

4300

STATE OF NEW JERSEY  
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 7/01/09 THROUGH 7/31/09

DCP EQUITY (4300)

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS	
SALES OF STOCK AND OTHER EQUITIES										
SALE 19133 73,525.00	7/01/09 7/28/09	09984910 422741	BORLAND SOFTWARE CORP TENDERED		1,900.00	1.500		2,850.00	-	
SALE 4837	7/17/09 7/22/09	11012210 422800	BRISTOL-MYERS SQUIBB CO. OPPENHEIMER & CO., INC		20,000.00	20.020	10.30 800.00	399,595.70	-139,201.02	
SALE 21049	7/09/09 7/14/09	16676410 422775	CHEVRON CORP. OPPENHEIMER & CO., INC		25,000.00	63.386	40.73 750.00	1,583,854.27	1,014,655.67	
SALE 15961	7/17/09 7/22/09	47816010 422800	JOHNSON & JOHNSON OPPENHEIMER & CO., INC		20,000.00	59.166	30.42 800.00	1,182,489.58	544,926.77	
SALE 25729	7/17/09 7/22/09	58405U10 422800	MEDCO HEALTH SOLUTIONS, INC OPPENHEIMER & CO., INC		8,944.00	47.285	10.87 357.76	422,544.83	349,947.82	
SALE 13071	7/17/09 7/22/09	58505510 422800	MEDTRONIC, INC. OPPENHEIMER & CO., INC		20,000.00	34.788	17.89 800.00	694,932.11	288,333.80	
SALE 08824	7/17/09 7/22/09	79084910 422800	ST. JUDE MEDICAL INC. OPPENHEIMER & CO., INC		5,144.00	39.382	5.21 205.76	202,367.98	48,967.85	
SALE 15859 840.00	7/16/09 7/17/09	97314910 422741	WIND RIVER SYSTEMS INC TENDERED		1,840.00	11.500		21,160.00	-	
SALE 44920	7/09/09 7/14/09	H2701310 422775	WEATHERFORD INTERNATIONAL L INSTINET (EUROPE-EXECUTIONS		20,000.00	18.707	9.62 140.00	373,980.38	45,862.62	
SALE 45498	7/09/09 7/14/09	H5833N10 422775	NOBLE CORP OPPENHEIMER & CO., INC		10,000.00	30.145	7.75 300.00	301,146.25	-54,158.75	
SALE 44121	7/09/09 7/14/09	H8817H10 422775	TRANSOCEAN LTD INSTINET (EUROPE-EXECUTIONS		10,000.00	69.287	17.81 70.00	692,784.19	87,856.43	
					SUBTOTAL STOCK SALES:	142,828.00		150.60 4,223.52	5,877,705.29	2,112,826.19
					TOTAL FUND SALES:	142,828.00		150.60 4,223.52	5,877,705.29	

END OF REPORT FOR: DCP EQUITY

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STATE OF NEW JERSEY  
DIVISION OF INVESTMENT

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DCP SMALL CAP. (EQUITY) (4302)

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SALES OF STOCK AND OTHER EQUITIES									
SALE 06591	7/09/09 7/14/09	05849810 422774	BALL CORP. OPPENHEIMER & CO., INC		5,000.00	46.243	5.95 150.00	231,056.55	183,201.80
SALE 19980 419,148.51	7/01/09 7/28/09	09984910 422741	BORLAND SOFTWARE CORP TENDERED		50,000.00	1.500		75,000.00	-
SALE 09677	7/09/09 7/14/09	21902310 422774	CORN PRODUCTS INTL., INC. OPPENHEIMER & CO., INC		5,000.00	25.509	3.28 150.00	127,392.72	50,753.00
SALE 16977	7/09/09 7/14/09	23257210 422774	CYMER, INC. JANNEY MONTGOMERY SCOTT		4,300.00	28.241	3.13 129.00	121,304.60	-54,596.68
SALE 23376	7/09/09 7/14/09	29742510 422774	ESTERLINE TECHNOLOGIES CORP OPPENHEIMER & CO., INC		5,000.00	24.281	3.13 150.00	121,251.37	33,469.42
SALE 15962	7/09/09 7/14/09	41387510 422774	HARRIS CORP. OPPENHEIMER & CO., INC		2,000.00	27.509	1.42 60.00	54,955.58	23,921.43
SALE 22632	7/09/09 7/14/09	65504410 422774	NOBLE ENERGY INC OPPENHEIMER & CO., INC		5,000.00	54.557	7.02 150.00	272,626.98	193,823.73

SALE 20938	7/09/09 7/14/09	74153Q10 422774	PRIDE INTERNATIONAL INC. OPPENHEIMER & CO., INC	5,000.00	24.047	3.10 150.00	120,081.40	19,923.73
SALE 23050 249,787.00	7/16/09 7/17/09	97314910 422741	WIND RIVER SYSTEMS INC TENDERED	45,000.00	11.500		517,500.00	
SUBTOTAL STOCK SALES:				126,300.00		27.03	1,641,169.20	
TOTAL FUND SALES:				126,300.00		27.03	1,641,169.20	

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

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 43433	7/15/09 7/20/09	00282410 422790	ABBOTT LABORATORIES OPPENHEIMER & CO., INC		2,000.00	45.014	60.00	90,087.00	
PUR 45462	7/08/09 7/13/09	00950H10 422766	AIRSPAN NETWORKS INC JANNEY MONTGOMERY SCOTT		100,000.00	.092	1,000.00	10,170.00	
PUR 47426	7/15/09 7/20/09	01877210 422790	ALLIANCE ONE INTL INC OPPENHEIMER & CO., INC		10,000.00	3.980	300.00	40,100.00	
PUR 36840	6/26/09 7/01/09	01964550 422735	ALLIS-CHALMERS ENERGY INC. RAYMOND JAMES/EXECUTION		40,000.00	2.397	600.00	96,464.00	
PUR 44964	7/08/09 7/13/09	02040910 422766	ALMOST FAMILY INC JANNEY MONTGOMERY SCOTT		4,000.00	23.393	120.00	93,692.00	
PUR 47764	7/16/09 7/21/09	03042010 422794	AMERICAN WATER WORKS CO INC OPPENHEIMER & CO., INC		30,000.00	18.570	900.00	558,012.00	
PUR 47764	7/17/09 7/22/09	03042010 422798	AMERICAN WATER WORKS CO INC CL KING (RESEARCH)		4,000.00	18.672	120.00	74,809.20	
PUR 47764	7/20/09 7/23/09	03042010 422803	AMERICAN WATER WORKS CO INC CL KING (RESEARCH)		2,000.00	18.790	60.00	37,640.00	
PUR 36208	7/10/09 7/15/09	03783310 422778	APPLE INC. INSTINET/SOFT-FACTSET		1,000.00	138.57	50.00	138,622.50	
PUR 36208	7/15/09 7/20/09	03783310 422790	APPLE INC. INSTINET/SOFT-FACTSET		200.00	145.31	10.00	29,073.76	
PUR 47740	7/15/09 7/20/09	05276910 422790	AUTODESK INC INSTINET/SOFT-FACTSET		25,000.00	18.400	1,250.00	461,247.50	
PUR 47740	7/16/09 7/21/09	05276910 422794	AUTODESK INC JANNEY MONTGOMERY SCOTT		3,000.00	18.268	90.00	54,894.00	

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PUR 47740	7/17/09 7/22/09	05276910 422798	AUTODESK INC JANNEY MONTGOMERY SCOTT		4,000.00	18.776	120.00	75,225.20	
PUR 47512	6/26/09 7/01/09	05722410 422735	BAKER HUGHES IN WILLIAMS CAPITAL GROUP		20,000.00	36.333	300.00	726,950.00	
PUR 46954	7/08/09 7/13/09	06050510 422766	BANK OF AMERICA MORGAN STANLEY		2,000.00	11.603		23,205.20	
PUR 42590	7/20/09 7/23/09	09946950 422803	BOOTS & COOTS INTERNATIONAL CL KING (RESEARCH)		15,000.00	1.336	450.00	20,488.50	
PUR	7/21/09	09946950	BOOTS & COOTS INTERNATIONAL						

42590	7/24/09	422807	CL KING (RESEARCH)	15,000.00	1.350	450.00	20,700.00
PUR	7/22/09	09946950	BOOTS & COOTS INTERNATIONAL				
42590	7/27/09	422811	CL KING (RESEARCH)	10,000.00	1.318	300.00	13,484.00
PUR	7/28/09	09946950	BOOTS & COOTS INTERNATIONAL				
42590	7/31/09	422825	OPPENHEIMER & CO., INC	10,000.00	1.340	300.00	13,700.00
PUR	7/16/09	12526910	CF INDUSTRIES HOLDINGS INC				
46460	7/21/09	422794	OPPENHEIMER & CO., INC	1,000.00	72.350	30.00	72,380.00
PUR	7/01/09	12589610	CMS ENERGY CORP.				
43754	7/07/09	422750	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	12.318	300.00	123,484.00
PUR	7/02/09	12589610	CMS ENERGY CORP.				
43754	7/08/09	422754	OPPENHEIMER & CO., INC	10,000.00	12.252	300.00	122,820.00
PUR	7/10/09	12960310	CALGON CARBON CORP				
46470	7/15/09	422778	OPPENHEIMER & CO., INC	1,000.00	11.450	30.00	11,480.00
PUR	7/01/09	14343640	CARMIKE CINEMAS				
47604	7/07/09	422750	INSTINET/SOFT-FACTSET	20,000.00	8.530	1,000.00	171,594.00
PUR	7/02/09	14343640	CARMIKE CINEMAS				
47604	7/08/09	422754	JANNEY MONTGOMERY SCOTT	7,200.00	8.456	216.00	61,101.36

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PUR	7/02/09	14343640	CARMIKE CINEMAS						
47604	7/08/09	422754	JANNEY MONTGOMERY SCOTT		10,000.00	8.470	300.00	85,002.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					17,200.00	8.464	516.00	146,103.36	
PUR	7/06/09	14343640	CARMIKE CINEMAS						
47604	7/09/09	422758	JANNEY MONTGOMERY SCOTT		22,800.00	8.365	684.00	191,410.56	
PUR	7/08/09	14343640	CARMIKE CINEMAS						
47604	7/13/09	422766	JANNEY MONTGOMERY SCOTT		5,000.00	8.421	150.00	42,255.00	
PUR	7/14/09	14343640	CARMIKE CINEMAS						
47604	7/17/09	422786	JANNEY MONTGOMERY SCOTT		2,000.00	8.184	60.00	16,427.60	
PUR	7/14/09	14343640	CARMIKE CINEMAS						
47604	7/17/09	422786	JANNEY MONTGOMERY SCOTT		5,000.00	8.193	150.00	41,115.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					7,000.00	8.190	210.00	57,542.60	
PUR	7/15/09	14343640	CARMIKE CINEMAS						
47604	7/20/09	422790	INSTINET/SOFT-FACTSET		2,000.00	8.436	100.00	16,972.60	
PUR	7/14/09	15133V20	CENTENNIAL COMMUNICATIONS C						
47717	7/17/09	422786	MORGAN STANLEY		50,000.00	7.545		377,270.00	
PUR	7/15/09	15133V20	CENTENNIAL COMMUNICATIONS C						
47717	7/20/09	422790	INSTINET/SOFT-FACTSET		29,126.00	7.698	1,456.30	225,662.42	
PUR	7/16/09	15133V20	CENTENNIAL COMMUNICATIONS C						
47717	7/21/09	422794	INSTINET/SOFT-FACTSET		874.00	7.578	43.70	6,666.70	
PUR	7/17/09	15133V20	CENTENNIAL COMMUNICATIONS C						
47717	7/22/09	422798	JANNEY MONTGOMERY SCOTT		4,000.00	7.650	120.00	30,719.60	

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PUR	6/26/09	16516710	CHESAPEAKE ENERGY CORP.						
41851	7/01/09	422735	RAYMOND JAMES/EXECUTION		14,000.00	19.590	210.00	274,470.00	
PUR	7/02/09	17275R10	CISCO SYSTEMS INC						
23375	7/08/09	422754	MORGAN STANLEY		20,000.00	18.589		371,776.00	

PUR 23375	7/06/09 7/09/09	17275R10 422758	CISCO SYSTEMS INC JANNEY MONTGOMERY SCOTT	10,000.00	18.345	300.00	183,750.00
PUR 47786	7/17/09 7/22/09	19259P30 422798	COINSTAR INC JANNEY MONTGOMERY SCOTT	10,000.00	26.543	300.00	265,733.00
PUR 47786	7/20/09 7/23/09	19259P30 422803	COINSTAR INC LABRANCHE/SOFT	10,000.00	28.030	500.00	280,803.00
PUR 47786	7/21/09 7/24/09	19259P30 422807	COINSTAR INC LABRANCHE/SOFT	5,000.00	29.423	250.00	147,366.00
PUR 47706	7/13/09 7/16/09	20416610 422782	COMMVAULT SYSTEMS INC INSTINET/SOFT-FACTSET	15,000.00	15.834	750.00	238,263.00
PUR 47706	7/14/09 7/17/09	20416610 422786	COMMVAULT SYSTEMS INC JANNEY MONTGOMERY SCOTT	5,000.00	16.271	150.00	81,504.50
PUR 47706	7/17/09 7/22/09	20416610 422798	COMMVAULT SYSTEMS INC JANNEY MONTGOMERY SCOTT	4,000.00	17.211	120.00	68,965.20
PUR 37805	7/14/09 7/17/09	20825C10 422786	CONOCOPHILLIPS OPPENHEIMER & CO., INC	2,000.00	40.410	60.00	80,880.00
PUR 37805	7/21/09 7/24/09	20825C10 422807	CONOCOPHILLIPS CL KING (RESEARCH)	2,000.00	43.650	60.00	87,360.00
PUR 37805	7/22/09 7/27/09	20825C10 422811	CONOCOPHILLIPS OPPENHEIMER & CO., INC	1,000.00	43.340	30.00	43,370.00
PUR 47083	7/01/09 7/07/09	23280610 422750	CYPRESS SEMICONDUCTOR CORP DEUTSCHE BANK AG (DOMESTIC)	2,000.00	9.190	60.00	18,440.00

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PUR 47083	7/08/09 7/13/09	23280610 422766	CYPRESS SEMICONDUCTOR CORP OPPENHEIMER & CO., INC		2,000.00	8.800	60.00	17,660.00	
PUR 47401	6/26/09 7/01/09	23582520 422735	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	1.231	140.00	24,764.00	
PUR 47401	7/09/09 7/14/09	23582520 422772	DANA HOLDING CORP INSTINET (DOMESTIC)		10,000.00	1.236	70.00	12,434.00	
PUR 35210	7/21/09 7/24/09	25179M10 422807	DEVON ENERGY CORP. CL KING (RESEARCH)		2,000.00	56.037	60.00	112,134.80	
PUR 47763	7/16/09 7/21/09	26017410 422794	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)		16,400.00	1.368	328.00	22,763.20	
PUR 47763	7/17/09 7/22/09	26017410 422798	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	1.399	80.00	5,675.20	
PUR 47763	7/20/09 7/23/09	26017410 422803	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)		2,900.00	1.400	58.00	4,118.00	
PUR 47763	7/21/09 7/24/09	26017410 422807	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)		5,000.00	1.400	100.00	7,100.00	
PUR 47763	7/23/09 7/28/09	26017410 422816	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)		600.00	1.400	12.00	852.00	
PUR 47763	7/28/09 7/31/09	26017410 422825	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)		3,400.00	1.400	68.00	4,828.00	
PUR 43746	7/02/09 7/08/09	26875P10 422754	EOG RESOURCES, INC. OPPENHEIMER & CO., INC		2,000.00	64.211	60.00	128,481.00	
PUR 44779	7/21/09 7/24/09	28238P10 422807	EHEALTH INC. LABRANCHE/SOFT		2,000.00	17.233	100.00	34,565.00	
PUR 44779	7/22/09 7/27/09	28238P10 422811	EHEALTH INC. JANNEY MONTGOMERY SCOTT		2,000.00	17.021	60.00	34,102.00	

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PUR 46542	7/10/09 7/15/09	29270J10 422778	ENERGY RECOVERY INC JANNEY MONTGOMERY SCOTT	2,000.00	6.660	60.00	13,380.00
PUR 47397	6/26/09 7/01/09	29362U10 422735	ENTERGRIS INC MAGNA SECURITIES (OTC)	20,000.00	2.621	300.00	52,710.00
PUR 47397	6/29/09 7/02/09	29362U10 422739	ENTERGRIS INC MAGNA SECURITIES (OTC)	20,000.00	2.655	300.00	53,406.00
PUR 37309	7/02/09 7/08/09	29380T10 422754	ENTERTAINMENT PROPERTIES TR OPPENHEIMER & CO., INC	2,000.00	20.503	60.00	41,066.00
PUR 37309	7/06/09 7/09/09	29380T10 422758	ENTERTAINMENT PROPERTIES TR OPPENHEIMER & CO., INC	2,000.00	19.760	60.00	39,580.00
PUR 47832	7/22/09 7/27/09	30161N10 422811	EXELON CORP OPPENHEIMER & CO., INC	1,000.00	52.560	30.00	52,589.60
PUR 47832	7/22/09 7/27/09	30161N10 422811	EXELON CORP OPPENHEIMER & CO., INC	10,000.00	53.000	300.00	530,300.00

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 2 INTRA-DAY TRANSACTIONS SUBTOTAL: 11,000.00 52.960 330.00 582,889.60  
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PUR 47832	7/28/09 7/31/09	30161N10 422825	EXELON CORP OPPENHEIMER & CO., INC	2,000.00	52.730	60.00	105,520.00
PUR 43708	6/26/09 7/01/09	30205120 422735	EXIDE TECHNOLOGIES LIQUIDNET	9,000.00	3.335	90.00	30,105.00
PUR 43708	6/26/09 7/01/09	30205120 422735	EXIDE TECHNOLOGIES MAGNA SECURITIES (OTC)	1,000.00	3.325	15.00	3,340.00
PUR 43708	6/29/09 7/02/09	30205120 422739	EXIDE TECHNOLOGIES MAGNA SECURITIES (OTC)	10,000.00	3.288	150.00	33,025.00

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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  
 D U R I N G T H E P E R I O D 7 / 0 1 / 0 9 T H R O U G H 7 / 3 1 / 0 9

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 15201	7/21/09 7/24/09	30231G10 422807	EXXON MOBIL CORP. BARCLAYS CAPITAL (DOMESTIC)		7,000.00	69.797	280.00	488,856.20	
PUR 15201	7/22/09 7/27/09	30231G10 422811	EXXON MOBIL CORP. CL KING (RESEARCH)		5,000.00	69.690	150.00	348,600.00	
PUR 45218	7/08/09 7/13/09	36159R10 422766	GEO GROUP INC/THE OPPENHEIMER & CO., INC		10,000.00	18.067	300.00	180,974.00	
PUR 45218	7/10/09 7/15/09	36159R10 422778	GEO GROUP INC/THE OPPENHEIMER & CO., INC		10,000.00	17.200	300.00	172,300.00	
PUR 46066	6/26/09 7/01/09	36955010 422735	GENERAL DYNAMICS CORP. RAYMOND JAMES/EXECUTION		2,000.00	55.770	30.00	111,570.00	
PUR 46066	7/01/09 7/07/09	36955010 422750	GENERAL DYNAMICS CORP. OPPENHEIMER & CO., INC		1,000.00	55.860	30.00	55,890.00	
PUR 47742	7/15/09 7/20/09	38141G10 422790	GOLDMAN SACHS GROUP INC OPPENHEIMER & CO., INC		4,000.00	155.84	120.00	623,482.80	
PUR 47742	7/20/09 7/23/09	38141G10 422803	GOLDMAN SACHS GROUP INC CL KING (RESEARCH)		2,000.00	157.61	60.00	315,298.00	
PUR 47742	7/21/09 7/24/09	38141G10 422807	GOLDMAN SACHS GROUP INC CL KING (RESEARCH)		1,000.00	159.98	30.00	160,010.00	
PUR 44598	6/26/09 7/01/09	43146610 422735	HILL INTERNATIONAL INC. RAYMOND JAMES/EXECUTION		10,000.00	3.831	150.00	38,460.00	
PUR 47719	7/14/09 7/17/09	45105510 422786	ICONIX BRAND GROUP JANNEY MONTGOMERY SCOTT		20,000.00	15.687	600.00	314,338.00	
PUR 47719	7/15/09 7/20/09	45105510 422790	ICONIX BRAND GROUP INSTINET/SOFT-FACTSET		10,000.00	15.790	500.00	158,396.00	
PUR 47719	7/15/09 7/20/09	45105510 422790	ICONIX BRAND GROUP INSTINET/SOFT-FACTSET		5,000.00	15.900	250.00	79,750.00	

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 2 INTRA-DAY TRANSACTIONS SUBTOTAL: 15,000.00 15.826 750.00 238,146.00  
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PUR 47719	7/17/09 7/22/09	45105510 422798	ICONIX BRAND GROUP JANNEY MONTGOMERY SCOTT		5,000.00	16.045	150.00	80,375.00	
PUR 47666	7/08/09 7/13/09	46204410 422766	ION GEOPHYSICAL CORP DEUTSCHE BANK AG (DOMESTIC)		20,000.00	1.922	600.00	39,034.00	
PUR 47666	7/08/09 7/13/09	46204410 422766	ION GEOPHYSICAL CORP MORGAN STANLEY		100,000.00	2.059		205,930.00	
PUR 47666	7/09/09 7/14/09	46204410 422772	ION GEOPHYSICAL CORP INSTINET (DOMESTIC)		80,000.00	2.018	560.00	162,024.00	
PUR 47666	7/10/09 7/15/09	46204410 422778	ION GEOPHYSICAL CORP MORGAN STANLEY		40,000.00	2.032		81,260.00	
PUR 47666	7/13/09 7/16/09	46204410 422782	ION GEOPHYSICAL CORP INSTINET (DOMESTIC)		40,000.00	2.081	280.00	83,512.00	
PUR 47299	7/08/09 7/13/09	46981410 422766	JACOBS ENGINEERING GROUP IN OPPENHEIMER & CO., INC		2,000.00	38.270	60.00	76,600.00	
PUR 25663	7/14/09 7/17/09	48517030 422786	KANSAS CITY SOUTHERN OPPENHEIMER & CO., INC		3,000.00	16.059	90.00	48,267.90	
PUR 21677	7/14/09 7/17/09	50540R40 422786	LABORATORY CORP OF AMERICA OPPENHEIMER & CO., INC		1,000.00	66.440	30.00	66,470.00	
PUR 21677	7/15/09 7/20/09	50540R40 422790	LABORATORY CORP OF AMERICA OPPENHEIMER & CO., INC		2,000.00	67.004	60.00	134,067.00	
PUR 21677	7/22/09 7/27/09	50540R40 422811	LABORATORY CORP OF AMERICA OPPENHEIMER & CO., INC		1,000.00	67.910	30.00	67,940.00	
PUR 47409	7/01/09 7/07/09	52186330 422750	LEAP WIRELESS INTL INC INSTINET/SOFT-FACTSET		2,000.00	30.187	100.00	60,474.00	
PUR 47409	7/08/09 7/13/09	52186330 422766	LEAP WIRELESS INTL INC JANNEY MONTGOMERY SCOTT		2,000.00	27.383	60.00	54,826.00	

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PUR 47409	7/17/09 7/22/09	52186330 422798	LEAP WIRELESS INTL INC JANNEY MONTGOMERY SCOTT		2,000.00	26.193	60.00	52,446.00	
PUR 47582	6/30/09 7/07/09	54142L10 422747	LOGMEIN INC BARCLAYS CAPITAL (DOMESTIC)		2,000.00	16.000		32,000.00	
PUR 47582	7/02/09 7/08/09	54142L10 422754	LOGMEIN INC LABRANCHE/SOFT		8,000.00	19.999	400.00	160,388.80	
PUR 47582	7/06/09 7/09/09	54142L10 422758	LOGMEIN INC JANNEY MONTGOMERY SCOTT		6,000.00	19.998	180.00	120,166.80	
PUR 47582	7/07/09 7/10/09	54142L10 422762	LOGMEIN INC JANNEY MONTGOMERY SCOTT		4,000.00	19.890	120.00	79,680.00	
PUR 47582	7/08/09 7/13/09	54142L10 422766	LOGMEIN INC JANNEY MONTGOMERY SCOTT		4,000.00	19.410	120.00	77,760.00	
PUR 47582	7/09/09 7/14/09	54142L10 422772	LOGMEIN INC JANNEY MONTGOMERY SCOTT		2,000.00	19.310	60.00	38,680.00	
PUR 47582	7/10/09 7/15/09	54142L10 422778	LOGMEIN INC JANNEY MONTGOMERY SCOTT		2,000.00	19.040	60.00	38,140.00	
PUR 46344	7/13/09 7/16/09	57632310 422782	MASTEC INC OPPENHEIMER & CO., INC		2,000.00	10.258	60.00	20,576.00	
PUR 46344	7/17/09 7/22/09	57632310 422798	MASTEC INC CL KING (RESEARCH)		2,000.00	10.716	60.00	21,491.00	
PUR 42586	7/15/09 7/20/09	58013510 422790	MCDONALD'S CORP. OPPENHEIMER & CO., INC		2,000.00	57.000	60.00	114,060.00	
PUR 42586	7/22/09 7/27/09	58013510 422811	MCDONALD'S CORP. CL KING (RESEARCH)		2,000.00	58.490	60.00	117,040.00	
PUR 42586	7/22/09 7/27/09	58013510 422811	MCDONALD'S CORP. OPPENHEIMER & CO., INC		2,000.00	58.871	60.00	117,801.00	

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PUR 12799	7/02/09 7/08/09	59491810 422754	MICROSOFT CORP. JANNEY MONTGOMERY SCOTT		2,000.00	23.380	60.00	46,820.00	
PUR 47787	7/17/09 7/22/09	61166W10 422798	MONSANTO CO CL KING (RESEARCH)		6,000.00	75.771	180.00	454,804.80	
PUR 47655	7/07/09 7/10/09	61744644 422762	MORGAN STANLEY CAPIS/SOFT		42,000.00	26.795	2,100.00	1,127,469.00	
PUR 43555	7/06/09 7/09/09	62937750 422758	NRG ENERGY INC. OPPENHEIMER & CO., INC		2,000.00	23.585	60.00	47,229.00	
PUR 43555	7/17/09 7/22/09	62937750 422798	NRG ENERGY INC. CL KING (RESEARCH)		4,000.00	24.496	120.00	98,105.20	
PUR 43555	7/20/09 7/23/09	62937750 422803	NRG ENERGY INC. CL KING (RESEARCH)		2,000.00	24.640	60.00	49,340.00	
PUR 47647	7/06/09 7/09/09	67020Y10 422758	NUANCE COMMUNICATIONS INC LABRANCHE/SOFT		40,000.00	11.461	2,000.00	460,432.00	
PUR 47647	7/07/09 7/10/09	67020Y10 422762	NUANCE COMMUNICATIONS INC JANNEY MONTGOMERY SCOTT		2,000.00	11.470	60.00	23,000.00	
PUR 47647	7/08/09 7/13/09	67020Y10 422766	NUANCE COMMUNICATIONS INC JANNEY MONTGOMERY SCOTT		2,000.00	11.200	60.00	22,460.00	
PUR 46204	7/21/09 7/24/09	68389X10 422807	ORACLE CORP LABRANCHE/SOFT		10,000.00	21.770	500.00	218,200.00	
PUR 29494	6/26/09 7/01/09	69002720 422735	OUTDOOR CHANNEL HOLDINGS IN MERRIMAN/OTC		4,000.00	5.643	60.00	22,631.20	
PUR 29494	6/29/09 7/02/09	69002720 422739	OUTDOOR CHANNEL HOLDINGS IN MERRIMAN/OTC		2,000.00	5.857	30.00	11,743.40	
PUR 29494	7/02/09 7/08/09	69002720 422754	OUTDOOR CHANNEL HOLDINGS IN JANNEY MONTGOMERY SCOTT		2,000.00	5.970	60.00	12,000.00	

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D U R I N G T H E P E R I O D 7 / 0 1 / 0 9 T H R O U G H 7 / 3 1 / 0 9

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PUR 29494	7/08/09 7/13/09	69002720 422766	OUTDOOR CHANNEL HOLDINGS IN JANNEY MONTGOMERY SCOTT		2,000.00	6.016	60.00	12,092.00	
PUR 47895	7/28/09 7/31/09	69917320 422825	PARAMETRIC TECH JANNEY MONTGOMERY SCOTT		32,000.00	12.862	960.00	412,531.20	
PUR 46575	7/13/09 7/16/09	74731Q10 422782	PZENA INVESTMENT MGMT INC OPPENHEIMER & CO., INC		2,000.00	5.888	60.00	11,835.40	
PUR 47837	7/22/09 7/27/09	75102810 422811	RALCORP HOLDINGS INC OPPENHEIMER & CO., INC		10,000.00	61.617	300.00	616,468.00	
PUR 42765	6/29/09 7/02/09	75190730 422739	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)		543.00	1.071	5.43	586.98	
PUR 42765	6/30/09 7/06/09	75190730 422744	RAMTRON INTERNATIONAL CORP. LABRANCHE/OTC		1,457.00	1.130	21.86	1,668.27	
PUR 47648	7/06/09 7/09/09	75893210 422758	REGIS CORP MINN MORGAN STANLEY		30,000.00	13.444		403,320.00	
PUR 47648	7/07/09 7/10/09	75893210 422762	REGIS CORP MINN OPPENHEIMER & CO., INC		4,000.00	13.590	120.00	54,480.00	
PUR 47648	7/08/09 7/14/09	75893210 422769	REGIS CORP MINN MERRILL LYNCH (RESEARCH)		10,000.00	12.370		123,700.00	
PUR 47648	7/08/09 7/13/09	75893210 422766	REGIS CORP MINN OPPENHEIMER & CO., INC		2,000.00	12.150	60.00	24,360.00	
PUR	7/09/09	75893210	REGIS CORP MINN						

47648	7/14/09	422772	OPPENHEIMER & CO., INC	4,000.00	12.370	120.00	49,600.00
PUR 33134	7/20/09 7/23/09	79084910 422803	ST. JUDE MEDICAL INC. CL KING (RESEARCH)	2,000.00	38.815	60.00	77,690.00
PUR 33134	7/22/09 7/27/09	79084910 422811	ST. JUDE MEDICAL INC. OPPENHEIMER & CO., INC	2,000.00	36.163	60.00	72,385.00

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PUR 47177	6/26/09 7/01/09	82706L10 422735	SILICON GRAPHICS INTERNATIO RAYMOND JAMES/EXECUTION		4,000.00	4.560	60.00	18,300.00	
PUR 47177	6/29/09 7/02/09	82706L10 422739	SILICON GRAPHICS INTERNATIO STURDIVANT/EXECUTION		2,000.00	4.655	30.00	9,340.00	
PUR 47177	7/02/09 7/08/09	82706L10 422754	SILICON GRAPHICS INTERNATIO OPPENHEIMER & CO., INC		4,000.00	4.459	120.00	17,956.40	
PUR 47177	7/06/09 7/09/09	82706L10 422758	SILICON GRAPHICS INTERNATIO OPPENHEIMER & CO., INC		2,000.00	4.484	60.00	9,028.00	
PUR 47177	7/20/09 7/23/09	82706L10 422803	SILICON GRAPHICS INTERNATIO CL KING (RESEARCH)		4,000.00	4.919	120.00	19,797.60	
PUR 47177	7/21/09 7/24/09	82706L10 422807	SILICON GRAPHICS INTERNATIO CL KING (RESEARCH)		4,000.00	4.666	120.00	18,784.00	
PUR 47177	7/21/09 7/24/09	82706L10 422807	SILICON GRAPHICS INTERNATIO CL KING (RESEARCH)		4,000.00	4.865	120.00	19,580.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					8,000.00	4.766	240.00	38,364.00	
PUR 47177	7/22/09 7/27/09	82706L10 422811	SILICON GRAPHICS INTERNATIO CL KING (RESEARCH)		4,000.00	4.734	120.00	19,057.20	
PUR 47177	7/22/09 7/27/09	82706L10 422811	SILICON GRAPHICS INTERNATIO OPPENHEIMER & CO., INC		4,000.00	4.620	120.00	18,598.80	
PUR 47177	7/28/09 7/31/09	82706L10 422825	SILICON GRAPHICS INTERNATIO OPPENHEIMER & CO., INC		2,000.00	4.796	60.00	9,651.00	
PUR 44932	7/20/09 7/23/09	83269640 422803	JM SMUCKER CO/THE CL KING (RESEARCH)		2,000.00	49.260	60.00	98,579.00	

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PUR 44932	7/22/09 7/27/09	83269640 422811	JM SMUCKER CO/THE OPPENHEIMER & CO., INC		1,000.00	49.920	30.00	49,950.00	
PUR 42767	7/01/09 7/07/09	83546010 422750	SONIC SOLUTIONS JANNEY MONTGOMERY SCOTT		8,146.00	2.968	244.38	24,417.64	
PUR 42767	7/02/09 7/08/09	83546010 422754	SONIC SOLUTIONS JANNEY MONTGOMERY SCOTT		313.00	3.000	9.39	948.39	
PUR 42767	7/06/09 7/09/09	83546010 422758	SONIC SOLUTIONS JANNEY MONTGOMERY SCOTT		10,000.00	2.925	300.00	29,550.00	
PUR 42767	7/06/09 7/09/09	83546010 422758	SONIC SOLUTIONS JANNEY MONTGOMERY SCOTT		21,541.00	2.983	646.23	64,898.72	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					31,541.00	2.964	946.23	94,448.72	
PUR 42767	7/07/09 7/10/09	83546010 422762	SONIC SOLUTIONS INSTINET/SOFT-FACTSET		10,000.00	2.925	500.00	29,749.00	
PUR 42767	7/08/09 7/13/09	83546010 422766	SONIC SOLUTIONS JANNEY MONTGOMERY SCOTT		10,000.00	2.738	300.00	27,683.00	

PUR 42767	7/10/09 7/15/09	83546010 422778	SONIC SOLUTIONS INSTINET/SOFT-FACTSET	10,000.00	2.712	500.00	27,624.00
PUR 42767	7/14/09 7/17/09	83546010 422786	SONIC SOLUTIONS JANNEY MONTGOMERY SCOTT	10,000.00	2.848	300.00	28,779.00
PUR 47665	7/08/09 7/13/09	85915810 422766	STERLING BANCORP DEUTSCHE BANK AG (DOMESTIC)	10,000.00	7.171	300.00	72,007.00
PUR 47665	7/08/09 7/13/09	85915810 422766	STERLING BANCORP OPPENHEIMER & CO., INC	20,000.00	7.431	600.00	149,212.00

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PUR 47665	7/09/09 7/14/09	85915810 422772	STERLING BANCORP OPPENHEIMER & CO., INC		10,000.00	6.913	300.00	69,432.00	
PUR 47665	7/10/09 7/15/09	85915810 422778	STERLING BANCORP OPPENHEIMER & CO., INC		10,000.00	6.460	300.00	64,897.00	
PUR 47665	7/13/09 7/16/09	85915810 422782	STERLING BANCORP OPPENHEIMER & CO., INC		10,000.00	6.544	300.00	65,737.00	
PUR 47665	7/20/09 7/23/09	85915810 422803	STERLING BANCORP CL KING (RESEARCH)		10,000.00	7.018	300.00	70,482.00	
PUR 47665	7/21/09 7/24/09	85915810 422807	STERLING BANCORP CL KING (RESEARCH)		10,000.00	6.890	300.00	69,199.00	
PUR 45199	6/29/09 7/02/09	86681020 422739	SUN MICROSYSTEMS, INC. MAGNA SECURITIES (OTC)		10,000.00	9.150	150.00	91,650.00	
PUR 45199	7/22/09 7/27/09	86681020 422811	SUN MICROSYSTEMS, INC. JANNEY MONTGOMERY SCOTT		2,000.00	9.190	60.00	18,440.00	
PUR 47344	6/26/09 7/01/09	86816810 422735	SUPERIOR INDUSTRIES INTL RAYMOND JAMES/EXECUTION		2,000.00	14.110	30.00	28,250.00	
PUR 47400	6/26/09 7/01/09	86837X10 422735	SUPERIOR WELL SVCS MAGNA SECURITIES (OTC)		10,000.00	6.698	150.00	67,133.00	
PUR 47400	6/29/09 7/02/09	86837X10 422739	SUPERIOR WELL SVCS MAGNA SECURITIES (OTC)		10,000.00	6.490	150.00	65,052.00	
PUR 47400	7/01/09 7/07/09	86837X10 422750	SUPERIOR WELL SVCS JANNEY MONTGOMERY SCOTT		10,000.00	6.207	300.00	62,371.00	
PUR 47400	7/02/09 7/08/09	86837X10 422754	SUPERIOR WELL SVCS JANNEY MONTGOMERY SCOTT		10,000.00	6.127	300.00	61,567.00	
PUR 47400	7/06/09 7/09/09	86837X10 422758	SUPERIOR WELL SVCS JANNEY MONTGOMERY SCOTT		10,000.00	5.433	300.00	54,632.00	

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D I V I S I O N O F I N V E S T M E N T  
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PUR 47400	7/08/09 7/13/09	86837X10 422766	SUPERIOR WELL SVCS JANNEY MONTGOMERY SCOTT		10,000.00	5.403	300.00	54,334.00	
PUR 39378	7/08/09 7/13/09	87157D10 422766	SYNAPTICS INCORPORATED JANNEY MONTGOMERY SCOTT		3,000.00	33.922	90.00	101,855.10	
PUR 39378	7/13/09 7/16/09	87157D10 422782	SYNAPTICS INCORPORATED INSTINET/SOFT-FACTSET		1,000.00	33.807	50.00	33,857.10	
PUR 39378	7/17/09 7/22/09	87157D10 422798	SYNAPTICS INCORPORATED JANNEY MONTGOMERY SCOTT		2,000.00	33.309	60.00	66,677.00	
PUR 45489	7/08/09 7/13/09	88731730 422766	TIME WARNER INC OPPENHEIMER & CO., INC		2,000.00	23.610	60.00	47,280.00	
PUR 45489	7/09/09 7/14/09	88731730 422772	TIME WARNER INC OPPENHEIMER & CO., INC		2,000.00	23.620	60.00	47,300.00	
PUR	7/10/09	88731730	TIME WARNER INC						

45489	7/15/09	422778	OPPENHEIMER & CO., INC	2,000.00	23.860	60.00	47,780.00
PUR 47828	7/21/09 7/24/09	88830R10 422807	TITAN MACHINERY INC LABRANCHE/SOFT	16,000.00	12.000	800.00	192,798.40
PUR 47828	7/22/09 7/27/09	88830R10 422811	TITAN MACHINERY INC LABRANCHE/SOFT	20,000.00	11.937	1,000.00	239,736.00
PUR 36147	6/29/09 7/02/09	88870610 422739	TIVO INC. MAGNA SECURITIES (OTC)	6,000.00	10.617	90.00	63,789.00
PUR 36147	7/02/09 7/08/09	88870610 422754	TIVO INC. JANNEY MONTGOMERY SCOTT	2,000.00	9.130	60.00	18,320.00
PUR 36147	7/02/09 7/08/09	88870610 422754	TIVO INC. LABRANCHE/SOFT	4,000.00	9.230	200.00	37,120.80
PUR 36147	7/02/09 7/08/09	88870610 422754	TIVO INC. LABRANCHE/SOFT	4,000.00	9.469	200.00	38,077.60
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				8,000.00	9.350	400.00	75,198.40

