAT L	11.0000		23.727			
43560	10/28/08	286501	PIMCO	11/01/15	750,000.00	57.500		431,250.00	
PUR	10/10/08	912795H9	U S TREASURY BILLS	1.9420		.105			
43353	10/16/08	286501	PIMCO	12/04/08	10,000,000.00	99.986		9,998,577.64	
PUR	10/28/08	952355AC	WEST CORP	9.5000		24.401			
43613	10/31/08	286501	PIMCO	10/15/14	500,000.00	54.375		271,875.00	

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PUR	10/22/08	97381WAD	WINDSTREAM CORP	8.6250		13.426			
42477	10/27/08	286501	PIMCO	8/01/16	75,000.00	77.250		57,937.50	
PUR	10/24/08	97381WAD	WINDSTREAM CORP	8.6250		13.617			
42477	10/29/08	286501	PIMCO	8/01/16	100,000.00	76.500		76,500.00	
SUBTOTAL FIXED PURCHASES:					20,160,000.00			17,088,615.14	
TOTAL FUND PURCHASES:					20,160,000.00			17,088,615.14	

SALES OF FIXED INCOME SECURITIES

SALE	10/03/08	281023AU	EDISON MISSION	7.0000		7.726			
42040	10/08/08	286501	PIMCO	5/15/17	1,300,000.00	86.500		1,124,500.00	-116,828.75
SALE	10/27/08	428040BZ	HERTZ CORPORATION	8.8750		10.799			
42048	10/30/08	286501	PIMCO	1/01/14	25,000.00	73.250		18,312.50	-4,813.32
SALE	10/27/08	428040BZ	HERTZ CORPORATION	8.8750		10.799			
42048	10/30/08	286501	PIMCO	1/01/14	25,000.00	73.250		18,312.50	-4,813.32
SALE	10/21/08	912795H9	U S TREASURY BILLS	1.9420		.105			
43353	10/24/08	286501	PIMCO	12/04/08	1,500,000.00	99.979		1,499,678.83	-142.65
SALE	10/22/08	912795H9	U S TREASURY BILLS	1.9420		.105			
43353	10/27/08	286501	PIMCO	12/04/08	1,800,000.00	99.958		1,799,239.05	-562.40
SALE	10/23/08	912795H9	U S TREASURY BILLS	1.9420		.105			
43353	10/28/08	286501	PIMCO	12/04/08	700,000.00	99.967		699,769.42	-155.40
SALE	10/23/08	912795H9	U S TREASURY BILLS	1.9420		.105			
43353	10/28/08	286501	PIMCO	12/04/08	700,000.00	99.967		699,769.42	-155.40
SALE	10/24/08	912795H9	U S TREASURY BILLS	1.9420		.105			
43353	10/29/08	286501	PIMCO	12/04/08	1,200,000.00	99.971		1,199,657.40	-217.20

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SALE	10/28/08	912795H9	U S TREASURY BILLS	1.9420		.105			
43353	10/31/08	286501	PIMCO	12/04/08	1,500,000.00	99.981		1,499,715.96	-136.00
SUBTOTAL FIXED SALES:					8,750,000.00			8,558,955.08	-127,824.44
TOTAL FUND SALES:					8,750,000.00			8,558,955.08	-127,824.44

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PURCHASE OF FIXED INCOME SECURITIES									
PUR	10/08/08	009363AE	AIRGAS INC	7.1250		8.662			
42293	10/14/08	286499	NOMURA	10/01/18	25,000.00	89.875		22,468.75	
PUR	10/10/08	029912AS	AMERICAN TOWER CORP	7.0000		8.927			
42320	10/15/08	286499	NOMURA	10/15/17	25,000.00	88.250		22,062.50	
PUR	10/28/08	029912AS	AMERICAN TOWER CORP	7.0000		9.245			
42320	10/31/08	286499	NOMURA	10/15/17	25,000.00	86.500		21,625.00	
PUR	9/30/08	031652AW	AMKOR TECHNOLOGIES INC	9.2500		12.354			
41999	10/03/08	286499	NOMURA	6/01/16	75,000.00	84.875		63,656.25	
PUR	9/30/08	031652AW	AMKOR TECHNOLOGIES INC	9.2500		12.268			
41999	10/03/08	286499	NOMURA	6/01/16	50,000.00	85.250		42,625.00	
PUR	9/30/08	031652AW	AMKOR TECHNOLOGIES INC	9.2500		12.325			
41999	10/03/08	286499	NOMURA	6/01/16	50,000.00	85.000		42,500.00	
PUR	10/10/08	031652AW	AMKOR TECHNOLOGIES INC	9.2500		18.054			
41999	10/16/08	286499	NOMURA	6/01/16	25,000.00	64.250		16,062.50	
PUR	9/30/08	038521AD	ARAMARK SERVICES CORPORATIO	8.5000		9.512			
42989	10/03/08	286499	NOMURA	2/01/15	25,000.00	95.250		23,812.50	
PUR	9/30/08	038521AD	ARAMARK SERVICES CORPORATIO	8.5000		9.678			
42989	10/03/08	286499	NOMURA	2/01/15	25,000.00	94.500		23,625.00	
PUR	10/01/08	038521AD	ARAMARK SERVICES CORPORATIO	8.5000		9.791			
42989	10/06/08	286499	NOMURA	2/01/15	25,000.00	94.000		23,500.00	
PUR	10/03/08	038521AD	ARAMARK SERVICES CORPORATIO	8.5000		10.189			
42989	10/08/08	286499	NOMURA	2/01/15	50,000.00	92.250		46,125.00	
PUR	10/10/08	038521AD	ARAMARK SERVICES CORPORATIO	8.5000		14.870			
42989	10/16/08	286499	NOMURA	2/01/15	25,000.00	74.500		18,625.00	

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PUR 42989	10/21/08 10/24/08	038521AD 286499	ARAMARK SERVICES CORPORATIO NOMURA	8.5000 2/01/15	50,000.00	12.220 84.000		42,000.00	
PUR 42595	9/30/08 10/03/08	071707AN 286499	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	100,000.00	10.824 95.375		95,375.00	
PUR 42595	10/03/08 10/08/08	071707AN 286499	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.338 93.000		23,250.00	
PUR 42595	10/10/08 10/16/08	071707AN 286499	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	175,000.00	15.609 76.000		133,000.00	
PUR 43503	10/21/08 10/24/08	090613AC 286499	BIOMET INC NOMURA	10.0000 10/15/17	25,000.00	11.838 90.000		22,500.00	
PUR 43015	10/03/08 10/08/08	090613AE 286499	BIOMET INC NOMURA	11.6250 10/15/17	50,000.00	12.713 94.250		47,125.00	
PUR 42194	10/03/08 10/08/08	093679AC 286499	BLOCKBUSTER INC NOMURA	9.0000 9/01/12	25,000.00	22.422 66.250		16,562.50	
PUR 42194	10/03/08 10/08/08	093679AC 286499	BLOCKBUSTER INC NOMURA	9.0000 9/01/12	25,000.00	22.552 66.000		16,500.00	
PUR 42195	10/28/08 10/31/08	103304BD 286499	BOYD GAMING CORPORATION NOMURA	6.7500 4/15/14	25,000.00	18.504 60.625		15,156.25	
PUR 42366	10/02/08 10/07/08	121579AB 286499	BURLINGTON COAT FACTORY NOMURA	11.1250 4/15/14	25,000.00	29.850 50.750		12,687.50	
PUR 42366	10/03/08 10/08/08	121579AB 286499	BURLINGTON COAT FACTORY NOMURA	11.1250 4/15/14	50,000.00	29.705 51.000		25,500.00	
PUR 42366	10/03/08 10/08/08	121579AB 286499	BURLINGTON COAT FACTORY NOMURA	11.1250 4/15/14	25,000.00	29.402 51.500		12,875.00	
PUR 42366	10/07/08 10/10/08	121579AB 286499	BURLINGTON COAT FACTORY NOMURA	11.1250 4/15/14	50,000.00	32.306 47.000		23,500.00	

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PUR 42366	10/17/08 10/22/08	121579AB 286499	BURLINGTON COAT FACTORY NOMURA	11.1250 4/15/14	25,000.00	42.069 35.500		8,875.00	
PUR 42001	10/02/08 10/07/08	12502BAC 286499	CCH I HLDGS LLC NOMURA	11.0000 10/01/15	50,000.00	22.671 60.000		30,000.00	
PUR 42001	10/03/08 10/08/08	12502BAC 286499	CCH I HLDGS LLC NOMURA	11.0000 10/01/15	100,000.00	22.259 61.000		61,000.00	
PUR 42001	10/07/08 10/10/08	12502BAC 286499	CCH I HLDGS LLC NOMURA	11.0000 10/01/15	25,000.00	23.649 57.750		14,437.50	
PUR 42001	10/14/08 10/17/08	12502BAC 286499	CCH I HLDGS LLC NOMURA	11.0000 10/01/15	25,000.00	29.202 47.000		11,750.00	
PUR 43467	10/20/08 10/23/08	12502BAE 286499	CCH I LLC/CCH I CAPITAL NOMURA	11.0000 10/01/15	25,000.00	31.116 44.000		11,000.00	
PUR 43016	10/03/08 10/08/08	12502CAD 286499	CCH II LLC & CCH II NOMURA	10.2500 9/15/10	50,000.00	19.589 85.500		42,750.00	
PUR 42002	9/30/08 10/03/08	12543DAF 286499	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	250,000.00	9.846 95.250		238,125.00	
PUR 42002	10/03/08 10/08/08	12543DAF 286499	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	50,000.00	10.525 92.125		46,062.50	
PUR 42002	10/10/08 10/16/08	12543DAF 286499	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	12.820 82.500		20,625.00	
PUR 42002	10/10/08 10/16/08	12543DAF 286499	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	13.013 81.750		20,437.50	
PUR 42002	10/10/08 10/16/08	12543DAF 286499	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	13.876 78.500		19,625.00	
PUR 42002	10/10/08 10/15/08	12543DAF 286499	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	12.691 83.000		20,750.00	