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PUR 46666	7/14/09 7/17/09	90297330 422786	US BANCORP OPPENHEIMER & CO., INC		1,000.00	17.300	30.00	17,330.00	
PUR 42955	7/16/09 7/21/09	90323610 422794	URS CORP. OPPENHEIMER & CO., INC		1,000.00	46.718	30.00	46,748.00	
PUR 47396	7/02/09 7/08/09	91136310 422754	UTD RENTALS OPPENHEIMER & CO., INC		10,000.00	6.169	300.00	61,987.00	
PUR 47835	7/22/09 7/27/09	92343E10 422811	VERISIGN INC LABRANCHE/SOFT		20,000.00	19.880	1,000.00	398,594.00	
PUR 47835	7/23/09 7/28/09	92343E10 422816	VERISIGN INC JANNEY MONTGOMERY SCOTT		5,000.00	20.312	150.00	101,711.00	
PUR 46540	7/06/09 7/09/09	94974610 422758	WELLS FARGO & COMPANY OPPENHEIMER & CO., INC		4,000.00	22.930	120.00	91,840.00	
PUR 46540	7/22/09 7/27/09	94974610 422811	WELLS FARGO & COMPANY CL KING (RESEARCH)		10,000.00	23.660	300.00	236,900.00	
PUR 47833	7/22/09 7/27/09	98074510 422811	WOODWARD GOVERN LABRANCHE/SOFT		20,000.00	20.258	1,000.00	406,162.00	
PUR 47833	7/23/09 7/28/09	98074510 422816	WOODWARD GOVERN JANNEY MONTGOMERY SCOTT		4,000.00	20.426	120.00	81,822.00	
PUR 47586	6/30/09 7/06/09	98884U10 422744	ZAGG INCORPORATED LABRANCHE/OTC		40,000.00	6.884	600.00	275,940.00	
PUR 47586	7/01/09 7/07/09	98884U10 422750	ZAGG INCORPORATED JANNEY MONTGOMERY SCOTT		10,000.00	6.932	300.00	69,622.00	
PUR 47586	7/02/09 7/08/09	98884U10 422754	ZAGG INCORPORATED LABRANCHE/SOFT		10,000.00	6.696	500.00	67,459.00	
PUR 47586	7/21/09 7/24/09	98884U10 422807	ZAGG INCORPORATED LABRANCHE/SOFT		10,000.00	6.284	500.00	63,344.00	

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PUR 47805	7/20/09 7/23/09	98970110 422803	ZIONS BANCORP LABRANCHE/SOFT		40,000.00	11.950	2,000.00	479,996.00	
PUR 47805	7/21/09 7/24/09	98970110 422807	ZIONS BANCORP LABRANCHE/SOFT		10,000.00	10.527	500.00	105,772.00	
PUR	7/21/09	98970110	ZIONS BANCORP						

47805	7/24/09	422807	LABRANCHE/SOFT	10,000.00	11.199	500.00	112,490.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				20,000.00	10.863	1,000.00	218,262.00	
SUBTOTAL STOCK PURCHASES:				1,915,500.00		48,768.29	22,494,965.90	
TOTAL FUND PURCHASES:				1,915,500.00		48,768.29	22,494,965.90	

SALES OF STOCK AND OTHER EQUITIES

SALE 43433	6/26/09 7/01/09	00282410 422736	ABBOTT LABORATORIES STURDIVANT/EXECUTION	1,000.00	48.090	1.24 15.00	48,073.76	-2,672.73
SALE 43433	7/02/09 7/08/09	00282410 422755	ABBOTT LABORATORIES OPPENHEIMER & CO., INC	4,000.00	46.038	4.74 120.00	184,028.46	-18,957.48
SALE 44933	7/08/09 7/13/09	00817Y10 422767	AETNA INC OPPENHEIMER & CO., INC	3,000.00	26.120	2.02 90.00	78,267.98	8,671.57
SALE 44933	7/10/09 7/15/09	00817Y10 422779	AETNA INC OPPENHEIMER & CO., INC	10,000.00	25.318	6.51 300.00	252,877.49	20,889.46
SALE 42872	7/02/09 7/08/09	02209S10 422755	ALTRIA GROUP INC. OPPENHEIMER & CO., INC	2,000.00	16.370	.85 60.00	32,679.15	-3,385.55
SALE 47342	7/06/09 7/09/09	02406110 422759	AMERICAN AXLE OPPENHEIMER & CO., INC	160,000.00	2.848	11.72 4,800.00	450,884.28	-115,626.72

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SALE 43434	7/01/09 7/07/09	03116210 422751	AMGEN INC. INSTINET/SOFT-FACTSET		6,000.00	52.824	8.15 300.00	316,634.05	13,796.77
SALE 43434	7/02/09 7/08/09	03116210 422755	AMGEN INC. JANNEY MONTGOMERY SCOTT		4,000.00	51.720	5.32 120.00	206,754.68	4,863.16
SALE 43434	7/02/09 7/08/09	03116210 422755	AMGEN INC. JANNEY MONTGOMERY SCOTT		4,000.00	52.650	5.42 120.00	210,474.58	8,583.06
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					8,000.00	52.185	10.74 240.00	417,229.26	
13,446.22									
SALE 43434	7/06/09 7/09/09	03116210 422759	AMGEN INC. JANNEY MONTGOMERY SCOTT		2,000.00	51.190	2.64 60.00	102,317.36	1,371.60
SALE 36208	7/22/09 7/27/09	03783310 422812	APPLE INC. JANNEY MONTGOMERY SCOTT		300.00	157.50	1.22 9.00	47,239.78	9,940.36
SALE 38630	7/20/09 7/23/09	04622410 422804	ASTEC INDUSTRIES INC. LABRANCHE/SOFT		21,000.00	24.995	13.49 1,050.00	523,821.01	-167,502.73
SALE 47178	7/02/09 7/08/09	04743P10 422755	ATHEROS COMMUNICATIONS IN JANNEY MONTGOMERY SCOTT		3,000.00	19.660	1.52 90.00	58,888.48	9,439.66
SALE 47178	7/06/09 7/09/09	04743P10 422759	ATHEROS COMMUNICATIONS IN JANNEY MONTGOMERY SCOTT		3,000.00	19.390	1.50 90.00	58,078.50	8,629.68
SALE 47178	7/08/09 7/13/09	04743P10 422767	ATHEROS COMMUNICATIONS IN JANNEY MONTGOMERY SCOTT		2,000.00	18.400	.95 60.00	36,739.25	3,773.37
SALE 47178	7/09/09 7/14/09	04743P10 422773	ATHEROS COMMUNICATIONS IN JANNEY MONTGOMERY SCOTT		2,000.00	18.830	.97 60.00	37,599.23	4,633.35
SALE 47178	7/10/09 7/15/09	04743P10 422779	ATHEROS COMMUNICATIONS IN INSTINET/SOFT-FACTSET		2,000.00	18.950	.98 100.00	37,799.02	4,833.14

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SALE 47178	7/14/09 7/17/09	04743P10 422787	ATHEROS COMMUNICATIONS IN JANNEY MONTGOMERY SCOTT	2,000.00	20.000	1.03 60.00	39,938.97	6,973.09
SALE 47178	7/15/09 7/20/09	04743P10 422791	ATHEROS COMMUNICATIONS IN INSTINET/SOFT-FACTSET	4,000.00	21.370	2.20 200.00	85,277.80	19,346.03
SALE 47178	7/17/09 7/22/09	04743P10 422799	ATHEROS COMMUNICATIONS IN JANNEY MONTGOMERY SCOTT	2,000.00	21.730	1.12 60.00	43,398.88	10,432.99
SALE 47178	7/21/09 7/24/09	04743P10 422808	ATHEROS COMMUNICATIONS IN LABRANCHE/SOFT	2,000.00	22.530	1.16 100.00	44,958.84	11,992.96
SALE 37926	7/06/09 7/09/09	05714910 422759	BAKER (MICHAEL) CORP OPPENHEIMER & CO., INC	1,000.00	39.780	1.03 30.00	39,748.97	8,995.97
SALE 46954 1,831.75	7/20/09 7/23/09	06050510 422804	BANK OF AMERICA CL KING (RESEARCH)	2,000.00	12.830	.66 60.00	25,599.34	
SALE 44006	7/01/09 7/07/09	06405810 422751	BANK OF NEW YORK MELLON COR OPPENHEIMER & CO., INC	2,000.00	29.370	1.51 60.00	58,678.49	9,149.39
SALE 44006 8,989.59	7/17/09 7/22/09	06405810 422799	BANK OF NEW YORK MELLON COR CL KING (RESEARCH)	2,000.00	29.290	1.51 60.00	58,518.69	
SALE 37974	7/10/09 7/15/09	11012210 422779	BRISTOL-MYERS SQUIBB CO. OPPENHEIMER & CO., INC	6,000.00	19.331	2.99 180.00	115,800.01	-10,854.10
SALE 37974 2,319.07	7/17/09 7/22/09	11012210 422799	BRISTOL-MYERS SQUIBB CO. CL KING (RESEARCH)	2,000.00	19.980	1.03 60.00	39,898.97	-
SALE 46460	6/29/09 7/02/09	12526910 422740	CF INDUSTRIES HOLDINGS INC STURDIVANT/EXECUTION	1,000.00	75.480	1.94 15.00	75,463.06	185.06
SALE 44177	6/26/09 7/01/09	12665010 422736	CVS CORP. STURDIVANT/EXECUTION	2,000.00	31.060	1.60 30.00	62,088.40	8,449.04
SALE 44177	6/30/09 7/06/09	12665010 422745	CVS CORP. STURDIVANT/EXECUTION	2,000.00	32.315	1.67 30.00	64,599.13	10,959.77

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SALE 44177	7/01/09 7/07/09	12665010 422751	CVS CORP. OPPENHEIMER & CO., INC		3,000.00	31.790	2.46 90.00	95,277.54	14,818.49
SALE 44177	7/02/09 7/08/09	12665010 422755	CVS CORP. OPPENHEIMER & CO., INC		11,000.00	31.375	8.87 330.00	344,785.03	49,768.52
SALE 47179	7/02/09 7/08/09	12686C10 422755	CABLEVISION OPPENHEIMER & CO., INC		2,000.00	18.847	.97 60.00	37,633.03	389.12
SALE 47604	7/21/09 7/24/09	14343640 422808	CARMIKE CINEMAS LABRANCHE/SOFT		2,000.00	9.177	.47 100.00	18,253.53	1,337.91
SALE 43670	6/26/09 7/01/09	15678210 422736	CERNER CORP. MAGNA SECURITIES (OTC)		7,000.00	60.226	10.84 105.00	421,466.16	160,490.63
SALE 23375	7/17/09 7/22/09	17275R10 422799	CISCO SYSTEMS INC JANNEY MONTGOMERY SCOTT		4,000.00	20.230	2.08 120.00	80,797.92	3,718.89
SALE 43952	7/17/09 7/22/09	18538Q10 422799	CLEARWIRE CORP. CL A JANNEY MONTGOMERY SCOTT		20,000.00	6.372	3.28 600.00	126,842.72	38,077.60
SALE 43952	7/20/09 7/23/09	18538Q10 422804	CLEARWIRE CORP. CL A LABRANCHE/SOFT		10,000.00	6.531	1.68 500.00	64,810.32	20,427.76
SALE 43952	7/21/09 7/24/09	18538Q10 422808	CLEARWIRE CORP. CL A LABRANCHE/SOFT		20,000.00	7.190	3.70 1,000.00	142,804.30	54,039.19
SALE 43952	7/23/09 7/28/09	18538Q10 422817	CLEARWIRE CORP. CL A JANNEY MONTGOMERY SCOTT		20,000.00	7.935	4.08 600.00	158,093.92	69,328.81
SALE 47107	7/01/09 7/07/09	19210850 422751	COEUR D'ALENE MINES CORP ID OPPENHEIMER & CO., INC		10,000.00	12.547	3.23 300.00	125,161.77	8,398.91
SALE 47107	7/06/09 7/09/09	19210850 422759	COEUR D'ALENE MINES CORP ID OPPENHEIMER & CO., INC		10,000.00	11.780	3.03 300.00	117,496.97	734.11
SALE 47083 600.77	7/14/09 7/17/09	23280610 422787	CYPRESS SEMICONDUCTOR CORP OPPENHEIMER & CO., INC		2,000.00	9.110	.47 60.00	18,159.53	

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SALE 47083	7/15/09 7/20/09	23280610 422791	CYPRESS SEMICONDUCTOR CORP OPPENHEIMER & CO., INC		4,000.00	9.651	1.00 120.00	38,484.20	3,366.69
SALE 47083	7/16/09 7/21/09	23280610 422795	CYPRESS SEMICONDUCTOR CORP OPPENHEIMER & CO., INC		2,000.00	10.290	.53 60.00	20,519.47	2,960.71
SALE 47401 3,320.18	7/10/09 7/15/09	23582520 422779	DANA HOLDING CORP INSTINET (DOMESTIC)		10,000.00	1.710	.44 70.00	17,029.56	
SALE 47401 3,099.18	7/13/09 7/16/09	23582520 422783	DANA HOLDING CORP INSTINET (DOMESTIC)		10,000.00	1.688	.44 70.00	16,808.56	
SALE 47401	7/14/09 7/17/09	23582520 422787	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	2.026	1.05 140.00	40,382.95	12,964.19
SALE 47401	7/14/09 7/17/09	23582520 422787	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	1.914	.99 140.00	38,129.01	10,710.25
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	1.970	2.04	78,511.96	
								280.00	
23,674.44									
SALE 47401 7,563.07	7/15/09 7/20/09	23582520 422791	DANA HOLDING CORP INSTINET (DOMESTIC)		10,000.00	2.134	.55 70.00	21,272.45	
SALE 47401	7/15/09 7/20/09	23582520 422791	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	2.162	1.12 140.00	43,106.88	15,688.12
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					30,000.00	2.153	1.67	64,379.33	
								210.00	
23,251.19									
SALE 47401 7,158.08	7/16/09 7/21/09	23582520 422795	DANA HOLDING CORP INSTINET (DOMESTIC)		10,000.00	2.094	.54 70.00	20,867.46	
SALE 47401	7/17/09 7/22/09	23582520 422799	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	2.149	1.11 140.00	42,838.89	15,420.13

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SALE 47401 7,891.06	7/20/09 7/23/09	23582520 422804	DANA HOLDING CORP INSTINET (PORTAL)		10,000.00	2.167	.56 70.00	21,600.44	
SALE 47401 12,808.93	7/21/09 7/24/09	23582520 422808	DANA HOLDING CORP INSTINET (PORTAL)		10,000.00	2.659	.69 70.00	26,518.31	
SALE 47401 13,193.92	7/22/09 7/27/09	23582520 422812	DANA HOLDING CORP INSTINET (DOMESTIC)		10,000.00	2.697	.70 70.00	26,903.30	
SALE 47401 11,650.96	7/22/09 7/27/09	23582520 422812	DANA HOLDING CORP INSTINET (DOMESTIC)		10,000.00	2.543	.66 70.00	25,360.34	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	2.620	1.36	52,263.64	
								140.00	
24,844.88									
SALE 47401 14,033.90	7/23/09 7/28/09	23582520 422817	DANA HOLDING CORP INSTINET (DOMESTIC)		10,000.00	2.781	.72 70.00	27,743.28	
SALE 47401 14,894.88	7/28/09 7/31/09	23582520 422826	DANA HOLDING CORP INSTINET (DOMESTIC)		10,000.00	2.868	.74 70.00	28,604.26	

SALE 46472	7/22/09 7/27/09	25470M10 422812	DISH NETWORKS JANNEY MONTGOMERY SCOTT				18.72 1,320.00	727,024.08	55,932.13
SALE 42995	7/02/09 7/08/09	25674610 422755	DOLLAR TREE INC JANNEY MONTGOMERY SCOTT	1,000.00	41.330		1.07 30.00	41,298.93	2,367.17
SALE 43746 1,656.19	7/21/09 7/24/09	26875P10 422808	EOG RESOURCES, INC. CL KING (RESEARCH)	2,000.00	71.469		3.68 60.00	142,873.32	-
SALE 37408	7/02/09 7/08/09	29084610 422755	EMCORE CORP. JANNEY MONTGOMERY SCOTT	10,000.00	1.250		.33 100.00	12,399.67	-35,872.24
SALE 47397	7/17/09 7/22/09	29362U10 422799	ENTERGRIS INC JANNEY MONTGOMERY SCOTT	20,000.00	3.350		1.73 600.00	66,398.27	12,590.71

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SALE 37309 5,719.95	7/17/09 7/22/09	29380T10 422799	ENTERTAINMENT PROPERTIES TR CL KING (RESEARCH)		2,000.00	22.804	1.18 60.00	45,545.82	
SALE 39085	7/24/09 7/29/09	33643310 422820	FIRST SOLAR INC. JANNEY MONTGOMERY SCOTT		2,700.00	169.32	11.75 81.00	457,091.77	25,145.07
SALE 46116	7/07/09 7/10/09	38141G10 422763	GOLDMAN SACHS GROUP INC MORGAN STANLEY		8,000.00	145.42	29.90	1,163,351.70	169,332.68
SALE 33645	7/10/09 7/15/09	38259P50 422779	GOOGLE INC. INSTINET/SOFT-FACTSET		200.00	414.38	2.13 10.00	82,864.87	-3,693.57
SALE 47398	7/10/09 7/15/09	41805610 422779	HASBRO INC OPPENHEIMER & CO., INC		2,000.00	23.165	1.20 60.00	46,267.80	-4,175.00
SALE 47398	7/15/09 7/20/09	41805610 422791	HASBRO INC OPPENHEIMER & CO., INC		4,000.00	24.481	2.52 120.00	97,800.68	-3,084.92
SALE 44598	7/08/09 7/13/09	43146610 422767	HILL INTERNATIONAL INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	3.944	2.03 600.00	78,271.97	-10,482.17
SALE 44598	7/10/09 7/15/09	43146610 422779	HILL INTERNATIONAL INC. OPPENHEIMER & CO., INC		10,000.00	3.871	1.00 300.00	38,407.00	-5,970.07
SALE 46919	7/02/09 7/08/09	45814010 422755	INTEL CORP JANNEY MONTGOMERY SCOTT		10,000.00	16.770	4.31 300.00	167,395.69	12,369.69
SALE 46919	7/08/09 7/13/09	45814010 422767	INTEL CORP INSTINET/SOFT-FACTSET		20,000.00	16.029	8.24 1,000.00	319,577.76	9,525.76
SALE 46919	7/08/09 7/13/09	45814010 422767	INTEL CORP JANNEY MONTGOMERY SCOTT		20,000.00	16.280	8.37 600.00	324,991.63	14,939.63
SALE 46919	7/09/09 7/14/09	45814010 422773	INTEL CORP INSTINET/SOFT-FACTSET		20,000.00	16.159	8.31 1,000.00	322,173.69	12,121.69
SALE 45198	7/16/09 7/21/09	45920010 422795	INTL BUSINESS MACHINES CORP OPPENHEIMER & CO., INC		2,000.00	109.28	5.62 60.00	218,496.38	30,279.92

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SALE 28084 8,607.17	7/20/09 7/23/09	46625H10 422804	JP MORGAN CHASE & CO CL KING (RESEARCH)		1,000.00	37.400	.97 30.00	37,369.03	
SALE 28084	7/21/09 7/24/09	46625H10 422808	JP MORGAN CHASE & CO CL KING (RESEARCH)		4,000.00	36.880	3.80 120.00	147,396.20	32,348.75
SALE 18884	7/02/09 7/08/09	47816010 422755	JOHNSON & JOHNSON OPPENHEIMER & CO., INC		2,000.00	56.210	2.89 60.00	112,357.11	-498.55
SALE 18884	7/08/09 7/13/09	47816010 422767	JOHNSON & JOHNSON MORGAN STANLEY		2,000.00	57.080	2.94	114,157.06	1,301.40
SALE 18884	7/08/09 7/13/09	47816010 422767	JOHNSON & JOHNSON OPPENHEIMER & CO., INC		2,000.00	56.500	2.91 60.00	112,937.09	

81.43

SALE 18884	7/14/09 7/17/09	47816010 422787	JOHNSON & JOHNSON OPPENHEIMER & CO., INC		1,000.00	58.000	1.50 30.00	57,968.50	1,540.67
SALE 18884	7/16/09 7/21/09	47816010 422795	JOHNSON & JOHNSON OPPENHEIMER & CO., INC		1,000.00	59.120	1.52 30.00	59,088.48	2,660.65
SALE 25663 9,447.97	7/17/09 7/22/09	48517030 422799	KANSAS CITY SOUTHERN CL KING (RESEARCH)		2,000.00	18.318	.95 60.00	36,574.05	-
SALE 39623	7/02/09 7/08/09	50207910 422755	LMI AEROSPACE INC. JANNEY MONTGOMERY SCOTT		2,000.00	10.039	.52 60.00	20,018.08	-1,756.66
SALE 39623 2,404.65	7/06/09 7/09/09	50207910 422759	LMI AEROSPACE INC. JANNEY MONTGOMERY SCOTT		2,000.00	9.715	.50 60.00	19,370.10	-
SALE 39623 2,337.26	7/17/09 7/22/09	50207910 422799	LMI AEROSPACE INC. JANNEY MONTGOMERY SCOTT		2,000.00	9.749	.51 60.00	19,437.49	-
SALE 39623	7/21/09 7/24/09	50207910 422808	LMI AEROSPACE INC. LABRANCHE/SOFT		2,000.00	9.096	.47 100.00	18,091.33	-3,683.42
SALE 39623 3,567.22	7/22/09 7/27/09	50207910 422812	LMI AEROSPACE INC. JANNEY MONTGOMERY SCOTT		2,000.00	9.134	.47 60.00	18,207.53	-

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SALE 21677	7/02/09 7/08/09	50540R40 422755	LABORATORY CORP OF AMERICA OPPENHEIMER & CO., INC		3,000.00	66.795	5.15 90.00	200,288.95	17,355.51
SALE 21677	7/02/09 7/08/09	50540R40 422755	LABORATORY CORP OF AMERICA OPPENHEIMER & CO., INC		2,000.00	66.850	3.44 60.00	133,636.56	11,680.94
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					5,000.00	66.817	8.59	333,925.51	
							150.00		
29,036.45									
SALE 43432	7/06/09 7/09/09	53591920 422759	LIONS GATE ENTERTAINMENT CO OPPENHEIMER & CO., INC		10,000.00	5.542	1.43 300.00	55,119.57	2,715.42
SALE 43432	7/10/09 7/15/09	53591920 422779	LIONS GATE ENTERTAINMENT CO OPPENHEIMER & CO., INC		20,000.00	5.660	2.91 600.00	112,587.09	7,778.80
SALE 43432	7/13/09 7/16/09	53591920 422783	LIONS GATE ENTERTAINMENT CO OPPENHEIMER & CO., INC		20,000.00	5.580	2.87 600.00	110,987.13	6,178.84
SALE 43432	7/14/09 7/17/09	53591920 422787	LIONS GATE ENTERTAINMENT CO OPPENHEIMER & CO., INC		20,000.00	5.866	3.02 600.00	116,710.98	11,902.69
SALE 43432	7/15/09 7/20/09	53591920 422791	LIONS GATE ENTERTAINMENT CO OPPENHEIMER & CO., INC		20,000.00	5.920	3.05 600.00	117,790.95	12,982.65
SALE 47133	7/21/09 7/24/09	53983010 422808	LOCKHEED MARTIN BARCLAYS CAPITAL (DOMESTIC)		8,000.00	75.613	15.55 320.00	604,569.25	-70,365.63
SALE 41251	7/08/09 7/13/09	55608B10 422767	MACQUARIE INFRASTRUCTURE CO OPPENHEIMER & CO., INC		60,000.00	3.372	5.20 1,800.00	200,508.80	-348,555.61
SALE 47476 6,160.76	7/20/09 7/23/09	56069020 422804	MAJESCO ENTERTAINMENT CO. INSTINET (PORTAL)		3,379.00	1.830	.16 23.65	6,160.77	
SALE 47456	7/21/09 7/24/09	57636Q10 422808	MASTERCARD INC CL KING (RESEARCH)		4,000.00	179.78	18.49 160.00	718,952.71	72,015.41

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SALE	6/26/09	58013510	MCDONALD'S CORP.				2.95		

Domestic Report

42586	7/01/09	422736	STURDIVANT/EXECUTION		2,000.00	57.260	30.00	114,487.05	2,861.37
SALE	7/02/09	58497720	MEDTOX SCIENTIFIC INC.				.49		
38052	7/08/09	422755	JANNEY MONTGOMERY SCOTT		2,000.00	9.516	60.00	18,970.51	-
3,838.55									
SALE	7/06/09	58497720	MEDTOX SCIENTIFIC INC.				.24		
38052	7/09/09	422759	JANNEY MONTGOMERY SCOTT		1,000.00	9.005	30.00	8,974.66	-
2,429.87									
SALE	7/13/09	60786L10	MODUSLINK GLOBAL SOLUTIONS				1.68		
43940	7/16/09	422783	INSTINET/SOFT-FACTSET		10,000.00	6.504	500.00	64,536.32	33,295.47
SALE	7/06/09	60871R20	MOLSON COORS BREWING CO.				1.12		
41264	7/09/09	422759	OPPENHEIMER & CO., INC		1,000.00	43.200	30.00	43,168.88	-1,920.81
SALE	7/08/09	60871R20	MOLSON COORS BREWING CO.				4.43		
41264	7/13/09	422767	OPPENHEIMER & CO., INC		4,000.00	43.030	120.00	171,995.57	-8,363.21
SALE	7/21/09	61166W10	MONSANTO CO				4.10		
47787	7/24/09	422808	CL KING (RESEARCH)		2,000.00	79.764	60.00	159,464.50	
7,862.90									
SALE	7/22/09	61166W10	MONSANTO CO				8.20		
47787	7/27/09	422812	OPPENHEIMER & CO., INC		4,000.00	79.760	120.00	318,911.80	15,708.60
SALE	7/15/09	61744644	MORGAN STANLEY				13.49		
47655	7/20/09	422791	OPPENHEIMER & CO., INC		18,000.00	29.156	540.00	524,245.51	41,044.51
SALE	7/16/09	61945A10	MOSIAC CO				2.57		
46286	7/21/09	422795	OPPENHEIMER & CO., INC		2,000.00	49.920	60.00	99,777.43	10,383.61
SALE	7/16/09	61945A10	MOSIAC CO				3.76		
46286	7/21/09	422795	OPPENHEIMER & CO., INC		3,000.00	48.750	90.00	146,156.24	12,065.51
-									
22,449.12			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		5,000.00	49.218	6.33	245,933.67	
							150.00		

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SALE	7/17/09	61945A10	MOSIAC CO				6.72		
46286	7/22/09	422799	CL KING (RESEARCH)		5,000.00	52.292	150.00	261,304.28	37,819.72
SALE	7/17/09	61945A10	MOSIAC CO				6.83		
46286	7/22/09	422799	CL KING (RESEARCH)		5,000.00	53.092	150.00	265,304.17	41,819.61
-									
79,639.33			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		10,000.00	52.692	13.55	526,608.45	
							300.00		
SALE	6/30/09	62937750	NRG ENERGY INC.				1.28		
43555	7/06/09	422745	ICAP CORPORATES LLC		2,000.00	24.817	20.00	49,612.92	
10,535.96									
SALE	7/09/09	62937750	NRG ENERGY INC.				1.22		
43555	7/14/09	422773	OPPENHEIMER & CO., INC		2,000.00	23.700	60.00	47,338.78	8,007.07
SALE	7/10/09	62937750	NRG ENERGY INC.				1.22		
43555	7/15/09	422779	OPPENHEIMER & CO., INC		2,000.00	23.670	60.00	47,278.78	7,947.07
SALE	7/10/09	62937750	NRG ENERGY INC.				1.23		
43555	7/15/09	422779	OPPENHEIMER & CO., INC		2,000.00	23.840	60.00	47,618.77	8,287.06
-									
16,234.13			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		4,000.00	23.755	2.45	94,897.55	
							120.00		
SALE	7/28/09	62937750	NRG ENERGY INC.				1.40		
43555	7/31/09	422826	OPPENHEIMER & CO., INC		2,000.00	27.060	60.00	54,058.60	13,806.58
SALE	7/17/09	63530910	NATIONAL CINEMEDIA, INC.				.74		
43500	7/22/09	422799	JANNEY MONTGOMERY SCOTT		2,000.00	14.294	60.00	28,526.26	9,705.13
SALE	6/26/09	65163910	NEWMONT MINING CORP.				1.12		
42992	7/01/09	422736	STURDIVANT/EXECUTION		1,000.00	43.260	15.00	43,243.88	3,807.10
SALE	7/02/09	65163910	NEWMONT MINING CORP.				1.06		
42992	7/08/09	422755	OPPENHEIMER & CO., INC		1,000.00	41.180	30.00	41,148.94	1,712.16

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SALE 42992 32.20	7/06/09 7/09/09	65163910 422759	NEWMONT MINING CORP. OPPENHEIMER & CO., INC		1,000.00	39.500	1.02 30.00	39,468.98	
SALE 42992	7/10/09 7/15/09	65163910 422779	NEWMONT MINING CORP. OPPENHEIMER & CO., INC		3,000.00	37.427	2.89 90.00	112,187.21	-6,123.12
SALE 42992	7/15/09 7/20/09	65163910 422791	NEWMONT MINING CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	40.599	10.44 300.00	405,676.56	11,308.81
SALE 44749	6/26/09 7/01/09	65584410 422736	NORFOLK SOUTHERN CORP. STURDIVANT/EXECUTION		3,000.00	38.860	3.00 45.00	116,532.00	11,021.07
SALE 44749	6/29/09 7/02/09	65584410 422740	NORFOLK SOUTHERN CORP. STURDIVANT/EXECUTION		3,000.00	39.040	3.01 45.00	117,071.99	11,561.06
SALE 44749	7/02/09 7/08/09	65584410 422755	NORFOLK SOUTHERN CORP. OPPENHEIMER & CO., INC		2,000.00	37.730	1.94 60.00	75,398.06	5,057.44
SALE 47647	7/15/09 7/20/09	67020Y10 422791	NUANCE COMMUNICATIONS INC INSTINET/SOFT-FACTSET		4,000.00	12.575	1.30 200.00	50,098.70	4,108.52
SALE 47647	7/21/09 7/24/09	67020Y10 422808	NUANCE COMMUNICATIONS INC LABRANCHE/SOFT		4,000.00	13.480	1.39 200.00	53,718.61	7,728.43
SALE 46392	6/29/09 7/02/09	67555N10 422740	OCLARO INC INSTINET (PORTAL)		20,000.00	.612	.32 100.00	12,145.68	2,658.62
SALE 46392	6/30/09 7/06/09	67555N10 422745	OCLARO INC INSTINET (PORTAL)		40,000.00	.643	.67 200.00	25,507.33	6,533.22
SALE 46392	7/01/09 7/07/09	67555N10 422751	OCLARO INC INSTINET (PORTAL)		20,000.00	.630	.33 100.00	12,493.67	3,006.61
SALE 46392	7/02/09 7/08/09	67555N10 422755	OCLARO INC JANNEY MONTGOMERY SCOTT		20,000.00	.610	.32 200.00	12,001.68	2,514.62
SALE 46392	7/02/09 7/08/09	67555N10 422755	OCLARO INC JANNEY MONTGOMERY SCOTT		20,000.00	.616	.32 200.00	12,117.68	2,630.62
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	.613	.64	24,119.36	
							400.00		
5,145.24									

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SALE 46392	7/08/09 7/13/09	67555N10 422767	OCLARO INC JANNEY MONTGOMERY SCOTT		20,000.00	.571	.30 200.00	11,219.70	1,732.64
SALE 46392	7/09/09 7/14/09	67555N10 422773	OCLARO INC INSTINET (PORTAL)		20,000.00	.570	.30 100.00	11,305.70	1,818.65
SALE 46392	7/10/09 7/15/09	67555N10 422779	OCLARO INC INSTINET (PORTAL)		20,000.00	.570	.30 100.00	11,301.70	1,814.64
SALE 46392 1,453.10	7/14/09 7/17/09	67555N10 422787	OCLARO INC INSTINET (PORTAL)		15,100.00	.576	.23 75.50	8,615.83	
SALE 46392 493.09	7/15/09 7/20/09	67555N10 422791	OCLARO INC INSTINET (PORTAL)		4,900.00	.580	.08 24.50	2,817.42	
SALE 46392	7/17/09 7/22/09	67555N10 422799	OCLARO INC JANNEY MONTGOMERY SCOTT		20,000.00	.574	.30 200.00	11,269.70	1,782.65
SALE 46392 2,375.72	7/20/09 7/23/09	67555N10 422804	OCLARO INC INSTINET (PORTAL)		17,980.00	.612	.29 89.90	10,904.58	
SALE 40443	7/20/09 7/23/09	70454910 422804	PEABODY ENERGY CORP. CL KING (RESEARCH)		4,000.00	34.327	3.53 120.00	137,182.47	27,765.11
SALE 40443	7/20/09 7/23/09	70454910 422804	PEABODY ENERGY CORP. CL KING (RESEARCH)		4,000.00	35.230	3.63 120.00	140,796.37	31,379.01

59,144.12			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	8,000.00	34.778	7.16	277,978.84	
						240.00		
SALE 40443	7/21/09	70454910	PEABODY ENERGY CORP.			1.75		
13,049.57	7/24/09	422808	CL KING (RESEARCH)	2,000.00	33.910	60.00	67,758.25	
SALE 43554	7/21/09	71344810	PEPSICO, INC.			1.44		
3,714.12	7/24/09	422808	CL KING (RESEARCH)	1,000.00	55.660	30.00	55,628.56	

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 40646	7/08/09 7/13/09	71817210 422767	PHILIP MORRIS INTERNATIONAL OPPENHEIMER & CO., INC		2,000.00	43.707	2.25 60.00	87,352.35	4,779.66
SALE 38456	6/26/09 7/01/09	74346Y10 422736	PROS HOLDINGS INC. STURDIVANT/EXECUTION		2,000.00	7.980	.42 30.00	15,929.58	-2,905.43
SALE 38456	6/29/09 7/02/09	74346Y10 422740	PROS HOLDINGS INC. STURDIVANT/EXECUTION		2,000.00	8.480	.44 30.00	16,929.56	-1,905.45
SALE 38456	7/17/09 7/22/09	74346Y10 422799	PROS HOLDINGS INC. CL KING (RESEARCH)		2,000.00	8.046	.42 60.00	16,031.58	-
SALE 46575	7/02/09 7/08/09	74731Q10 422755	PZENA INVESTMENT MGMT INC OPPENHEIMER & CO., INC		2,000.00	7.468	.39 60.00	14,875.21	
SALE 46575	7/06/09 7/09/09	74731Q10 422759	PZENA INVESTMENT MGMT INC OPPENHEIMER & CO., INC		2,000.00	7.763	.40 60.00	15,465.20	
SALE 46575	7/16/09 7/21/09	74731Q10 422795	PZENA INVESTMENT MGMT INC OPPENHEIMER & CO., INC		2,000.00	7.301	.38 60.00	14,540.62	
SALE 46575	7/17/09 7/22/09	74731Q10 422799	PZENA INVESTMENT MGMT INC CL KING (RESEARCH)		2,000.00	7.380	.38 60.00	14,699.62	
SALE 46594	6/30/09 7/06/09	75876610 422745	REGAL ENTERTAINMENT GROUP MERIDIAN EQUITY PARTNERS		10,000.00	13.279	3.42 100.00	132,689.58	4,642.84
SALE 46594	7/01/09 7/07/09	75876610 422751	REGAL ENTERTAINMENT GROUP DEUTSCHE BANK AG (DOMESTIC)		10,000.00	13.235	3.41 300.00	132,042.59	3,995.86
SALE 46594	7/21/09 7/24/09	75876610 422808	REGAL ENTERTAINMENT GROUP CL KING (RESEARCH)		10,000.00	13.545	3.49 300.00	135,141.51	7,094.77
SALE 46941	7/13/09 7/16/09	83416B10 422783	SOLARWINDS INC OPPENHEIMER & CO., INC		10,000.00	16.494	4.24 300.00	164,636.76	39,636.76
SALE 47150	7/15/09 7/20/09	85811910 422791	STEEL DYNAMICS INC INSTINET/SOFT-FACTSET		10,000.00	15.230	3.92 500.00	151,800.08	12,280.76

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SALE 47150	7/16/09 7/21/09	85811910 422795	STEEL DYNAMICS INC JANNEY MONTGOMERY SCOTT		10,000.00	15.688	4.04 300.00	156,572.96	17,053.64
SALE 45199	7/06/09 7/09/09	86681020 422759	SUN MICROSYSTEMS, INC. JANNEY MONTGOMERY SCOTT		10,000.00	9.190	2.37 300.00	91,597.63	7,453.03
SALE 47277	7/17/09 7/22/09	88476810 422799	THOMPSON CREEK METALS CO IN CL KING (RESEARCH)		10,000.00	12.406	3.19 300.00	123,759.81	13,437.01
SALE 47277	7/17/09 7/22/09	88476810 422799	THOMPSON CREEK METALS CO IN CL KING (RESEARCH)		10,000.00	11.700	3.01 300.00	116,696.99	6,374.19
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		20,000.00	12.053	6.20	240,456.80	

19,811.20										600.00
SALE	6/26/09	88731730	TIME WARNER INC					1.31		
45489	7/01/09	422736	STURDIVANT/EXECUTION	2,000.00	25.350	30.00	50,668.69		-888.98	
SALE	7/02/09	88731730	TIME WARNER INC					1.27		
45489	7/08/09	422755	OPPENHEIMER & CO., INC	2,000.00	24.520	60.00	48,978.73		-2,578.94	
SALE	7/20/09	88870610	TIVO INC.					.51		
36147	7/23/09	422804	LABRANCHE/SOFT	2,000.00	9.950	100.00	19,799.49		5,333.22	
SALE	7/21/09	90297330	US BANCORP					7.84		
46666	7/24/09	422808	CL KING (RESEARCH)	17,000.00	17.940	510.00	304,462.16		442.61	
SALE	7/22/09	90297330	US BANCORP					2.46		
46666	7/27/09	422812	OPPENHEIMER & CO., INC	5,000.00	19.121	150.00	95,452.54		6,035.03	
SALE	7/15/09	91126810	UNITED ONLINE, INC.					2.09		
44273	7/20/09	422791	INSTINET/SOFT-FACTSET	10,000.00	8.120	500.00	80,699.91		25,949.93	
SALE	7/16/09	91126810	UNITED ONLINE, INC.					2.12		
44273	7/21/09	422795	JANNEY MONTGOMERY SCOTT	10,000.00	8.223	300.00	81,929.88		27,179.90	

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SALE	7/06/09	92343V10	VERIZON COMMUNICATIONS INC				7.79		
43853	7/09/09	422759	OPPENHEIMER & CO., INC		10,000.00	30.309	300.00	302,786.21	804.56
SALE	7/07/09	92343V10	VERIZON COMMUNICATIONS INC				7.78		
43853	7/10/09	422763	OPPENHEIMER & CO., INC		10,000.00	30.270	300.00	302,392.22	410.57
SALE	7/16/09	92343V10	VERIZON COMMUNICATIONS INC				3.03		
43853	7/21/09	422795	OPPENHEIMER & CO., INC		4,000.00	29.412	120.00	117,526.17	-3,266.49
SALE	7/21/09	92343V10	VERIZON COMMUNICATIONS INC				13.99		
43853	7/24/09	422808	CL KING (RESEARCH)		18,000.00	30.227	540.00	543,526.61	-
40.35									
SALE	7/21/09	92343V10	VERIZON COMMUNICATIONS INC				7.71		
43853	7/24/09	422808	CL KING (RESEARCH)		10,000.00	29.975	300.00	299,442.29	-2,539.36
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					28,000.00	30.137	21.70	842,968.90	-
							840.00		
									2,579.71