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PUR 42002	10/10/08 10/15/08	12543DAF 286499	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	12.565 83.500		20,875.00	
PUR 43084	9/30/08 10/03/08	12686CAW 286499	CABLEVISION SYSTEMS NOMURA	8.0000 4/15/12	25,000.00	10.416 93.000		23,250.00	
PUR 43244	10/03/08 10/08/08	161175AD 286499	CHARTER COMM OPT NOMURA	8.3750 4/30/14	100,000.00	12.506 83.750		83,750.00	
PUR 43224	10/02/08 10/07/08	161175AG 286499	CHARTER COMM NOMURA	10.8750 9/15/14	50,000.00	12.707 92.500		46,250.00	
PUR 43139	9/29/08 10/02/08	165167BU 286499	CHESAPEAKE ENERGY NOMURA	6.8750 11/15/20	25,000.00	8.922 85.010		21,252.50	
PUR 42740	10/10/08 10/16/08	165167CC 286499	CHESAPEAKE ENERGY NOMURA	7.2500 12/15/18	25,000.00	11.894 73.000		18,250.00	
PUR 42740	10/10/08 10/16/08	165167CC 286499	CHESAPEAKE ENERGY NOMURA	7.2500 12/15/18	25,000.00	12.494 70.250		17,562.50	
PUR 43245	10/03/08 10/08/08	204386AK 286499	CIE GENERAL GEOPHYSIQUE NOMURA	7.7500 5/15/17	75,000.00	9.199 91.500		68,625.00	
PUR 42277	10/03/08 10/08/08	226566AC 286499	CRICKET COMMUNICATIONS NOMURA	9.3750 11/01/14	50,000.00	11.848 89.500		44,750.00	
PUR 43342	10/10/08 10/16/08	228188AD 286499	CROWN AMERS LLC NOMURA	7.7500 11/15/15	25,000.00	11.536 82.000		20,500.00	
PUR 42296	10/02/08 10/07/08	25459HAE 286499	DIRECTV HLDGS NOMURA	7.6250 5/15/16	25,000.00	9.802 88.500		22,125.00	
PUR 42296	10/02/08 10/07/08	25459HAE 286499	DIRECTV HLDGS NOMURA	7.6250 5/15/16	25,000.00	9.905 88.000		22,000.00	
PUR 42296	10/28/08 10/31/08	25459HAE 286499	DIRECTV HLDGS NOMURA	7.6250 5/15/16	25,000.00	10.994 83.000		20,750.00	

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PUR 42297	10/28/08 10/31/08	26816LAT 286499	DYNEGY HOLDINGS INCORPORATE NOMURA	8.3750 5/01/16	25,000.00	14.298 73.250		18,312.50	
PUR 42218	10/02/08 10/07/08	281023AU 286499	EDISON MISSION NOMURA	7.0000 5/15/17	25,000.00	9.360 86.250		21,562.50	
PUR 42218	10/02/08 10/07/08	281023AU 286499	EDISON MISSION NOMURA	7.0000 5/15/17	25,000.00	9.383 86.125		21,531.25	
PUR 43298	10/08/08 10/14/08	281023AX 286499	EDISON MISSION NOMURA	7.2000 5/15/19	25,000.00	10.915 77.000		19,250.00	
PUR 43226	10/02/08 10/07/08	28336LBH 286499	EL PASO CORP NOMURA	7.4200 2/15/37	50,000.00	10.613 71.500		35,750.00	
PUR 42004	10/03/08 10/08/08	292680AA 286499	ENERGY FUTURE HOLDINGS NOMURA	10.8750 11/01/17	100,000.00	14.502 82.000		82,000.00	
PUR 42004	10/10/08 10/16/08	292680AA 286499	ENERGY FUTURE HOLDINGS NOMURA	10.8750 11/01/17	25,000.00	19.001 65.500		16,375.00	
PUR 42004	10/21/08 10/24/08	292680AA 286499	ENERGY FUTURE HOLDINGS NOMURA	10.8750 11/01/17	25,000.00	16.449 74.250		18,562.50	
PUR 43174	9/30/08 10/03/08	30212PAC 286499	EXPEDIA INC NOMURA	8.5000 7/01/16	100,000.00	10.407 90.000		90,000.00	
PUR 43174	10/10/08 10/16/08	30212PAC 286499	EXPEDIA INC NOMURA	8.5000 7/01/16	25,000.00	15.526 69.000		17,250.00	
PUR 43174	10/17/08 10/22/08	30212PAC 286499	EXPEDIA INC NOMURA	8.5000 7/01/16	25,000.00	15.905 67.750		16,937.50	
PUR 42596	10/02/08 10/07/08	319963AN 286499	FIRST DATA CORP NOMURA	9.8750 9/24/15	50,000.00	16.130 74.375		37,187.50	
PUR 42596	10/03/08 10/08/08	319963AN 286499	FIRST DATA CORP NOMURA	9.8750 9/24/15	25,000.00	16.020 74.750		18,687.50	

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PUR 43299	10/08/08 10/14/08	34460XAA 286499	FONTAINEBLEAU LAS NOMURA	10.2500 6/15/15	25,000.00	73.843 15.000		3,750.00	
PUR 42853	10/02/08 10/07/08	345370CA 286499	FORD MOTOR COMPANY NOMURA	7.4500 7/16/31	50,000.00	21.344 35.500		17,750.00	
PUR 42853	10/03/08 10/08/08	345370CA 286499	FORD MOTOR COMPANY NOMURA	7.4500 7/16/31	100,000.00	20.925 36.250		36,250.00	
PUR 42853	10/10/08 10/16/08	345370CA 286499	FORD MOTOR COMPANY NOMURA	7.4500 7/16/31	50,000.00	31.092 24.000		12,000.00	
PUR 43246	10/03/08 10/08/08	345397VE 286499	FORD MOTOR CREDIT CO LLC NOMURA	9.7500 9/15/10	100,000.00	33.485 68.000		68,000.00	
PUR 42929	9/30/08 10/03/08	35671DAS 286499	FREEPOR MCMORAN NOMURA	8.3750 4/01/17	25,000.00	8.649 98.375		24,593.75	
PUR 42929	10/03/08 10/08/08	35671DAS 286499	FREEPOR MCMORAN NOMURA	8.3750 4/01/17	25,000.00	9.149 95.500		23,875.00	
PUR 42929	10/10/08 10/16/08	35671DAS 286499	FREEPOR MCMORAN NOMURA	8.3750 4/01/17	25,000.00	12.234 80.000		20,000.00	
PUR 42929	10/14/08 10/17/08	35671DAS 286499	FREEPOR MCMORAN NOMURA	8.3750 4/01/17	25,000.00	12.461 79.000		19,750.00	
PUR 42199	10/14/08 10/17/08	35687MAM 286499	FREESCALE SEMICONDUCTOR NOMURA	8.8750 12/15/14	25,000.00	24.768 51.000		12,750.00	
PUR 42278	10/03/08 10/08/08	370425RP 286499	GENL MTRS ACCEPT CORP NOMURA	7.7500 1/19/10	50,000.00	58.668 58.000		29,000.00	
PUR 42278	10/03/08 10/08/08	370425RP 286499	GENL MTRS ACCEPT CORP NOMURA	7.7500 1/19/10	50,000.00	61.420 56.500		28,250.00	
PUR 43300	10/08/08 10/14/08	370425SJ 286499	GENL MTRS ACCEPT CORP NOMURA	5.6250 5/15/09	100,000.00	82.174 69.000		69,000.00	

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PUR 42200	9/30/08 10/03/08	370442BT 286499	GENERAL MOTORS NOMURA	8.3750 7/15/33	50,000.00	21.130 40.000		20,000.00	
PUR 42200	10/10/08 10/16/08	370442BT 286499	GENERAL MOTORS NOMURA	8.3750 7/15/33	75,000.00	37.936 22.000		16,500.00	
PUR 43603	10/28/08 10/31/08	373298BE 286499	GEORGIA PACIFIC NOMURA	9.5000 12/01/11	25,000.00	16.996 82.500		20,625.00	
PUR 42322	10/07/08 10/10/08	373298BV 286499	GEORGIA PACIFIC CORP NOMURA	8.1250 5/15/11	25,000.00	11.065 93.500		23,375.00	
PUR 43606	10/28/08 10/31/08	373298CF 286499	GEORGIA-PACIFIC LLC NOMURA	8.0000 1/15/24	50,000.00	14.014 62.500		31,250.00	
PUR 43175	9/30/08 10/03/08	373298CG 286499	GEORGIA PACIFIC CORP NOMURA	7.0000 1/15/15	25,000.00	9.903 86.635		21,658.75	
PUR 43607	10/28/08 10/31/08	373298CH 286499	GEORGIA-PACIFIC LLC NOMURA	7.1250 1/15/17	25,000.00	13.603 68.500		17,125.00	
PUR 42006	10/08/08 10/14/08	404119AX 286499	HCA INC NOMURA	9.2500 11/15/16	25,000.00	11.571 88.000		22,000.00	
PUR 42006	10/10/08 10/16/08	404119AX 286499	HCA INC NOMURA	9.2500 11/15/16	25,000.00	13.072 81.250		20,312.50	
PUR 42006	10/10/08 10/15/08	404119AX 286499	HCA INC NOMURA	9.2500 11/15/16	25,000.00	12.554 83.500		20,875.00	
PUR 43021	10/03/08 10/08/08	404119BA 286499	HCA INC NOMURA	9.6250 11/15/16	50,000.00	11.146 92.000		46,000.00	
PUR 43021	10/03/08 10/08/08	404119BA 286499	HCA INC NOMURA	9.6250 11/15/16	50,000.00	11.146 92.000		46,000.00	
PUR 42007	10/02/08 10/07/08	413627AY 286499	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	25,000.00	31.352 42.000		10,500.00	