SALE	7/21/09	94974610	WELLS FARGO & COMPANY				10.33		
46540	7/24/09	422808	CL KING (RESEARCH)		16,000.00	25.108	480.00	401,229.67	5,945.85
SALE	7/06/09	95058710	WENDY'S/ARBY'S GROUP INC -				1.05		
47148	7/09/09	422759	OPPENHEIMER & CO., INC		10,000.00	4.080	300.00	40,498.95	-227.84
SALE	7/13/09	95058710	WENDY'S/ARBY'S GROUP INC -				5.24		
47148	7/16/09	422783	OPPENHEIMER & CO., INC		50,000.00	4.076	1,500.00	202,284.76	-1,349.17
SALE	7/14/09	95058710	WENDY'S/ARBY'S GROUP INC -				4.50		
47148	7/17/09	422787	SANFORD BERNSTEIN & CO.		40,000.00	4.374	1,600.00	173,359.50	10,452.36
SALE	7/15/09	95058710	WENDY'S/ARBY'S GROUP INC -				4.43		
47148	7/20/09	422791	OPPENHEIMER & CO., INC		40,000.00	4.305	1,200.00	170,983.57	8,076.43
SALE	7/21/09	96216610	WEYERHAEUSER CO				1.62		
46167	7/24/09	422808	CL KING (RESEARCH)		2,000.00	31.328	60.00	62,593.38	-
3,079.29									

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SALE	6/26/09	98156Q10	WORLD WRESTLING ENTERTAINME				.97		
38164	7/01/09	422736	STURDIVANT/EXECUTION		3,000.00	12.460	45.00	37,334.03	-7,832.16
SALE	6/29/09	98156Q10	WORLD WRESTLING ENTERTAINME				1.97		
38164	7/02/09	422740	MAGNA SECURITIES CORP		6,000.00	12.729	90.00	76,279.03	-

14,053.35

SALE	TRXN/	TRADE/	CUSIP/	SECURITY DESCRIPTION/	RATE/	PAR-OR-SHARES	YIELD/	EXPENSE/	COST/PROCEEDS	GAIN-OR-LOSS
	INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY		PRICE	COMMISSION		
38164	7/13/09	7/16/09	98156Q10 422783	WORLD WRESTLING ENTERTAINME OPPENHEIMER & CO., INC		4,000.00	12.409	1.28 120.00	49,515.92	-10,705.67
38164	7/17/09	7/22/09	98156Q10 422799	WORLD WRESTLING ENTERTAINME CL KING (RESEARCH)		4,000.00	13.426	1.39 120.00	53,580.61	-6,640.98
38164	7/21/09	7/24/09	98156Q10 422808	WORLD WRESTLING ENTERTAINME CL KING (RESEARCH)		4,000.00	13.292	1.37 120.00	53,045.83	-7,175.76
38164	7/22/09	7/27/09	98156Q10 422812	WORLD WRESTLING ENTERTAINME OPPENHEIMER & CO., INC		4,000.00	13.220	1.36 120.00	52,758.64	-7,462.95
44469	7/14/09	7/17/09	98302410 422787	WYETH SANFORD BERNSTEIN & CO.		10,000.00	45.703	11.75 400.00	456,614.25	25,526.23
44469	7/15/09	7/20/09	98302410 422791	WYETH OPPENHEIMER & CO., INC		2,000.00	45.723	2.36 60.00	91,383.64	5,166.04
44469	7/16/09	7/21/09	98302410 422795	WYETH OPPENHEIMER & CO., INC		2,000.00	46.040	2.37 60.00	92,017.63	5,800.03
44469	7/17/09	7/22/09	98302410 422799	WYETH CL KING (RESEARCH)		2,000.00	46.240	2.38 60.00	92,417.62	
44469	7/20/09	7/23/09	98302410 422804	WYETH CL KING (RESEARCH)		10,000.00	45.871	11.79 300.00	458,396.21	27,308.19
44469	7/21/09	7/24/09	98302410 422808	WYETH CL KING (RESEARCH)		4,000.00	46.598	4.80 120.00	186,268.40	13,833.19
44469	7/22/09	7/27/09	98302410 422812	WYETH OPPENHEIMER & CO., INC		10,000.00	46.540	11.97 300.00	465,088.03	34,000.01

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TRXN/	TRADE/	CUSIP/	SECURITY DESCRIPTION/	RATE/	PAR-OR-SHARES	YIELD/	EXPENSE/	COST/PROCEEDS	GAIN-OR-LOSS	
INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY		PRICE	COMMISSION			
42027	7/02/09	7/08/09	98385X10 422755	XTO ENERGY INC. OPPENHEIMER & CO., INC		6,000.00	35.991	5.55 180.00	215,759.25	-36,778.90
43705	6/26/09	7/01/09	98433210 422736	YAHOO! INC. MAGNA SECURITIES (OTC)		11,000.00	15.570	4.41 165.00	171,100.59	31,188.70
SUBTOTAL STOCK SALES:					1,757,559.00			630.91 45,103.55	24,467,672.87	1,147,821.47
TOTAL FUND SALES:					1,757,559.00			630.91 45,103.55	24,467,672.87	1,147,821.47

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INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY		PRICE	COMMISSION			
PURCHASE OF FIXED INCOME SECURITIES										
47829	7/22/09	7/22/09	00279HCL 287780	ABBAY NATIONAL YANKEE CERT ABBAY NATIONAL	.2100 8/24/09	65,000,000.00	100.00		65,000,000.00	
47933	7/30/09	7/30/09	00279HCZ 287818	ABBAY NATIONAL YANKEE CERT ABBAY NATIONAL	.1600 8/07/09	115,000,000.00	100.00		115,000,000.00	
47653	7/07/09	7/07/09	02585TAQ 287712	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1800 7/08/09	3,711,000.00	100.00		3,711,000.00	
47652	7/07/09	7/07/09	02585TAR 287712	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.3000 8/03/09	20,000,000.00	100.00		20,000,000.00	
47780	7/17/09	7/17/09	02585TBF 287762	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.2800 8/11/09	37,000,000.00	100.00		37,000,000.00	
47910	7/30/09	7/30/09	02585TBT 287818	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1500 7/31/09	80,000,000.00	100.00		80,000,000.00	

PUR 47715	7/14/09 7/14/09	0556M4EM 287743	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.1900 7/31/09	75,000,000.00	100.00	.190		75,000,000.00
PUR 47634	7/06/09 7/06/09	0556N0U7 287706	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.2000 7/07/09	55,000,000.00	99.999	.200		54,999,694.44
PUR 47927	7/30/09 7/30/09	0556N0V3 287818	BNP PARIBAS DISC C P BNP PARIBAS	.1700 8/03/09	85,000,000.00	99.998	.170		84,998,394.45
PUR 47728	7/15/09 7/15/09	06366FBY 287750	BANK OF MONTREAL YANKEE CER BMO/HARRIS TRUST & SAVINGS	.2400 8/14/09	60,000,000.00	100.00	.240		60,000,000.00
PUR 47632	7/06/09 7/06/09	0660P0U7 287706	BANK OF AMERICA DISC C P BANK OF AMERICA SECURITIES	.2200 7/07/09	30,000,000.00	99.999	.220		29,999,816.67
PUR 47612	7/02/09 7/02/09	0660P0U9 287700	BANK OF AMERICA DISC C P BANK OF AMERICA	.2300 7/09/09	40,000,000.00	99.996	.230		39,998,211.12

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PUR 47667	7/09/09 7/09/09	0660P0UA 287722	BANK OF AMERICA DISC C P BANK OF AMERICA	.2000 7/10/09	40,000,000.00	99.999	.200	39,999,777.76	
PUR 47668	7/09/09 7/09/09	0660P0UA 287722	BANK OF AMERICA DISC C P BANK OF AMERICA	.2000 7/10/09	30,000,000.00	99.999	.200	29,999,833.32	
PUR 47615	7/02/09 7/02/09	0660P0UD 287700	BANK OF AMERICA DISC C P BANK OF AMERICA	.2400 7/13/09	40,000,000.00	99.993	.240	39,997,066.68	
PUR 47714	7/14/09 7/14/09	0660P0UL 287743	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.2000 7/20/09	5,000,000.00	99.997	.200	4,999,833.34	
PUR 47725	7/15/09 7/15/09	0660P0UL 287750	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.2000 7/20/09	35,000,000.00	99.997	.200	34,999,027.77	
PUR 47688	7/10/09 7/10/09	0660P0UM 287730	BANK OF AMERICA DISC C P BANK OF AMERICA	.2300 7/21/09	40,000,000.00	99.993	.230	39,997,188.88	
PUR 47803	7/20/09 7/20/09	0660P0UM 287768	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1600 7/21/09	15,000,000.00	100.00	.160	14,999,933.34	
PUR 47790	7/20/09 7/20/09	0660P0UN 287768	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1800 7/22/09	40,000,000.00	99.999	.180	39,999,600.00	
PUR 47892	7/28/09 7/28/09	0660P0UV 287806	BANK OF AMERICA CORP DISC C BANK OF AMERICA SECURITIES	.1500 7/29/09	13,683,000.00	100.00	.150	13,682,942.98	
PUR 47819	7/21/09 7/21/09	0660P0V3 287774	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.2100 8/03/09	15,000,000.00	99.992	.210	14,998,862.51	
PUR 47904	7/29/09 7/29/09	0660P0V3 287812	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.2000 8/03/09	15,000,000.00	99.997	.200	14,999,583.33	
PUR 47863	7/27/09 7/27/09	0660P0VS 287798	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.2600 8/26/09	50,000,000.00	99.978	.260	49,989,166.65	
PUR 47748	7/16/09 7/16/09	13170LYF 287756	CALYON YANKEE CERT DEP CALYON NY	.2200 8/06/09	51,000,000.00	100.00	.220	51,000,000.00	

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PUR 47716	7/14/09 7/14/09	13170RUX 287743	CALYON NA INC DISC C P CALYON NY	.1900 7/31/09	8,977,000.00	99.991	.190	8,976,194.56	
PUR 47908	7/30/09 7/30/09	13170RUX 287818	CALYON NA INC DISC C P CALYON NY	.1700 7/31/09	180,000,000.00	100.00	.170	179,999,150.00	
PUR 47905	7/29/09 7/29/09	13443CUW 287812	CAMPBELL SOUP CO DISC C P JP MORGAN	.1400 7/30/09	25,000,000.00	100.00	.140	24,999,902.78	
PUR 47610	7/02/09 7/02/09	13606XKT 287700	CANADIAN IMPERIAL BANK YANK BGC FINANCIAL	.2700 8/04/09	50,000,000.00	100.00	.270	50,000,000.00	
PUR	7/15/09	14178LUG	CARGILL INC DISC C P	.1500			.150		

47734	7/15/09	287750	CREDIT SUISSE SEC (USA) LLC	7/16/09	6,672,000.00	100.00		6,671,972.20
PUR	7/24/09	14178LUT	CARGILL INC DISC C P	.2000			.200	
47852	7/24/09	287792	CREDIT SUISSE SEC (USA) LLC	7/27/09	20,480,000.00	99.998		20,479,658.66
PUR	7/30/09	14178LUX	CARGILL INC DISC C P	.1500			.150	
47935	7/30/09	287818	JP MORGAN	7/31/09	5,419,000.00	100.00		5,418,977.42
PUR	7/16/09	16677EYB	CHEVRON FUNDING CORP IBN	.2100			.210	
47745	7/16/09	287756	CHEVRON USA INC	8/21/09	90,000,000.00	100.00		90,000,000.00
PUR	7/17/09	16677EYE	CHEVRON FUNDING CORP IBN	.2000			.200	
47772	7/17/09	287762	CHEVRON TEXACO CORP.	8/18/09	65,000,000.00	100.00		65,000,000.00
PUR	7/23/09	16677EYR	CHEVRON FUNDING CORP IBN	.1700			.170	
47841	7/23/09	287786	CHEVRON USA INC	8/25/09	55,000,000.00	100.00		55,000,000.00
PUR	7/02/09	17314FCJ	CITIGROUP FUNDING IBN - TLG	.2200			.220	
47611	7/02/09	287700	CITIGROUP FUNDING	8/05/09	20,000,000.00	100.00		20,000,000.00
PUR	7/10/09	17314FCL	CITIGROUP FUNDING INC TLGP	.2200			.220	
47687	7/10/09	287730	CITIGROUP FUNDING	8/14/09	45,000,000.00	100.00		45,000,000.00
PUR	7/09/09	19416EVC	COLGATE PALMOLIVE CO DISC C	.1800			.180	
47673	7/09/09	287722	CITIGROUP GBL MKT(FMLY SALO	8/12/09	30,000,000.00	99.983		29,994,900.00

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	7/15/09	19416EVH	COLGATE PALMOLIVE CO DISC C	.1400		.140			
47733	7/15/09	287750	CITIGROUP GBL MKT(FMLY SALO	8/17/09	40,000,000.00	99.987		39,994,866.68	
PUR	7/17/09	19416EVL	COLGATE PALMOLIVE CO DISC C	.1400		.140			
47773	7/17/09	287762	CITIGROUP GBL MKT(FMLY SALO	8/20/09	15,000,000.00	99.987		14,998,016.67	
PUR	7/17/09	20259XTY	COMMERZBANK AG YANKEE CERT	.2600		.260			
47779	7/17/09	287762	TRADITION AISEL SECURITIES	8/19/09	75,000,000.00	100.00		75,000,000.00	
PUR	7/20/09	2082M2UM	CONOCO PHILLIPS DISC C P	.1700		.170			
47796	7/20/09	287768	JP MORGAN	7/21/09	50,000,000.00	100.00		49,999,763.90	
PUR	7/28/09	2082M2UV	CONOCO PHILLIPS DISC C P	.1500		.150			
47880	7/28/09	287806	BANK OF AMERICA SECURITIES	7/29/09	25,000,000.00	100.00		24,999,895.83	
PUR	7/30/09	2082M2UX	CONOCO PHILLIPS DISC C P	.1600		.160			
47930	7/30/09	287818	JP MORGAN	7/31/09	20,000,000.00	100.00		19,999,911.12	
PUR	7/02/09	22536FUB	CREDIT INDUSTRIAL & COMMERC	.2500		.250			
47614	7/02/09	287700	CREDIT INDUSTRIAL&COMMERCIA	8/03/09	110,000,000.00	100.00		110,000,000.00	
PUR	7/30/09	24422LUX	JOHN DEERE CAPITAL CORP DIS	.1500		.150			
47919	7/30/09	287818	BANK OF AMERICA SECURITIES	7/31/09	65,000,000.00	100.00		64,999,729.15	
PUR	7/30/09	25153JUX	DEUTSCHE BANK FINANCIAL LLC	.1200		.120			
47929	7/30/09	287818	DEUTSCHE BANK	7/31/09	110,000,000.00	100.00		109,999,633.37	
PUR	7/27/09	313589LD	FNMA DISCOUNT NOTE	.1600		.160			
47858	7/27/09	287798	JP MORGAN	9/01/09	50,000,000.00	99.984		49,992,000.00	
PUR	7/30/09	3696E2QA	GENERAL ELECTRIC CO IBN	.1200		.120			
47912	7/30/09	287818	GENERAL ELECTRIC COMPANY	7/31/09	90,000,000.00	100.00		90,000,000.00	
PUR	7/30/09	3696E2QC	GENERAL ELECTRIC CO IBN	.1000		.100			
47920	7/30/09	287818	GENERAL ELECTRIC COMPANY	8/03/09	130,000,000.00	100.00		130,000,000.00	
PUR	7/21/09	40427RVK	HSBC USA INC DISC C P	.2300		.230			
47815	7/21/09	287774	BGC FINANCIAL	8/19/09	75,000,000.00	99.981		74,986,104.17	

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PUR	7/23/09	40427RVM	HSBC USA INC DISC C P	.2200		.220			
47843	7/23/09	287786	BGC FINANCIAL	8/21/09	50,000,000.00	99.982		49,991,138.89	
PUR	7/06/09	4611K0U7	INTESA FUNDING LLC DISC C P	.2100		.210			
47641	7/06/09	287706	CITIGROUP GBL MKT(FMLY SALO	7/07/09	50,000,000.00	99.999		49,999,708.35	

PUR 47642	7/06/09 7/06/09	4611K0U7 287706	INTESA FUNDING LLC DISC C P CITIGROUP GBL MKT(FMLY SALO	.2100 7/07/09	10,000,000.00	99.999	.210	9,999,941.67
PUR 47754	7/16/09 7/16/09	4611K0V3 287756	INTESA FUNDING LLC DISC C P CITIGROUP GBL MKT(FMLY SALO	.2000 8/03/09	45,000,000.00	99.990	.200	44,995,500.00
PUR 47732	7/15/09 7/15/09	4611K0V7 287750	INTESA FUNDING LLC DISC C P CITIGROUP GBL MKT(FMLY SALO	.2000 8/07/09	50,000,000.00	99.987	.200	49,993,611.10
PUR 47802	7/20/09 7/20/09	46522FCH 287768	INTESA SAN PAOLO YANKEE CER TRADITION AISEL SECURITIES	.2400 8/21/09	45,000,000.00	100.00	.240	45,000,000.00
PUR 47839	7/23/09 7/23/09	4662J0UQ 287786	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.1500 7/24/09	135,000,000.00	100.00	.150	134,999,437.45
PUR 47928	7/30/09 7/30/09	4662J0UX 287818	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.1800 7/31/09	140,000,000.00	100.00	.180	139,999,300.00
PUR 47821	7/21/09 7/21/09	4823T0MG 287774	KBC BANK NV NY YANKEE CTF D BGC FINANCIAL	.2700 8/21/09	80,000,000.00	100.00	.270	80,000,000.00
PUR 47670	7/09/09 7/09/09	50076AUA 287722	KREDIETBANK N.A. FIN DISC C JP MORGAN	.1800 7/10/09	25,000,000.00	100.00	.180	24,999,875.00
PUR 47794	7/20/09 7/20/09	58933RVQ 287768	MERCK & CO INC DISC C P GOLDMAN SACHS & COMPANY	.1800 8/24/09	25,300,000.00	99.983	.180	25,295,572.50
PUR 47613	7/02/09 7/02/09	6555P0V4 287700	NORDEA N.A. INC DISC C P BGC FINANCIAL	.2500 8/04/09	45,000,000.00	99.977	.250	44,989,687.50
PUR 47931	7/30/09 7/30/09	6555P0V7 287818	NORDEA N.A. INC DISC C P BGC FINANCIAL	.1500 8/07/09	35,000,000.00	99.997	.150	34,998,833.33

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PUR 47791	7/20/09 7/20/09	6555P0VL 287768	NORDEA N.A. INC DISC C P BGC FINANCIAL	.2400 8/20/09	100,000,000.00	99.979	.240	99,979,333.34	
PUR 47897	7/29/09 7/29/09	6698M4V 287812	NOVARTIS FINANCE DISC C P BANK OF AMERICA SECURITIES	.1400 8/03/09	30,000,000.00	99.998	.140	29,999,416.68	
PUR 47898	7/29/09 7/29/09	6698M4V3 287812	NOVARTIS FINANCE DISC C P JP MORGAN	.1400 8/03/09	35,000,000.00	99.998	.140	34,999,319.46	
PUR 47914	7/30/09 7/30/09	6698M4V3 287818	NOVARTIS FINANCE DISC C P JP MORGAN	.1500 8/03/09	30,000,000.00	99.998	.150	29,999,499.99	
PUR 47926	7/30/09 7/30/09	6698M4V3 287818	NOVARTIS FINANCE DISC C P JP MORGAN	.1500 8/03/09	25,000,000.00	99.998	.150	24,999,583.33	
PUR 47934	7/30/09 7/30/09	69830JVU 287818	PANASONIC FINANCE INC DISC CREDIT SUISSE SEC (USA) LLC	.2500 8/28/09	30,000,000.00	99.980	.250	29,993,958.33	
PUR 47594	7/01/09 7/01/09	7244P0U6 287689	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1600 7/06/09	4,317,000.00	99.998	.160	4,316,904.07	
PUR 47619	7/02/09 7/02/09	7244P0U8 287700	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1800 7/08/09	3,636,000.00	99.997	.180	3,635,890.92	
PUR 47731	7/15/09 7/15/09	7244P0UN 287750	PITNEY BOWES INC DISC C P JP MORGAN	.1400 7/22/09	20,000,000.00	99.997	.140	19,999,455.56	
PUR 47822	7/21/09 7/21/09	7244P0UU 287774	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1500 7/28/09	4,844,000.00	99.997	.150	4,843,858.72	
PUR 47916	7/30/09 7/30/09	7244P0V3 287818	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1600 8/03/09	20,000,000.00	99.998	.160	19,999,644.44	
PUR 47644	7/06/09 7/06/09	7426M4U7 287706	PRIVATE EXPORT FUNDING CORP JP MORGAN	.2100 7/07/09	3,063,000.00	99.999	.210	3,062,982.13	
PUR 47663	7/08/09 7/08/09	7426M4V7 287718	PRIVATE EXPORT FUNDING CORP JP MORGAN	.1700 8/07/09	10,000,000.00	99.986	.170	9,998,583.33	

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PUR 47662	7/08/09 7/08/09	7426M4VB 287718	PRIVATE EXPORT FUNDING CORP WILLIAMS CAPITAL GROUP	.1700 8/11/09	45,000,000.00	99.984	.170	44,992,775.00
PUR 47792	7/20/09 7/20/09	7426M4VQ 287768	PRIVATE EXPORT FUNDING CORP WILLIAMS CAPITAL GROUP	.1500 8/24/09	50,000,000.00	99.985	.150	49,992,708.33
PUR 47781	7/17/09 7/17/09	83365RUL 287762	SOCIETE GENERALE N.A. INC D JP MORGAN	.1500 7/20/09	4,630,000.00	99.999	.150	4,629,942.13
PUR 47896	7/29/09 7/29/09	83365RUW 287812	SOCIETE GENERALE N.A. INC D JP MORGAN	.1600 7/30/09	10,000,000.00	100.00	.160	9,999,955.56
PUR 47906	7/29/09 7/29/09	83365RUW 287812	SOCIETE GENERALE N.A. INC D JP MORGAN	.1500 7/30/09	9,596,000.00	100.00	.150	9,595,960.01
PUR 47913	7/30/09 7/30/09	83365RUX 287818	SOCIETE GENERALE N.A. INC D SOCIETE GENERALE INTERNATIO	.1600 7/31/09	50,000,000.00	100.00	.160	49,999,777.78
PUR 47587	7/01/09 7/01/09	8336W0EX 287689	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.2800 8/03/09	65,000,000.00	100.00	.280	65,000,000.00
PUR 47657	7/08/09 7/08/09	8336W0FR 287718	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.2600 8/05/09	35,000,000.00	100.00	.260	35,000,000.00
PUR 47674	7/09/09 7/09/09	8336W0FZ 287722	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.2300 7/16/09	12,886,000.00	100.00	.230	12,886,000.00
PUR 47691	7/10/09 7/10/09	8336W0GA 287730	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.2500 7/31/09	15,187,000.00	100.00	.250	15,187,000.00
PUR 47755	7/16/09 7/16/09	8336W0HA 287756	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.2200 7/23/09	10,389,000.00	100.00	.220	10,389,000.00
PUR 47658	7/08/09 7/08/09	87019PK9 287718	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.3500 8/10/09	90,000,000.00	100.00	.350	90,000,000.00
PUR 47609	7/02/09 7/02/09	89233GU7 287700	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.2100 7/07/09	75,000,000.00	99.997	.210	74,997,812.50

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PUR 47703	7/13/09 7/13/09	89233GUX 287737	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.2100 7/31/09	50,000,000.00	99.990	.210	49,994,750.00	
PUR 47669	7/09/09 7/09/09	89233GV7 287722	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.2600 8/07/09	60,000,000.00	99.979	.260	59,987,433.34	
PUR 47746	7/16/09 7/16/09	89233GVC 287756	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.2100 8/12/09	50,000,000.00	99.984	.210	49,992,125.00	
PUR 47820	7/21/09 7/21/09	90467AVM 287774	UNICREDITO DELAWARE INC DIS BGC FINANCIAL	.2800 8/21/09	45,000,000.00	99.976	.280	44,989,150.00	
PUR 47747	7/16/09 7/16/09	90531C2E 287756	UNION BANK OF CALIFORNIA C UNION BANK OF CALIFORNIA	.2500 8/14/09	110,000,000.00	100.00	.250	110,000,000.00	
PUR 47857	7/27/09 7/27/09	9113A2W1 287798	UNITED PARCEL SERVICE INC D JP MORGAN	.1500 9/01/09	50,000,000.00	99.985	.150	49,992,500.00	
PUR 47856	7/27/09 7/27/09	912795P3 287798	U.S. TREASURY BILLS GOLDMAN SACHS & COMPANY	.1550 9/17/09	50,000,000.00	99.978	.155	49,988,805.56	
PUR 47793	7/20/09 7/20/09	912795R8 287768	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.2745 1/14/10	50,000,000.00	99.864	.275	49,932,137.50	
PUR 47842	7/23/09 7/23/09	912795S2 287786	U S TREASURY BILLS JP MORGAN	.1345 8/27/09	50,000,000.00	99.987	.135	49,993,461.81	
PUR 47844	7/23/09 7/23/09	912795S2 287786	U S TREASURY BILLS JP MORGAN	.1245 8/27/09	45,000,000.00	99.988	.125	44,994,553.12	
PUR 47846	7/23/09 7/23/09	912795S3 287786	U S TREASURY BILLS BNP PARIBAS SECURITIES CORP	.1750 9/24/09	50,000,000.00	99.969	.175	49,984,687.50	
PUR 47847	7/23/09 7/23/09	912795S3 287786	U S TREASURY BILLS BNP PARIBAS SECURITIES CORP	.1745 9/24/09	18,048,000.00	99.969	.175	18,042,488.59	
PUR 47936	7/30/09 7/30/09	912795S3 287818	U S TREASURY BILLS JP MORGAN	.1645 9/24/09	12,003,000.00	99.974	.165	11,999,928.57	

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PUR 47864	7/27/09 7/27/09	912795S4 287798	U S TREASURY BILLS HSBC (DOMESTIC)	.1820 10/22/09	37,580,000.00	.182 99.956		37,563,471.06	
PUR 47831	7/22/09 7/22/09	912795S6 287780	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.2295 12/17/09	16,416,000.00	.230 99.906		16,400,511.50	
PUR 47798	7/20/09 7/20/09	912795U4 287768	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.3545 5/06/10	50,000,000.00	.356 99.714		49,857,215.28	
PUR 47797	7/20/09 7/20/09	912795U6 287768	U.S. TREASURY BILLS JP MORGAN	.4405 7/01/10	50,000,000.00	.442 99.577		49,788,315.28	
PUR 47795	7/20/09 7/20/09	912795UL 287768	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.3295 4/01/10	50,000,000.00	.330 99.767		49,883,302.09	
PUR 47804	7/20/09 7/20/09	912795UT 287768	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.4445 6/10/10	26,514,000.00	.446 99.599		26,407,603.37	
PUR 47788	7/20/09 7/20/09	912795UT 287768	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.4445 6/10/10	50,000,000.00	.446 99.599		49,799,357.64	
PUR 47801	7/20/09 7/20/09	912795UT 287768	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.4445 6/10/10	74,700,000.00	.446 99.599		74,400,240.31	
PUR 47744	7/16/09 7/16/09	912828KE 287756	UNITED STATES TREAS NTS BARCLAYS CAPITAL INC	.8750 2/28/11	50,000,000.00	.814 100.09		50,048,995.63	
PUR 47743	7/16/09 7/16/09	912828KU 287756	UNITED STATES TREAS NTS CITIGROUP GBL MKT(FMLY SALO	.8750 5/31/11	50,000,000.00	.934 99.891		49,945,480.00	
PUR 47877	7/28/09 7/28/09	912828LF 287806	UNITED STATES TREAS NTS BARCLAYS CAPITAL INC	1.1250 6/30/11	110,000,000.00	1.036 100.16		110,185,134.14	
PUR 47932	7/30/09 7/30/09	912828LF 287818	UNITED STATES TREAS NTS JP MORGAN	1.1250 6/30/11	150,000,000.00	1.135 99.981		149,971,205.64	
PUR 47643	7/06/09 7/06/09	91302CU7 287706	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1700 7/07/09	30,000,000.00	.170 100.00		29,999,858.34	
SUBTOTAL FIXED PURCHASES:					5421051000.00			5419785288.42	
TOTAL FUND PURCHASES:					5421051000.00			5419785288.42	

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STATE OF NEW JERSEY  
DIVISION OF INVESTMENT  
DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 7/01/09 THROUGH 7/31/09

CASH MANAGEMENT FD (5050) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF FIXED INCOME SECURITIES									
SALE 44402	7/08/09 7/08/09	912795N2 287718	U S TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.2945 7/16/09	2,877,000.00	.295 99.997		2,876,921.36	109.64
SALE 44735	7/31/09 7/31/09	912795N5 287824	U S TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.4400 8/06/09	825,000.00	.441 99.998		824,984.81	45.31
SALE 44735	7/31/09 7/31/09	912795N5 287824	U S TREASURY BILLS JP MORGAN	.4400 8/06/09	73,000,000.00	.441 99.998		72,998,661.67	4,015.00
SALE 41972	7/28/09 7/28/09	912795Q9 287806	U S TREASURY BILLS JP MORGAN	2.1745 7/30/09	50,000,000.00	2.223 99.999		49,999,684.72	5,725.00
SUBTOTAL FIXED SALES:					126,702,000.00			126,700,252.56	
TOTAL FUND SALES:					126,702,000.00			126,700,252.56	

END OF REPORT FOR: CASH MANAGEMENT FD

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STATE OF NEW JERSEY  
DIVISION OF INVESTMENT  
DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 7/01/09 THROUGH 7/31/09

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 14758	7/23/09 7/28/09	00154710 422814	AK STEEL HOLDING CORP. ISI - HYMAN		200,000.00	19.267	10,000.00	3,863,440.00	
PUR 45496	7/08/09 7/13/09	02385010 422764	AMERICAN APPAREL INC DEUTSCHE BANK AG (DOMESTIC)		1,264.00	2.950	50.56	3,779.36	
PUR 45496	7/10/09 7/15/09	02385010 422776	AMERICAN APPAREL INC DEUTSCHE BANK AG (DOMESTIC)		8,011.00	2.950	320.44	23,952.89	
PUR 45496	7/13/09 7/16/09	02385010 422780	AMERICAN APPAREL INC DEUTSCHE BANK AG (DOMESTIC)		200.00	2.950	8.00	598.00	
PUR 45496	7/14/09 7/17/09	02385010 422784	AMERICAN APPAREL INC DEUTSCHE BANK AG (DOMESTIC)		15,525.00	3.356	621.00	52,722.90	
PUR 44470	7/02/09 7/08/09	03760410 422752	APOLLO GROUP INC-CL A LABRANCHE/SOFT		10,000.00	68.000	500.00	680,500.00	
PUR 44470	7/23/09 7/28/09	03760410 422814	APOLLO GROUP INC-CL A JANNEY MONTGOMERY SCOTT		5,000.00	67.500	150.00	337,650.00	
PUR 13225	7/06/09 7/09/09	06050510 422756	BANK OF AMERICA CORP. CAPIS/SOFT		100,000.00	11.950	5,000.00	1,200,000.00	
PUR 13225	7/08/09 7/13/09	06050510 422764	BANK OF AMERICA CORP. CAPIS/SOFT		200,000.00	11.662	10,000.00	2,342,420.00	
PUR 13225	7/08/09 7/13/09	06050510 422764	BANK OF AMERICA CORP. CAPIS/SOFT		100,000.00	11.485	5,000.00	1,153,460.00	
PUR 13225	7/08/09 7/13/09	06050510 422764	BANK OF AMERICA CORP. CAPIS/SOFT		100,000.00	11.337	5,000.00	1,138,660.00	
3 INTRA-DAY TRANSACTIONS SUBTOTAL:					400,000.00	11.536	20,000.00	4,634,540.00	

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
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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 47025	6/26/09 7/01/09	06985P10 422733	BASIC ENERGY GRISWOLD COMPANY		50,000.00	6.971	500.00	349,025.00	
PUR 21207	7/06/09 7/09/09	07589610 422756	BED BATH & BEYOND INC. LABRANCHE/SOFT		20,000.00	29.479	1,000.00	590,584.00	
PUR 46468	7/02/09 7/08/09	08930210 422752	BIG LOTS INC DEUTSCHE BANK AG (DOMESTIC)		25,000.00	20.444	1,000.00	512,100.00	
PUR 38209	6/26/09 7/01/09	10112110 422733	BOSTON PROPERTIES, INC. BMO CAPITAL MARKETS/EXECUTI		5,000.00	46.219	75.00	231,168.00	
PUR 47459	6/26/09 7/01/09	11776U30 422733	BSQUARE CORP ITG (CHANNEL)		307.00	2.487	3.07	766.73	
PUR 47459	6/26/09 7/01/09	11776U30 422733	BSQUARE CORP MORGAN STANLEY		750.00	2.500		1,875.00	
PUR 47459	6/29/09 7/02/09	11776U30 422737	BSQUARE CORP ITG (CHANNEL)		800.00	2.500	8.00	2,008.00	
PUR 47459	6/29/09 7/02/09	11776U30 422737	BSQUARE CORP MORGAN STANLEY		300.00	2.500		750.00	
PUR 47459	7/09/09 7/14/09	11776U30 422770	BSQUARE CORP LABRANCHE/SOFT		600.00	2.500	30.00	1,530.00	
PUR 47459	7/10/09 7/15/09	11776U30 422776	BSQUARE CORP LABRANCHE/SOFT		1,900.00	2.500	95.00	4,845.00	
PUR 47459	7/10/09 7/15/09	11776U30 422776	BSQUARE CORP MORGAN STANLEY		1,700.00	2.500		4,250.00	
PUR 47459	7/17/09 7/22/09	11776U30 422796	BSQUARE CORP INSTINET (PORTAL)		2,250.00	2.500	15.75	5,640.75	
PUR 47270	6/26/09 7/01/09	12483010 422733	CBL & ASSOC PPTYS INC MERIDIAN EQUITY PARTNERS		1,500.00	5.050	15.00	7,590.00	

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 47270	7/02/09 7/08/09	12483010 422752	CBL & ASSOC PPTYS INC CAPIS/SOFT		66,500.00	5.507	3,325.00	369,533.85	
PUR 47270	7/06/09 7/09/09	12483010 422756	CBL & ASSOC PPTYS INC DEUTSCHE BANK AG (DOMESTIC)		47,900.00	5.044	1,916.00	243,533.18	
PUR 47056	7/09/09 7/14/09	12640810 422770	CSX CORP MORGAN STANLEY		300,000.00	31.965		9,589,620.00	
PUR 47056	7/10/09 7/15/09	12640810 422776	CSX CORP MORGAN STANLEY		300,000.00	31.788		9,536,490.00	
PUR 45492	7/10/09 7/15/09	16113310 422776	CHARMING SHOPES JANNEY MONTGOMERY SCOTT		10,000.00	3.620	300.00	36,499.00	
PUR 46442	6/30/09 7/06/09	16990510 422742	CHOICE HOTELS BMO CAPITAL MARKETS/EXECUTI		25,000.00	26.714	375.00	668,212.50	
PUR 47287	7/02/09 7/08/09	19421W10 422752	COLLECTIVE BRANDS INC CAPIS/SOFT		15,000.00	13.817	750.00	208,011.00	
PUR 23444	6/26/09 7/01/09	20825C10 422733	CONOCOPHILLIPS MORGAN STANLEY		150,000.00	41.633		6,244,905.00	
PUR 23444	7/10/09 7/15/09	20825C10 422776	CONOCOPHILLIPS MORGAN STANLEY		125,000.00	39.695		4,961,825.00	
PUR 46166	7/24/09 7/29/09	24353710 422818	DECKERS OUTDOOR CORP JANNEY MONTGOMERY SCOTT		5,000.00	67.030	150.00	335,300.00	
PUR 39741	7/23/09 7/28/09	25159110 422814	DEVELOPERS DIVERSIFIED RLTY FOX-PITT KLTON CCHRN CRN WA		25,000.00	4.918	1,000.00	123,957.50	
PUR 16212	7/09/09 7/14/09	25746U10 422770	DOMINION RESOURCES, INC. ICAP/SOFT		175,000.00	32.815	8,750.00	5,751,357.50	
PUR 43888	7/02/09 7/08/09	29476L10 422752	EQUITY RESIDENTIAL PROPERTY DEUTSCHE BANK AG (DOMESTIC)		25,000.00	21.725	1,000.00	544,132.50	

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DETAIL REPORT OF SECURITIES TRANSACTIONS  
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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 26353	7/15/09 7/20/09	35671D85 422788	FREEMPORT-MCMORAN COPPER-B JP MORGAN		145,000.00	50.939	5,800.00	7,391,940.50	
PUR 26353	7/16/09 7/21/09	35671D85 422792	FREEMPORT-MCMORAN COPPER-B BARCLAYS CAPITAL (DOMESTIC)		175,000.00	53.121	7,000.00	9,303,192.50	
PUR 26353	7/16/09 7/21/09	35671D85 422792	FREEMPORT-MCMORAN COPPER-B JP MORGAN		55,000.00	51.680	2,200.00	2,844,578.00	
PUR 26353	7/27/09 7/30/09	35671D85 422821	FREEMPORT-MCMORAN COPPER-B ISI - HYMAN		150,000.00	59.759	7,500.00	8,971,380.00	
PUR 46208	7/24/09 7/29/09	36467W10 422818	GAMESTOP CORP FOX-PITT KLTON CCHRN CRN WA		25,000.00	23.771	1,000.00	595,275.00	
PUR 46208	7/28/09 7/31/09	36467W10 422823	GAMESTOP CORP ABEL NOSER CORP.		10,000.00	22.923	500.00	229,731.00	
PUR 45204	7/23/09 7/28/09	36476010 422814	GAP INC. (THE) FOX-PITT KLTON CCHRN CRN WA		20,000.00	15.614	800.00	313,070.00	
PUR 33648	7/07/09 7/10/09	38259P50 422760	GOOGLE INC. INSTINET/SOFT-FACTSET		11,000.00	399.74	550.00	4,397,724.10	
PUR 43963	7/08/09 7/13/09	40414L10 422764	HCP, INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	20.696	400.00	207,359.00	
PUR 43963	7/08/09 7/13/09	40414L10 422764	HCP, INC. OPPENHEIMER & CO., INC		10,000.00	20.455	300.00	204,850.00	
PUR 43963	7/09/09 7/14/09	40414L10 422770	HCP, INC. OPPENHEIMER & CO., INC		10,000.00	20.750	300.00	207,800.00	

PUR 47865	7/27/09 7/30/09	41034510 422821	HANESBRANDS INC OPPENHEIMER & CO., INC	25,000.00	17.030	750.00	426,505.00
PUR 47865	7/28/09 7/31/09	41034510 422823	HANESBRANDS INC OPPENHEIMER & CO., INC	25,000.00	17.030	750.00	426,500.00