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PUR 42007	10/03/08 10/08/08	413627AY 286499	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	50,000.00	29.407 45.000		22,500.00	
PUR 42007	10/03/08 10/08/08	413627AY 286499	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	50,000.00	30.034 44.000		22,000.00	
PUR 42007	10/03/08 10/08/08	413627AY 286499	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	50,000.00	30.275 43.625		21,812.50	
PUR 42007	10/03/08 10/08/08	413627AY 286499	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	25,000.00	30.355 43.500		10,875.00	
PUR 42007	10/07/08 10/10/08	413627AY 286499	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	50,000.00	29.569 44.750		22,375.00	
PUR 42007	10/10/08 10/16/08	413627AY 286499	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	25,000.00	35.171 37.000		9,250.00	
PUR 42202	10/10/08 10/16/08	428040BZ 286499	HERTZ CORPORATION NOMURA	8.8750 1/01/14	25,000.00	19.556 66.000		16,500.00	
PUR 42501	10/03/08 10/08/08	428040CA 286499	HERTZ CORPORATION NOMURA	10.5000 1/01/16	50,000.00	15.402 79.010		39,505.00	
PUR 43702	10/10/08 10/15/08	44701QAK 286499	HUNTSMAN INTL LLC NOMURA	7.3750 1/01/15	25,000.00	10.251 87.000		21,750.00	
PUR 43044	10/03/08 10/08/08	45072PAB 286499	IASIS HEALTHCARE NOMURA	8.7500 6/15/14	25,000.00	10.750 91.625		22,906.25	
PUR 43179	9/30/08 10/03/08	502413AJ 286499	L-3 COMMUNICATIONS CORP NOMURA	7.6250 6/15/12	25,000.00	8.097 98.500		24,625.00	
PUR 43608	10/28/08 10/31/08	532776AR 286499	LIN TELEVISION CORP NOMURA	6.5000 5/15/13	50,000.00	24.987 51.375		25,687.50	
PUR 43609	10/28/08 10/31/08	552953AF 286499	MGM MIRAGE INC NOMURA	6.0000 10/01/09	50,000.00	26.149 84.375		42,187.50	

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PUR 43609	10/28/08 10/31/08	552953AF 286499	MGM MIRAGE INC NOMURA	6.0000 10/01/09	25,000.00	30.503 81.500		20,375.00	
PUR 43259	10/06/08 10/09/08	552953AL 286499	MGM MIRAGE INC NOMURA	6.7500 9/01/12	25,000.00	18.665 68.000		17,000.00	
PUR 43259	10/06/08 10/09/08	552953AL 286499	MGM MIRAGE INC NOMURA	6.7500 9/01/12	25,000.00	17.962 69.500		17,375.00	
PUR 43343	10/10/08 10/16/08	552953AL 286499	MGM MIRAGE INC NOMURA	6.7500 9/01/12	25,000.00	19.197 67.000		16,750.00	
PUR 43610	10/28/08 10/31/08	552953AL 286499	MGM MIRAGE INC NOMURA	6.7500 9/01/12	25,000.00	21.331 63.000		15,750.00	
PUR 43610	10/28/08 10/31/08	552953AL 286499	MGM MIRAGE INC NOMURA	6.7500 9/01/12	25,000.00	21.597 62.500		15,625.00	
PUR 43258	10/06/08 10/09/08	552953AW 286499	MGM MIRAGE INC NOMURA	6.7500 4/01/13	25,000.00	16.892 69.000		17,250.00	
PUR 43258	10/08/08 10/14/08	552953AW 286499	MGM MIRAGE INC NOMURA	6.7500 4/01/13	150,000.00	16.918 69.000		103,500.00	
PUR 43430	10/16/08 10/21/08	552953BC 286499	MGM MIRAGE INC NOMURA	7.5000 6/01/16	25,000.00	15.253 65.750		16,437.50	
PUR 43177	9/30/08 10/03/08	60467PAH 286499	MIRANT AMERICAS NOMURA	8.3000 5/01/11	100,000.00	9.808 96.625		96,625.00	
PUR 43140	9/29/08 10/02/08	60741HAB 286499	MOBILE SVCS GROUP NOMURA	9.7500 8/01/14	50,000.00	13.541 85.010		42,505.00	
PUR 42207	10/16/08 10/21/08	60877UAC 286499	MOMENTIVE PERFORMANCE NOMURA	9.7500 12/01/14	50,000.00	22.361 59.000		29,500.00	
PUR 43506	10/21/08 10/24/08	629377AT 286499	NRG ENERGY INC NOMURA	7.2500 2/01/14	25,000.00	10.867 85.750		21,437.50	

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PUR 42220	10/02/08 10/07/08	629377AU 286499	NRG ENERGY INC NOMURA	7.3750 2/01/16	50,000.00	10.018 86.500		43,250.00	
PUR 42220	10/10/08 10/16/08	629377AU 286499	NRG ENERGY INC NOMURA	7.3750 2/01/16	25,000.00	12.604 75.500		18,875.00	
PUR 42220	10/21/08 10/24/08	629377AU 286499	NRG ENERGY INC NOMURA	7.3750 2/01/16	25,000.00	10.386 84.875		21,218.75	
PUR 43344	10/10/08 10/16/08	629377AX 286499	NRG ENERGY INC NOMURA	7.3750 1/15/17	25,000.00	12.275 75.000		18,750.00	
PUR 42460	10/03/08 10/08/08	62941FAH 286499	NTL CABLE PLC NOMURA	9.1250 8/15/16	100,000.00	13.498 79.188		79,187.50	
PUR 42325	10/03/08 10/08/08	62947QAF 286499	NXP BV/NXP FUNDING NOMURA	7.8750 10/15/14	75,000.00	18.066 63.500		47,625.00	
PUR 42209	10/10/08 10/16/08	629855AH 286499	NALCO COMPANY NOMURA	8.8750 11/15/13	25,000.00	11.526 90.000		22,500.00	
PUR 42375	10/10/08 10/16/08	640094AF 286499	NEFF CORP NOMURA	10.0000 6/01/15	25,000.00	60.295 19.000		4,750.00	
PUR 42375	10/21/08 10/24/08	640094AF 286499	NEFF CORP NOMURA	10.0000 6/01/15	25,000.00	56.881 20.500		5,125.00	
PUR 42375	10/21/08 10/24/08	640094AF 286499	NEFF CORP NOMURA	10.0000 6/01/15	25,000.00	57.436 20.250		5,062.50	
PUR 42210	9/30/08 10/03/08	640204AG 286499	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	50,000.00	12.537 83.625		41,812.50	
PUR 42210	9/30/08 10/03/08	640204AG 286499	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	25,000.00	12.267 84.750		21,187.50	
PUR 42210	9/30/08 10/03/08	640204AG 286499	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	25,000.00	12.446 84.000		21,000.00	

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PUR 42210	9/30/08 10/03/08	640204AG 286499	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	25,000.00	12.567 83.500		20,875.00	
PUR 42210	10/16/08 10/21/08	640204AG 286499	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	50,000.00	18.384 63.500		31,750.00	
PUR 42210	10/21/08 10/24/08	640204AG 286499	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	25,000.00	17.544 66.000		16,500.00	
PUR 42303	10/03/08 10/08/08	65409QAC 286499	NIELSEN FINANCE NOMURA	10.0000 8/01/14	50,000.00	11.748 92.750		46,375.00	
PUR 42282	9/30/08 10/03/08	656569AD 286499	NORTEL NETWORKS NOMURA	10.7500 7/15/16	25,000.00	20.884 61.750		15,437.50	
PUR 43247	10/03/08 10/08/08	656569AK 286499	NORTEL NETWORKS NOMURA	7.0400 7/15/11	50,000.00	25.548 64.000		32,000.00	
PUR 42212	10/10/08 10/16/08	695459AB 286499	PAETEC HOLDING CORPORATION NOMURA	9.5000 7/15/15	25,000.00	19.791 62.500		15,625.00	
PUR 43024	10/28/08 10/31/08	704549AE 286499	PEABODY ENERGY CORP NOMURA	7.3750 11/01/16	25,000.00	10.894 81.500		20,375.00	
PUR 42465	10/07/08 10/10/08	75605EAT 286499	REALOGY CORP NOMURA	10.5000 4/15/14	25,000.00	37.773 38.500		9,625.00	
PUR 42465	10/07/08 10/10/08	75605EAT 286499	REALOGY CORP NOMURA	10.5000 4/15/14	25,000.00	39.148 37.000		9,250.00	
PUR 43345	10/10/08 10/16/08	75952BAM 286499	RELIANT ENERGY INC NOMURA	6.7500 12/15/14	25,000.00	11.212 80.500		20,125.00	
PUR 42214	10/21/08 10/24/08	76010RAC 286499	RENTAL SERVICE CORP NOMURA	9.5000 12/01/14	25,000.00	22.016 59.000		14,750.00	
PUR 42015	10/07/08 10/10/08	767754BV 286499	RITE AID CORP NOMURA	10.3750 7/15/16	50,000.00	14.716 80.250		40,125.00	