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 41661	7/02/09 7/08/09	42217K10 422752	HEALTH CARE REIT INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	33.998	400.00	340,380.00	
PUR 9428	6/30/09 7/06/09	43707610 422742	HOME DEPOT INC BMO CAPITAL MARKETS/EXECUTI		3,600.00	23.500	54.00	84,654.00	
PUR 9428	7/01/09 7/07/09	43707610 422748	HOME DEPOT INC DEUTSCHE BANK AG (DOMESTIC)		3,400.00	23.500	136.00	80,036.00	
PUR 9428	7/02/09 7/08/09	43707610 422752	HOME DEPOT INC CAPIS/SOFT		50,000.00	22.900	2,500.00	1,147,485.00	
PUR 9428	7/02/09 7/08/09	43707610 422752	HOME DEPOT INC DEUTSCHE BANK AG (DOMESTIC)		13,000.00	23.402	520.00	304,743.40	
PUR 9428	7/27/09 7/30/09	43707610 422821	HOME DEPOT INC FOX-PITT KLTON CCHRN CRN WA		25,000.00	24.963	1,000.00	625,075.00	
PUR 47289	6/29/09 7/02/09	45105510 422737	ICONIC BRAND GROUP MERRIMAN/OTC		4,904.00	15.000	73.56	73,633.56	
PUR 47289	7/02/09 7/08/09	45105510 422752	ICONIC BRAND GROUP LABRANCHE/SOFT		45,096.00	15.249	2,254.80	689,901.16	
PUR 45475	6/29/09 7/02/09	48247020 422737	KIT DIGITAL INC MORGAN STANLEY		1,600.00	7.000		11,200.00	
PUR 45475	7/02/09 7/08/09	48247020 422752	KIT DIGITAL INC MORGAN STANLEY		4,000.00	7.000		28,000.00	
PUR 45475	7/06/09 7/09/09	48247020 422756	KIT DIGITAL INC MORGAN STANLEY		10,764.00	7.000		75,348.00	
PUR 45475	7/07/09 7/10/09	48247020 422760	KIT DIGITAL INC MORGAN STANLEY		83,636.00	7.000		585,452.00	
PUR 45475	7/09/09 7/14/09	48247020 422770	KIT DIGITAL INC JANNEY MONTGOMERY SCOTT		100.00	6.500	3.00	653.00	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 45475	7/13/09 7/16/09	48247020 422780	KIT DIGITAL INC JANNEY MONTGOMERY SCOTT		8,400.00	6.500	252.00	54,852.00	
PUR 45475	7/28/09 7/31/09	48247020 422823	KIT DIGITAL INC JANNEY MONTGOMERY SCOTT		1,028.00	6.500	30.84	6,712.84	
PUR 21825	7/09/09 7/14/09	48360030 422770	KANA SOFTWARE, INC. INSTINET (PORTAL)		5,000.00	.735	25.00	3,700.00	
PUR 21825	7/10/09 7/15/09	48360030 422776	KANA SOFTWARE, INC. INSTINET (PORTAL)		5,000.00	.740	25.00	3,725.00	
PUR 21825	7/10/09 7/15/09	48360030 422776	KANA SOFTWARE, INC. JANNEY MONTGOMERY SCOTT		5,000.00	.740	50.00	3,750.00	
PUR 03736	6/29/09 7/02/09	49446R10 422737	KIMCO REALTY CORP. RAYMOND JAMES/EXECUTION		50,000.00	9.966	750.00	499,050.00	
PUR 39080	7/02/09 7/08/09	53117210 422752	LIBERTY PROPERTY TRUST CAPIS/SOFT		20,000.00	22.587	1,000.00	452,740.00	
PUR 39080	7/07/09 7/10/09	53117210 422760	LIBERTY PROPERTY TRUST CAPIS/SOFT		20,000.00	21.891	1,000.00	438,820.00	
PUR 14963	7/24/09 7/29/09	58013510 422818	MCDONALD'S CORP. SANFORD BERNSTEIN & CO.		25,000.00	56.327	1,000.00	1,409,177.50	

PUR 40686	7/08/09 7/13/09	59170810 422764	METROPCS COMMUNICATIONS INC MORGAN STANLEY	600,000.00	12.466		7,479,480.00
PUR 40686	7/09/09 7/14/09	59170810 422770	METROPCS COMMUNICATIONS INC ICAP/SOFT	490,000.00	12.666	24,500.00	6,230,742.00
PUR 47646	7/06/09 7/09/09	65566410 422756	NORDSTROM INC MORGAN STANLEY	90,872.00	18.912		1,718,553.09
PUR 47646	7/07/09 7/10/09	65566410 422760	NORDSTROM INC MORGAN STANLEY	9,128.00	18.950		172,975.60

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PUR 44991	7/17/09 7/22/09	65584410 422796	NORFOLK SOUTHERN CORP. BARCLAYS CAPITAL (DOMESTIC)		250,000.00	41.430	10,000.00	10,367,450.00	
PUR 44991	7/20/09 7/23/09	65584410 422801	NORFOLK SOUTHERN CORP. RBC CAPITAL (DOMESTIC)		250,000.00	42.595	10,000.00	10,658,725.00	
PUR 44991	7/22/09 7/27/09	65584410 422809	NORFOLK SOUTHERN CORP. CRAIG-HALLUM CAPITAL GRP LL		250,000.00	43.987	10,000.00	11,006,800.00	
PUR 21826	7/09/09 7/14/09	67000610 422770	NOVELL, INC. INSTINET/SOFT-FACTSET		200,000.00	4.234	10,000.00	856,720.00	
PUR 47626	7/02/09 7/08/09	75043810 422752	RADIOSHACK CORP CAPIS/SOFT		100,000.00	13.401	5,000.00	1,345,050.00	
PUR 47626	7/14/09 7/17/09	75043810 422784	RADIOSHACK CORP SANFORD BERNSTEIN & CO.		25,000.00	13.310	1,000.00	333,745.00	
PUR 20659	7/07/09 7/10/09	75893210 422760	REGIS CORP. CAPIS/SOFT		25,000.00	12.553	1,250.00	315,067.50	
PUR 47664	7/08/09 7/13/09	84610H10 422764	SOVRAN SELF STORAGE INC CAPIS/SOFT		35,000.00	23.890	1,750.00	837,900.00	
PUR 47664	7/08/09 7/13/09	84610H10 422764	SOVRAN SELF STORAGE INC OPPENHEIMER & CO., INC		10,000.00	24.032	300.00	240,617.00	
PUR 47697	7/10/09 7/15/09	86815710 422776	SUPERIOR ENERGY MORGAN STANLEY		75,000.00	15.624		1,171,800.00	
PUR 47697	7/10/09 7/15/09	86815710 422776	SUPERIOR ENERGY MORGAN STANLEY		50,000.00	15.706		785,320.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					125,000.00	15.657		1,957,120.00	

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
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PUR 47625	7/02/09 7/08/09	87666410 422752	TAUBMAN CENTERS DEUTSCHE BANK AG (DOMESTIC)		50,000.00	25.985	2,000.00	1,301,245.00	
PUR 47866	7/27/09 7/30/09	87986810 422821	TEMPLE INLAND GORDON HASKETT & COMPANY (I		350,000.00	15.625	17,500.00	5,486,250.00	
PUR 47741	7/15/09 7/20/09	88580F10 422788	3PAR INC SANFORD BERNSTEIN & CO.		128,100.00	9.212	5,124.00	1,185,155.58	
PUR 47741	7/16/09 7/21/09	88580F10 422792	3PAR INC SANFORD BERNSTEIN & CO.		1,700.00	9.400	68.00	16,048.00	
PUR 47741	7/28/09 7/31/09	88580F10 422823	3PAR INC OPPENHEIMER & CO., INC		5,000.00	9.950	200.00	49,950.00	
PUR 8986	6/30/09 7/06/09	88654710 422742	TIFFANY & CO. BMO CAPITAL MARKETS/EXECUTI		10,000.00	25.181	150.00	251,958.00	
PUR 45487	7/09/09 7/14/09	88731730 422770	TIME WARNER INC ICAP/SOFT		33,336.00	23.776	1,666.80	794,250.20	

PUR 45487	7/10/09 7/15/09	88731730 422776	TIME WARNER INC ICAP/SOFT	100,000.00	23.930	5,000.00	2,397,950.00
PUR 06343	7/28/09 7/31/09	88947810 422823	TOLL BROTHERS, INC. ABEL NOSER CORP.	85,000.00	19.373	4,250.00	1,650,929.50
PUR 47345	6/26/09 7/01/09	91274F10 422733	U-STORE-IT TRUST MAGNA SECURITIES CORP	17,300.00	4.500	259.50	78,109.50
PUR 14414	7/10/09 7/15/09	91301710 422776	UNITED TECHNOLOGIES CORP. MORGAN STANLEY	100,000.00	49.739		4,973,920.00
PUR 41121	7/02/09 7/08/09	92276F10 422752	VENTAS INC. DEUTSCHE BANK AG (DOMESTIC)	10,000.00	29.526	400.00	295,656.00
PUR 46165	6/30/09 7/06/09	92929710 422742	WMS INDUSTRIES INC BMO CAPITAL MARKETS/EXECUTI	6,600.00	31.780	99.00	209,845.02

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DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 7/01/09 THROUGH 7/31/09

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PUR 46165	7/24/09 7/29/09	92929710 422818	WMS INDUSTRIES INC OPPENHEIMER & CO., INC		25,000.00	36.576	750.00	915,150.00	
PUR 15929	6/29/09 7/02/09	93114210 422737	WAL-MART STORES, INC. PRINCETON SECURITIES GROUP		75,000.00	48.568	750.00	3,643,312.50	
PUR 15929	7/06/09 7/09/09	93114210 422756	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	47.840	800.00	957,600.00	
SUBTOTAL STOCK PURCHASES:					6,662,071.00		208,699.32	171,289,960.71	
TOTAL FUND PURCHASES:					6,662,071.00		208,699.32	171,289,960.71	

SALES OF STOCK AND OTHER EQUITIES

SALE 17627	7/28/09 7/31/09	00244410 422824	AVX CORP. OPPENHEIMER & CO., INC		30,000.00	10.890	8.40 1,200.00	325,482.60	-469,100.06
SALE 11465	7/10/09 7/15/09	00797310 422777	ADVANCED ENERGY INDUSTRIES, INSTINET/SOFT-FACTSET		8,350.00	10.267	2.21 417.50	85,307.24	-31,566.90
SALE 11465	7/13/09 7/16/09	00797310 422781	ADVANCED ENERGY INDUSTRIES, INSTINET/SOFT-FACTSET		6,506.00	10.114	1.70 325.30	65,475.33	-25,588.52
SALE 18819	7/10/09 7/15/09	00817Y10 422777	AETNA INC. CAPIS/SOFT		50,000.00	25.811	33.17 2,500.00	1,288,011.83	-45,151.47
SALE 18819	7/10/09 7/15/09	00817Y10 422777	AETNA INC. ICAP/SOFT		100,000.00	25.893	66.54 5,000.00	2,584,213.46	-82,113.14
SALE 18819	7/13/09 7/16/09	00817Y10 422781	AETNA INC. MORGAN STANLEY		150,000.00	25.818	99.53	3,872,540.47	-126,949.43
SALE 10934	7/08/09 7/13/09	02991220 422765	AMERICAN TOWER CORP. CL A CAPIS/SOFT		250,000.00	30.030	192.94 12,500.00	7,494,757.06	2,039,855.75

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SALE 10934	7/09/09 7/14/09	02991220 422771	AMERICAN TOWER CORP. CL A MORGAN STANLEY		500,000.00	30.727	394.84	15,362,905.16	4,453,102.53
SALE 10934	7/10/09 7/15/09	02991220 422777	AMERICAN TOWER CORP. CL A MORGAN STANLEY		300,000.00	30.630	236.16	9,188,673.84	2,642,792.27
SALE 10934	7/13/09 7/16/09	02991220 422781	AMERICAN TOWER CORP. CL A MORGAN STANLEY		200,000.00	31.522	162.03	6,304,177.97	1,940,256.92
SALE 10934	7/17/09 7/22/09	02991220 422797	AMERICAN TOWER CORP. CL A BARCLAYS CAPITAL (DOMESTIC)		300,000.00	32.080	247.34 12,000.00	9,611,722.66	3,065,841.08

SALE 10934	7/20/09 7/23/09	02991220 422802	AMERICAN TOWER CORP. CL A STIFEL NICOLAUS				266.80 12,800.00	10,368,245.20	3,385,971.52
SALE 10934	7/22/09 7/27/09	02991220 422810	AMERICAN TOWER CORP. CL A CRAIG-HALLUM CAPITAL GRP LL				278.39 13,200.00	10,818,771.61	3,618,301.88
SALE 10934	7/27/09 7/30/09	02991220 422822	AMERICAN TOWER CORP. CL A ISI - HYMAN				222.30 13,000.00	8,636,197.70	2,963,100.33
SALE 28035	7/02/09 7/08/09	03611510 422753	ANN TAYLOR STORES CORP. MORGAN STANLEY				20.07	780,579.93	-1,951,256.64
SALE 21207	6/29/09 7/02/09	07589610 422738	BED BATH & BEYOND INC. MORGAN STANLEY				59.99	2,334,127.51	-183,026.23
SALE 29811	6/30/09 7/06/09	08160H10 422743	BENCHMARK ELECTRONICS, INC. RAYMOND JAMES/EXECUTION				7.40 300.00	287,332.60	-153,043.09
SALE 19132	6/26/09 7/01/09	09984910 422734	BORLAND SOFTWARE CORP MORGAN STANLEY				9.51	369,787.60	-1,925,500.23
SALE 22317	7/27/09 7/30/09	10113710 422822	BOSTON SCIENTIFIC CORP. ABEL NOSER CORP.				102.41 19,000.00	3,965,653.59	-1,077,843.77
SALE 10585	6/30/09 7/06/09	11132010 422743	BROADCOM CORP. KEYBANC CAPITAL MKTS INC				15.75 375.00	612,254.25	167,322.69

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SALE 31989	7/02/09 7/08/09	12618T10 422753	CRA INTERNATIONAL, INC. LABRANCHE/SOFT		40,000.00	25.685	26.40 2,000.00	1,025,369.60	-755,977.28
SALE 47056	7/23/09 7/28/09	12640810 422815	CSX CORP ISI - HYMAN		250,000.00	40.828	262.33 12,500.00	10,194,287.67	1,864,211.62
SALE 47056	7/24/09 7/29/09	12640810 422819	CSX CORP ISI - HYMAN		200,000.00	40.641	208.90 10,000.00	8,117,911.10	1,453,850.26
SALE 40260	7/10/09 7/15/09	14052H50 422777	CAPITAL TRUST INC. CL A ICAP/SOFT		50,000.00	1.259	1.62 2,500.00	60,428.38	-1,027,728.30
SALE 12151 192,447.86	7/02/09 7/08/09	14950710 422753	CAVALIER HOMES INC. CAPIS/SOFT		50,000.00	2.710	3.48 2,500.00	132,996.52	-
SALE 05496	7/02/09 7/08/09	15849610 422753	CHAMPION ENTERPRISES, INC. ELECTRONIC BROKERAGE SYSTEM		100,000.00	.302	.78 500.00	29,699.22	-1,106,681.14
SALE 05496	7/06/09 7/09/09	15849610 422757	CHAMPION ENTERPRISES, INC. MORGAN STANLEY		225,500.00	.300	1.74	67,693.36	-2,494,844.36
SALE 14589	7/10/09 7/15/09	19121610 422777	COCA-COLA CO. (THE) MORGAN STANLEY		210,000.00	48.251	260.42	10,132,470.58	3,743,730.53
SALE 36771	7/10/09 7/15/09	20337210 422777	COMMSCOPE INC. CAPIS/SOFT		50,000.00	24.120	30.99 2,500.00	1,203,484.01	-300,591.41
SALE 19877	7/10/09 7/15/09	20576820 422777	COMSTOCK RESOURCES, INC. ICAP/SOFT		50,000.00	30.446	39.12 2,500.00	1,519,775.88	457,330.88
SALE 08353	7/10/09 7/15/09	21683110 422777	COOPER TIRE & RUBBER CO. DEUTSCHE BANK AG (DOMESTIC)		25,000.00	10.361	6.66 1,000.00	258,015.84	-251,985.61
SALE 34960	6/30/09 7/06/09	22522330 422743	CRAY INC. MERRIMAN/OTC		35,000.00	7.868	7.08 525.00	274,847.92	-274,786.35
SALE 32771	7/02/09 7/08/09	24691110 422753	DELIA*S INC. NEW LABRANCHE/SOFT		23,732.00	2.279	1.39 1,186.60	52,890.12	-225,721.19

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SALE 32771	7/06/09 7/09/09	24691110 422757	DELIA*S INC. NEW LABRANCHE/SOFT		30,168.00	2.174	1.69 1,508.40	64,066.09	-290,103.22
SALE	7/07/09	24691110	DELIA*S INC. NEW				.13		

32771	7/10/09	422761	LABRANCHE/SOFT		2,400.00	2.133	120.00	4,997.87	-23,177.89
SALE	7/08/09	24691110	DELIA*S INC. NEW				.45		
32771	7/13/09	422765	LABRANCHE/SOFT		8,457.00	2.048	422.85	16,896.64	-82,387.70
SALE	7/09/09	24691110	DELIA*S INC. NEW				.61		
32771	7/14/09	422771	LABRANCHE/SOFT		11,795.00	2.005	589.75	23,059.79	-115,412.33
SALE	7/10/09	24691110	DELIA*S INC. NEW				2.36		
32771	7/15/09	422777	LABRANCHE/SOFT		45,643.00	2.012	2,282.15	89,540.08	-446,304.18
SALE	7/13/09	24691110	DELIA*S INC. NEW				1.17		
32771	7/16/09	422781	LABRANCHE/SOFT		22,454.00	2.024	1,122.70	44,327.52	-219,280.20
SALE	7/14/09	24691110	DELIA*S INC. NEW				.29		
32771	7/17/09	422785	INSTINET (PORTAL)		5,351.00	2.052	37.46	10,943.04	-
51,877.17									
SALE	7/13/09	24702R10	DELL INC.				16.62		
37381	7/16/09	422781	INSTINET/SOFT-FACTSET		50,000.00	12.933	2,500.00	644,133.38	-707,424.53
SALE	7/15/09	24702R10	DELL INC.				15.57		
37381	7/20/09	422789	INSTINET/SOFT-FACTSET		50,000.00	12.111	2,500.00	603,019.43	-748,538.48
SALE	7/10/09	25379810	DIGI INTERNATIONAL INC.				1.88		
26344	7/15/09	422777	INSTINET/SOFT-FACTSET		7,148.00	10.211	357.40	72,632.52	-10,693.59
SALE	7/13/09	25379810	DIGI INTERNATIONAL INC.				5.95		
26344	7/16/09	422781	INSTINET/SOFT-FACTSET		22,852.00	10.114	1,142.60	229,981.15	-36,410.62
SALE	7/10/09	26441C10	DUKE ENERGY CORP.				36.75		
33796	7/15/09	422777	ICAP/SOFT		100,000.00	14.301	5,000.00	1,425,083.25	158,542.32
SALE	7/10/09	26874Q10	ENSCO INTERNATIONAL, INC.				112.58		
21551	7/15/09	422777	MORGAN STANLEY		125,000.00	35.044		4,380,337.42	740,316.72

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SALE	7/13/09	26874Q10	ENSCO INTERNATIONAL, INC.				44.33		
21551	7/16/09	422781	MORGAN STANLEY		50,000.00	34.493		1,724,585.67	268,577.39
SALE	7/10/09	26875P10	EOG RESOURCES, INC.				56.30		
19629	7/15/09	422777	DEUTSCHE BANK AG (DOMESTIC)		35,000.00	62.582	1,400.00	2,188,899.70	1,014,234.25
SALE	7/16/09	27864210	EBAY INC.				11.45		
14885	7/21/09	422793	INSTINET/SOFT-FACTSET		25,000.00	17.814	1,250.00	444,083.55	-168,488.69
SALE	7/10/09	28102010	EDISON INTERNATIONAL INC.				38.64		
05416	7/15/09	422777	ICAP/SOFT		50,000.00	30.074	2,500.00	1,501,156.36	400,407.45
SALE	7/08/09	30225T10	EXTRA SPACE STORAGE INC.				18.26		
40175	7/13/09	422765	CAPIS/SOFT		93,800.00	7.577	4,690.00	705,976.82	-
642,448.53									
SALE	7/13/09	30241L10	FEI COMPANY				8.91		
43274	7/16/09	422781	INSTINET/SOFT-FACTSET		15,000.00	23.095	750.00	345,670.59	62,154.97
SALE	7/08/09	34555010	FOREST CITY ENTERPRISES, IN				7.16		
41197	7/13/09	422765	MORGAN STANLEY		55,000.00	5.060		278,281.84	-1,454,441.60
SALE	7/09/09	34555010	FOREST CITY ENTERPRISES, IN				7.21		
41197	7/14/09	422771	MORGAN STANLEY		55,000.00	5.098		280,371.79	-1,452,351.65
SALE	7/10/09	34637510	FORMFACTOR, INC.				10.13		
25180	7/15/09	422777	JANNEY MONTGOMERY SCOTT		20,000.00	19.700	600.00	393,397.87	-113,482.06
SALE	7/10/09	41316010	HARMONIC INC.				6.95		
16748	7/15/09	422777	MORGAN STANLEY		50,000.00	5.404		270,193.05	-
220,419.06									
SALE	7/24/09	41316010	HARMONIC INC.				3.94		
16748	7/29/09	422819	JANNEY MONTGOMERY SCOTT		25,000.00	6.124	750.00	152,353.56	-92,952.50
SALE	7/10/09	42345210	HELMERICH & PAYNE, INC.				108.70		
18074	7/15/09	422777	MORGAN STANLEY		150,000.00	28.197		4,229,456.30	2,729,567.74
SALE	7/24/09	42786610	HERSHEY FOODS CORP.				41.88		
20658	7/29/09	422819	SANFORD BERNSTEIN & CO.		40,000.00	40.738	1,600.00	1,627,858.12	217,632.12

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SALE 32349	7/10/09 7/15/09	43735510 422777	HOME SOLUTIONS OF AMERICA, INSTINET (PORTAL)		327,384.00	.032	.27 1,636.92	8,708.14	-2,165,563.32
SALE 32349	7/10/09 7/15/09	43735510 422777	HOME SOLUTIONS OF AMERICA, INSTINET (PORTAL)		100,000.00	.032	.08 500.00	2,659.92	-661,475.00
SALE 32349	7/10/09 7/15/09	43735510 422777	HOME SOLUTIONS OF AMERICA, INSTINET (PORTAL)		80,416.00	.032	.07 402.08	2,139.00	-531,931.74
SALE 32349	7/10/09 7/15/09	43735510 422777	HOME SOLUTIONS OF AMERICA, INSTINET (PORTAL)		126,700.00	.032	.10 633.50	3,370.12	-838,088.82
4 INTRA-DAY TRANSACTIONS SUBTOTAL:					634,500.00	.032	.52 3,172.50	16,877.18	-
SALE 20871	7/16/09 7/21/09	44490310 422793	HUMAN GENOME SCIENCES, INC. INSTINET/SOFT-FACTSET		363,689.00	3.342	31.24 18,184.45	1,197,087.47	-2,884,831.57
SALE 20871	7/17/09 7/22/09	44490310 422797	HUMAN GENOME SCIENCES, INC. INSTINET/SOFT-FACTSET		561,311.00	3.515	50.72 28,065.55	1,945,116.42	-4,354,843.31
SALE 37742	7/13/09 7/16/09	45867G10 422781	INTERDIGITAL INC. INSTINET/SOFT-FACTSET		20,000.00	23.683	12.18 1,000.00	472,647.82	174,774.66
SALE 27625 781,563.68	7/23/09 7/28/09	45990210 422815	INTERNATIONAL GAME TECHNOLO FOX-PITT KLTON CCHRN CRN WA		45,000.00	19.903	23.02 1,800.00	893,798.48	-
SALE 25520	7/10/09 7/15/09	47836610 422777	JOHNSON CONTROLS INC DEUTSCHE BANK AG (DOMESTIC)		20,000.00	19.801	10.18 800.00	395,209.82	-4,992.33
SALE 25520	7/22/09 7/27/09	47836610 422810	JOHNSON CONTROLS INC CITIGROUP/CITIBANK DOMESTIC		25,000.00	24.787	15.93 1,000.00	618,666.57	118,413.89
SALE 44990 61,486.37	7/28/09 7/31/09	48666K10 422824	KB HOME ABEL NOSER CORP.		10,000.00	16.656	4.29 500.00	166,058.71	

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SALE 44990	7/28/09 7/31/09	48666K10 422824	KB HOME OPPENHEIMER & CO., INC		40,000.00	16.830	17.31 1,600.00	671,586.69	253,297.33
SALE 13854	7/10/09 7/15/09	55353110 422777	MSC.SOFTWARE CORP. INSTINET/SOFT-FACTSET		79,624.00	7.470	15.29 3,981.20	590,794.79	-490,618.24
SALE 13854	7/10/09 7/15/09	55353110 422777	MSC.SOFTWARE CORP. MORGAN STANLEY		202,121.00	7.470	38.81	1,509,805.06	-1,235,300.48
SALE 13854	7/13/09 7/16/09	55353110 422781	MSC.SOFTWARE CORP. MORGAN STANLEY		318,255.00	7.470	61.10	2,377,303.75	-1,945,075.24
SALE 13854	7/14/09 7/17/09	55353110 422785	MSC.SOFTWARE CORP. MORGAN STANLEY		300,000.00	7.470	57.60	2,240,942.40	-1,833,506.38
SALE 13854	7/15/09 7/20/09	55353110 422789	MSC.SOFTWARE CORP. MORGAN STANLEY		147,595.00	7.471	28.34	1,102,580.11	-901,980.78
SALE 13854	7/16/09 7/21/09	55353110 422793	MSC.SOFTWARE CORP. JANNEY MONTGOMERY SCOTT		56,400.00	7.470	10.83 1,692.00	419,605.17	-346,391.20
SALE 13854	7/17/09 7/22/09	55353110 422797	MSC.SOFTWARE CORP. JANNEY MONTGOMERY SCOTT		146,005.00	7.470	28.04 4,380.15	1,086,307.56	-896,658.76
SALE 22614	6/26/09 7/01/09	57459910 422734	MASCO CORP. PRINCETON SECURITIES GROUP		50,000.00	9.404	12.09 500.00	469,662.91	-705,223.55
SALE 22614	7/02/09 7/08/09	57459910 422753	MASCO CORP. CAPIS/SOFT		100,000.00	9.170	23.57 5,000.00	911,986.43	-1,437,786.49
SALE 22614	7/02/09 7/08/09	57459910 422753	MASCO CORP. MORGAN STANLEY		100,000.00	9.158	23.54	915,796.46	-1,433,976.46
SALE 22614	7/06/09 7/09/09	57459910 422757	MASCO CORP. MORGAN STANLEY		100,000.00	8.701	22.37	870,077.63	-1,479,695.29
SALE 22614 756,272.28	7/07/09 7/10/09	57459910 422761	MASCO CORP. CAPIS/SOFT		50,000.00	8.423	10.82 2,500.00	418,614.18	-

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SALE 22614	7/08/09 7/13/09	57459910 422765	MASCO CORP. MORGAN STANLEY		255,000.00	8.213	53.83	2,094,312.17	-3,897,608.79
SALE 18102	7/10/09 7/15/09	59491810 422777	MICROSOFT CORP. INSTINET/SOFT-FACTSET		100,000.00	22.280	57.26 5,000.00	2,222,942.74	1,660,424.43
SALE 01561	7/10/09 7/15/09	59501710 422777	MICROCHIP TECHNOLOGY INC. MORGAN STANLEY		100,000.00	22.520	57.88	2,251,902.12	-627,323.29
SALE 25297	7/13/09 7/16/09	61023610 422781	MONRO MUFFLER BRAKE, INC. INSTINET/SOFT-FACTSET		50,000.00	25.427	32.68 2,500.00	1,268,827.32	344,791.27
SALE 44046	7/14/09 7/17/09	62853020 422785	MYLAN LABS JP MORGAN		15,000.00	830.75	320.26	12,460,929.74	3,445,554.74
SALE 34243	6/26/09 7/01/09	63707110 422734	NATIONAL OILWELL VARCO, INC MORGAN STANLEY		150,000.00	33.221	128.07	4,983,006.93	-121,520.60
SALE 29698	7/09/09 7/14/09	65248E10 422771	NEWS CORP. CL A MORGAN STANLEY		300,000.00	8.248	63.60	2,474,306.40	-3,235,336.46
SALE 29698	7/10/09 7/15/09	65248E10 422777	NEWS CORP. CL A MORGAN STANLEY		500,000.00	8.229	105.75	4,114,544.25	-5,401,527.19
SALE 31051 9,834.03	7/28/09 7/31/09	66990810 422824	NU HORIZONS ELECTRONICS COR JANNEY MONTGOMERY SCOTT		2,200.00	3.809	.22 66.00	8,312.92	-
SALE 46206	7/13/09 7/16/09	67034610 422781	NUCOR CORP MORGAN STANLEY		100,000.00	42.376	108.91	4,237,451.09	89,619.77
SALE 46206	7/15/09 7/20/09	67034610 422789	NUCOR CORP JP MORGAN		250,000.00	43.571	279.95 10,000.00	10,882,520.05	512,941.75
SALE 46206	7/16/09 7/21/09	67034610 422793	NUCOR CORP BARCLAYS CAPITAL (DOMESTIC)		200,000.00	43.750	224.88 8,000.00	8,741,695.12	446,032.48
SALE 46206	7/23/09 7/28/09	67034610 422815	NUCOR CORP ISI - HYMAN		80,000.00	44.277	91.04 4,000.00	3,538,060.96	219,795.91

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SALE 34698	7/13/09 7/16/09	67066G10 422781	NVIDIA CORP. INSTINET/SOFT-FACTSET		50,000.00	10.453	13.44 2,500.00	520,131.56	-432,169.85
SALE 8422	7/09/09 7/14/09	67459910 422771	OCCIDENTAL PETROLEUM CORP. MORGAN STANLEY		100,000.00	61.499	158.06	6,149,781.94	4,950,319.36
SALE 23111	7/28/09 7/31/09	68191910 422824	OMNICOM GROUP INC. OPPENHEIMER & CO., INC		25,000.00	33.528	21.55 1,000.00	837,178.45	69,247.51
SALE 35933	7/10/09 7/15/09	68218910 422777	ON SEMICONDUCTOR CORP. INSTINET/SOFT-FACTSET		50,000.00	6.809	8.75 2,500.00	337,926.25	-111,690.25
SALE 31104	7/24/09 7/29/09	69515610 422819	PACKAGING CORP OF AMERICA RAYMOND JAMES & ASSOCIATES,		100,000.00	19.811	50.92 4,000.00	1,977,029.08	260,510.54
SALE 32070 760,766.82	7/13/09 7/16/09	73936310 422781	POWERWAVE TECHNOLOGIES, INC INSTINET (PORTAL)		4,606.00	1.240	.15 32.24	5,679.05	-
SALE 18451	7/22/09 7/27/09	74271810 422813	PROCTER & GAMBLE CO. GOLDMAN SACHS (OPTIONS)		2,300.00	55.000	3.26 46.00	126,450.74	73,600.21
SALE 03288	6/30/09 7/06/09	74752510 422743	QUALCOMM INC. MAGNA SECURITIES (OTC)		40,000.00	45.191	46.46 600.00	1,807,001.54	838,916.42
SALE 34988 83,994.08	7/08/09 7/09/09	74834T10 422741	QUEST SOFTWARE, INC. TENDERED		53,805.00	14.000		753,270.00	-
SALE 15855 238,544.21	7/02/09 7/08/09	74838C10 422753	QUIKSILVER, INC. MORGAN STANLEY		100,000.00	1.809	4.66	180,935.34	-
SALE	7/06/09	74838C10	QUIKSILVER, INC.				.99		

15855	7/09/09	422757	MORGAN STANLEY	21,900.00	1.750		38,324.01	-
53,542.01								
SALE	7/07/09	74838C10	QUIKSILVER, INC.			.69		
15855	7/10/09	422761	MORGAN STANLEY	15,200.00	1.750		26,599.31	-
37,161.58								
SALE	7/08/09	74838C10	QUIKSILVER, INC.			.01		
15855	7/13/09	422765	MORGAN STANLEY	100.00	1.750		174.99	-
244.49								

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SALE	7/15/09	74838C10	QUIKSILVER, INC.				2.83		
15855	7/20/09	422789	MORGAN STANLEY	62,800.00	1.750			109,897.17	-
153,535.99									
SALE	7/13/09	75190730	RAMTRON INTERNATIONAL CORP.				.43		
14332	7/16/09	422781	INSTINET (PORTAL)	13,670.00	1.213		95.69	16,481.49	-
95,750.00									
SALE	7/14/09	75190730	RAMTRON INTERNATIONAL CORP.				1.79		
14332	7/17/09	422785	INSTINET (PORTAL)	58,899.00	1.180		412.29	69,104.41	-414,459.80
SALE	7/15/09	75190730	RAMTRON INTERNATIONAL CORP.				.33		
14332	7/20/09	422789	INSTINET (PORTAL)	10,500.00	1.200		73.50	12,526.17	-
73,679.44									
SALE	7/16/09	75190730	RAMTRON INTERNATIONAL CORP.				.53		
14332	7/21/09	422793	INSTINET (PORTAL)	16,931.00	1.201		118.52	20,216.77	-118,787.72
SALE	7/13/09	76128Y10	RETAIL VENTURES, INC.				.18		
31229	7/16/09	422781	CAPIS/SOFT	3,100.00	2.300		155.00	6,974.82	-
33,301.60									
SALE	7/14/09	76128Y10	RETAIL VENTURES, INC.				4.55		
31229	7/17/09	422785	CAPIS/SOFT	76,900.00	2.300		3,845.00	173,028.14	-
826,086.88									
SALE	7/07/09	77263210	ROCK OF AGES CORP.				.54		
09232	7/10/09	422761	INSTINET/SOFT-FACTSET	11,000.00	1.900		550.00	20,349.46	-95,519.52
SALE	7/08/09	77263210	ROCK OF AGES CORP.				1.48		
09232	7/13/09	422765	INSTINET/SOFT-FACTSET	30,100.00	1.910		1,505.00	55,978.50	-261,081.16
SALE	7/09/09	77263210	ROCK OF AGES CORP.				.68		
09232	7/14/09	422771	INSTINET/SOFT-FACTSET	13,900.00	1.900		695.00	25,714.32	-120,701.94
SALE	7/24/09	78477410	STEC, INC.				21.85		
36683	7/29/09	422819	JANNEY MONTGOMERY SCOTT	25,000.00	33.993		750.00	849,053.15	660,533.77
SALE	6/26/09	79222810	ST. MARY LAND & EXPLORATION				26.29		
20706	7/01/09	422734	PRINCETON SECURITIES GROUP	50,000.00	20.457		500.00	1,022,308.71	393,723.65
SALE	7/02/09	79377W10	SAKS INC.				2.95		
23054	7/08/09	422753	CAPIS/SOFT	25,000.00	4.592		1,250.00	113,557.05	-
235,113.51									

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SALE	7/08/09	79377W10	SAKS INC.				3.07		
23054	7/13/09	422765	DEUTSCHE BANK AG (DOMESTIC)	25,000.00	4.765		1,000.00	118,109.43	-230,561.13
SALE	7/02/09	80786310	SCHOOL SPECIALTY INC.				4.00		
31947	7/08/09	422753	LABRANCHE/SOFT	7,990.00	19.483		399.50	155,266.47	-160,868.78
SALE	7/06/09	80786310	SCHOOL SPECIALTY INC.				18.71		
31947	7/09/09	422757	LABRANCHE/SOFT	38,998.00	18.666		1,949.90	725,948.56	-817,060.48
SALE	7/07/09	80786310	SCHOOL SPECIALTY INC.				1.43		
31947	7/10/09	422761	LABRANCHE/SOFT	3,012.00	18.503		150.60	55,577.80	-63,596.09
SALE	7/02/09	82880610	SIMON PROPERTY GROUP, INC.				32.17		
15419	7/08/09	422753	CAPIS/SOFT	25,000.00	50.075		1,250.00	1,250,580.33	-75,851.19

SALE 5786	7/02/09 7/08/09	85388710 422753	STANDARD REGISTER CO. (THE) CAPIS/SOFT				4.77		
				60,000.00	3.094	3,000.00		182,617.23	-1,071,818.86
SALE 37601	7/08/09 7/13/09	86789210 422765	SUNSTONE HOTEL INVESTORS IN MORGAN STANLEY	119,599.00	4.316		13.27	516,187.97	-1,277,638.81
SALE 15577	6/29/09 7/02/09	87612E10 422738	TARGET CORP. GRISWOLD COMPANY	55,000.00	39.511		55.85 550.00	2,172,482.65	681,038.36
SALE 15577	7/23/09 7/28/09	87612E10 422815	TARGET CORP. FOX-PITT KLTON CCHRN CRN WA	60,000.00	42.263		65.17 2,400.00	2,533,314.83	906,284.69
SALE 15577	7/23/09 7/28/09	87612E10 422815	TARGET CORP. FOX-PITT KLTON CCHRN CRN WA	10,000.00	42.748		10.99 400.00	427,067.01	
SALE 15577	7/23/09 7/28/09	87612E10 422815	TARGET CORP. FOX-PITT KLTON CCHRN CRN WA	25,000.00	41.296		26.54 1,000.00	1,031,360.96	353,431.74
3 INTRA-DAY TRANSACTIONS SUBTOTAL:				95,000.00	42.059		102.70 3,800.00	3,991,742.80	1,415,611.75

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SALE 15577	7/24/09 7/29/09	87612E10 422819	TARGET CORP. OPPENHEIMER & CO., INC		10,000.00	42.010	10.80 300.00	419,786.20	148,614.51
SALE 18069	6/30/09 7/06/09	88250810 422743	TEXAS INSTRUMENTS INC. GRISWOLD COMPANY		50,000.00	21.203	27.25 500.00	1,059,622.75	438,405.86
SALE 18069	7/22/09 7/27/09	88250810 422810	TEXAS INSTRUMENTS INC. CRAIG-HALLUM CAPITAL GRP LL		25,000.00	23.290	14.96 1,000.00	581,235.04	270,626.59
SALE 36193	6/30/09 7/06/09	89591910 422743	TRIDENT MICROSYSTEMS INC. MORGAN STANLEY		100,000.00	1.715	4.41	171,525.59	-
SALE 20443	6/30/09 7/06/09	89674K10 422743	TRIQUINT SEMICONDUCTOR, INC LABRANCHE/OTC		25,000.00	5.268	3.39 375.00	131,321.61	-192,939.11
SALE 47375	7/23/09 7/28/09	90781810 422815	UNION PACIFIC CORP ISI - HYMAN		70,000.00	58.994	106.13 3,500.00	4,125,959.87	508,962.87
SALE 47375	7/24/09 7/29/09	90781810 422819	UNION PACIFIC CORP ISI - HYMAN		50,000.00	58.122	74.69 2,500.00	2,903,540.31	319,971.02
SALE 47375	7/27/09 7/30/09	90781810 422822	UNION PACIFIC CORP ISI - HYMAN		100,000.00	57.651	148.17 5,000.00	5,759,981.83	592,843.26
SALE 09106	7/27/09 7/30/09	91390310 422822	UNIVERSAL HEALTH SERVICES, ABEL NOSER CORP.		30,000.00	52.914	40.80 1,500.00	1,585,867.20	440,147.01
SALE 09106	7/28/09 7/31/09	91390310 422824	UNIVERSAL HEALTH SERVICES, ABEL NOSER CORP.		30,000.00	54.636	42.13 1,500.00	1,637,525.87	491,805.68
SALE 35038	7/02/09 7/08/09	91886610 422753	VALASSIS COMMUNICATIONS INC CAPIS/SOFT		50,000.00	6.460	8.30 2,500.00	320,471.70	-
SALE 32229	7/13/09 7/16/09	92220710 422781	VARIAN SEMICONDUCTOR EQUIP. INSTINET/SOFT-FACTSET		15,000.00	27.098	10.45 750.00	405,705.05	96,950.57
SALE 32872	7/10/09 7/15/09	92553P20 422777	VIACOM INC. CL B CAPIS/SOFT		50,000.00	20.094	25.82 2,500.00	1,002,189.18	-695,154.53

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SALE 35340	7/10/09 7/15/09	95980210 422777	WESTERN UNION CO MORGAN STANLEY		100,000.00	16.128	41.45	1,612,778.55	377,111.32
SALE 23823	7/06/09 7/09/09	96332010 422757	WHIRLPOOL CORP. DEUTSCHE BANK AG (DOMESTIC)		2,500.00	43.500	2.80 100.00	108,647.20	-10,143.63

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SALE 23823	7/10/09 7/16/09	96332010 422777	WHIRLPOOL CORP. DEUTSCHE BANK AG (DOMESTIC)				8.39 300.00		
				7,500.00	43.511			326,025.61	-30,346.89
SALE 10183	7/07/09 7/10/09	97314910 422761	WIND RIVER SYSTEMS INC INSTINET/SOFT-FACTSET	560,092.00	11.460		164.97 28,004.60	6,390,540.76	-2,679,062.61
SALE 13381	7/02/09 7/08/09	97463710 422753	WINNEBAGO INDUSTRIES, INC. CAPIS/SOFT	100,000.00	7.646		19.65 5,000.00	759,610.35	-1,172,519.02
SALE 13000	7/10/09 7/15/09	98975F10 422777	ZORAN CORP. JANNEY MONTGOMERY SCOTT	40,000.00	10.536		10.84 1,200.00	420,245.16	-154,916.80
SUBTOTAL STOCK SALES:				14,431,105.00			7,235.16 354,452.40	281,893,494.12	-14,924,720.56
SALES OF COMINGLED-FUND UNITS									
SALE 46821	7/17/09 7/18/09	1729678S 422741	CITIGROUP INC C+SV MORGAN STANLEY (OPTIONS)	1,250,000.00	.012		.40	15,374.60	-521,375.40
SALE 47355	7/07/09 7/08/09	SPX875TU 422741	S&P 200 INDEX SPX+TO PALI CAPITAL (OPTIONS)	200,000.00	32.250		4,000.00	6,446,000.00	259,000.00
SALE 47354	7/07/09 7/08/09	SPX875UU 422741	S&P 500 INDEX SPX+UO PALI CAPITAL (OPTIONS)	200,000.00	42.250		4,000.00	8,446,000.00	465,340.00
SUBTOTAL UNIT-ASSET SALES:				1,650,000.00			.40	14,907,374.60	
							8,000.00		
TOTAL FUND SALES:				16,081,105.00			7,235.56 362,452.40	296,800,868.72	-14,721,755.96

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 36668	7/10/09 7/15/09	012873AK 287749	ALBERTA ENERGY CO LTD NOTES FTN MIDWEST SECURITIES	7.3750 11/01/31	800,000.00	6.687 107.90		863,200.00	
PUR 47845	7/23/09 7/28/09	032511BG 287805	ANADARKO PETROLEUM CORP JEFFERIES & COMPANY	7.9500 6/15/39	10,000,000.00	7.173 109.49		10,949,900.00	
PUR 47818	7/16/09 7/30/09	048342EJ 287817	ATLANTIC CITY NJ BOARD OF E CITIGROUP/CITIBANK DOMESTIC	7.2500 8/15/34	5,000,000.00	7.176 100.84		5,042,250.00	
PUR 44385	7/10/09 7/15/09	134429AT 287749	CAMPBELL SOUP CO SR NOTES CREDIT SUISSE SEC (USA) LLC	4.5000 2/15/19	10,000,000.00	4.357 101.10		10,110,600.00	
PUR 47550	6/26/09 7/01/09	134429AU 287688	CAMPBELL SOUP CO SR NOTES UBS WARBURG LLC	3.3750 8/15/14	30,000,000.00	3.386 99.944		29,983,200.00	
PUR 47816	7/16/09 7/23/09	196711LZ 287785	COLORADO ST CTF PART BLD AM RBC CAPITAL (DOMESTIC)	6.4500 9/15/39	8,000,000.00	6.520 99.070		7,925,600.00	
PUR 27777	7/22/09 7/27/09	20825UAC 287797	CONOCO INC. NOTES CREDIT SUISSE SEC (USA) LLC	7.2500 10/15/31	2,615,000.00	6.102 113.85		2,977,203.65	
PUR 47753	7/14/09 7/17/09	235241LT 287761	DALLAS TEXAS AREA RAPID TRA MURIEL SIEBERT	6.2490 12/01/34	20,000,000.00	6.290 99.474		19,894,800.00	
PUR 47620	7/02/09 7/08/09	247025AE 287717	DELL COMPUTER CORP BARCLAYS CAPITAL INC	7.1000 4/15/28	15,000,000.00	6.909 101.97		15,296,550.00	
PUR 39720	7/07/09 7/10/09	292505AG 287729	ENCANA CORP NOTES CREDIT SUISSE SEC (USA) LLC	6.5000 2/01/38	22,000,000.00	6.334 102.17		22,478,280.00	
PUR 47782	7/16/09 7/21/09	343136L7 287773	FLORIDA TURNPIKE AUTH BLD A BARCLAYS CAPITAL INC	6.8000 7/01/39	1,500,000.00	6.783 100.20		1,503,135.00	
PUR 47782	7/16/09 7/21/09	343136L7 287773	FLORIDA TURNPIKE AUTH BLD A GATES CAPITAL	6.8000 7/01/39	3,500,000.00	6.783 100.20		3,507,315.00	

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INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PAR-OR-SHARES	PRICE	COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 38972	6/26/09 7/01/09	369604BC 287688	GENERAL ELECTRIC CO. SR NOT GOLDMAN SACHS & COMPANY	5.2500 12/06/17	15,000,000.00	5.460 98.592		14,788,800.00	
PUR 47840	7/22/09 7/29/09	42307TAH 287811	H.J. HEINZ CO. NOTES DEUTSCHE BANK AG (DOMESTIC)	7.1250 8/01/39	4,000,000.00	7.146 99.741		3,989,640.00	
PUR 44942	7/09/09 7/14/09	448814DC 287742	HYDRO-QUEBEC DEBENTURES RBC CAPITAL (DOMESTIC)	8.5000 12/01/29	2,000,000.00	5.639 134.39		2,687,820.00	
PUR 47783	7/17/09 7/22/09	455057SV 287779	INDIANA STATE FIN AUTH BLD RBC CAPITAL (DOMESTIC)	6.5960 2/01/39	5,000,000.00	6.548 100.61		5,030,850.00	
PUR 47760	7/14/09 7/22/09	46257TBC 287779	IOWA ST SPECIAL OBLIG BDS BARCLAYS CAPITAL INC	6.7500 6/01/34	10,000,000.00	6.798 99.416		9,941,600.00	
PUR 47770	7/15/09 7/20/09	5946105T 287767	MICHIGAN HIGHWAY BUILD AMER PIPER JAFFRAY	7.6250 9/15/27	5,000,000.00	7.209 104.15		5,207,900.00	
PUR 44276	7/13/09 7/16/09	629568AS 287755	NABORS INDUSTRIES INC CITIGROUP/CITIBANK DOMESTIC	9.2500 1/15/19	5,000,000.00	7.229 113.71		5,685,700.00	
PUR 47784	7/17/09 7/22/09	63968AQH 287779	NEBRASKA POWER BLD BONDS WACHOVIA SECURITIES, INC.	7.3990 1/01/35	5,000,000.00	7.140 103.01		5,150,750.00	
PUR 47817	7/15/09 7/29/09	65830TAG 287811	NO CAROLINA TURN AUTH BDS MERRILL LYNCH (RESEARCH)	6.7000 1/01/39	15,000,000.00	6.718 99.763		14,964,450.00	
PUR 47817	7/16/09 7/29/09	65830TAG 287811	NO CAROLINA TURN AUTH BDS MORGAN KEEGAN	6.7000 1/01/39	5,000,000.00	6.679 100.26		5,013,100.00	
PUR 47881	7/27/09 7/30/09	666807BA 287817	NORTHROP GRUMMAN CORP SR NO JP MORGAN	5.0500 8/01/19	10,000,000.00	5.071 99.837		9,983,700.00	
PUR 47581	6/30/09 7/08/09	68389XAG 287717	ORACLE CORP NOTES BANK OF AMERICA SECURITIES	5.0000 7/08/19	30,000,000.00	5.048 99.627		29,888,100.00	
PUR 47851	7/24/09 7/29/09	694032AT 287811	PACIFIC BELL TELEPHONE DEBS BARCLAYS CAPITAL INC	7.1250 3/15/26	10,580,000.00	6.567 105.58		11,170,787.20	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 34732	7/01/09 7/07/09	891490AT 287711	TOSCO CORP NOTES JP MORGAN	8.1250 2/15/30	1,875,000.00	6.523 118.00		2,212,593.75	
PUR 41590	7/09/09 7/14/09	893830AF 287742	TRANSOCEAN INC. NOTES JP MORGAN	7.5000 4/15/31	5,000,000.00	6.532 111.14		5,557,150.00	
PUR 36750	6/30/09 7/01/09	912810FR 287688	UNITED STATES TREAS TIPS BARCLAYS CAPITAL INC	2.3750 1/15/25	20,000,000.00	2.239 115.13		23,027,611.13	
PUR 36750	7/01/09 7/02/09	912810FR 287699	UNITED STATES TREAS TIPS BNP PARIBAS SECURITIES CORP	2.3750 1/15/25	20,000,000.00	2.200 115.71		23,143,667.56	
PUR 36750	7/02/09 7/06/09	912810FR 287705	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/25	10,000,000.00	2.200 115.72		11,572,592.75	
PUR 36750	7/06/09 7/08/09	912810FR 287717	UNITED STATES TREAS TIPS BANK OF AMERICA SECURITIES	2.3750 1/15/25	10,000,000.00	2.270 114.67		11,467,730.63	
PUR 36750	7/06/09 7/07/09	912810FR 287711	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/25	10,000,000.00	2.308 114.11		11,411,006.88	
PUR 36750	7/09/09 7/13/09	912810FR 287736	UNITED STATES TREAS TIPS CITIGROUP GBL MKT(FMLY SALO	2.3750 1/15/25	10,000,000.00	2.329 113.93		11,393,468.76	
PUR 36750	7/09/09 7/10/09	912810FR 287729	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/25	10,000,000.00	2.281 114.60		11,460,128.09	
PUR 47853	7/24/09 7/27/09	912833LZ 287797	US TREASURY STRIPS BARCLAYS CAPITAL INC	4.9000 5/15/26	50,000,000.00	44.319		22,159,500.00	
PUR 39607	7/09/09 7/14/09	947074AK 287742	WEATHERFORD INT'L INC. SR N JEFFERIES & COMPANY	6.8000 6/15/37	1,000,000.00	7.212 95.069		950,690.00	
PUR 44574	7/16/09 7/21/09	947075AG 287773	WEATHERFORD INT'L LTD FTN MIDWEST SECURITIES	9.8750 3/01/39	5,000,000.00	7.834 123.36		6,168,000.00	
PUR 44574	7/16/09 7/21/09	947075AG 287773	WEATHERFORD INT'L LTD GOLDMAN SACHS & COMPANY	9.8750 3/01/39	2,000,000.00	7.892 122.57		2,451,420.00	
SUBTOTAL FIXED PURCHASES:					404,870,000.00			397,010,790.40	
TOTAL FUND PURCHASES:					404,870,000.00			397,010,790.40	

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D I V I S I O N O F I N V E S T M E N T  
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SALES OF FIXED INCOME SECURITIES									
SALE 38971	7/24/09 7/29/09	00206RAG 287811	AT&T INC. GLOBAL NOTES BARCLAYS CAPITAL INC	6.3000 1/15/38	10,000,000.00	6.369 101.09		10,109,800.00	199,884.20
SALE 40818	7/16/09 7/21/09	00209AAF 287773	AT&T WIRELESS SERVICES INC. BARCLAYS CAPITAL INC	8.7500 3/01/31	39,965,000.00	7.463 124.16		49,623,341.55	4,186,252.20
SALE 35132	7/23/09 7/28/09	032511AY 287805	ANADARKO PETROLEUM CORP SR JEFFERIES & COMPANY	6.4500 9/15/36	11,000,000.00	7.813 95.527		10,507,970.00	1,188,372.72
SALE 36459	6/26/09 7/01/09	12189TAD 287688	BURLINGTON NORTHERN SANTA F RBC CAPITAL (DOMESTIC)	7.2900 6/01/36	1,500,000.00	6.123 108.46		1,626,990.00	-102,402.12
SALE 43161	7/08/09 7/13/09	13342BAC 287736	CAMERON INT'L CORP SR NOTES CANTOR FITZGERALD SECURITIE	6.3750 7/15/18	7,000,000.00	8.391 97.848		6,849,360.00	729,117.86
SALE 43161	7/08/09 7/13/09	13342BAC 287736	CAMERON INT'L CORP SR NOTES JP MORGAN	6.3750 7/15/18	10,000,000.00	8.391 97.113		9,711,300.00	968,096.94
SALE 43161	7/08/09 7/13/09	13342BAC 287736	CAMERON INT'L CORP SR NOTES JP MORGAN	6.3750 7/15/18	1,000,000.00	8.391 97.598		975,980.00	101,659.69
SALE 43161	7/09/09 7/14/09	13342BAC 287742	CAMERON INT'L CORP SR NOTES CANTOR FITZGERALD SECURITIE	6.3750 7/15/18	3,000,000.00	8.391 97.238		2,917,140.00	294,089.76
SALE 47550	7/10/09 7/15/09	134429AU 287749	CAMPBELL SOUP CO SR NOTES CREDIT SUISSE SEC (USA) LLC	3.3750 8/15/14	10,000,000.00	3.386 101.41		10,141,100.00	146,597.94
SALE 43950	6/29/09 7/02/09	149123BR 287699	CATERPILLAR INC NOTES CANTOR FITZGERALD SECURITIE	8.2500 12/15/38	4,000,000.00	7.284 124.27		4,970,800.00	505,145.74
SALE 43950	7/22/09 7/27/09	149123BR 287797	CATERPILLAR INC NOTES BARCLAYS BANK OF NEW YORK	8.2500 12/15/38	6,000,000.00	7.284 123.79		7,427,520.00	729,932.98
SALE 46626	6/26/09 7/01/09	219350AS 287688	CORNING INC NOTES FTN MIDWEST SECURITIES	6.6250 5/15/19	7,000,000.00	6.626 101.22		7,085,610.00	86,819.90

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SALE 43992	7/02/09 7/08/09	24702RAE 287717	DELL INC. NOTES BARCLAYS CAPITAL INC	5.6500 4/15/18	15,000,000.00	5.685 101.09		15,164,850.00	202,118.72
SALE 35384	7/24/09 7/29/09	36158FAA 287811	GENERAL ELECTRIC GLOBAL INS CANTOR FITZGERALD SECURITIE	7.0000 2/15/26	12,000,000.00	6.136 81.000		9,720,000.00	-3,347,467.21
SALE 35384	7/28/09 7/31/09	36158FAA 287823	GENERAL ELECTRIC GLOBAL INS CANTOR FITZGERALD SECURITIE	7.0000 2/15/26	5,000,000.00	6.136 81.000		4,050,000.00	-1,393,774.49
SALE 41839	7/01/09 7/07/09	36158FAB 287711	GENERAL ELEC GLOBAL INS NOT CANTOR FITZGERALD SECURITIE	6.4500 3/01/19	11,250,000.00	6.937 85.500		9,618,750.00	-1,249,353.73
SALE 24248	6/26/09 7/01/09	369604AY 287688	GENERAL ELECTRIC CO. NOTES GOLDMAN SACHS & COMPANY	5.0000 2/01/13	15,000,000.00	4.936 104.28		15,643,200.00	612,415.07
SALE 47840	7/23/09 7/29/09	42307TAH 287811	H.J. HEINZ CO. NOTES BARCLAYS CAPITAL INC	7.1250 8/01/39	4,000,000.00	7.146 106.83		4,273,360.00	283,720.00
SALE 44826	7/22/09 7/27/09	438516AZ 287797	HONEYWELL INT'L SENIOR NOTE CANTOR FITZGERALD SECURITIE	5.0000 2/15/19	15,000,000.00	5.046 102.87		15,431,100.00	483,125.91
SALE 42272	7/20/09 7/23/09	45687AAA 287785	INGERSOLL RAND FIN GUAR NOT CANTOR FITZGERALD SECURITIE	6.8750 8/15/18	5,000,000.00	6.895 101.95		5,097,800.00	104,779.29
SALE 42272	7/21/09 7/24/09	45687AAA 287791	INGERSOLL RAND FIN GUAR NOT CANTOR FITZGERALD SECURITIE	6.8750 8/15/18	5,000,000.00	6.895 103.50		5,175,300.00	182,265.46
SALE 36301	7/02/09 7/08/09	655844AF 287717	NORFOLK SOUTHERN CORP SR NO JEFFERIES & COMPANY	7.0500 5/01/37	1,310,000.00	6.057 111.61		1,462,208.90	-21,643.72
SALE 40411	7/23/09 7/28/09	665772CD 287805	NORTHERN STATE POWER 1ST MT CANTOR FITZGERALD SECURITIE	5.2500 3/01/18	15,000,000.00	5.289 104.33		15,650,250.00	691,302.20

SALE 35107	7/16/09 7/21/09	89352HAB 287773	TRANS-CANADA PIPELINES BOND BARCLAYS CAPITAL INC	5.8500 3/15/36	20,000,000.00	5.951 97.334		19,466,800.00	-264,096.04
SALE 42942	7/10/09 7/15/09	893830AT 287749	TRANSOCEAN INC SENIOR NOTES JP MORGAN	6.8000 3/15/38	5,000,000.00	7.730 107.36		5,368,250.00	901,997.75

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S T A T E O F N E W J E R S E Y  
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SALE 44852	7/23/09 7/28/09	904764AK 287811	UNILEVER CAPITAL CORP SENIO CANTOR FITZGERALD SECURITIE	4.8000 2/15/19	12,500,000.00	4.908 101.19		12,649,625.00	251,911.34
SALE 39847	7/24/09 7/27/09	912803BK 287797	US TREASURY STRIPS BARCLAYS CAPITAL INC	2/15/27	50,000,000.00	4.655 43.419		21,709,500.00	-1,376,080.01
SALE 39605	7/09/09 7/14/09	947074AJ 287742	WEATHERFORD INT'S INC. SR N JEFFERIES & COMPANY	6.3500 6/15/17	1,350,000.00	6.064 100.94		1,362,690.00	-11,206.35
SALE 39607	7/16/09 7/21/09	947074AK 287773	WEATHERFORD INT'L INC. SR N FTN MIDWEST SECURITIES	6.8000 6/15/37	5,000,000.00	6.408 94.817		4,740,850.00	-511,921.41
SUBTOTAL FIXED SALES:					307,875,000.00			288,531,445.45	4,571,660.59
TOTAL FUND SALES:					307,875,000.00			288,531,445.45	

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S  
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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 41467	7/02/09 7/08/09	22002T10 422752	CORPORATE OFFICE PROPERTIES DEUTSCHE BANK AG (DOMESTIC)		10,000.00	28.499	400.00	285,393.00	
PUR 40132	7/07/09 7/10/09	40414L10 422760	HCP INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	21.614	400.00	216,537.00	
PUR 47624	7/02/09 7/08/09	72925110 422752	PLUM CREEK TIMBER CO INC MORGAN STANLEY		115,000.00	30.056		3,456,440.00	
PUR 39529	7/02/09 7/08/09	74341010 422752	PROLOGIS DEUTSCHE BANK AG (DOMESTIC)		50,000.00	7.748	2,000.00	389,415.00	
PUR 47684	7/09/09 7/14/09	74460D10 422770	PUBLIC STORAGE CAPIS/SOFT		40,000.00	63.441	2,000.00	2,539,644.00	
PUR 44124	6/26/09 7/01/09	92904210 422733	VORNADO REALTY TRUST WILLIAMS CAPITAL GROUP		10,000.00	44.732	150.00	447,472.00	
SUBTOTAL STOCK PURCHASES:					235,000.00		4,950.00	7,334,901.00	
TOTAL FUND PURCHASES:					235,000.00		4,950.00	7,334,901.00	
SALES OF STOCK AND OTHER EQUITIES									
SALE 41463	7/13/09 7/16/09	03892310 422781	ARBOR REALTY TRUST INC. MORGAN STANLEY		32,500.00	1.530	1.28	49,730.22	-
SALE 41463	7/14/09 7/17/09	03892310 422785	ARBOR REALTY TRUST INC. MORGAN STANLEY		93,000.00	1.565	3.74	145,513.36	-
SALE 41463	7/15/09 7/20/09	03892310 422789	ARBOR REALTY TRUST INC. MORGAN STANLEY		1,687.00	1.560	.07	2,632.16	-

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S  
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 41463 635,431.28	7/15/09 7/20/09	03892310 422789	ARBOR REALTY TRUST INC. MORGAN STANLEY		83,813.00	1.560	3.36	130,770.06	-
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					85,500.00	1.560	3.43	133,402.22	-
648,221.33									
SALE 43147	7/08/09 7/13/09	05348410 422765	AVALONBAY COMMUNITIES, INC. OPPENHEIMER & CO., INC		5,000.00	51.782	6.66 150.00	258,752.34	-168,029.57
SALE 42618	7/02/09 7/08/09	75490710 422753	RAYONIER INC. MORGAN STANLEY		95,000.00	35.136	85.79	3,337,796.21	-411,738.29
SUBTOTAL STOCK SALES:					311,000.00		100.90 150.00	3,925,194.35	-2,180,041.00
TOTAL FUND SALES:					311,000.00		100.90 150.00	3,925,194.35	-
2,180,041.00									

END OF REPORT FOR: REIT COMMON PENSION FD A

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S  
D U R I N G T H E P E R I O D 7 / 0 1 / 0 9 T H R O U G H 7 / 3 1 / 0 9

M U L T I S E C T O R C O M M O N A ( 5 1 6 2 )

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 39882	7/15/09 7/20/09	00282410 422788	ABBOTT LABORATORIES DEUTSCHE BANK AG (DOMESTIC)		40,000.00	45.073	1,600.00	1,804,500.00	
PUR 39882	7/16/09 7/21/09	00282410 422792	ABBOTT LABORATORIES OPPENHEIMER & CO., INC		20,000.00	44.882	600.00	898,236.00	
PUR 39884	7/08/09 7/13/09	01964550 422764	ALLIS-CHALMERS ENERGY INC. MORGAN STANLEY		100,000.00	2.084		208,400.00	
PUR 47765	7/16/09 7/21/09	03042010 422792	AMERICAN WATER WORKS CO INC OPPENHEIMER & CO., INC		50,000.00	18.570	1,500.00	930,020.00	
PUR 47765	7/17/09 7/22/09	03042010 422796	AMERICAN WATER WORKS CO INC JP MORGAN		80,000.00	18.672	3,200.00	1,496,960.00	
PUR 47765	7/20/09 7/23/09	03042010 422801	AMERICAN WATER WORKS CO INC BUCKINGHAM RESEARCH GROUP I		50,000.00	18.730	2,000.00	938,480.00	
PUR 47765	7/21/09 7/24/09	03042010 422805	AMERICAN WATER WORKS CO INC LEERINK SWANN LLC		50,000.00	18.911	2,000.00	947,530.00	
PUR 47765	7/21/09 7/24/09	03042010 422805	AMERICAN WATER WORKS CO INC SOLEIL SECURITIES CORP.		40,000.00	18.875	1,600.00	756,596.00	
PUR 47765	7/22/09 7/27/09	03042010 422809	AMERICAN WATER WORKS CO INC BLAIR, WILLIAM & COMPANY		50,000.00	18.880	2,000.00	946,015.00	
PUR 47765	7/28/09 7/31/09	03042010 422823	AMERICAN WATER WORKS CO INC GORDON HASKETT & COMPANY (I		50,000.00	19.523	2,500.00	978,660.00	
PUR 39881	7/08/09 7/13/09	03783310 422764	APPLE INC. INSTINET/SOFT-FACTSET		10,000.00	135.17	500.00	1,352,257.00	
PUR 39881	7/10/09 7/15/09	03783310 422776	APPLE INC. INSTINET/SOFT-FACTSET		10,000.00	138.57	500.00	1,386,225.00	

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PUR 39881	7/15/09 7/20/09	03783310 422788	APPLE INC. INSTINET/SOFT-FACTSET		20,000.00	145.31	1,000.00	2,907,376.00	
PUR 43167	6/26/09 7/01/09	04951310 422733	ATMEL CORP. MORGAN STANLEY		100,000.00	3.660		365,980.00	
PUR 43167	7/02/09 7/08/09	04951310 422752	ATMEL CORP. LABRANCHE/SOFT		100,000.00	3.746	5,000.00	379,560.00	
PUR 43167	7/06/09 7/09/09	04951310 422756	ATMEL CORP. MORGAN STANLEY		100,000.00	3.690		368,990.00	
PUR 43167	7/17/09 7/22/09	04951310 422796	ATMEL CORP. INSTINET/SOFT-FACTSET		100,000.00	4.065	5,000.00	411,500.00	
PUR 43167	7/22/09 7/27/09	04951310 422809	ATMEL CORP. JEFFERIES & COMPANY		100,000.00	4.133	3,000.00	416,340.00	
PUR 47739	7/15/09 7/20/09	05276910 422788	AUTODESK INC INSTINET/SOFT-FACTSET		50,000.00	18.400	2,500.00	922,495.00	
PUR 47739	7/16/09 7/21/09	05276910 422792	AUTODESK INC INSTINET/SOFT-FACTSET		100,000.00	18.557	5,000.00	1,860,720.00	
PUR 47739	7/17/09 7/22/09	05276910 422796	AUTODESK INC INSTINET/SOFT-FACTSET		50,000.00	18.696	2,500.00	937,280.00	
PUR 47739	7/21/09 7/24/09	05276910 422805	AUTODESK INC JEFFERIES & COMPANY		50,000.00	19.733	1,500.00	988,160.00	
PUR 47739	7/22/09 7/27/09	05276910 422809	AUTODESK INC JEFFERIES & COMPANY		100,000.00	20.813	3,000.00	2,084,250.00	
PUR 39896	7/10/09 7/15/09	05714910 422776	BAKER (MICHAEL) CORP DEUTSCHE BANK AG (DOMESTIC)		1,800.00	36.779	72.00	66,274.92	
PUR 39896	7/13/09 7/16/09	05714910 422780	BAKER (MICHAEL) CORP DEUTSCHE BANK AG (DOMESTIC)		4,200.00	37.990	168.00	159,725.16	

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PUR 39896	7/14/09 7/17/09	05714910 422784	BAKER (MICHAEL) CORP DEUTSCHE BANK AG (DOMESTIC)		4,000.00	38.775	160.00	155,260.00	
PUR 46955	7/08/09 7/13/09	06050510 422764	BANK OF AMERICA MORGAN STANLEY		200,000.00	11.603		2,320,520.00	
PUR 42925	7/10/09 7/15/09	08578910 422776	BERRY PETROLEUM CO DEUTSCHE BANK AG (DOMESTIC)		20,000.00	15.968	800.00	320,152.00	
PUR 46083	7/16/09 7/21/09	12526910 422792	CF INDUSTRIES HOLDINGS INC BARCLAYS CAPITAL (DOMESTIC)		20,000.00	72.941	800.00	1,459,620.00	
PUR 46083	7/17/09 7/22/09	12526910 422796	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		20,000.00	73.623	800.00	1,473,266.00	
PUR 46083	7/17/09 7/22/09	12526910 422796	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		20,000.00	74.189	800.00	1,484,576.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	73.906	1,600.00	2,957,842.00	
PUR 43755	7/01/09 7/07/09	12589610 422748	CMS ENERGY CORP. MORGAN STANLEY		50,000.00	12.343		617,160.00	
PUR 43755	7/02/09 7/08/09	12589610 422752	CMS ENERGY CORP. MORGAN STANLEY		100,000.00	12.258		1,225,790.00	
PUR 43755	7/06/09 7/09/09	12589610 422756	CMS ENERGY CORP. CAPIS/SOFT		50,000.00	12.079	2,500.00	606,470.00	
PUR 43755	7/07/09 7/10/09	12589610 422760	CMS ENERGY CORP. CAPIS/SOFT		50,000.00	12.026	2,500.00	603,790.00	
PUR 43755	7/08/09 7/13/09	12589610 422764	CMS ENERGY CORP. MORGAN STANLEY		50,000.00	11.888		594,405.00	

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PUR 47834	7/22/09 7/27/09	12673P10 422809	CA INC BARCLAYS CAPITAL (DOMESTIC)		240,000.00	18.692	9,600.00	4,495,632.00	
PUR 47834	7/23/09 7/28/09	12673P10 422814	CA INC BARCLAYS CAPITAL (DOMESTIC)		60,000.00	18.832	2,400.00	1,132,314.00	
PUR 46471	7/10/09 7/15/09	12960310 422776	CALGON CARBON CORP ICAP/SOFT		100,000.00	11.675	5,000.00	1,172,460.00	
PUR 47718	7/14/09 7/17/09	15133V20 422784	CENTENNIAL COMMUNICATIONS C MORGAN STANLEY		200,000.00	7.545		1,509,080.00	
PUR 47718	7/15/09 7/20/09	15133V20 422788	CENTENNIAL COMMUNICATIONS C INSTINET/SOFT-FACTSET		194,174.00	7.698	9,708.70	1,504,421.32	
PUR 47718	7/16/09 7/21/09	15133V20 422792	CENTENNIAL COMMUNICATIONS C INSTINET/SOFT-FACTSET		205,826.00	7.578	10,291.30	1,569,999.56	
PUR 47718	7/17/09 7/22/09	15133V20 422796	CENTENNIAL COMMUNICATIONS C INSTINET/SOFT-FACTSET		200,000.00	7.596	10,000.00	1,529,100.00	
PUR 47718	7/20/09 7/23/09	15133V20 422801	CENTENNIAL COMMUNICATIONS C LABRANCHE/SOFT		200,000.00	7.694	10,000.00	1,548,740.00	
PUR 47718	7/21/09 7/24/09	15133V20 422805	CENTENNIAL COMMUNICATIONS C LABRANCHE/SOFT		200,000.00	7.420	10,000.00	1,493,960.00	
PUR 47718	7/21/09 7/24/09	15133V20 422805	CENTENNIAL COMMUNICATIONS C LABRANCHE/SOFT		200,000.00	7.467	10,000.00	1,503,340.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					400,000.00	7.443	20,000.00	2,997,300.00	
PUR 47718	7/22/09 7/27/09	15133V20 422809	CENTENNIAL COMMUNICATIONS C LABRANCHE/SOFT		200,000.00	7.476	10,000.00	1,505,200.00	

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PUR 47718	7/23/09 7/28/09	15133V20 422814	CENTENNIAL COMMUNICATIONS C UBS WARBURG LLC		100,000.00	7.515	3,000.00	754,490.00	
PUR 47718	7/28/09 7/31/09	15133V20 422823	CENTENNIAL COMMUNICATIONS C LABRANCHE/SOFT		200,000.00	7.394	10,000.00	1,488,780.00	
PUR 41852	6/26/09 7/01/09	16516710 422733	CHESAPEAKE ENERGY CORP. MORGAN STANLEY		200,000.00	19.606		3,921,280.00	
PUR 39905	7/02/09 7/08/09	17275R10 422752	CISCO SYSTEMS INC MORGAN STANLEY		200,000.00	18.589		3,717,760.00	
PUR 39905	7/06/09 7/09/09	17275R10 422756	CISCO SYSTEMS INC MORGAN STANLEY		200,000.00	18.444		3,688,840.00	
PUR 42814	7/17/09 7/22/09	19259P30 422796	COINSTAR INC. JANNEY MONTGOMERY SCOTT		10,000.00	26.543	300.00	265,733.00	
PUR 42814	7/20/09 7/23/09	19259P30 422801	COINSTAR INC. LABRANCHE/SOFT		10,000.00	28.030	500.00	280,803.00	
PUR 42814	7/21/09 7/24/09	19259P30 422805	COINSTAR INC. JEFFERIES & COMPANY		10,000.00	29.580	300.00	296,101.00	
PUR 39904	7/14/09 7/17/09	20825C10 422784	CONOCOPHILLIPS SANFORD BERNSTEIN & CO.		150,000.00	40.306	6,000.00	6,051,915.00	
PUR 39904	7/22/09 7/27/09	20825C10 422809	CONOCOPHILLIPS DEUTSCHE BANK AG (DOMESTIC)		50,000.00	43.147	2,000.00	2,159,355.00	
PUR 47084	7/01/09 7/07/09	23280610 422748	CYPRESS SEMICONDUCTOR CORP CAPIS/SOFT		100,000.00	9.223	5,000.00	927,340.00	

PUR 47084	7/02/09 7/08/09	23280610 422752	CYPRESS SEMICONDUCTOR CORP MORGAN STANLEY	100,000.00	9.062	906,170.00
PUR 47084	7/06/09 7/09/09	23280610 422756	CYPRESS SEMICONDUCTOR CORP MORGAN STANLEY	100,000.00	8.895	889,530.00

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PUR 47084	7/08/09 7/13/09	23280610 422764	CYPRESS SEMICONDUCTOR CORP CAPIS/SOFT		100,000.00	8.560	5,000.00	861,000.00	
PUR 46444	6/26/09 7/01/09	24237010 422733	DEAN FOODS ICAP CORPORATES LLC		20,000.00	18.777	200.00	375,738.00	
PUR 39912	7/21/09 7/24/09	25179M10 422805	DEVON ENERGY CORP. SOLEIL SECURITIES CORP.		40,000.00	56.310	1,600.00	2,253,992.00	
PUR 43747	7/02/09 7/08/09	26875P10 422752	EOG RESOURCES, INC. CAPIS/SOFT		50,000.00	64.433	2,500.00	3,224,140.00	
PUR 46593	7/10/09 7/15/09	29270J10 422776	ENERGY RECOVERY INC INSTINET/SOFT-FACTSET		20,000.00	6.667	1,000.00	134,346.00	
PUR 39920	7/17/09 7/22/09	30161N10 422796	EXELON CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	51.221	800.00	1,025,224.00	
PUR 39920	7/22/09 7/27/09	30161N10 422809	EXELON CORP. BLAIR, WILLIAM & COMPANY		50,000.00	52.641	2,000.00	2,634,065.00	
PUR 39920	7/28/09 7/31/09	30161N10 422823	EXELON CORP. BOENNING & SCATTERGOOD		75,000.00	52.168	3,000.00	3,915,585.00	
PUR 44060	6/26/09 7/01/09	30205120 422733	EXIDE TECHNOLOGIES KEYBANC CAPITAL MKTS INC		20,000.00	3.389	300.00	68,086.00	
PUR 44060	6/29/09 7/02/09	30205120 422737	EXIDE TECHNOLOGIES LABRANCHE/OTC		10,000.00	3.508	150.00	35,225.00	
PUR 44060	6/30/09 7/06/09	30205120 422742	EXIDE TECHNOLOGIES LABRANCHE/OTC		10,000.00	3.693	150.00	37,081.00	
PUR 39995	7/21/09 7/24/09	30231G10 422805	EXXON MOBIL CORP. BARCLAYS CAPITAL (DOMESTIC)		80,000.00	69.797	3,200.00	5,586,928.00	
PUR 39995	7/22/09 7/27/09	30231G10 422809	EXXON MOBIL CORP. COWEN AND CO., LLC		50,000.00	70.197	2,000.00	3,511,825.00	

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PUR 39995	7/22/09 7/27/09	30231G10 422809	EXXON MOBIL CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	70.029	800.00	1,401,374.00	
PUR 39922	6/26/09 7/01/09	36955010 422733	GENERAL DYNAMICS CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	55.686	300.00	1,114,022.00	
PUR 39922	7/01/09 7/07/09	36955010 422748	GENERAL DYNAMICS CORP. CAPIS/SOFT		20,000.00	55.743	1,000.00	1,115,850.00	
PUR 39922	7/02/09 7/08/09	36955010 422752	GENERAL DYNAMICS CORP. CAPIS/SOFT		20,000.00	54.509	1,000.00	1,091,170.00	
PUR 46117	7/15/09 7/20/09	38141G10 422788	GOLDMAN SACHS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		30,000.00	155.57	1,200.00	4,668,450.00	
PUR 46117	7/20/09 7/23/09	38141G10 422801	GOLDMAN SACHS GROUP INC COWEN AND CO., LLC		30,000.00	158.98	1,200.00	4,770,738.00	
PUR 46117	7/21/09 7/24/09	38141G10 422805	GOLDMAN SACHS GROUP INC LEERINK SWANN LLC		20,000.00	159.40	800.00	3,188,954.00	
PUR 39928	7/06/09 7/09/09	43575830 422756	HOLLY CORP. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	18.003	1,200.00	541,296.00	
PUR	7/10/09	46204410	ION GEOPHYSICAL CORP						

47696	7/15/09	422776	MORGAN STANLEY	200,000.00	2.032	406,300.00
PUR 47696	7/13/09 7/16/09	46204410 422780	ION GEOPHYSICAL CORP MORGAN STANLEY	200,000.00	2.074	414,880.00
PUR 47696	7/14/09 7/17/09	46204410 422784	ION GEOPHYSICAL CORP MORGAN STANLEY	200,000.00	2.173	434,560.00
PUR 47696	7/15/09 7/20/09	46204410 422788	ION GEOPHYSICAL CORP MORGAN STANLEY	100,000.00	2.300	230,030.00
PUR 47696	7/21/09 7/24/09	46204410 422805	ION GEOPHYSICAL CORP MORGAN STANLEY	200,000.00	2.447	489,440.00

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PUR 47696	7/22/09 7/27/09	46204410 422809	ION GEOPHYSICAL CORP MORGAN STANLEY		100,000.00	2.498		249,780.00	
PUR 47696	7/23/09 7/28/09	46204410 422814	ION GEOPHYSICAL CORP MORGAN STANLEY		100,000.00	2.540		253,990.00	
PUR 47300	6/26/09 7/01/09	46981410 422733	JACOBS ENGINEERING GROUP IN MAGNA SECURITIES CORP		50,000.00	42.272	750.00	2,114,370.00	
PUR 47300	7/06/09 7/09/09	46981410 422756	JACOBS ENGINEERING GROUP IN DEUTSCHE BANK AG (DOMESTIC)		50,000.00	38.399	2,000.00	1,921,940.00	
PUR 47300	7/08/09 7/13/09	46981410 422764	JACOBS ENGINEERING GROUP IN MORGAN STANLEY		50,000.00	37.537		1,876,870.00	
PUR 47300	7/09/09 7/14/09	46981410 422770	JACOBS ENGINEERING GROUP IN CAPIS/SOFT		50,000.00	37.951	2,500.00	1,900,045.00	
PUR 47300	7/10/09 7/15/09	46981410 422776	JACOBS ENGINEERING GROUP IN ICAP/SOFT		50,000.00	37.180	2,500.00	1,861,485.00	
PUR 47300	7/14/09 7/17/09	46981410 422784	JACOBS ENGINEERING GROUP IN DEUTSCHE BANK AG (DOMESTIC)		30,000.00	38.403	1,200.00	1,153,299.00	
PUR 47300	7/14/09 7/17/09	46981410 422784	JACOBS ENGINEERING GROUP IN SANFORD BERNSTEIN & CO.		70,000.00	38.371	2,800.00	2,688,777.00	
PUR 39942	7/14/09 7/17/09	48517030 422784	KANSAS CITY SOUTHERN DEUTSCHE BANK AG (DOMESTIC)		50,000.00	16.151	2,000.00	809,565.00	
PUR 39944	7/15/09 7/20/09	50540R40 422788	LABORATORY CORP OF AMERICA DEUTSCHE BANK AG (DOMESTIC)		20,000.00	67.077	800.00	1,342,330.00	
PUR 47410	7/01/09 7/07/09	52186330 422748	LEAP WIRELESS INTL INC INSTINET/SOFT-FACTSET		100,000.00	30.187	5,000.00	3,023,700.00	
PUR 47410	7/08/09 7/13/09	52186330 422764	LEAP WIRELESS INTL INC INSTINET/SOFT-FACTSET		100,000.00	27.898	5,000.00	2,794,810.00	

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PUR 47410	7/09/09 7/14/09	52186330 422770	LEAP WIRELESS INTL INC INSTINET/SOFT-FACTSET		100,000.00	28.267	5,000.00	2,831,670.00	
PUR 47410	7/17/09 7/22/09	52186330 422796	LEAP WIRELESS INTL INC INSTINET/SOFT-FACTSET		100,000.00	26.194	5,000.00	2,624,360.00	
PUR 46169	7/13/09 7/16/09	53418710 422780	LINCOLN NATIONAL CORP WACHOVIA SECURITIES, INC.		20,000.00	14.703	800.00	294,864.00	
PUR 46169	7/17/09 7/22/09	53418710 422796	LINCOLN NATIONAL CORP LANGEN MCALENNY		20,000.00	16.081	800.00	322,412.00	
PUR 47584	6/30/09 7/07/09	54142L10 422746	LOGMEIN INC BARCLAYS CAPITAL (DOMESTIC)		5,000.00	16.000		80,000.00	
PUR 47584	6/30/09 7/07/09	54142L10 422746	LOGMEIN INC MORGAN STANLEY		7,000.00	16.000		112,000.00	