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INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PAR-OR-SHARES	PRICE	COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 42015	10/07/08 10/10/08	767754BV 286499	RITE AID CORP NOMURA	10.3750 7/15/16	25,000.00	14.652 80.500		20,125.00	
PUR 43178	9/30/08 10/03/08	79546VAC 286499	SALLY HOLDINGS NOMURA	9.2500 11/15/14	100,000.00	10.341 95.125		95,125.00	
PUR 43143	9/29/08 10/02/08	816074AG 286499	SEITEL INC NOMURA	9.7500 2/15/14	300,000.00	18.104 72.010		216,030.00	
PUR 43429	10/16/08 10/21/08	83001PAH 286499	SIX FLAGS INC NOMURA	9.6250 6/01/14	25,000.00	44.216 30.000		7,500.00	
PUR 42400	10/02/08 10/07/08	834260AB 286499	SOLO CUP CO NOMURA	8.5000 2/15/14	50,000.00	15.707 74.500		37,250.00	
PUR 42400	10/03/08 10/08/08	834260AB 286499	SOLO CUP CO NOMURA	8.5000 2/15/14	25,000.00	15.539 75.000		18,750.00	
PUR 43558	10/23/08 10/28/08	852060AS 286499	SPRINT CAP CORP NOMURA	8.3750 3/15/12	25,000.00	14.307 84.500		21,125.00	
PUR 43104	10/03/08 10/08/08	867363AM 286499	SUNGARD DATA SYS INC NOMURA	10.6250 5/15/15	50,000.00	12.611 91.250		45,625.00	
PUR 43104	10/08/08 10/14/08	867363AM 286499	SUNGARD DATA SYS INC NOMURA	10.6250 5/15/15	25,000.00	13.805 86.500		21,625.00	
PUR 43348	10/10/08 10/16/08	88033GBC 286499	TENET HEALTH CARE CORP NOMURA	9.2500 2/01/15	25,000.00	13.451 82.500		20,625.00	
PUR 42018	10/03/08 10/08/08	882330AA 286499	TEXAS COMPETITIVE ELECTRIC NOMURA	10.2500 11/01/15	25,000.00	14.257 82.500		20,625.00	
PUR 42018	10/21/08 10/24/08	882330AA 286499	TEXAS COMPETITIVE ELECTRIC NOMURA	10.2500 11/01/15	25,000.00	16.669 74.000		18,500.00	
PUR 43550	10/23/08 10/28/08	882330AC 286499	TEXAS COMP ELEC NOMURA	10.2500 11/01/15	25,000.00	16.377 75.000		18,750.00	

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PUR 43142	9/29/08 10/02/08	911358AF 286499	UNITED REFNG CO NOMURA	10.5000 8/15/12	25,000.00	20.074 75.010		18,752.50	
PUR 43347	10/10/08 10/16/08	92829NAB 286499	VISANT HOLDING CORP NOMURA	8.7500 12/01/13	75,000.00	15.053 78.000		58,500.00	
PUR 42307	10/21/08 10/24/08	97381WAD 286499	WINDSTREAM CORP NOMURA	8.6250 8/01/16	75,000.00	13.360 77.500		58,125.00	
PUR 43505	10/21/08 10/24/08	97381WAF 286499	WINDSTREAM CORP NOMURA	7.0000 3/15/19	50,000.00	13.310 65.000		32,500.00	
SUBTOTAL FIXED PURCHASES:					6,875,000.00			5,027,485.00	
TOTAL FUND PURCHASES:					6,875,000.00			5,027,485.00	

SALES OF FIXED INCOME SECURITIES

SALE 42989	10/02/08 10/07/08	038521AD 286499	ARAMARK SERVICES CORPORATIO NOMURA	8.5000 2/01/15	25,000.00	8.878 94.000		23,500.00	-1,045.55
SALE 42595	10/10/08 10/16/08	071707AN 286499	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	50,000.00	10.992 77.500		38,750.00	-8,319.34
SALE 43503	10/24/08 10/29/08	090613AC 286499	BIOMET INC NOMURA	10.0000 10/15/17	25,000.00	11.838 89.000		22,250.00	-251.35
SALE 43015	10/03/08 10/08/08	090613AE 286499	BIOMET INC NOMURA	11.6250 10/15/17	50,000.00	11.924 95.250		47,625.00	-1,532.42
SALE 42195	10/27/08 10/30/08	103304BD 286499	BOYD GAMING CORPORATION NOMURA	6.7500 4/15/14	50,000.00	12.660 62.375		31,187.50	-7,411.40
SALE 42001	10/21/08 10/24/08	12502BAC 286499	CCH I HLDGS LLC NOMURA	11.0000 10/01/15	25,000.00	17.336 49.000		12,250.00	-6,490.44

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SALE 42002	10/10/08 10/16/08	12543DAF 286499	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15		9.497 79.000			19,750.00	-4,463.72
SALE 43342	10/16/08 10/21/08	228188AD 286499	CROWN AMERS LLC NOMURA	7.7500 11/15/15	25,000.00	11.536 86.000			21,500.00	993.68
SALE 43018	10/21/08 10/24/08	23330XAE 286499	DRS TECHNOLOGIES INC NOMURA	6.8750 11/01/13	25,000.00	6.814 97.000			24,250.00	-813.44
SALE 42368	10/24/08 10/29/08	25459HAB 286499	DIRECTV HLDGS NOMURA	8.3750 3/15/13	250,000.00	7.457 90.250			225,625.00	-32,782.67
SALE 42218	10/02/08 10/07/08	281023AU 286499	EDISON MISSION NOMURA	7.0000 5/15/17	25,000.00	7.858 86.500			21,625.00	-2,042.65
SALE 42004	10/14/08 10/17/08	292680AA 286499	ENERGY FUTURE HOLDINGS NOMURA	10.8750 11/01/17	75,000.00	11.067 74.500			55,875.00	-18,306.89
SALE 42004	10/24/08 10/29/08	292680AA 286499	ENERGY FUTURE HOLDINGS NOMURA	10.8750 11/01/17	25,000.00	11.219 73.500			18,375.00	-6,145.41
SALE 43481	10/24/08 10/29/08	319963AP 286499	FIRST DATA CORP NOMURA	9.8750 9/24/15	25,000.00	14.005 62.500			15,625.00	-4,892.61
SALE 43481	10/24/08 10/29/08	319963AP 286499	FIRST DATA CORP NOMURA	9.8750 9/24/15	25,000.00	14.005 63.000			15,750.00	-4,767.61
SALE 43043	10/23/08 10/28/08	345397VC 286499	FORD MOTOR CREDIT CO LLC NOMURA	8.0000 12/15/16	100,000.00	13.726 45.500			45,500.00	-26,933.77
SALE 42929	10/27/08 10/30/08	35671DAS 286499	FREEMONT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	8.555 77.500			19,375.00	-5,356.52
SALE 42005	10/27/08 10/30/08	370425SL 286499	GENL MTRS ACCEPT CORP NOMURA	6.7500 12/01/14	25,000.00	18.986 41.000			10,250.00	-3,974.66
SALE 42200	10/28/08 10/31/08	370442BT 286499	GENERAL MOTORS NOMURA	8.3750 7/15/33	25,000.00	20.136 28.375			7,093.75	-3,413.57