PUR 47584	6/30/09 7/07/09	54142L10 422746	LOGMEIN INC PIPER JAFFRAY		1,800.00	16.000		28,800.00
PUR 47584	6/30/09 7/07/09	54142L10 422746	LOGMEIN INC RBC CAPITAL (DOMESTIC)		1,800.00	16.000		28,800.00
PUR 47584	6/30/09 7/07/09	54142L10 422746	LOGMEIN INC THOMAS WEISEL		2,400.00	16.000		38,400.00
PUR 47584	7/02/09 7/08/09	54142L10 422752	LOGMEIN INC LABRANCHE/SOFT		42,000.00	19.999	2,100.00	842,041.20
PUR 47584	7/06/09 7/09/09	54142L10 422756	LOGMEIN INC LABRANCHE/SOFT		20,000.00	19.983	1,000.00	400,650.00
PUR 47584	7/07/09 7/10/09	54142L10 422760	LOGMEIN INC INSTINET/SOFT-FACTSET		20,000.00	19.893	1,000.00	398,852.00
PUR 47584	7/08/09 7/13/09	54142L10 422764	LOGMEIN INC INSTINET/SOFT-FACTSET		30,000.00	19.158	1,500.00	576,225.00

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PUR 47584	7/09/09 7/14/09	54142L10 422770	LOGMEIN INC INSTINET/SOFT-FACTSET		30,000.00	19.083	1,500.00	573,978.00	
PUR 47584	7/10/09 7/15/09	54142L10 422776	LOGMEIN INC INSTINET/SOFT-FACTSET		30,000.00	18.925	1,500.00	569,253.00	
PUR 47584	7/13/09 7/16/09	54142L10 422780	LOGMEIN INC INSTINET/SOFT-FACTSET		30,000.00	19.080	1,500.00	573,912.00	
PUR 46345	7/13/09 7/16/09	57632310 422780	MASTEC INC WACHOVIA SECURITIES, INC.		50,000.00	10.472	2,000.00	525,580.00	
PUR 46345	7/17/09 7/22/09	57632310 422796	MASTEC INC DEUTSCHE BANK AG (DOMESTIC)		50,000.00	10.680	2,000.00	536,000.00	
PUR 47457	7/01/09 7/07/09	57636Q10 422748	MASTERCARD INC CAPIS/SOFT		10,000.00	167.19	500.00	1,672,443.00	
PUR 42619	7/15/09 7/20/09	58013510 422788	MCDONALD'S CORP. DEUTSCHE BANK AG (DOMESTIC)		40,000.00	57.019	1,600.00	2,282,344.00	
PUR 42619	7/22/09 7/27/09	58013510 422809	MCDONALD'S CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	58.845	800.00	1,177,694.00	
PUR 47377	7/15/09 7/20/09	59161R10 422788	METRO BANCORP INC INSTINET/SOFT-FACTSET		663.00	17.917	33.15	11,912.39	
PUR 47377	7/16/09 7/21/09	59161R10 422792	METRO BANCORP INC INSTINET/SOFT-FACTSET		32.00	17.560	1.60	563.52	
PUR 47377	7/17/09 7/22/09	59161R10 422796	METRO BANCORP INC INSTINET/SOFT-FACTSET		200.00	18.050	10.00	3,620.00	
PUR 47377	7/20/09 7/23/09	59161R10 422801	METRO BANCORP INC INSTINET/SOFT-FACTSET		300.00	17.940	15.00	5,397.00	
PUR 47377	7/21/09 7/24/09	59161R10 422805	METRO BANCORP INC INSTINET/SOFT-FACTSET		1,300.00	17.882	65.00	23,311.47	

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PUR 47377	7/22/09 7/27/09	59161R10 422809	METRO BANCORP INC INSTINET/SOFT-FACTSET		590.00	17.916	29.50	10,599.76	
PUR 47377	7/23/09 7/28/09	59161R10 422814	METRO BANCORP INC INSTINET/SOFT-FACTSET		10.00	17.940	.50	179.90	
PUR 47377	7/24/09 7/29/09	59161R10 422818	METRO BANCORP INC JANNEY MONTGOMERY SCOTT		100.00	18.260	3.00	1,829.00	
PUR 47377	7/28/09 7/31/09	59161R10 422823	METRO BANCORP INC JANNEY MONTGOMERY SCOTT		1,123.00	18.790	33.69	21,134.86	

PUR 39952	7/17/09 7/22/09	61166W10 422796	MONSANTO CO. DEUTSCHE BANK AG (DOMESTIC)	20,000.00	75.474	800.00	1,510,284.00
PUR 39952	7/17/09 7/22/09	61166W10 422796	MONSANTO CO. DEUTSCHE BANK AG (DOMESTIC)	20,000.00	75.605	800.00	1,512,896.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				40,000.00	75.540	1,600.00	3,023,180.00
PUR 39952	7/17/09 7/22/09	61166W10 422796	MONSANTO CO. LANGEN MCALENNY	20,000.00	75.701	800.00	1,514,820.00
PUR 47656	7/07/09 7/10/09	61744644 422760	MORGAN STANLEY CAPIS/SOFT	500,000.00	26.795	25,000.00	13,422,250.00
PUR 47656	7/08/09 7/13/09	61744644 422764	MORGAN STANLEY CAPIS/SOFT	100,000.00	26.090	5,000.00	2,613,970.00
PUR 47656	7/08/09 7/13/09	61744644 422764	MORGAN STANLEY CAPIS/SOFT	100,000.00	25.469	5,000.00	2,551,940.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				200,000.00	25.780	10,000.00	5,165,910.00

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PUR 47656	7/09/09 7/14/09	61744644 422770	MORGAN STANLEY ICAP/SOFT		100,000.00	26.027	5,000.00	2,607,650.00	
PUR 43263	7/01/09 7/07/09	61945A10 422748	MOSIAC CO. (THE) CAPIS/SOFT		20,000.00	45.126	1,000.00	903,526.00	
PUR 43263	7/02/09 7/08/09	61945A10 422752	MOSIAC CO. (THE) CAPIS/SOFT		30,000.00	45.306	1,500.00	1,360,686.00	
PUR 43551	7/17/09 7/22/09	62937750 422796	NRG ENERGY INC. DEUTSCHE BANK AG (DOMESTIC)		80,000.00	24.706	3,200.00	1,979,640.00	
PUR 43551	7/20/09 7/23/09	62937750 422801	NRG ENERGY INC. RAYMOND JAMES & ASSOCIATES,		100,000.00	24.210	4,000.00	2,425,010.00	
PUR 47267	7/06/09 7/09/09	66987M60 422756	NOVATEL WIRELESS INC LABRANCHE/SOFT		50,000.00	8.860	2,500.00	445,480.00	
PUR 47267	7/13/09 7/16/09	66987M60 422780	NOVATEL WIRELESS INC INSTINET/SOFT-FACTSET		50,000.00	8.665	2,500.00	435,745.00	
PUR 46289	6/26/09 7/01/09	72925110 422733	PLUM CREEK TIMBER CO INC PRINCETON SECURITIES GROUP		20,000.00	29.581	200.00	591,828.00	
PUR 46289	7/01/09 7/07/09	72925110 422748	PLUM CREEK TIMBER CO INC CAPIS/SOFT		20,000.00	30.037	1,000.00	601,740.00	
PUR 46289	7/02/09 7/08/09	72925110 422752	PLUM CREEK TIMBER CO INC MORGAN STANLEY		20,000.00	30.056		601,120.00	
PUR 46289	7/06/09 7/09/09	72925110 422756	PLUM CREEK TIMBER CO INC CAPIS/SOFT		20,000.00	29.011	1,000.00	581,210.00	
PUR 46289	7/13/09 7/16/09	72925110 422780	PLUM CREEK TIMBER CO INC WACHOVIA SECURITIES, INC.		10,000.00	28.192	400.00	282,320.00	
PUR 47838	7/22/09 7/27/09	75102810 422809	RALCORP HOLDINGS INC OPPENHEIMER & CO., INC		20,000.00	61.617	600.00	1,232,936.00	

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PUR 47649	7/06/09 7/09/09	75893210 422756	REGIS CORP MINN MORGAN STANLEY		80,000.00	13.444		1,075,520.00	

PUR 47649	7/07/09 7/10/09	75893210 422760	REGIS CORP MINN CAPIS/SOFT	50,000.00	13.216	2,500.00	663,285.00
PUR 47649	7/08/09 7/14/09	75893210 422768	REGIS CORP MINN CREDIT SUISSE SEC (USA) LLC	87,750.00	12.370		1,085,467.50
PUR 47649	7/08/09 7/13/09	75893210 422764	REGIS CORP MINN DEUTSCHE BANK AG (DOMESTIC)	30,000.00	12.574	1,200.00	378,426.00
PUR 47649	7/08/09 7/14/09	75893210 422768	REGIS CORP MINN MERRILL LYNCH (RESEARCH)	127,250.00	12.370		1,574,082.50
PUR 47649	7/09/09 7/14/09	75893210 422770	REGIS CORP MINN ICAP/SOFT	125,000.00	12.355	6,250.00	1,550,625.00
PUR 47649	7/09/09 7/14/09	75893210 422770	REGIS CORP MINN MORGAN STANLEY	100,000.00	12.301		1,230,050.00
PUR 47649	7/10/09 7/15/09	75893210 422776	REGIS CORP MINN MORGAN STANLEY	200,000.00	12.347		2,469,320.00
PUR 47649	7/13/09 7/16/09	75893210 422780	REGIS CORP MINN MORGAN STANLEY	100,000.00	12.190		1,218,990.00
PUR 47649	7/14/09 7/17/09	75893210 422784	REGIS CORP MINN MORGAN STANLEY	100,000.00	12.303		1,230,330.00
PUR 47649	7/15/09 7/20/09	75893210 422788	REGIS CORP MINN SANFORD BERNSTEIN & CO.	100,000.00	12.398	4,000.00	1,243,760.00
PUR 39975	7/02/09 7/08/09	80660510 422752	SCHERING-PLOUGH CORP. MORGAN STANLEY	100,000.00	24.815		2,481,460.00
PUR 43667	7/17/09 7/22/09	83269640 422796	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)	20,000.00	49.037	800.00	981,546.00

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PUR 43667	7/17/09 7/22/09	83269640 422796	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		20,000.00	49.018	800.00	981,168.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	49.028	1,600.00	1,962,714.00	
PUR 43667	7/20/09 7/23/09	83269640 422801	JM SMUCKER CO/THE FRIEDMAN BILLINGS RAMSEY		20,000.00	48.989	800.00	980,586.00	
PUR 43667	7/21/09 7/24/09	83269640 422805	JM SMUCKER CO/THE LEERINK SWANN LLC		20,000.00	49.934	800.00	999,476.00	
PUR 43667	7/21/09 7/24/09	83269640 422805	JM SMUCKER CO/THE SOLEIL SECURITIES CORP.		20,000.00	49.662	800.00	994,048.00	
PUR 43667	7/22/09 7/27/09	83269640 422809	JM SMUCKER CO/THE BLAIR, WILLIAM & COMPANY		20,000.00	49.803	800.00	996,868.00	
PUR 43667	7/22/09 7/27/09	83269640 422809	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		20,000.00	49.816	800.00	997,114.00	
PUR 43667	7/23/09 7/28/09	83269640 422814	JM SMUCKER CO/THE FOX-PITT KLTON CCHRN CRN WA		20,000.00	50.004	800.00	1,000,872.00	
PUR 43667	7/28/09 7/31/09	83269640 422823	JM SMUCKER CO/THE ISI - HYMAN		20,000.00	50.389	1,000.00	1,008,778.00	
PUR 45200	6/29/09 7/02/09	86681020 422737	SUN MICROSYSTEMS, INC. MORGAN STANLEY		200,000.00	9.183		1,836,580.00	
PUR 45200	7/17/09 7/22/09	86681020 422796	SUN MICROSYSTEMS, INC. INSTINET/SOFT-FACTSET		200,000.00	9.152	10,000.00	1,840,440.00	
PUR 45200	7/22/09 7/27/09	86681020 422809	SUN MICROSYSTEMS, INC. LABRANCHE/SOFT		100,000.00	9.190	5,000.00	924,000.00	

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PUR 47366	6/26/09 7/01/09	86816810 422733	SUPERIOR INDUSTRIES INTL MERIDIAN EQUITY PARTNERS	50,000.00	14.364	500.00	718,700.00
PUR 47366	6/29/09 7/02/09	86816810 422737	SUPERIOR INDUSTRIES INTL ICAP CORPORATES LLC	50,000.00	14.525	500.00	726,725.00
PUR 47366	6/30/09 7/06/09	86816810 422742	SUPERIOR INDUSTRIES INTL BMO CAPITAL MARKETS/EXECUTI	50,000.00	14.317	750.00	716,600.00
PUR 47366	7/01/09 7/07/09	86816810 422748	SUPERIOR INDUSTRIES INTL CAPIS/SOFT	50,000.00	14.320	2,500.00	718,490.00
PUR 47366	7/02/09 7/08/09	86816810 422752	SUPERIOR INDUSTRIES INTL CAPIS/SOFT	50,000.00	14.233	2,500.00	714,140.00
PUR 47366	7/06/09 7/09/09	86816810 422756	SUPERIOR INDUSTRIES INTL CAPIS/SOFT	50,000.00	14.436	2,500.00	724,290.00
PUR 47366	7/21/09 7/24/09	86816810 422805	SUPERIOR INDUSTRIES INTL LEERINK SWANN LLC	50,000.00	15.073	2,000.00	755,660.00
PUR 47366	7/22/09 7/27/09	86816810 422809	SUPERIOR INDUSTRIES INTL COWEN AND CO., LLC	50,000.00	15.165	2,000.00	760,240.00
PUR 47366	7/23/09 7/28/09	86816810 422814	SUPERIOR INDUSTRIES INTL FOX-PITT KLTON CCHRN CRN WA	50,000.00	15.358	2,000.00	769,915.00
PUR 47366	7/28/09 7/31/09	86816810 422823	SUPERIOR INDUSTRIES INTL GORDON HASKETT & COMPANY (I	50,000.00	15.195	2,500.00	762,250.00
PUR 40599	7/08/09 7/13/09	87157D10 422764	SYNAPTICS INCORPORATED INSTINET/SOFT-FACTSET	20,000.00	33.916	1,000.00	679,318.00
PUR 40599	7/09/09 7/14/09	87157D10 422770	SYNAPTICS INCORPORATED INSTINET/SOFT-FACTSET	20,000.00	34.365	1,000.00	688,300.00
PUR 40599	7/10/09 7/15/09	87157D10 422776	SYNAPTICS INCORPORATED INSTINET/SOFT-FACTSET	20,000.00	33.266	1,000.00	666,318.00

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PUR 40599	7/13/09 7/16/09	87157D10 422780	SYNAPTICS INCORPORATED INSTINET/SOFT-FACTSET		20,000.00	33.807	1,000.00	677,142.00	
PUR 40599	7/14/09 7/17/09	87157D10 422784	SYNAPTICS INCORPORATED JANNEY MONTGOMERY SCOTT		20,000.00	32.385	600.00	648,294.00	
PUR 40599	7/15/09 7/20/09	87157D10 422788	SYNAPTICS INCORPORATED INSTINET/SOFT-FACTSET		20,000.00	33.099	1,000.00	662,974.00	
PUR 40599	7/15/09 7/20/09	87157D10 422788	SYNAPTICS INCORPORATED INSTINET/SOFT-FACTSET		20,000.00	32.762	1,000.00	656,242.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	32.930	2,000.00	1,319,216.00	
PUR 40599	7/17/09 7/22/09	87157D10 422796	SYNAPTICS INCORPORATED INSTINET/SOFT-FACTSET		20,000.00	33.415	1,000.00	669,290.00	
PUR 45488	7/08/09 7/13/09	88731730 422764	TIME WARNER INC MORGAN STANLEY		100,000.00	23.452		2,345,170.00	
PUR 45488	7/09/09 7/14/09	88731730 422770	TIME WARNER INC ICAP/SOFT		100,000.00	23.776	5,000.00	2,382,560.00	
PUR 45488	7/10/09 7/15/09	88731730 422776	TIME WARNER INC ICAP/SOFT		100,000.00	23.930	5,000.00	2,397,950.00	
PUR 39983	6/29/09 7/02/09	88870610 422737	TIVO INC. MAGNA SECURITIES (OTC)		50,000.00	10.617	750.00	531,575.00	
PUR 39983	7/02/09 7/08/09	88870610 422752	TIVO INC. LABRANCHE/SOFT		50,000.00	9.230	2,500.00	464,010.00	
PUR 39983	7/02/09 7/08/09	88870610 422752	TIVO INC. LABRANCHE/SOFT		100,000.00	9.469	5,000.00	951,940.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					150,000.00	9.390	7,500.00	1,415,950.00	

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PUR 39983	7/02/09 7/08/09	88870610 422752	TIVO INC. MORGAN STANLEY		50,000.00	9.357		467,840.00	
PUR 39983	7/06/09 7/09/09	88870610 422756	TIVO INC. LABRANCHE/SOFT		50,000.00	8.942	2,500.00	449,605.00	
PUR 46667	7/13/09 7/16/09	90297330 422780	US BANCORP WACHOVIA SECURITIES, INC.		20,000.00	17.176	800.00	344,326.00	
PUR 46667	7/14/09 7/17/09	90297330 422784	US BANCORP OPPENHEIMER & CO., INC		40,000.00	17.343	1,600.00	695,328.00	
PUR 46667	7/17/09 7/22/09	90297330 422796	US BANCORP LANGEN MCALENNY		20,000.00	17.821	800.00	357,212.00	
PUR 42782	7/16/09 7/21/09	90323610 422792	URS CORP OPPENHEIMER & CO., INC		20,000.00	46.733	600.00	935,256.00	
PUR 44855	7/02/09 7/08/09	91126810 422752	UNITED ONLINE, INC. LABRANCHE/SOFT		50,000.00	6.355	2,500.00	320,235.00	
PUR 44855	7/02/09 7/08/09	91126810 422752	UNITED ONLINE, INC. LABRANCHE/SOFT		50,000.00	6.413	2,500.00	323,155.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	6.384	5,000.00	643,390.00	
PUR 39987	6/26/09 7/01/09	91136310 422733	UNITED RENTALS INC. GRISWOLD COMPANY		50,000.00	6.403	500.00	320,660.00	
PUR 39987	7/02/09 7/08/09	91136310 422752	UNITED RENTALS INC. CAPIS/SOFT		100,000.00	6.115	5,000.00	616,520.00	
PUR 39987	7/06/09 7/09/09	91136310 422756	UNITED RENTALS INC. CAPIS/SOFT		50,000.00	5.954	2,500.00	300,180.00	

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PUR 39987	7/06/09 7/09/09	91136310 422756	UNITED RENTALS INC. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	5.688	2,000.00	286,385.00	
PUR 39987	7/07/09 7/10/09	91136310 422760	UNITED RENTALS INC. CAPIS/SOFT		50,000.00	5.570	2,500.00	280,975.00	
PUR 39987	7/08/09 7/13/09	91136310 422764	UNITED RENTALS INC. MORGAN STANLEY		50,000.00	5.476		273,775.00	
PUR 39987	7/09/09 7/14/09	91136310 422770	UNITED RENTALS INC. CAPIS/SOFT		50,000.00	5.375	2,500.00	271,230.00	
PUR 39987	7/10/09 7/15/09	91136310 422776	UNITED RENTALS INC. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	5.441	2,000.00	274,025.00	
PUR 39987	7/13/09 7/16/09	91136310 422780	UNITED RENTALS INC. WACHOVIA SECURITIES, INC.		50,000.00	5.410	2,000.00	272,475.00	
PUR 39987	7/14/09 7/17/09	91136310 422784	UNITED RENTALS INC. SANFORD BERNSTEIN & CO.		50,000.00	5.693	2,000.00	286,625.00	
PUR 47836	7/22/09 7/27/09	92343E10 422809	VERISIGN INC LABRANCHE/SOFT		100,000.00	19.880	5,000.00	1,992,970.00	
PUR 47836	7/23/09 7/28/09	92343E10 422814	VERISIGN INC JANNEY MONTGOMERY SCOTT		100,000.00	20.312	3,000.00	2,034,220.00	
PUR 39992	7/20/09 7/23/09	93114210 422801	WAL-MART STORES, INC. FTN MIDWEST SECURITIES		100,000.00	48.358	4,000.00	4,839,810.00	
PUR 46541	7/06/09 7/09/09	94974610 422756	WELLS FARGO & COMPANY MORGAN STANLEY		100,000.00	22.691		2,269,060.00	
PUR 46541	7/06/09 7/09/09	94974610 422756	WELLS FARGO & COMPANY MORGAN STANLEY		300,000.00	22.863		6,858,870.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					400,000.00	22.820		9,127,930.00	

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PUR 46541	7/22/09 7/27/09	94974610 422809	WELLS FARGO & COMPANY LAZARD CAPITAL MARKETS		200,000.00	23.906	8,000.00	4,789,240.00	
PUR 46168	6/30/09 7/06/09	96216610 422742	WEYERHAEUSER CO WILLIAMS CAPITAL GROUP		40,000.00	30.361	600.00	1,215,040.00	
PUR 46168	7/01/09 7/07/09	96216610 422748	WEYERHAEUSER CO MORGAN STANLEY		20,000.00	30.763		615,254.00	
PUR 41913	7/01/09 7/07/09	98302410 422748	WYETH MORGAN STANLEY		100,000.00	45.396		4,539,620.00	
PUR 47806	7/20/09 7/23/09	98970110 422801	ZIONS BANCORP LABRANCHE/SOFT		50,000.00	11.950	2,500.00	599,995.00	
PUR 47806	7/21/09 7/24/09	98970110 422805	ZIONS BANCORP JEFFERIES & COMPANY		50,000.00	10.970	1,500.00	550,010.00	
PUR 47806	7/21/09 7/24/09	98970110 422805	ZIONS BANCORP LABRANCHE/SOFT		100,000.00	10.527	5,000.00	1,057,720.00	
PUR 44960	6/26/09 7/01/09	G9144P10 422733	TYCO ELECTRONICS LTD. MORGAN STANLEY		100,000.00	18.144		1,814,390.00	
PUR 47547	7/01/09 7/07/09	H8912P10 422748	TYCO ELECTRONICS LTD MORGAN STANLEY		100,000.00	18.716		1,871,610.00	
PUR 47547	7/02/09 7/08/09	H8912P10 422752	TYCO ELECTRONICS LTD CAPIS/SOFT		100,000.00	18.008	5,000.00	1,805,790.00	
SUBTOTAL STOCK PURCHASES:					15,279,318.00		459,091.44	294,411,311.06	
TOTAL FUND PURCHASES:					15,279,318.00		459,091.44	294,411,311.06	

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SALES OF STOCK AND OTHER EQUITIES									
SALE 45439	7/10/09 7/15/09	00817Y10 422777	AETNA INC MORGAN STANLEY		100,000.00	25.760	66.21	2,575,923.79	224,562.54
SALE 45439	7/14/09 7/17/09	00817Y10 422785	AETNA INC MORGAN STANLEY		100,000.00	26.456	68.00	2,645,542.00	294,180.75
SALE 45439	7/22/09 7/27/09	00817Y10 422810	AETNA INC SANFORD BERNSTEIN & CO.		100,000.00	24.608	63.25 4,000.00	2,456,766.75	105,405.50
SALE 45095	7/10/09 7/15/09	01307810 422777	ALBERTO-CULVER CO. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	24.814	12.76 800.00	495,465.24	39,380.32
SALE 39886	7/01/09 7/07/09	03116210 422749	AMGEN INC. INSTINET/SOFT-FACTSET		40,000.00	52.824	54.31 2,000.00	2,110,893.69	-183,398.02
SALE 39886	7/02/09 7/08/09	03116210 422753	AMGEN INC. LABRANCHE/SOFT		30,000.00	52.028	40.11 1,500.00	1,559,311.89	-161,406.90
SALE 39886	7/06/09 7/09/09	03116210 422757	AMGEN INC. LABRANCHE/SOFT		30,000.00	51.329	39.57 1,500.00	1,538,315.43	-182,403.36
SALE 39886	7/07/09 7/10/09	03116210 422761	AMGEN INC. INSTINET/SOFT-FACTSET		20,000.00	51.952	26.71 1,000.00	1,038,005.29	-109,140.57
SALE 39886	7/08/09 7/13/09	03116210 422765	AMGEN INC. INSTINET/SOFT-FACTSET		20,000.00	60.440	31.07 1,000.00	1,207,762.93	60,617.07
SALE	7/08/09	03116210	AMGEN INC.				30.94		

39886	7/13/09	422765	JANNEY MONTGOMERY SCOTT	20,000.00	60.187	600.00	1,203,109.06	55,963.20
SALE	7/09/09	03116210	AMGEN INC.			29.90		
39886	7/14/09	422771	INSTINET/SOFT-FACTSET	20,000.00	58.152	1,000.00	1,162,008.10	14,862.24
SALE	7/10/09	03116210	AMGEN INC.			29.82		
39886	7/15/09	422777	INSTINET/SOFT-FACTSET	20,000.00	58.007	1,000.00	1,159,104.18	11,958.33

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SALE 39886	7/10/09 7/15/09	03116210 422777	AMGEN INC. MORGAN STANLEY		20,000.00	57.644	29.63	1,152,852.37	5,706.51
SALE 42114	6/26/09 7/01/09	03251510 422734	ANADIGICS INC LIQUIDNET		25,000.00	3.885	250.00	96,872.50	
18,589.63									
SALE 42114	6/26/09 7/01/09	03251510 422734	ANADIGICS INC MORGAN STANLEY		75,000.00	3.837	7.40	287,797.60	
52,949.00									
SALE 42114	7/01/09 7/07/09	03251510 422749	ANADIGICS INC MORGAN STANLEY		100,000.00	4.128	10.61	412,829.39	
99,697.92									
SALE 39881	7/22/09 7/27/09	03783310 422810	APPLE INC. LABRANCHE/SOFT		10,000.00	157.34	40.44 500.00	1,572,865.56	689,776.38
SALE 40527	7/20/09 7/23/09	04622410 422802	ASTEC INDUSTRIES INC. LABRANCHE/SOFT		10,000.00	25.077	6.44 500.00	250,262.56	-107,614.61
SALE 40527	7/20/09 7/23/09	04622410 422802	ASTEC INDUSTRIES INC. LABRANCHE/SOFT		10,000.00	24.995	6.42 500.00	249,438.58	-108,438.59
-						=====	-----	-----	-----
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		20,000.00	25.036	12.86	499,701.14	-
216,053.20							1,000.00		
SALE 40527	7/21/09 7/24/09	04622410 422806	ASTEC INDUSTRIES INC. LABRANCHE/SOFT		10,000.00	25.156	6.47 500.00	251,052.53	-106,824.64
SALE 40527	7/21/09 7/24/09	04622410 422806	ASTEC INDUSTRIES INC. LABRANCHE/SOFT		10,000.00	25.875	6.65 500.00	258,247.35	-99,629.82
-						=====	-----	-----	-----
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		20,000.00	25.516	13.12	509,299.88	-
206,454.46							1,000.00		
SALE 40527	7/22/09 7/27/09	04622410 422810	ASTEC INDUSTRIES INC. LABRANCHE/SOFT		10,000.00	24.703	6.35 500.00	246,518.65	-111,358.52

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SALE 46955	7/20/09 7/23/09	06050510 422802	BANK OF AMERICA GORDON HASKETT & COMPANY (I		200,000.00	12.441	63.95 10,000.00	2,478,036.05	205,204.15
SALE 44007	6/26/09 7/01/09	06405810 422734	BANK OF NEW YORK MELLON COR WILLIAMS CAPITAL GROUP		10,000.00	29.407	7.56 150.00	293,916.44	39,882.85
SALE 44007	7/08/09 7/13/09	06405810 422765	BANK OF NEW YORK MELLON COR CAPIS/SOFT		40,000.00	27.191	27.95 2,000.00	1,085,600.05	69,465.68
SALE 44007	7/09/09 7/14/09	06405810 422771	BANK OF NEW YORK MELLON COR CAPIS/SOFT		40,000.00	27.923	28.70 2,000.00	1,114,875.30	98,740.93
SALE 44007	7/10/09 7/15/09	06405810 422777	BANK OF NEW YORK MELLON COR MORGAN STANLEY		20,000.00	27.261	14.02	545,203.98	37,136.80
SALE 44007	7/21/09 7/24/09	06405810 422806	BANK OF NEW YORK MELLON COR MORGAN KEEGAN		20,000.00	29.155	14.99 800.00	582,283.01	74,215.83

SALE 39897	7/10/09 7/15/09	11012210 422777	BRISTOL-MYERS SQUIBB CO. CAPIS/SOFT		100,000.00	19.318	49.65 5,000.00	1,926,710.35	-743,386.21
SALE 39897	7/17/09 7/22/09	11012210 422797	BRISTOL-MYERS SQUIBB CO. LANGEN MCALENNY		50,000.00	19.973	25.67 2,000.00	996,599.33	-338,448.95
SALE 46083	6/29/09 7/02/09	12526910 422738	CF INDUSTRIES HOLDINGS INC WILLIAMS CAPITAL GROUP		10,000.00	75.358	19.37 150.00	753,410.63	18,785.78
SALE 43671	6/26/09 7/01/09	15678210 422734	CERNER CORP. LABRANCHE/OTC		10,000.00	60.136	15.46 150.00	601,190.54	236,531.80
SALE 43671	6/26/09 7/01/09	15678210 422734	CERNER CORP. LIQUIDNET		10,000.00	60.505	15.55 200.00	604,834.45	240,175.71
SALE 43671	7/21/09 7/24/09	15678210 422806	CERNER CORP. LABRANCHE/SOFT		10,000.00	62.167	15.98 500.00	621,154.02	256,495.28
SALE 43953	7/21/09 7/24/09	18538Q10 422806	CLEARWIRE CORP. CL A LABRANCHE/SOFT		50,000.00	7.177	9.22 2,500.00	356,340.78	-36,340.76

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SALE 43953	7/21/09 7/24/09	18538Q10 422806	CLEARWIRE CORP. CL A LABRANCHE/SOFT		50,000.00	7.190	9.24 2,500.00	357,010.76	-35,670.78
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	7.184	18.46 5,000.00	713,351.54	-
72,011.54									
SALE 43953	7/22/09 7/27/09	18538Q10 422810	CLEARWIRE CORP. CL A LABRANCHE/SOFT		50,000.00	7.265	9.34 2,500.00	360,720.66	-31,960.88
SALE 43953	7/23/09 7/28/09	18538Q10 422815	CLEARWIRE CORP. CL A JANNEY MONTGOMERY SCOTT		50,000.00	7.935	10.20 1,500.00	395,234.80	2,553.26
SALE 43953	7/28/09 7/31/09	18538Q10 422824	CLEARWIRE CORP. CL A JANNEY MONTGOMERY SCOTT		50,000.00	8.035	10.33 1,500.00	400,229.67	7,548.13
SALE 39906	7/17/09 7/22/09	20337210 422797	COMMSCOPE INC. OPPENHEIMER & CO., INC		10,000.00	25.931	6.67 300.00	259,001.33	-116,401.04
SALE 39906	7/21/09 7/24/09	20337210 422806	COMMSCOPE INC. MORGAN KEEGAN		20,000.00	26.805	13.78 800.00	535,292.22	-215,512.53
SALE 40472	6/26/09 7/01/09	23257720 422734	CYNOSURE INC. CL A LABRANCHE/OTC		10,000.00	7.615	1.96 150.00	75,997.04	-90,403.16
SALE 40472	7/21/09 7/24/09	23257720 422806	CYNOSURE INC. CL A LABRANCHE/SOFT		10,000.00	7.148	1.84 500.00	70,982.16	-95,418.04
SALE 47084	7/15/09 7/20/09	23280610 422789	CYPRESS SEMICONDUCTOR CORP SANFORD BERNSTEIN & CO.		100,000.00	9.626	24.74 4,000.00	958,575.26	76,480.71
SALE 46444	7/08/09 7/13/09	24237010 422765	DEAN FOODS DEUTSCHE BANK AG (DOMESTIC)		20,000.00	19.704	10.13 800.00	393,261.87	25,776.07
SALE 46444	7/09/09 7/14/09	24237010 422771	DEAN FOODS CAPIS/SOFT		20,000.00	19.444	9.99 1,000.00	387,876.01	20,390.21

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SALE 46473	7/22/09 7/27/09	25470M10 422810	DISH NETWORKS JANNEY MONTGOMERY SCOTT		100,000.00	16.486	42.37 3,000.00	1,645,547.63	99,095.85
SALE 46473	7/23/09 7/28/09	25470M10 422815	DISH NETWORKS UBS WARBURG LLC		200,000.00	16.590	85.28 6,000.00	3,311,934.72	219,031.17
SALE 45470	6/26/09 7/01/09	26864810 422734	EMC CORP/MASS MORGAN STANLEY		200,000.00	13.546	69.63 132.34	2,709,170.37	251,508.55
SALE 45470	7/06/09 7/09/09	26864810 422757	EMC CORP/MASS MORGAN STANLEY		400,000.00	12.873		5,149,187.66	233,864.03

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SALE 45010	6/26/09 7/01/09	27864210 422734	EBAY INC. MORGAN STANLEY		50,000.00	17.341	22.29	867,032.71	349,237.71
SALE 40547	7/21/09 7/24/09	29266R10 422806	ENERGIZER HOLDINGS INC. MORGAN KEEGAN		20,000.00	58.082	29.86 800.00	1,160,816.14	-510,158.38
SALE 39917	7/17/09 7/22/09	29742510 422797	ESTERLINE TECHNOLOGIES CORP OPPENHEIMER & CO., INC		20,000.00	28.020	14.41 600.00	559,775.59	-181,496.57
SALE 39917	7/21/09 7/24/09	29742510 422806	ESTERLINE TECHNOLOGIES CORP MORGAN KEEGAN		20,000.00	28.034	14.41 800.00	559,873.59	-181,398.58
SALE 39917	7/21/09 7/24/09	29742510 422806	ESTERLINE TECHNOLOGIES CORP SANFORD BERNSTEIN & CO.		20,000.00	28.093	14.44 800.00	561,041.56	-180,230.60
SALE 39917	7/22/09 7/27/09	29742510 422810	ESTERLINE TECHNOLOGIES CORP DEUTSCHE BANK AG (DOMESTIC)		20,000.00	28.338	14.57 800.00	565,935.43	-175,336.74
SALE 39917	7/22/09 7/27/09	29742510 422810	ESTERLINE TECHNOLOGIES CORP PACIFIC CREST SECURITIES		30,000.00	28.594	22.05 1,200.00	856,594.95	-255,313.30
SALE 39917	7/23/09 7/28/09	29742510 422815	ESTERLINE TECHNOLOGIES CORP FOX-PITT KLTON CCHRN CRN WA		20,000.00	28.488	14.65 800.00	568,943.35	-
SALE 39920	7/06/09 7/09/09	30161N10 422757	EXELON CORP. CAPIS/SOFT		20,000.00	48.240	24.80 1,000.00	963,767.20	319,844.95

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M U L T I S E C T O R C O M M O N A ( 5 1 6 2 ) - C o n t .

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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 40312	7/24/09 7/29/09	33643310 422819	FIRST SOLAR INC. JANNEY MONTGOMERY SCOTT		20,000.00	169.32	87.04 600.00	3,385,864.96	-278,374.68
SALE 40312	7/28/09 7/31/09	33643310 422824	FIRST SOLAR INC. JANNEY MONTGOMERY SCOTT		20,000.00	168.06	86.39 600.00	3,360,655.61	-303,584.03
SALE 46117	7/07/09 7/10/09	38141G10 422761	GOLDMAN SACHS GROUP INC MORGAN STANLEY		100,000.00	145.42	373.74	14,541,896.26	2,091,669.11
SALE 46117	7/08/09 7/13/09	38141G10 422765	GOLDMAN SACHS GROUP INC MORGAN STANLEY		40,000.00	138.32	142.21	5,533,017.79	552,926.93
SALE 46749	7/01/09 7/07/09	42823610 422749	HEWLETT-PACKARD CO CAPIS/SOFT		100,000.00	38.663	99.36 5,000.00	3,861,180.64	345,880.64
SALE 46749	7/01/09 7/07/09	42823610 422749	HEWLETT-PACKARD CO MORGAN STANLEY		100,000.00	39.107	100.51	3,910,579.49	395,279.49
SALE 46749	7/02/09 7/08/09	42823610 422753	HEWLETT-PACKARD CO CAPIS/SOFT		50,000.00	38.180	49.06 2,500.00	1,906,470.94	148,820.94
SALE 46749	7/17/09 7/22/09	42823610 422797	HEWLETT-PACKARD CO SANFORD BERNSTEIN & CO.		50,000.00	39.875	51.24 2,000.00	1,991,708.76	234,058.76
SALE 41202	6/26/09 7/01/09	42829110 422734	HEXCEL CORP. MORGAN STANLEY		100,000.00	9.442	24.27	944,165.73	-1,137,808.32
SALE 46920	7/01/09 7/07/09	45814010 422749	INTEL CORP INSTINET/SOFT-FACTSET		100,000.00	17.151	44.08 5,000.00	1,710,055.92	142,300.92
SALE 46920	7/08/09 7/13/09	45814010 422765	INTEL CORP INSTINET/SOFT-FACTSET		200,000.00	16.029	82.40 10,000.00	3,195,777.60	60,267.60
SALE 46920	7/09/09 7/14/09	45814010 422771	INTEL CORP INSTINET/SOFT-FACTSET		500,000.00	16.159	207.65 25,000.00	8,054,342.35	215,567.35
SALE 46920	7/10/09 7/15/09	45814010 422777	INTEL CORP INSTINET/SOFT-FACTSET		200,000.00	15.902	81.74 10,000.00	3,170,338.26	34,828.26

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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 46920	7/15/09 7/20/09	45814010 422789	INTEL CORP INSTINET/SOFT-FACTSET		200,000.00	17.863	91.82 10,000.00	3,562,488.18	426,978.18

SALE 46920	7/15/09 7/20/09	45814010 422789	INTEL CORP INSTINET/SOFT-FACTSET				23.26 2,500.00	902,326.74	118,449.24
				50,000.00	18.097		=====		
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				250,000.00	17.910		115.08 12,500.00	4,464,814.92	545,427.42
SALE 46920	7/21/09 7/24/09	45814010 422806	INTEL CORP LABRANCHE/SOFT				24.14 2,500.00	936,955.86	153,078.36
SALE 45093	7/06/09 7/09/09	46428777 422757	ISHARES DJ US FINANCIAL SER MORGAN STANLEY				224.49	8,734,515.51	1,952,752.38
SALE 45093	7/21/09 7/24/09	46428777 422806	ISHARES DJ US FINANCIAL SER UBS WARBURG LLC				59.75 2,000.00	2,322,730.25	627,289.47
SALE 45093	7/22/09 7/27/09	46428777 422810	ISHARES DJ US FINANCIAL SER UBS WARBURG LLC				236.35 8,000.00	9,187,923.65	2,406,160.52
SALE 39939	7/02/09 7/08/09	47816010 422753	JOHNSON & JOHNSON MORGAN STANLEY				144.37	5,617,185.63	1,980,450.96
SALE 39939	7/08/09 7/13/09	47816010 422765	JOHNSON & JOHNSON MORGAN STANLEY				146.74	5,709,273.26	2,072,538.59
SALE 47346	7/02/09 7/08/09	47836610 422753	JOHNSON CONTROL CAPIS/SOFT				54.16 5,000.00	2,102,475.84	19,302.51
SALE 47346	7/14/09 7/17/09	47836610 422785	JOHNSON CONTROL MORGAN STANLEY				51.77	2,013,998.23	-69,175.10
SALE 47346	7/15/09 7/20/09	47836610 422789	JOHNSON CONTROL BARCLAYS CAPITAL (DOMESTIC)				26.40 2,000.00	1,025,163.60	-16,423.07

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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 47346	7/15/09 7/20/09	47836610 422789	JOHNSON CONTROL DEUTSCHE BANK AG (DOMESTIC)				27.18 2,000.00	1,055,317.82	13,731.15
SALE 47346	7/16/09 7/21/09	47836610 422793	JOHNSON CONTROL SANFORD BERNSTEIN & CO.				26.87 2,000.00	1,043,338.13	1,751.46
SALE 47346	7/20/09 7/23/09	47836610 422802	JOHNSON CONTROL KEYBANC CAPITAL MKTS INC				29.74 2,000.00	1,155,090.26	113,503.59
SALE 47346	7/21/09 7/24/09	47836610 422806	JOHNSON CONTROL UBS WARBURG LLC				30.27 2,000.00	1,175,479.73	133,893.07
SALE 47346	7/22/09 7/27/09	47836610 422810	JOHNSON CONTROL CITIGROUP/CITIBANK DOMESTIC				95.56 6,000.00	3,711,999.44	587,239.44
SALE 39944	7/02/09 7/08/09	50540R40 422753	LABORATORY CORP OF AMERICA DEUTSCHE BANK AG (DOMESTIC)				34.44 800.00	1,338,895.56	207,609.15
SALE 39944	7/02/09 7/08/09	50540R40 422753	LABORATORY CORP OF AMERICA DEUTSCHE BANK AG (DOMESTIC)				34.01 800.00	1,322,377.99	191,091.58
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				40,000.00	66.574		68.45 1,600.00	2,661,273.55	398,700.73
SALE 44270	7/17/09 7/22/09	53591920 422797	LIONS GATE ENTERTAINMENT CO OPPENHEIMER & CO., INC				6.10 1,200.00	235,893.90	24,662.87
SALE 44270	7/22/09 7/27/09	53591920 422810	LIONS GATE ENTERTAINMENT CO PACIFIC CREST SECURITIES				9.08 2,400.00	350,762.92	33,916.38
SALE 47134	7/21/09 7/24/09	53983010 422806	LOCKHEED MARTIN BARCLAYS CAPITAL (DOMESTIC)				116.60 2,400.00	4,534,269.40	-554,462.60
SALE 39991	7/22/09 7/27/09	55271510 422810	MEMC ELECTRONICS MATERIALS, COWEN AND CO., LLC				51.72 4,000.00	2,008,148.28	-390,487.22

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 41252	7/22/09 7/27/09	55608B10 422810	MACQUARIE INFRASTRUCTURE CO RAYMOND JAMES & ASSOCIATES,	100,000.00	3.414	8.78 4,000.00	337,431.22	-1,973,435.10
SALE 46379	6/26/09 7/01/09	57290110 422734	MARTEK BIOSCIENCES CORP LABRANCHE/OTC	20,000.00	21.093	10.85 300.00	421,545.15	50,154.25
SALE 46379	7/17/09 7/22/09	57290110 422797	MARTEK BIOSCIENCES CORP JANNEY MONTGOMERY SCOTT	20,000.00	22.016	11.32 600.00	439,712.68	68,321.77
SALE 47457	7/21/09 7/24/09	57636Q10 422806	MASTERCARD INC CL KING (RESEARCH)	20,000.00	179.78	92.41 800.00	3,594,763.59	360,753.19
SALE 47457	7/22/09 7/27/09	57636Q10 422810	MASTERCARD INC PACIFIC CREST SECURITIES	20,000.00	180.06	92.56 800.00	3,600,349.44	366,339.04
SALE 42619	6/26/09 7/01/09	58013510 422734	MCDONALD'S CORP. MAGNA SECURITIES CORP	20,000.00	57.061	29.33 300.00	1,140,882.67	-59,919.88
SALE 39952	7/22/09 7/27/09	61166W10 422810	MONSANTO CO. PACIFIC CREST SECURITIES	10,000.00	79.873	20.53 400.00	798,311.47	82,298.88
SALE 43263	7/16/09 7/21/09	61945A10 422793	MOSIAC CO. (THE) OPPENHEIMER & CO., INC	50,000.00	49.881	64.10 1,500.00	2,492,505.90	400,868.08
SALE 43263	7/16/09 7/21/09	61945A10 422793	MOSIAC CO. (THE) SANFORD BERNSTEIN & CO.	50,000.00	48.768	62.67 2,000.00	2,436,357.33	344,719.51
SALE 43263	7/17/09 7/22/09	61945A10 422797	MOSIAC CO. (THE) ABEL NOSER CORP.	130,000.00	52.375	174.99 6,500.00	6,802,114.01	1,363,855.66
SALE 43263	7/17/09 7/22/09	61945A10 422797	MOSIAC CO. (THE) FOX-PITT KLTON CCHRN CRN WA	60,000.00	51.987	80.17 2,400.00	3,116,709.83	606,744.44
SALE 43263	7/17/09 7/22/09	61945A10 422797	MOSIAC CO. (THE) LANGEN MCALENNY	60,000.00	52.397	80.80 2,400.00	3,141,333.20	631,367.81
SALE 43551	6/30/09 7/06/09	62937750 422743	NRG ENERGY INC. ICAP CORPORATES LLC	50,000.00	24.817	31.89 500.00	1,240,323.11	191,305.33

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 43551	7/09/09 7/14/09	62937750 422771	NRG ENERGY INC. CAPIS/SOFT		50,000.00	23.464	30.15 2,500.00	1,170,689.85	121,672.07
SALE 43551	7/10/09 7/15/09	62937750 422777	NRG ENERGY INC. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	23.512	18.13 1,200.00	704,126.87	74,716.20
SALE 43551	7/10/09 7/15/09	62937750 422777	NRG ENERGY INC. ICAP/SOFT		50,000.00	23.122	29.71 2,500.00	1,153,585.29	104,567.51
SALE 43551	7/28/09 7/31/09	62937750 422824	NRG ENERGY INC. BOENNING & SCATTERGOOD		50,000.00	26.431	33.97 2,000.00	1,319,496.03	255,521.44
SALE 46287	7/10/09 7/15/09	62944T10 422777	NVR INC OPPENHEIMER & CO., INC		10,000.00	496.53	127.62 300.00	4,964,943.38	-150,268.13
SALE 46287	7/13/09 7/16/09	62944T10 422781	NVR INC WACHOVIA SECURITIES, INC.		10,000.00	500.87	128.73 400.00	5,008,236.27	-106,975.24
SALE 46287	7/14/09 7/17/09	62944T10 422785	NVR INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	517.58	133.02 400.00	5,175,264.98	60,053.46
SALE 42997	6/26/09 7/01/09	65163910 422734	NEWMONT MINING CORP. MAGNA SECURITIES CORP		20,000.00	42.873	22.04 300.00	857,137.96	83,216.20
SALE 42997	7/02/09 7/08/09	65163910 422753	NEWMONT MINING CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	41.097	21.13 800.00	821,120.87	47,199.11
SALE 42997	7/10/09 7/15/09	65163910 422777	NEWMONT MINING CORP. CAPIS/SOFT		100,000.00	37.595	96.62 5,000.00	3,754,433.38	-115,175.42
SALE 42997	7/16/09 7/21/09	65163910 422793	NEWMONT MINING CORP. SANFORD BERNSTEIN & CO.		20,000.00	40.360	20.75 800.00	806,387.25	32,465.49
SALE 42997	7/17/09 7/22/09	65163910 422797	NEWMONT MINING CORP. BARCLAYS CAPITAL (DOMESTIC)		20,000.00	40.942	21.05 800.00	818,010.95	44,089.19
SALE 46257	6/26/09 7/01/09	65584410 422734	NORFOLK SOUTHERN CORP GRISWOLD COMPANY		20,000.00	38.982	20.04 200.00	779,427.96	57,441.96

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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 46257	6/29/09 7/02/09	65584410 422738	NORFOLK SOUTHERN CORP MERIDIAN EQUITY PARTNERS		30,000.00	38.771	29.90 300.00	1,162,794.10	79,815.10
SALE 39958	7/01/09 7/07/09	67018T10 422749	NU SKIN ENTERPRISES INC. CAPIS/SOFT		20,000.00	15.608	8.02 1,000.00	311,141.98	4,054.61
SALE 39898	6/26/09 7/01/09	70454910 422734	PEABODY ENERGY CORP. WILLIAMS CAPITAL GROUP		10,000.00	30.983	7.97 150.00	309,668.03	-5,873.88
SALE 39898	7/20/09 7/23/09	70454910 422802	PEABODY ENERGY CORP. KEYBANC CAPITAL MKTS INC		20,000.00	34.985	17.99 800.00	698,874.01	67,790.18
SALE 39898	7/20/09 7/23/09	70454910 422802	PEABODY ENERGY CORP. PACIFIC CREST SECURITIES		20,000.00	34.188	17.58 800.00	682,942.42	51,858.59
SALE 39898	7/21/09 7/24/09	70454910 422806	PEABODY ENERGY CORP. MORGAN KEEGAN		20,000.00	33.179	17.06 800.00	662,764.94	31,681.11
SALE 43552	7/21/09 7/24/09	71344810 422806	PEPSICO, INC. SANFORD BERNSTEIN & CO.		50,000.00	55.768	71.67 2,000.00	2,786,323.33	31,446.88
SALE 40653	7/08/09 7/13/09	71817210 422765	PHILIP MORRIS INTERNATIONAL OPPENHEIMER & CO., INC		30,000.00	43.707	33.70 900.00	1,310,285.30	72,518.89
SALE 40653	7/09/09 7/14/09	71817210 422771	PHILIP MORRIS INTERNATIONAL CAPIS/SOFT		50,000.00	42.583	54.72 2,500.00	2,126,605.28	63,661.27
SALE 39973	7/06/09 7/09/09	74973W10 422757	RTI INTERNATIONAL METALS IN DEUTSCHE BANK AG (DOMESTIC)		50,000.00	15.424	19.82 2,000.00	769,175.18	-927,636.97
SALE 39973	7/17/09 7/22/09	74973W10 422797	RTI INTERNATIONAL METALS IN OPPENHEIMER & CO., INC		30,000.00	16.857	13.00 900.00	504,809.00	-513,278.29
SALE 41584	6/30/09 7/06/09	75876610 422743	REGAL ENTERTAINMENT GROUP-A MERIDIAN EQUITY PARTNERS		50,000.00	13.279	17.07 500.00	663,447.93	-59,683.23
SALE 40530 305,931.41	7/06/09 7/09/09	80311110 422757	SARA LEE CORP. MORGAN STANLEY		100,000.00	9.859	25.34	985,824.66	-

STATE OF NEW JERSEY  
DIVISION OF INVESTMENT  
DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 7/01/09 THROUGH 7/31/09

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 43475	6/26/09 7/01/09	81725T10 422734	SENSIENT TECHNOLOGIES CORP. STURDIVANT/EXECUTION		30,000.00	22.498	17.35 450.00	674,466.65	-24,851.22
SALE 43421	7/15/09 7/20/09	85811910 422789	STEEL DYNAMICS INC INSTINET/SOFT-FACTSET		50,000.00	15.230	19.58 2,500.00	759,000.42	230,863.02
SALE 43421	7/16/09 7/21/09	85811910 422793	STEEL DYNAMICS INC INSTINET/SOFT-FACTSET		50,000.00	15.897	20.43 2,500.00	792,314.57	264,177.17
SALE 43421	7/17/09 7/22/09	85811910 422797	STEEL DYNAMICS INC JANNEY MONTGOMERY SCOTT		50,000.00	16.280	20.93 1,500.00	812,494.07	284,356.67
SALE 45200 79,596.80	7/06/09 7/09/09	86681020 422757	SUN MICROSYSTEMS, INC. MORGAN STANLEY		100,000.00	9.195	23.63	919,426.37	
SALE 45200	7/10/09 7/15/09	86681020 422777	SUN MICROSYSTEMS, INC. INSTINET/SOFT-FACTSET		100,000.00	9.138	23.49 5,000.00	908,726.51	68,896.93
SALE 41951 688,943.85	7/13/09 7/16/09	90341W10 422781	US AIRWAYS GROUP INC. MORGAN STANLEY		200,000.00	2.021	10.39	404,209.61	-
SALE 41951	7/14/09 7/17/09	90341W10 422785	US AIRWAYS GROUP INC. SANFORD BERNSTEIN & CO.		100,000.00	2.063	5.31 4,000.00	202,244.69	-344,332.04
SALE 47286	7/01/09 7/07/09	91324P10 422749	UNITEDHEALTH GROUP INC CAPIS/SOFT		100,000.00	24.851	63.87 5,000.00	2,479,986.13	96,826.13
SALE 47286	7/02/09 7/08/09	91324P10 422753	UNITEDHEALTH GROUP INC CAPIS/SOFT		100,000.00	24.259	62.35 5,000.00	2,420,857.65	37,697.65
SALE 42815 79,193.79	7/02/09 7/08/09	91886610 422753	VALASSIS COMMUNICATIONS INC CAPIS/SOFT		50,000.00	6.458	8.30 2,500.00	320,386.70	
SALE 42815 56,444.43	7/13/09 7/16/09	91886610 422781	VALASSIS COMMUNICATIONS INC MORGAN STANLEY		50,000.00	5.953	7.65	297,637.35	
SALE	7/17/09	92343V10	VERIZON COMMUNICATIONS INC				37.85		

46721	7/22/09	422797	OPPENHEIMER & CO., INC	50,000.00	29.455	1,500.00	1,471,217.15	-12,326.18
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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 47149 11,538.13	7/13/09 7/16/09	95058710 422781	WENDY'S/ARBY'S GROUP INC - MORGAN STANLEY		100,000.00	4.131	10.62	413,129.38	
SALE 47149	7/14/09 7/17/09	95058710 422785	WENDY'S/ARBY'S GROUP INC - SANFORD BERNSTEIN & CO.		200,000.00	4.374	22.49 8,000.00	866,797.51	63,615.01
SALE 47149	7/15/09 7/20/09	95058710 422789	WENDY'S/ARBY'S GROUP INC - SANFORD BERNSTEIN & CO.		200,000.00	4.334	22.28 8,000.00	858,717.72	55,535.22
SALE 47149	7/16/09 7/21/09	95058710 422793	WENDY'S/ARBY'S GROUP INC - CITIGROUP/CITIBANK DOMESTIC		100,000.00	4.441	11.42 4,000.00	440,048.58	38,457.33
SALE 47149	7/17/09 7/22/09	95058710 422797	WENDY'S/ARBY'S GROUP INC - SANFORD BERNSTEIN & CO.		100,000.00	4.411	11.34 4,000.00	437,038.66	35,447.41
SALE 47149	7/20/09 7/23/09	95058710 422802	WENDY'S/ARBY'S GROUP INC - GOLDMAN SACHS & COMPANY		100,000.00	4.452	11.45 4,000.00	441,188.55	39,597.30
SALE 47149	7/22/09 7/27/09	95058710 422810	WENDY'S/ARBY'S GROUP INC - SANFORD BERNSTEIN & CO.		100,000.00	4.549	11.70 4,000.00	450,918.30	49,327.05
SALE 47149	7/22/09 7/27/09	95058710 422810	WENDY'S/ARBY'S GROUP INC - WACHOVIA SECURITIES, INC.		100,000.00	4.563	11.73 4,000.00	452,288.27	50,697.02
SALE 47149	7/23/09 7/28/09	95058710 422815	WENDY'S/ARBY'S GROUP INC - SANFORD BERNSTEIN & CO.		100,000.00	4.507	11.59 4,000.00	446,658.41	45,067.16
SALE 46207	6/26/09 7/01/09	97314910 422734	WIND RIVER SYSTEMS INC MAGNA SECURITIES (OTC)		50,000.00	11.460	14.73 750.00	572,235.27	220,122.49
SALE 46207	6/29/09 7/02/09	97314910 422738	WIND RIVER SYSTEMS INC KEYBANC CAPITAL MKTS INC		50,000.00	11.458	14.73 750.00	572,130.27	220,017.49
SALE 46207	6/29/09 7/02/09	97314910 422738	WIND RIVER SYSTEMS INC MERRIMAN/OTC		50,000.00	11.460	14.73 750.00	572,235.27	220,122.49
SALE 46207	7/01/09 7/07/09	97314910 422749	WIND RIVER SYSTEMS INC INSTINET/SOFT-FACTSET		100,000.00	11.450	29.43 5,000.00	1,139,970.57	435,745.02

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 46207	7/01/09 7/07/09	97314910 422749	WIND RIVER SYSTEMS INC LABRANCHE/SOFT		50,000.00	11.470	14.74 2,500.00	570,985.26	218,872.49
SALE 46207	7/02/09 7/08/09	97314910 422753	WIND RIVER SYSTEMS INC LABRANCHE/SOFT		50,000.00	11.440	14.70 2,500.00	569,485.30	217,372.53
SALE 46207	7/02/09 7/08/09	97314910 422753	WIND RIVER SYSTEMS INC LABRANCHE/SOFT		50,000.00	11.458	14.72 2,500.00	570,360.28	218,247.50
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	11.449	29.42 5,000.00	1,139,845.58	435,620.03
SALE 46207	7/06/09 7/09/09	97314910 422757	WIND RIVER SYSTEMS INC MORGAN STANLEY		150,000.00	11.462	44.19	1,719,210.81	662,872.48
SALE 41913	7/14/09 7/17/09	98302410 422785	WYETH SANFORD BERNSTEIN & CO.		100,000.00	45.703	117.46 4,000.00	4,566,142.54	369,006.79
SALE 41913	7/15/09 7/20/09	98302410 422789	WYETH SANFORD BERNSTEIN & CO.		200,000.00	45.945	236.16 8,000.00	9,180,663.84	786,392.34
SALE 41913	7/20/09 7/23/09	98302410 422802	WYETH ISI - HYMAN		200,000.00	45.947	236.17 10,000.00	9,179,063.83	784,792.33
SALE 41913	7/22/09 7/27/09	98302410 422810	WYETH COWEN AND CO., LLC		100,000.00	46.859	120.43 4,000.00	4,681,759.57	484,623.82

SALE	7/02/09	98385X10	XTO ENERGY INC.			46.15			
39996	7/08/09	422753	CAPIS/SOFT	50,000.00	35.912	2,500.00	1,793,073.85	925,312.66	
SALE	7/09/09	98433210	YAHOO! INC.			37.09			
39997	7/14/09	422771	INSTINET/SOFT-FACTSET	100,000.00	14.429	5,000.00	1,437,872.91	-98,765.68	
SALE	7/10/09	98433210	YAHOO! INC.			38.10			
39997	7/15/09	422777	INSTINET/SOFT-FACTSET	100,000.00	14.821	5,000.00	1,477,071.90	-59,566.69	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	7/10/09	98433210	YAHOO! INC.			38.21			
39997	7/15/09	422777	MORGAN STANLEY		100,000.00	14.867		1,486,701.79	-49,936.80
SALE	7/17/09	98433210	YAHOO! INC.			43.18			
39997	7/22/09	422797	INSTINET/SOFT-FACTSET		100,000.00	16.798	5,000.00	1,674,796.82	138,158.23
SALE	7/20/09	98433210	YAHOO! INC.			43.82			
39997	7/23/09	422802	LABRANCHE/SOFT		100,000.00	17.049	5,000.00	1,699,836.18	163,197.59
SUBTOTAL STOCK SALES:					11,640,000.00		7,869.15 378,300.00	305,780,773.85	20,467,066.03
TOTAL FUND SALES:					11,640,000.00		7,869.15 378,300.00	305,780,773.85	20,467,066.03

END OF REPORT FOR: MULTI SECTOR COMMON A

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S T A T E O F N E W J E R S E Y  
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L O G A N C I R C L E ( 5 1 6 3 )

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR	7/28/09	039380AA	ARCH COAL INC	8.7500		9.245			
47957	7/31/09	287691	LOGAN CIRCLE	8/01/16	595,000.00	97.464		579,910.80	
PUR	7/09/09	090613AD	BIOMET INC	10.3750		10.882			
44863	7/14/09	287691	LOGAN CIRCLE	10/15/17	290,000.00	97.250		282,025.00	
PUR	7/09/09	12543DAF	COMMUNITY HEALTH SYS	8.8750		9.374			
47721	7/14/09	287691	LOGAN CIRCLE	7/15/15	225,000.00	97.750		219,937.50	
PUR	7/07/09	14987BAA	CC HOLDINGS GS V LLC/CRO	7.7500		8.097			
47695	7/10/09	287691	LOGAN CIRCLE	5/01/17	250,000.00	98.000		245,000.00	
PUR	7/16/09	15133VAE	CENTENNIAL COMMUNICATIONS	8.5413		7.159			
42310	7/21/09	287691	LOGAN CIRCLE	1/01/13	200,000.00	97.500		195,000.00	
PUR	7/09/09	210805CV	CONTINENTAL AIRLS PA	7.5660		9.690			
47722	7/14/09	287691	LOGAN CIRCLE	9/15/21	272,876.09	84.050		229,352.35	
PUR	7/28/09	210805CV	CONTINENTAL AIRLS PA	7.5660		10.297			
47722	7/31/09	287691	LOGAN CIRCLE	9/15/21	148,132.73	80.000		118,506.19	
PUR	7/10/09	254709AE	DISCOVER FINANCIAL SVS	10.2500		10.250			
47737	7/15/09	287691	LOGAN CIRCLE	7/15/19	300,000.00	100.00		300,000.00	
PUR	7/20/09	269246AS	E TRADE FINANCIAL CORP	12.5000		12.493			
42101	7/20/09		LOGAN CIRCLE	11/30/17	125.00	100.00		125.00	
PUR	7/16/09	279158AA	ECOPETROL SA	7.6250		7.677			
47849	7/23/09	287691	LOGAN CIRCLE	7/23/19	300,000.00	99.642		298,926.00	
PUR	7/16/09	302941AD	FTI CONSULTIN	7.6250		8.078			
47850	7/23/09	287691	LOGAN CIRCLE	6/15/13	300,000.00	98.500		295,500.00	
PUR	7/09/09	38869PAD	GRAPHIC PACKA	9.5000		11.780			
45565	7/14/09	287691	LOGAN CIRCLE	8/15/13	390,000.00	92.750		361,725.00	

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DETAIL REPORT OF SECURITIES TRANSACTIONS  
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 44821	7/27/09 7/30/09	422248AA 287691	HEALTH NET INC LOGAN CIRCLE	6.3750 6/01/17	150,000.00	10.349 79.000		118,500.00	
PUR 47955	7/28/09 7/31/09	44044KAB 287691	HORIZON LINES CV LOGAN CIRCLE	4.2500 8/15/12	500,000.00	18.148 68.550		342,750.00	
PUR 47807	7/27/09 7/30/09	45823VAE 287691	INTELSAT CORP LOGAN CIRCLE	9.2500 8/15/14	200,000.00	9.362 99.550		199,100.00	
PUR 42337	7/27/09 7/30/09	466313AD 287691	JABIL CIRCUIT INC LOGAN CIRCLE	8.2500 3/15/18	200,000.00	9.452 93.000		186,000.00	
PUR 47411	6/26/09 7/01/09	48238QAE 287691	KAR HLDGS INC LOGAN CIRCLE	8.7500 5/01/14	325,000.00	12.706 86.000		279,500.00	
PUR 47862	7/21/09 7/24/09	485161AE 287691	KANSAS CITY SOUTHERN MEX LOGAN CIRCLE	12.5000 4/01/16	100,000.00	11.937 102.50		102,500.00	
PUR 47862	7/28/09 7/31/09	485161AE 287691	KANSAS CITY SOUTHERN MEX LOGAN CIRCLE	12.5000 4/01/16	100,000.00	11.606 104.00		104,000.00	
PUR 42092	7/24/09 7/29/09	562567AF 287691	MANDALAY RESORT LOGAN CIRCLE	9.3750 2/15/10	125,000.00	17.878 95.750		119,687.50	
PUR 47894	7/22/09 7/27/09	58446VAE 287691	MEDIACOM BROADBD LLC LOGAN CIRCLE	8.5000 10/15/15	750,000.00	9.920 93.500		701,250.00	
PUR 44296	7/15/09 7/15/09	640204AG 287691	NEIMAN MARCUS GROUP LOGAN CIRCLE	9.0000 10/15/15	7,527.00	9.000 100.00		7,527.00	
PUR 42095	7/14/09 7/17/09	67090FAA 287691	NUVEEN INVESTMENTS LOGAN CIRCLE	5.0000 9/15/10	300,000.00	9.763 94.875		284,625.00	
PUR 47921	7/24/09 7/29/09	693309AA 287691	PE PAPER ESCROW LOGAN CIRCLE	12.0000 8/01/14	100,000.00	13.375 95.095		95,095.00	
PUR 47921	7/24/09 7/29/09	693309AA 287691	PE PAPER ESCROW LOGAN CIRCLE	12.0000 8/01/14	100,000.00	13.087 96.095		96,095.00	

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DETAIL REPORT OF SECURITIES TRANSACTIONS  
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PUR 47921	7/24/09 7/29/09	693309AA 287691	PE PAPER ESCROW LOGAN CIRCLE	12.0000 8/01/14	400,000.00	12.273 99.000		396,000.00	
PUR 47956	7/28/09 7/31/09	737628AC 287691	POTLATCH CORP LOGAN CIRCLE	12.5000 12/01/09	325,000.00	10.634 100.50		326,625.00	
PUR 47948	7/23/09 7/30/09	759479AA 287691	RELIANCE INTERME LOGAN CIRCLE	9.5000 12/15/19	360,000.00	10.243 95.298		343,072.80	
PUR 47947	7/27/09 7/30/09	765665AB 287691	RIDDELL BELL HLDGS LOGAN CIRCLE	8.3750 10/01/12	185,000.00	12.319 89.875		166,268.75	
PUR 47605	6/26/09 7/01/09	78108AAA 287691	RSC EQUIPMENT LOGAN CIRCLE	10.0000 7/15/17	285,000.00	10.500 97.320		277,362.00	
PUR 47860	7/21/09 7/24/09	78401FAB 287691	SBA TELECOM INC LOGAN CIRCLE	8.2500 8/15/19	180,000.00	8.375 99.152		178,473.60	
PUR 47789	7/14/09 7/17/09	803070AA 287691	SAPPI PAPIER HLDG LOGAN CIRCLE	6.7500 6/15/12	550,000.00	20.739 70.500		387,750.00	
PUR 47723	7/09/09 7/14/09	81180RAD 287691	SEAGATE TECHNOLOGY LOGAN CIRCLE	6.3750 10/01/11	275,000.00	8.384 96.000		264,000.00	
PUR 47723	7/22/09 7/27/09	81180RAD 287691	SEAGATE TECHNOLOGY LOGAN CIRCLE	6.3750 10/01/11	550,000.00	7.894 97.000		533,500.00	
PUR 47382	7/20/09 7/23/09	81211KAN 287691	SEALED AIR CORP LOGAN CIRCLE	7.8750 6/15/17	125,000.00	7.778 100.55		125,687.50	
PUR 47628	6/25/09 7/02/09	832248AS 287691	SMITHFIELD FOODS INC LOGAN CIRCLE	10.0000 7/15/14	435,000.00	11.000 96.201		418,474.35	
PUR 47628	7/21/09 7/24/09	832248AS 287691	SMITHFIELD FOODS INC LOGAN CIRCLE	10.0000 7/15/14	40,000.00	9.422 102.25		40,900.00	
PUR	6/24/09	83427BAA	SOLO CUP CO	10.5000		11.106			

47627 7/02/09 287591 LOGAN CIRCLE 11/01/13 75,000.00 97.928 73,446.00

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 43013	7/13/09 7/16/09	872402AK 287691	TFM SA DE CV LOGAN CIRCLE	9.3750 5/01/12	150,000.00	12.154 93.550		140,325.00	
PUR 47848	7/20/09 7/23/09	91911XAH 287691	VALEANT PHARMA LOGAN CIRCLE	8.3750 6/15/16	100,000.00	8.363 100.05		100,050.00	
PUR 47949	7/27/09 7/30/09	95081QAH 287691	WESCO DISTR INC LOGAN CIRCLE	7.5000 10/15/17	225,000.00	11.243 80.250		180,562.50	
PUR 47949	7/28/09 7/31/09	95081QAH 287691	WESCO DISTR INC LOGAN CIRCLE	7.5000 10/15/17	180,000.00	11.183 80.500		144,900.00	
SUBTOTAL FIXED PURCHASES:					10,668,660.82			9,860,034.84	
TOTAL FUND PURCHASES:					10,668,660.82			9,860,034.84	

SALES OF FIXED INCOME SECURITIES

SALE 43707	7/17/09 7/22/09	02209SAD 287691	ALTRIA GROUP INC LOGAN CIRCLE	9.7000 11/10/18	100,000.00	9.711 115.98		115,986.00	16,079.55
SALE 44863	7/14/09 7/17/09	090613AD 287691	BIOMET INC LOGAN CIRCLE	10.3750 10/15/17	300,000.00	11.425 98.250		294,750.00	11,398.03
SALE 44863	7/21/09 7/24/09	090613AD 287691	BIOMET INC LOGAN CIRCLE	10.3750 10/15/17	250,000.00	11.425 103.52		258,800.00	22,652.68
SALE 45011	7/28/09 7/31/09	126304AZ 287691	CSC HOLDINGS INC LOGAN CIRCLE	8.6250 2/15/19	525,000.00	8.914 101.75		534,187.50	18,979.23
SALE 47281	7/15/09 7/20/09	21036PAC 287691	CONSTELLATION BRDS LOGAN CIRCLE	8.1250 1/15/12	250,000.00	8.117 100.37		250,937.50	937.50
SALE 47281	7/21/09 7/24/09	21036PAC 287691	CONSTELLATION BRDS LOGAN CIRCLE	8.1250 1/15/12	300,000.00	8.117 101.12		303,375.00	3,375.00

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 44179	7/13/09 7/16/09	210805CQ 287691	CONTINENTAL AIRLINES 1999-1 LOGAN CIRCLE	6.5450 8/02/20	271,428.66	8.768 93.500		253,785.79	28,047.62
SALE 44513	7/07/09 7/10/09	228227AZ 287691	CROWN CASTLE INT LOGAN CIRCLE	9.0000 1/15/15	195,000.00	11.024 101.75		198,412.50	19,408.82
SALE 44862	7/21/09 7/24/09	27876GBF 287691	ECHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	450,000.00	8.538 99.000		445,500.00	19,506.69
SALE 47849	7/22/09 7/27/09	279158AA 287691	ECOPETROL SA LOGAN CIRCLE	7.6250 7/23/19	300,000.00	7.677 102.80		308,400.00	9,477.85
SALE 45564	7/09/09 7/14/09	38869PAB 287691	GRAPHIC PACKA LOGAN CIRCLE	8.5000 8/15/11	5,000.00	11.657 99.500		4,975.00	260.86
SALE 46258	7/21/09 7/24/09	404119BE 287691	HCA INC LOGAN CIRCLE	8.5000 4/15/19	365,000.00	8.647 102.00		372,300.00	10,853.99
SALE 44821	7/28/09 7/31/09	422248AA 287691	HEALTH NET INC LOGAN CIRCLE	6.3750 6/01/17	150,000.00	11.586 81.125		121,687.50	11,294.69
SALE 44171	6/26/09 7/01/09	44701QAK 287691	HUNTSMAN INTL LLC LOGAN CIRCLE	7.3750 1/01/15	490,000.00	19.162 76.500		374,850.00	76,089.42
SALE 47807	7/21/09 7/24/09	45823VAE 287691	INTELSAT CORP LOGAN CIRCLE	9.2500 8/15/14	180,000.00	10.445 100.25		180,450.00	8,757.67
SALE 47807	7/28/09 7/31/09	45823VAE 287691	INTELSAT CORP LOGAN CIRCLE	9.2500 8/15/14	250,000.00	10.156 100.75		251,875.00	10,730.63

SALE 46428	7/21/09 7/24/09	471109AC 287691	JARDEN CORP LOGAN CIRCLE	8.0000 5/01/16	360,000.00	8.514 99.625		358,650.00	8,106.24
SALE 46428	7/23/09 7/28/09	471109AC 287691	JARDEN CORP LOGAN CIRCLE	8.0000 5/01/16	60,000.00	8.514 101.00		60,600.00	2,174.20
SALE 42169	6/26/09 7/01/09	48238QAF 287691	KAR HOLDINGS INC LOGAN CIRCLE	10.0000 5/01/15	350,000.00	16.463 81.500		285,250.00	18,203.88

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
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LOGAN CIRCLE (5163) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 45400	7/13/09 7/16/09	485161AE 287691	KANSAS CITY SOUTHERN MEX LOGAN CIRCLE	12.5000 4/01/16	150,000.00	13.750 100.50		150,750.00	8,874.55
SALE 42170	7/22/09 7/27/09	58445MAJ 287691	MEDIACOM LLC LOGAN CIRCLE	9.5000 1/15/13	652,000.00	12.627 99.000		645,480.00	49,380.50
SALE 47921	7/24/09 7/29/09	693309AA 287691	PE PAPER ESCROW LOGAN CIRCLE	12.0000 8/01/14	400,000.00	12.585 99.750		399,000.00	7,540.00
SALE 44993	6/26/09 7/01/09	726505AG 287691	PLAINS EXPLORATION & PRO LOGAN CIRCLE	10.0000 3/01/16	100,000.00	11.718 102.75		102,750.00	10,581.04
SALE 47860	7/21/09 7/24/09	78401FAB 287691	SBA TELECOM INC LOGAN CIRCLE	8.2500 8/15/19	180,000.00	8.375 100.84		181,517.40	3,043.80
SALE 47789	7/14/09 7/17/09	803070AA 287691	SAPPI PAPIER HLDG LOGAN CIRCLE	6.7500 6/15/12	550,000.00	20.739 70.750		389,125.00	1,375.00
SALE 42261	7/28/09 7/31/09	803070AB 287691	SAPPI PAPIER HOLDINGS LOGAN CIRCLE	7.5000 6/15/32	300,000.00	10.041 51.500		154,500.00	-77,551.36
SALE 46447	6/30/09 7/06/09	81180VAA 287691	SEAGATE TECH INT LOGAN CIRCLE	10.0000 5/01/14	50,000.00	10.508 105.50		52,750.00	3,705.58
SALE 46447	7/09/09 7/14/09	81180VAA 287691	SEAGATE TECH INT LOGAN CIRCLE	10.0000 5/01/14	275,000.00	10.508 105.25		289,437.50	19,678.41
SALE 47382	7/20/09 7/23/09	81211KAN 287691	SEALED AIR CORP LOGAN CIRCLE	7.8750 6/15/17	125,000.00	8.058 102.50		128,125.00	4,467.03
SALE 47382	7/22/09 7/27/09	81211KAN 287691	SEALED AIR CORP LOGAN CIRCLE	7.8750 6/15/17	275,000.00	8.058 103.50		284,625.00	12,564.84
SALE 47628	7/23/09 7/28/09	832248AS 287691	SMITHFIELD FOODS INC LOGAN CIRCLE	10.0000 7/15/14	175,000.00	10.860 104.00		182,000.00	12,672.90
SALE 42339	7/13/09 7/16/09	834260AB 287691	SOLO CUP CO LOGAN CIRCLE	8.5000 2/15/14	225,000.00	12.714 81.500		183,375.00	-9,415.44

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S T A T E O F N E W J E R S E Y  
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LOGAN CIRCLE (5163) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 47627	7/06/09 7/09/09	83427BAA 287691	SOLO CUP CO LOGAN CIRCLE	10.5000 11/01/13	75,000.00	11.106 101.50		76,125.00	2,674.79
SALE 44372	7/16/09 7/21/09	855030AJ 287691	STAPLES INC LOGAN CIRCLE	9.7500 1/15/14	110,000.00	9.750 113.75		125,125.00	15,125.00
SALE 47510	7/17/09 7/22/09	880451AY 287691	TENNESSEE GAS PIPELINE LOGAN CIRCLE	8.0000 2/01/16	50,000.00	9.000 108.25		54,125.00	6,554.61
SALE 45014	7/28/09 7/31/09	902494AQ 287691	TYSON FOODS INC LOGAN CIRCLE	10.5000 3/01/14	200,000.00	10.388 110.00		220,000.00	19,293.92
SALE 42542	7/13/09 7/16/09	91359PAE 287691	UNIVERSAL HOSPITAL SERVICES LOGAN CIRCLE	6.3025 6/01/15	375,000.00	8.867 81.625		306,093.75	2,594.25
SALE 43048	7/07/09 7/10/09	918242AB 287691	VIMPELCOM LOGAN CIRCLE	9.1250 4/30/18	400,000.00	13.903 86.750		347,000.00	42,637.57
SALE 47247	7/17/09 7/22/09	91911XAH 287691	VALEANT PHARMA LOGAN CIRCLE	8.3750 6/15/16	540,000.00	8.849 100.75		544,050.00	17,121.80
SALE	7/21/09	91911XAH	VALEANT PHARMA	8.3750		8.363			

Domestic Report

47848	7/24/09	287691	LOGAN CIRCLE	6/15/16	100,000.00	101.00		101,000.00	950.29
SALE	7/21/09	95058TAA	WENDYS ARBYS G	10.0000					
47429	7/24/09	287691	LOGAN CIRCLE	7/15/16	550,000.00	100.75		554,125.00	18,615.04
SALE	7/10/09	969457BR	WILLIAMS COS INC	8.7500					
47319	7/15/09	287691	LOGAN CIRCLE	1/15/20	130,000.00	107.50		139,750.00	10,792.13
SUBTOTAL FIXED SALES:					11,138,428.66			10,585,600.44	
479,610.80									
TOTAL FUND SALES:					11,138,428.66			10,585,600.44	
479,610.80									

END OF REPORT FOR: LOGAN CIRCLE

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S T A T E O F N E W J E R S E Y  
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P O S T A D V I S O R Y ( 5 1 6 4 )

P A G E :

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR	7/21/09	14055XAH	CAPITAL SOURCE INC	12.7500					
47867	7/27/09	287692	POST ADVISORY	7/15/14	1,600,000.00	14.492		1,503,456.00	
PUR	7/15/09	35638PAA	FREEDOM GROUP	10.2500					
47907	7/29/09	287692	POST ADVISORY	8/01/15	575,000.00	97.827		562,505.25	
PUR	7/10/09	444433AG	HUGHES NETWORK SYS	9.5000					
47738	7/15/09	287692	POST ADVISORY	4/15/14	1,400,000.00	96.000		1,344,000.00	
PUR	7/20/09	78375PAL	RYERSON INC	12.0000					
47808	7/20/09	287692	POST ADVISORY	11/01/15	1,300,000.00	83.250		1,082,250.00	
PUR	6/25/09	832248AS	SMITHFIELD FOODS INC	10.0000					
47629	7/02/09	287692	POST ADVISORY	7/15/14	725,000.00	96.201		697,457.25	
PUR	7/01/09	89236LAA	TOYS R US PROPERTY CO	10.7500					
47683	7/09/09	287692	POST ADVISORY	7/15/17	1,100,000.00	97.399		1,071,389.00	
PUR	7/02/09	89236LAA	TOYS R US PROPERTY CO	10.7500					
47683	7/09/09	287692	POST ADVISORY	7/15/17	75,000.00	96.500		72,375.00	
PUR	7/07/09	89236LAA	TOYS R US PROPERTY CO	10.7500					
47683	7/10/09	287692	POST ADVISORY	7/15/17	325,000.00	95.000		308,750.00	
PUR	7/01/09	97314XAE	WIND ACQUISITION FIN	11.7500					
47707	7/13/09	287692	POST ADVISORY	7/15/17	1,200,000.00	97.492		1,169,904.00	
SUBTOTAL FIXED PURCHASES:					8,300,000.00			7,812,086.50	
TOTAL FUND PURCHASES:					8,300,000.00			7,812,086.50	

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P O S T A D V I S O R Y ( 5 1 6 4 ) - C o n t .