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SALE 42006	10/14/08 10/17/08	404119AX 286499	HCA INC NOMURA	9.2500 11/15/16	25,000.00	8.909 82.250		20,562.50	-4,918.03
SALE 42006	10/21/08 10/24/08	404119AX 286499	HCA INC NOMURA	9.2500 11/15/16	25,000.00	8.909 85.250		21,312.50	-4,167.94
SALE 42006	10/24/08 10/29/08	404119AX 286499	HCA INC NOMURA	9.2500 11/15/16	25,000.00	8.909 83.000		20,750.00	-4,730.42
SALE 42202	10/10/08 10/16/08	428040BZ 286499	HERTZ CORPORATION NOMURA	8.8750 1/01/14	25,000.00	11.334 69.000		17,250.00	-5,345.35
SALE 42202	10/24/08 10/29/08	428040BZ 286499	HERTZ CORPORATION NOMURA	8.8750 1/01/14	25,000.00	11.334 73.000		18,250.00	-4,386.09
SALE 42010	10/02/08 10/07/08	44108EAY 286499	HOST MARRIOTT LP NOMURA	6.3750 3/15/15	70,000.00	9.479 80.250		56,175.00	-3,524.87
SALE 42011	10/15/08 10/20/08	464592AG 286499	ISLE OF CAPRI CASINO NOMURA	7.0000 3/01/14	150,000.00	15.210 56.000		84,000.00	-21,879.26
SALE 42013	10/01/08 10/06/08	552953AE 286499	MGM MIRAGE INC NOMURA	8.3750 2/01/11	25,000.00	15.912 81.500		20,375.00	-1,076.03
SALE 42013	10/01/08 10/06/08	552953AE 286499	MGM MIRAGE INC NOMURA	8.3750 2/01/11	25,000.00	15.912 81.500		20,375.00	-1,076.04
SALE 42013	10/01/08 10/06/08	552953AE 286499	MGM MIRAGE INC NOMURA	8.3750 2/01/11	50,000.00	15.912 81.500		40,750.00	-2,152.07
SALE 43259	10/07/08 10/10/08	552953AL 286499	MGM MIRAGE INC NOMURA	6.7500 9/01/12	25,000.00	18.310 71.500		17,875.00	682.95
SALE 43259	10/08/08 10/14/08	552953AL 286499	MGM MIRAGE INC NOMURA	6.7500 9/01/12	25,000.00	18.310 71.000		17,750.00	542.85
SALE 43343	10/15/08 10/20/08	552953AL 286499	MGM MIRAGE INC NOMURA	6.7500 9/01/12	25,000.00	19.197 72.000		18,000.00	1,234.17

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SALE	10/15/08	61945AAA	MOSAIC CO	7.3750		6.729			
42520	10/20/08	286499	NOMURA	12/01/14	125,000.00	85.875		107,343.75	-21,637.70
SALE	10/20/08	629377AU	NRG ENERGY INC	7.3750		8.328			
42220	10/23/08	286499	NOMURA	2/01/16	25,000.00	85.750		21,437.50	-2,277.88
SALE	10/24/08	852060AT	SPRINT CAPITAL CORP	8.7500		9.946			
42215	10/29/08	286499	NOMURA	3/15/32	25,000.00	63.750		15,937.50	-6,362.18
SALE	10/27/08	857689AZ	STATION CASINOS INC	6.6250		20.873			
42216	10/30/08	286499	NOMURA	3/15/18	25,000.00	10.750		2,687.50	-7,893.09
SALE	10/21/08	882330AA	TEXAS COMPETITIVE ELECTRIC	10.2500		10.547			
42018	10/24/08	286499	NOMURA	11/01/15	25,000.00	74.250		18,562.50	-6,046.51
SUBTOTAL FIXED SALES:					1,645,000.00			1,215,550.00	-232,963.83
TOTAL FUND SALES:					1,645,000.00			1,215,550.00	-232,963.83

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