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF FIXED INCOME SECURITIES									
SALE	7/20/09	093645AD	BLOCK COMMUNICATIONS	8.2500					
46607	7/20/09	287692	POST ADVISORY	12/15/15	480,000.00	89.000		427,200.00	21,244.72
SALE	7/13/09	120111BC	BUILDING MATE	7.7500					
45912	7/16/09	287,692	POST ADVISORY	8/01/14	20,000.00	15.688		17,600.00	2,996.12
SALE	7/08/09	12619AAB	CPG INTERNATI	10.5000					
45916	7/13/09	287692	POST ADVISORY	7/01/13	30,000.00	58.500		17,550.00	-6,961.12
SALE	7/23/09	14055XAH	CAPITAL SOURCE INC	12.7500					
47867	7/28/09	287692	POST ADVISORY	7/15/14	150,000.00	97.750		146,625.00	5,674.09

SALE	7/07/09	204755AB	COMPTON PETRO	7.6250		8.516			
45925	7/10/09	287692	POST ADVISORY	12/01/13	100,000.00	57.000		57,000.00	-39,777.49
SALE	7/23/09	20588YAD	CONNACHER OIL	11.7500		13.502			
47341	7/28/09	287692	POST ADVISORY	7/15/14	1,500,000.00	99.250		1,488,750.00	81,839.59
SALE	7/07/09	350472AC	FOUNDATION PA	7.2500		7.195			
45955	7/10/09	287692	POST ADVISORY	8/01/14	75,000.00	98.000		73,500.00	-1,666.22
SALE	7/22/09	35671DAR	FREEMPORT MCMORAN	8.2500		8.411			
46613	7/27/09	287692	POST ADVISORY	4/01/15	1,000,000.00	105.12		1,051,250.00	58,592.18
SALE	7/08/09	44980YAK	IPCS INC	5.3180		6.624			
45971	7/13/09	287692	POST ADVISORY	5/01/13	100,000.00	78.500		78,500.00	-9,897.33
SALE	7/28/09	460690BG	INTERPUBLIC GRP	10.0000		10.336			
47332	7/31/09	287692	POST ADVISORY	7/15/17	550,000.00	104.00		572,000.00	32,077.27
SALE	7/20/09	471109AC	JARDEN CORP	8.0000		8.530			
46427	7/23/09	287692	POST ADVISORY	5/01/16	1,000,000.00	99.000		990,000.00	17,038.22
SALE	7/08/09	65562VAA	NORDIC TELEPH	8.8750		9.475			
46004	7/13/09	287692	POST ADVISORY	5/01/16	60,000.00	98.500		59,100.00	888.23

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P O S T A D V I S O R Y ( 5 1 6 4 ) - C o n t .

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	7/07/09	852061AE	SPRINT NEXTEL CORP	1.8663		13.567			
44768	7/10/09	287692	POST ADVISORY	6/28/10	250,000.00	94.500		236,250.00	14,434.14
SALE	7/08/09	882330AH	TEXAS COMPETI	11.2500		11.888			
46040	7/13/09	287692	POST ADVISORY	11/01/16	3,000.00	45.000		1,350.00	-1,557.18
SALE	7/14/09	88633PAA	TICKETMASTER	10.7500		14.862			
46768	7/17/09	287692	POST ADVISORY	8/01/16	1,045,000.00	87.500		914,375.00	53,252.10
SUBTOTAL FIXED SALES:					6,363,000.00			6,131,050.00	
TOTAL FUND SALES:					6,363,000.00			6,131,050.00	

END OF REPORT FOR: POST ADVISORY

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S  
D U R I N G T H E P E R I O D 7 / 0 1 / 0 9 T H R O U G H 7 / 3 1 / 0 9

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P A G E :

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR	6/30/09	06846NAB	BILL BARRETT	9.8750		10.875			
47672	7/08/09	287693	PIMCO	7/15/16	2,000,000.00	95.172		1,903,440.00	
PUR	7/06/09	125577AZ	CIT GROUP INC	7.6250		20.005			
47685	7/09/09	287693	PIMCO	11/30/12	1,000,000.00	70.500		705,000.00	
PUR	7/07/09	125577AZ	CIT GROUP INC	7.6250		20.277			
47685	7/10/09	287693	PIMCO	11/30/12	500,000.00	70.000		350,000.00	
PUR	7/01/09	345397VC	FORD MOTOR CREDIT	8.0000		12.431			
43649	7/07/09	287693	PIMCO	12/15/16	1,800,000.00	78.875		1,419,750.00	
PUR	7/23/09	397624AF	GREIF INC	7.7500		8.250			
47902	7/28/09	287693	PIMCO	8/01/19	6,000,000.00	96.637		5,798,220.00	
PUR	7/08/09	521863AL	LEAP WIRELESS	4.5000		11.073			
47635	7/13/09	287693	PIMCO	7/15/14	680,000.00	75.250		511,700.00	
PUR	7/07/09	707882AA	PENN VIRGINIA CO	4.5000		11.181			
47702	7/10/09	287693	PIMCO	11/15/12	1,000,000.00	81.750		817,500.00	
PUR	7/06/09	777774AF	ROSETON-DANSKAMMER	7.6700		9.954			
47686	7/09/09	287693	PIMCO	11/08/16	700,000.00	88.000		616,000.00	

PUR 47701	7/07/09 7/10/09	78442FAE 287693	SLM CORP PIMCO	5.0500 11/14/14	3,000,000.00	10.034 79.750		2,392,500.00	
PUR 47720	7/09/09 7/14/09	78442FDX 287693	SLM CORP PIMCO	.8294 3/15/11	200,000.00	10.296 85.600		171,200.00	
PUR 44473	7/07/09 7/10/09	80007PAF 287693	SANDRIDGE ENERGY INC PIMCO	8.6250 4/01/15	300,000.00	11.148 89.500		268,500.00	
PUR 43560	7/01/09 7/07/09	87952VAA 287693	TELESAT CANADA/TELESAT L PIMCO	11.0000 11/01/15	400,000.00	10.442 102.50		410,000.00	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 44572	7/06/09 7/09/09	882330AF 287693	TEXAS COMPETITIVE PIMCO	10.2500 11/01/15	2,000,000.00	21.208 62.750		1,255,000.00	
PUR 47708	7/01/09 7/13/09	97314XAE 287693	WIND ACQUISITION FIN PIMCO	11.7500 7/15/17	100,000.00	12.250 97.492		97,492.00	
PUR 47708	7/08/09 7/13/09	97314XAE 287693	WIND ACQUISITION FIN PIMCO	11.7500 7/15/17	750,000.00	11.507 101.25		759,375.00	
SUBTOTAL FIXED PURCHASES:					20,430,000.00			17,475,677.00	
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 48207	7/10/09 7/15/09	02687411	AMERICAN INTL GROUP PIMCO		62,100.00	8.124		504,525.24	
SUBTOTAL STOCK PURCHASES:					62,100.00			504,525.24	
TOTAL FUND PURCHASES:					20,492,100.00			17,980,202.24	

SALES OF FIXED INCOME SECURITIES

SALE 46962 566.52	7/06/09 7/09/09	013104AJ 287693	ALBERTSONS INC PIMCO	7.5000 2/15/11	250,000.00	7.646 100.00		250,000.00	
SALE 45752 4,433.74	7/06/09 7/09/09	01958XBF 287693	ALLIED WASTE PIMCO	6.1250 2/15/14	40,000.00	9.127 100.00		40,000.00	
SALE 45753 3,360.26	7/06/09 7/09/09	01958XBK 287693	ALLIED WASTE PIMCO	6.3750 4/15/11	185,000.00	5.955 102.50		189,625.00	
SALE 42069 6,697.86	6/26/09 7/01/09	01958XBN 287693	ALLIED WASTE NORTH AMERICA PIMCO	7.2500 3/15/15	500,000.00	7.320 101.00		505,000.00	

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S  
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PIMCO (5166) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 42739 1,031.53	6/26/09 7/01/09	01958XBR 287693	ALLIED WASTE NORTH AMERICA PIMCO	7.1250 5/15/16	75,000.00	6.869 100.00		75,000.00	-
SALE 43810 30,521.48	7/06/09 7/09/09	02580EBV 287693	AMERICAN EXPRESS BK PIMCO	3.3488 5/29/12	350,000.00	7.968 89.364		312,774.00	
SALE 42691 2,871.14	7/23/09 7/28/09	06051GDY 287693	BANK OF AMERICA NOTES PIMCO	5.6500 5/01/18	790,000.00	6.719 93.361		737,551.90	
SALE 47672	6/30/09 7/08/09	06846NAB 287693	BILL BARRETT PIMCO	9.8750 7/15/16	2,000,000.00	10.875 99.125		1,982,500.00	79,060.00

Domestic Report

SALE 45767 20,960.10	6/30/09 7/06/09	1248EPAC 287693	CCO HLDGS LLC PIMCO	8.7500 11/15/13	145,000.00	14.978 95.000		137,750.00	
SALE 47168 129,251.01	7/22/09 7/28/09	125568AB 287693	CIT GROUP CO PIMCO	4.6500 7/01/10	600,000.00	14.752 70.000		420,000.00	-
SALE 47168 82,167.34	7/22/09 7/28/09	125568AB 287693	CIT GROUP CO PIMCO	4.6500 7/01/10	400,000.00	14.752 71.000		284,000.00	-
SALE 42034	7/06/09 7/09/09	126304AP 287693	CSC HOLDINGS INC PIMCO	7.6250 4/01/11	2,650,000.00	8.146 99.125		2,626,812.50	-835.17
SALE 42036 14,291.12	7/07/09 7/10/09	165167BJ 287693	CHESAPEAKE ENERGY PIMCO	7.0000 8/15/14	300,000.00	7.717 92.250		276,750.00	-
SALE 43794 1,015.85	7/07/09 7/10/09	23918KAE 287693	DAVITA INC PIMCO	6.6250 3/15/13	25,000.00	9.340 95.750		23,937.50	
SALE 42038 34,592.62	7/01/09 7/07/09	23918KAH 287693	DAVITA INC PIMCO	7.2500 3/15/15	775,000.00	7.584 94.000		728,500.00	-
SALE 42043 28,455.04	7/14/09 7/17/09	35671DAT 287693	FREEMPORT MCMORAN PIMCO	5.8825 4/01/15	330,000.00	4.809 92.250		304,425.00	-
SALE 42043 37,253.85	7/15/09 7/20/09	35671DAT 287693	FREEMPORT MCMORAN PIMCO	5.8825 4/01/15	445,000.00	4.809 92.500		411,625.00	-

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SALE 44833 38,250.58	7/07/09 7/10/09	38141GEG 287693	GOLDMAN SACHS GROUP INC PIMCO	1.9750 3/22/16	350,000.00	5.649 85.450		299,075.00	
SALE 47902	7/23/09 7/28/09	397624AF 287693	GREIF INC PIMCO	7.7500 8/01/19	2,000,000.00	8.250 98.250		1,965,000.00	32,260.00
SALE 47902	7/23/09 7/28/09	397624AF 287693	GREIF INC PIMCO	7.7500 8/01/19	3,000,000.00	8.250 98.750		2,962,500.00	63,390.00
SALE 47902	7/23/09 7/28/09	397624AF 287693	GREIF INC PIMCO	7.7500 8/01/19	1,000,000.00	8.250 98.500		985,000.00	18,630.00
SALE 42678 27,292.79	7/06/09 7/09/09	404280AJ 287693	HSBC HOLDINGS PLC PIMCO	6.8000 6/01/38	870,000.00	7.101 99.452		865,232.40	
SALE 45816 7,000.88	7/06/09 7/09/09	436440AA 287693	HOLOGIC INC PIMCO	2.0000 12/15/37	60,000.00	4.558 71.125		42,675.00	
SALE 46558 1,249.23	7/14/09 7/17/09	44108EAY 287693	HOST MARRIOTT LP PIMCO	6.3750 3/15/15	150,000.00	9.300 86.500		129,750.00	-
SALE 46498 3,730.59	7/14/09 7/16/09	44108EBA 287693	HOST MARRIOTT LP PIMCO	6.7500 6/01/16	250,000.00	9.138 86.500		216,250.00	-
SALE 45825 2,357.15	7/06/09 7/09/09	49455WAB 287693	KINDER MORGAN PIMCO	5.3500 1/05/11	70,000.00	9.102 98.250		68,775.00	
SALE 44992 272.47	7/06/09 7/07/09	629855AE 287693	NALCO COMPANY PIMCO	7.7500 11/15/11	143,000.00	7.951 99.750		142,642.50	
SALE 45840 137,202.63	7/23/09 7/28/09	651715AD 287693	NEWPAGE CORP PIMCO	10.0000 5/01/12	260,000.00	10.944 45.000		117,000.00	-
SALE 45854 4,918.72	7/06/09 7/07/09	749121BY 287693	QWEST COMM CV PIMCO	3.5000 11/15/25	70,000.00	4.341 97.250		68,075.00	
SALE 46537 7,026.92	7/20/09 7/22/09	74971XAA 287693	RRI ENERGY INC PIMCO	6.7500 12/15/14	102,000.00	8.359 100.00		102,000.00	

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SALE 47511 3,953.75	7/06/09 7/09/09	880451AY 287693	TENNESSEE GAS PIPELINE PIMCO	8.0000 2/01/16	40,000.00	9.000 105.00		42,000.00	
SALE 45881 4,606.65	7/06/09 7/09/09	902118BL 287693	TYCO INTL FIN PIMCO	8.5000 1/15/19	45,000.00	8.500 110.23		49,605.30	
SALE 45885 2,979.41	7/10/09 7/15/09	94106LAU 287693	WASTE MANAGEM PIMCO	7.3750 3/11/19	35,000.00	7.208 109.64		38,375.75	
SALE 47180 8,517.99	7/07/09 7/10/09	969457BK 287693	WILLIAMS COS INC PIMCO	8.1250 3/15/12	600,000.00	7.250 103.50		621,000.00	
SUBTOTAL FIXED SALES:					18,905,000.00			18,021,206.85	-
TOTAL FUND SALES:					18,905,000.00			18,021,206.85	-

END OF REPORT FOR: PIMCO

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 47698	7/07/09 7/10/09	00130HAU 287694	AES CORPORATION NOMURA	8.8750 2/15/11	200,000.00	8.354 100.75		201,500.00	
PUR 44875	7/09/09 7/14/09	029912AQ 287694	AMERICAN TOWER CORP NOMURA	7.1250 10/15/12	75,000.00	6.902 100.62		75,468.75	
PUR 44875	7/09/09 7/14/09	029912AQ 287694	AMERICAN TOWER CORP NOMURA	7.1250 10/15/12	50,000.00	6.902 100.62		50,312.50	
PUR 47066	7/06/09 7/09/09	03070QAK 287694	AMERISTAR CASINOS NOMURA	9.2500 6/01/14	150,000.00	8.830 101.62		152,437.50	
PUR 47066	7/13/09 7/16/09	03070QAK 287694	AMERISTAR CASINOS NOMURA	9.2500 6/01/14	150,000.00	9.051 100.75		151,125.00	
PUR 47958	7/28/09 7/31/09	039380AA 287694	ARCH COAL INC NOMURA	8.7500 8/01/16	175,000.00	9.245 97.464		170,562.00	
PUR 47606	6/26/09 7/01/09	053773AE 287694	AVIS BUDGET CAR NOMURA	7.6250 5/15/14	75,000.00	17.286 69.000		51,750.00	
PUR 47606	7/16/09 7/21/09	053773AE 287694	AVIS BUDGET CAR NOMURA	7.6250 5/15/14	75,000.00	15.560 73.750		55,312.50	
PUR 47606	7/23/09 7/28/09	053773AE 287694	AVIS BUDGET CAR NOMURA	7.6250 5/15/14	50,000.00	15.086 75.125		37,562.50	
PUR 47608	6/26/09 7/01/09	053773AF 287694	AVIS BUDGET CAR RENTAL NOMURA	7.7500 5/15/16	75,000.00	15.236 68.750		51,562.50	
PUR 47608	7/16/09 7/21/09	053773AF 287694	AVIS BUDGET CAR RENTAL NOMURA	7.7500 5/15/16	75,000.00	14.309 72.000		54,000.00	
PUR 47608	7/17/09 7/22/09	053773AF 287694	AVIS BUDGET CAR RENTAL NOMURA	7.7500 5/15/16	100,000.00	13.741 74.000		74,000.00	

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PUR 47959	7/23/09 7/31/09	06985PAE 287694	BASIC ENERGY SVC NOMURA	11.6250 8/01/14	75,000.00	13.116 94.621		70,965.75	
PUR 47051	7/02/09 7/08/09	090572AL 287694	BIO RAD LABS NOMURA	8.0000 9/15/16	500,000.00	8.183 99.000		495,000.00	
PUR 43672	7/01/09 7/07/09	090613AC 287694	BIOMET INC NOMURA	10.0000 10/15/17	440,000.00	9.661 101.87		448,250.00	
PUR 43672	7/13/09 7/16/09	090613AC 287694	BIOMET INC NOMURA	10.0000 10/15/17	75,000.00	9.550 102.50		76,875.00	
PUR 43672	7/13/09 7/16/09	090613AC 287694	BIOMET INC NOMURA	10.0000 10/15/17	75,000.00	9.594 102.25		76,687.50	
PUR 43015	7/01/09 7/07/09	090613AE 287694	BIOMET INC NOMURA	11.6250 10/15/17	50,000.00	11.883 98.625		49,312.50	
PUR 42194	7/17/09 7/22/09	093679AC 287694	BLOCKBUSTER INC NOMURA	9.0000 9/01/12	25,000.00	41.746 45.625		11,406.25	
PUR 42002	7/09/09 7/14/09	12543DAF 287694	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	100,000.00	9.345 97.875		97,875.00	
PUR 42002	7/17/09 7/22/09	12543DAF 287694	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	250,000.00	8.792 100.37		250,937.50	
PUR 42927	7/15/09 7/20/09	14161HAB 287694	CARDTRONICS INC NOMURA	9.2500 8/15/13	200,000.00	12.153 90.875		181,750.00	
PUR 44638	7/16/09 7/21/09	165167CD 287694	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	75,000.00	9.321 100.75		75,562.50	
PUR 47661	7/01/09 7/07/09	20162UAA 287694	COMMERCIAL BARGE NOMURA	12.5000 7/15/17	225,000.00	13.500 95.181		214,157.25	
PUR 45667	7/27/09 7/30/09	20588YAC 287694	CONNACHER OIL NOMURA	10.2500 12/15/15	275,000.00	22.280 60.000		165,000.00	

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PUR 45667	7/27/09 7/30/09	20588YAC 287694	CONNACHER OIL NOMURA	10.2500 12/15/15	150,000.00	21.443 62.000		93,000.00	
PUR 47515	7/07/09 7/10/09	228188AB 287694	CROWN AMERICAS NOMURA	7.6250 11/15/13	125,000.00	8.036 98.500		123,125.00	
PUR 47710	7/08/09 7/13/09	228255AD 287694	CROWN CORK & SEAL NOMURA	8.0000 4/15/23	50,000.00	9.880 86.000		43,000.00	
PUR 47660	7/01/09 7/07/09	23918KAH 287694	DAVITA INC NOMURA	7.2500 3/15/15	700,000.00	8.602 94.000		658,000.00	
PUR 47660	7/01/09 7/07/09	23918KAH 287694	DAVITA INC NOMURA	7.2500 3/15/15	700,000.00	8.572 94.125		658,875.00	
PUR 47660	7/08/09 7/13/09	23918KAH 287694	DAVITA INC NOMURA	7.2500 3/15/15	100,000.00	8.605 94.000		94,000.00	
PUR 47724	7/09/09 7/14/09	281023AN 287694	EDISON MISSION NOMURA	7.5000 6/15/13	275,000.00	10.431 90.750		249,562.50	
PUR 47724	7/14/09 7/17/09	281023AN 287694	EDISON MISSION NOMURA	7.5000 6/15/13	100,000.00	10.862 89.500		89,500.00	
PUR 42218	7/01/09 7/07/09	281023AU 287694	EDISON MISSION NOMURA	7.0000 5/15/17	225,000.00	11.467 77.250		173,812.50	
PUR 42218	7/28/09 7/31/09	281023AU 287694	EDISON MISSION NOMURA	7.0000 5/15/17	175,000.00	11.257 78.250		136,937.50	
PUR 44545	7/01/09 7/07/09	292680AC 287694	ENERGY FUTURE NOMURA	10.8750 11/01/17	50,000.00	16.563 74.750		37,375.00	
PUR 44687	6/29/09 7/02/09	319963AP 287694	FIRST DATA CORP NOMURA	9.8750 9/24/15	100,000.00	18.478 68.875		68,875.00	
PUR 44687	7/09/09 7/14/09	319963AP 287694	FIRST DATA CORP NOMURA	9.8750 9/24/15	125,000.00	18.467 69.000		86,250.00	

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PUR 44687	7/15/09 7/20/09	319963AP 287694	FIRST DATA CORP NOMURA	9.8750 9/24/15	75,000.00	18.307 69.500		52,125.00	
PUR 44687	7/16/09 7/21/09	319963AP 287694	FIRST DATA CORP NOMURA	9.8750 9/24/15	100,000.00	18.134 70.000		70,000.00	
PUR 46750	7/01/09 7/07/09	345370CA 287694	FORD MTR CO NOMURA	7.4500 7/16/31	300,000.00	12.993 60.000		180,000.00	
PUR 47922	7/15/09 7/29/09	35638PAA 287694	FREEDOM GROUP IN GU NOMURA	10.2500 8/01/15	25,000.00	10.080 100.75		25,187.50	
PUR 47922	7/15/09 7/29/09	35638PAA 287694	FREEDOM GROUP IN GU NOMURA	10.2500 8/01/15	25,000.00	10.193 100.25		25,062.50	
PUR 47922	7/15/09 7/29/09	35638PAA 287694	FREEDOM GROUP IN GU NOMURA	10.2500 8/01/15	25,000.00	10.193 100.25		25,062.50	
PUR 47922	7/15/09 7/29/09	35638PAA 287694	FREEDOM GROUP IN GU NOMURA	10.2500 8/01/15	125,000.00	10.750 97.827		122,283.75	
PUR 47922	7/16/09 7/29/09	35638PAA 287694	FREEDOM GROUP IN GU NOMURA	10.2500 8/01/15	75,000.00	9.968 101.25		75,937.50	
PUR 47922	7/16/09 7/29/09	35638PAA 287694	FREEDOM GROUP IN GU NOMURA	10.2500 8/01/15	50,000.00	10.024 101.00		50,500.00	
PUR 47922	7/16/09 7/29/09	35638PAA 287694	FREEDOM GROUP IN GU NOMURA	10.2500 8/01/15	25,000.00	10.024 101.00		25,250.00	
PUR 47922	7/17/09 7/29/09	35638PAA 287694	FREEDOM GROUP IN GU NOMURA	10.2500 8/01/15	25,000.00	9.940 101.37		25,343.75	
PUR 42929	7/09/09 7/14/09	35671DAS 287694	FREEDOM GROUP IN GU NOMURA	8.3750 4/01/17	200,000.00	8.128 101.37		202,750.00	
PUR 42929	7/13/09 7/16/09	35671DAS 287694	FREEDOM GROUP IN GU NOMURA	8.3750 4/01/17	175,000.00	8.106 101.50		177,625.00	

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PUR 46300	7/16/09 7/21/09	37331NAA 287694	GEORGIA PACIFIC LLC NOMURA	8.2500 5/01/16	25,000.00	8.295 99.750		24,937.50	
PUR 47774	7/13/09 7/16/09	382550AZ 287694	GOODYEAR TIRE NOMURA	10.5000 5/15/16	175,000.00	10.184 101.50		177,625.00	
PUR 47901	7/23/09 7/28/09	397624AF 287694	GREIF INC NOMURA	7.7500 8/01/19	100,000.00	8.250 96.637		96,637.00	
PUR 46480	6/26/09 7/01/09	428040BZ 287694	HERTZ CORP NOMURA	8.8750 1/01/14	50,000.00	11.492 91.000		45,500.00	
PUR 46480	6/26/09 7/01/09	428040BZ 287694	HERTZ CORP NOMURA	8.8750 1/01/14	25,000.00	11.492 91.000		22,750.00	
PUR 46480	6/26/09 7/01/09	428040BZ 287694	HERTZ CORP NOMURA	8.8750 1/01/14	75,000.00	11.492 91.000		68,250.00	
PUR 46480	6/30/09 7/06/09	428040BZ 287694	HERTZ CORP NOMURA	8.8750 1/01/14	175,000.00	11.498 91.000		159,250.00	
PUR 46480	7/13/09 7/16/09	428040BZ 287694	HERTZ CORP NOMURA	8.8750 1/01/14	100,000.00	11.901 89.750		89,750.00	
PUR 42501	7/09/09 7/14/09	428040CA 287694	HERTZ CORPORATION NOMURA	10.5000 1/01/16	50,000.00	13.746 86.375		43,187.50	
PUR 47900	7/23/09 7/28/09	442488BE 287694	K HOVNANIAN ENTR NOMURA	18.0000 5/01/17	125,000.00	25.321 75.500		94,375.00	
PUR 46642	6/30/09 7/06/09	460146CD 287694	INTL PAPER CO NOMURA	9.3750 5/15/19	150,000.00	9.022 102.25		153,375.00	
PUR 46642	7/06/09 7/09/09	460146CD 287694	INTL PAPER CO NOMURA	9.3750 5/15/19	100,000.00	8.984 102.50		102,500.00	

PUR	7/06/09	460146CD	INTL PAPER CO	9.3750		8.984			
46642	7/09/09	287694	NOMURA	5/15/19	75,000.00	102.50			76,875.00

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PUR	6/30/09	48238QAE	KAR HOLDINGS INC	8.7500		12.715			
42786	7/06/09	287694	NOMURA	5/01/14	300,000.00	86.000		258,000.00	
PUR	7/23/09	48666KAP	KB HOME	9.1000		9.452			
47950	7/30/09	287694	NOMURA	9/15/17	275,000.00	98.014		269,538.50	
PUR	6/29/09	549463AE	LUCENT TECHNOLOGIES	6.4500		12.288			
44567	7/02/09	287694	NOMURA	3/15/29	350,000.00	57.000		199,500.00	
PUR	7/13/09	608328AT	MOHEGAN TRIBAL GAMIN	6.1250		15.251			
47775	7/16/09	287694	NOMURA	2/15/13	150,000.00	75.500		113,250.00	
PUR	7/02/09	629377BG	NRG ENERGY INC	8.5000		8.461			
47197	7/08/09	287694	NOMURA	6/15/19	125,000.00	100.25		125,312.50	
PUR	7/02/09	629377BG	NRG ENERGY INC	8.5000		8.499			
47197	7/08/09	287694	NOMURA	6/15/19	125,000.00	100.00		125,000.00	
PUR	7/02/09	629377BG	NRG ENERGY INC	8.5000		8.461			
47197	7/08/09	287694	NOMURA	6/15/19	100,000.00	100.25		100,250.00	
PUR	7/27/09	62947QAF	NXP BV/NXP FUNDING	7.8750		18.857			
42325	7/30/09	287694	NOMURA	10/15/14	125,000.00	64.500		80,625.00	
PUR	7/07/09	65332VBH	NEXTEL COMMUNICATNS	6.8750		12.119			
45222	7/10/09	287694	NOMURA	10/31/13	175,000.00	82.750		144,812.50	
PUR	7/27/09	65409QAC	NIELSEN FINANCE	10.0000		10.260			
42303	7/30/09	287694	NOMURA	8/01/14	125,000.00	99.000		123,750.00	
PUR	7/08/09	65409QAU	NIELSEN FINANCE	11.5000		12.040			
47711	7/13/09	287694	NOMURA	5/01/16	225,000.00	97.500		219,375.00	
PUR	7/24/09	693309AA	PE PAPER ESCROW	12.0000		13.375			
47923	7/29/09	287694	NOMURA	8/01/14	200,000.00	95.095		190,190.00	
PUR	7/09/09	74153QAG	PRIDE INTERNATIONAL INC	8.5000		8.689			
47132	7/14/09	287694	NOMURA	6/15/19	100,000.00	98.750		98,750.00	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	7/22/09	767754BQ	RITE AID CORP	9.3750		17.998			
43655	7/27/09	287694	NOMURA	12/15/15	50,000.00	68.000		34,000.00	
PUR	7/22/09	767754BT	RITE AID CORP	9.5000		16.859			
43874	7/27/09	287694	NOMURA	6/15/17	25,000.00	68.500		17,125.00	
PUR	7/22/09	767754BT	RITE AID CORP	9.5000		17.012			
43874	7/27/09	287694	NOMURA	6/15/17	75,000.00	68.000		51,000.00	
PUR	7/27/09	767754BV	RITE AID CORP	10.3750		11.434			
46663	7/30/09	287694	NOMURA	7/15/16	25,000.00	95.000		23,750.00	
PUR	7/21/09	78401FAA	SBA TELECOMMUNICATIONS	8.0000		8.125			
47854	7/24/09	287694	NOMURA	8/15/16	100,000.00	99.330		99,330.00	
PUR	7/21/09	78401FAB	SBA TELECOMMUNICATIONS	8.0000		8.124			
47855	7/24/09	287694	NOMURA	8/15/19	75,000.00	99.152		74,364.00	
PUR	7/15/09	832248AH	SMITHFIELD FOODS INC	7.7500		13.592			
42398	7/20/09	287694	NOMURA	5/15/13	50,000.00	83.000		41,500.00	
PUR	7/13/09	832248AM	SMITHFIELD FOODS INC	7.0000		10.259			
42466	7/16/09	287694	NOMURA	8/01/11	50,000.00	94.125		47,062.50	
PUR	6/29/09	832248AS	SMITHFIELD FOODS	10.0000		11.000			
47630	7/02/09	287694	NOMURA	7/15/14	250,000.00	96.201		240,502.50	
PUR	7/13/09	832248AS	SMITHFIELD FOODS	10.0000		10.032			
47630	7/16/09	287694	NOMURA	7/15/14	50,000.00	99.875		49,937.50	

PUR 47630	7/13/09 7/16/09	832248AS 287694	SMITHFIELD FOODS NOMURA	10.0000 7/15/14	225,000.00	10.000 100.00		225,000.00
PUR 47630	7/14/09 7/17/09	832248AS 287694	SMITHFIELD FOODS NOMURA	10.0000 7/15/14	175,000.00	10.000 100.00		175,000.00
PUR 47630	7/14/09 7/17/09	832248AS 287694	SMITHFIELD FOODS NOMURA	10.0000 7/15/14	125,000.00	10.000 100.00		125,000.00

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 47630	7/15/09 7/20/09	832248AS 287694	SMITHFIELD FOODS NOMURA	10.0000 7/15/14	125,000.00	9.870 100.50		125,625.00	
PUR 43922	7/08/09 7/13/09	852060AJ 287694	SPRINT CAPITAL CORP NOMURA	7.6250 1/30/11	150,000.00	8.058 99.375		149,062.50	
PUR 43922	7/08/09 7/13/09	852060AJ 287694	SPRINT CAPITAL CORP NOMURA	7.6250 1/30/11	100,000.00	8.146 99.250		99,250.00	
PUR 43922	7/13/09 7/16/09	852060AJ 287694	SPRINT CAPITAL CORP NOMURA	7.6250 1/30/11	100,000.00	8.416 98.875		98,875.00	
PUR 43558	7/08/09 7/13/09	852060AS 287694	SPRINT CAPITAL CORP NOMURA	8.3750 3/15/12	125,000.00	8.794 99.000		123,750.00	
PUR 42215	7/27/09 7/30/09	852060AT 287694	SPRINT CAPITAL CORP NOMURA	8.7500 3/15/32	300,000.00	10.680 83.625		250,875.00	
PUR 42215	7/27/09 7/30/09	852060AT 287694	SPRINT CAPITAL CORP NOMURA	8.7500 3/15/32	50,000.00	10.663 83.750		41,875.00	
PUR 47460	7/14/09 7/17/09	867363AH 287694	SUNGARD DATA SYS INC NOMURA	9.1250 8/15/13	100,000.00	10.505 95.500		95,500.00	
PUR 47461	7/09/09 7/14/09	868536AS 287694	SUPERVALU INC NOMURA	7.5000 11/15/14	300,000.00	8.382 96.250		288,750.00	
PUR 46686	6/29/09 7/02/09	87264MAB 287694	TRW AUTOMOTIVE NOMURA	7.2500 3/15/17	100,000.00	13.661 70.000		70,000.00	
PUR 46686	6/29/09 7/02/09	87264MAB 287694	TRW AUTOMOTIVE NOMURA	7.2500 3/15/17	100,000.00	13.661 70.000		70,000.00	
PUR 46686	7/23/09 7/28/09	87264MAB 287694	TRW AUTOMOTIVE NOMURA	7.2500 3/15/17	100,000.00	10.545 83.000		83,000.00	
PUR 46686	7/27/09 7/30/09	87264MAB 287694	TRW AUTOMOTIVE NOMURA	7.2500 3/15/17	200,000.00	10.547 83.000		166,000.00	

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PUR 47924	7/24/09 7/29/09	880349AH 287694	TENNECO AUTOMOTIVE NOMURA	8.6250 11/15/14	67,000.00	12.878 84.000		56,280.00	
PUR 47924	7/24/09 7/29/09	880349AH 287694	TENNECO AUTOMOTIVE NOMURA	8.6250 11/15/14	25,000.00	12.878 84.000		21,000.00	
PUR 44603	7/15/09 7/20/09	880779AU 287694	TEREX CORP NOMURA	8.0000 11/15/17	500,000.00	12.641 76.500		382,500.00	
PUR 47112	7/01/09 7/07/09	90320LAC 287694	UPC HOLDING BV NOMURA	9.8750 4/15/18	125,000.00	10.467 96.625		120,781.25	
PUR 47112	7/15/09 7/20/09	90320LAC 287694	UPC HOLDING BV NOMURA	9.8750 4/15/18	175,000.00	10.401 97.000		169,750.00	
PUR 47385	7/14/09 7/17/09	90338WAJ 287694	US ONCOLOGY INC NOMURA	9.1250 8/15/17	100,000.00	9.078 100.25		100,250.00	
PUR 46643	7/08/09 7/13/09	912909AB 287694	US STEEL CORP NOMURA	5.6500 6/01/13	100,000.00	8.739 90.000		90,000.00	
PUR	7/15/09	92276MAU	VENTAS REALTY LP	6.5000		8.395			

47814	7/20/09	287694	NOMURA	6/01/16	400,000.00	90.250		361,000.00	
PUR	7/13/09	92658TAG	VIDEOTRON LTEE	6.8750		8.650			
47776	7/16/09	287694	NOMURA	1/15/14	125,000.00	93.500		116,875.00	
PUR	7/16/09	92769VAA	VIRGIN MEDIA FIN	9.5000		9.764			
47164	7/21/09	287694	NOMURA	8/15/16	275,000.00	98.662		271,320.50	
PUR	7/17/09	92769VAA	VIRGIN MEDIA FIN	9.5000		9.498			
47164	7/22/09	287694	NOMURA	8/15/16	100,000.00	100.00		100,000.00	
PUR	7/01/09	97314XAE	WIND ACQUISITION	11.7500		12.250			
47712	7/13/09	287694	NOMURA	7/15/17	475,000.00	97.492		463,087.00	
PUR	7/01/09	97314XAE	WIND ACQUISITION	11.7500		11.410			
47712	7/13/09	287694	NOMURA	7/15/17	100,000.00	101.75		101,750.00	

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	7/01/09	97314XAE	WIND ACQUISITION	11.7500		11.434			
47712	7/13/09	287694	NOMURA	7/15/17	100,000.00	101.62		101,625.00	
PUR	7/01/09	97314XAE	WIND ACQUISITION	11.7500		11.458			
47712	7/13/09	287694	NOMURA	7/15/17	100,000.00	101.50		101,500.00	
PUR	7/07/09	97314XAE	WIND ACQUISITION	11.7500		11.483			
47712	7/13/09	287694	NOMURA	7/15/17	350,000.00	101.37		354,812.50	
PUR	7/08/09	97314XAE	WIND ACQUISITION	11.7500		11.555			
47712	7/13/09	287694	NOMURA	7/15/17	100,000.00	101.00		101,000.00	
PUR	7/14/09	97314XAE	WIND ACQUISITION	11.7500		11.458			
47712	7/17/09	287694	NOMURA	7/15/17	275,000.00	101.50		279,125.00	
SUBTOTAL FIXED PURCHASES:					17,932,000.00			16,270,968.25	
TOTAL FUND PURCHASES:					17,932,000.00			16,270,968.25	

SALES OF FIXED INCOME SECURITIES

SALE	7/14/09	018581AA	ALLIANCE DATA	1.7500		9.701			
45642	7/17/09	287694	NOMURA	8/01/13	80,000.00	71.000		56,800.00	-2,352.55
SALE	7/07/09	031652AW	AMKOR TECHNOLOGIES INC	9.2500		10.822			
41999	7/10/09	287694	NOMURA	6/01/16	175,000.00	92.250		161,437.50	-401.42
SALE	7/07/09	031652AW	AMKOR TECHNOLOGIES INC	9.2500		10.822			
41999	7/10/09	287694	NOMURA	6/01/16	125,000.00	92.000		115,000.00	-599.23
SALE	7/13/09	125577AZ	CIT GROUP INC SENIOR NOTES	7.6250		19.972			
46561	7/16/09	287694	NOMURA	11/30/12	50,000.00	61.500		30,750.00	-4,589.76
SALE	7/13/09	125577AZ	CIT GROUP INC SENIOR NOTES	7.6250		19.972			
46561	7/16/09	287694	NOMURA	11/30/12	50,000.00	61.500		30,750.00	-4,589.76

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SALE	7/13/09	125577AZ	CIT GROUP INC SENIOR NOTES	7.6250		19.972			
46561	7/16/09	287694	NOMURA	11/30/12	25,000.00	61.500		15,375.00	-2,294.88
SALE	7/13/09	125577AZ	CIT GROUP INC SENIOR NOTES	7.6250		19.972			
46561	7/16/09	287694	NOMURA	11/30/12	25,000.00	61.750		15,437.50	-2,232.38
SALE	7/16/09	125577AZ	CIT GROUP INC SENIOR NOTES	7.6250		19.972			
46561	7/21/09	287694	NOMURA	11/30/12	25,000.00	52.000		13,000.00	-4,690.83
SALE	7/16/09	125577AZ	CIT GROUP INC SENIOR NOTES	7.6250		19.972			
46561	7/21/09	287694	NOMURA	11/30/12	125,000.00	52.750		65,937.50	-22,516.65
SALE	7/13/09	125581CT	CIT GROUP INC	5.4000		22.897			
46548	7/16/09	287694	NOMURA	2/13/12	75,000.00	60.000		45,000.00	-5,468.95

SALE 46548	7/13/09 7/16/09	125581CT 287694	CIT GROUP INC NOMURA	5.4000 2/13/12		22.897 60.000				
					75,000.00			45,000.00		-5,468.95
SALE 46548	7/16/09 7/21/09	125581CT 287694	CIT GROUP INC NOMURA	5.4000 2/13/12		22.897 50.500				
					325,000.00			164,125.00		-55,011.99
SALE 46548	7/16/09 7/21/09	125581CT 287694	CIT GROUP INC NOMURA	5.4000 2/13/12		22.897 50.750				
					75,000.00			38,062.50		-12,507.58
SALE 47069	7/13/09 7/16/09	125581FS 287694	CIT GROUP INC NOMURA	12.0000 12/18/18		26.285 30.000				
					50,000.00			15,000.00		-10,454.90
SALE 45661	7/07/09 7/10/09	152312AP 287694	CENTEX CORP NOMURA	4.5500 11/01/10		15.601 96.000				
					5,000.00			4,800.00		433.00
SALE 45054	7/23/09 7/28/09	25459HAB 287694	DIRECTV HLDGS LLC NOMURA	8.3750 3/15/13		8.115 102.25				
					495,000.00			506,137.50		7,230.81
SALE 44565	7/08/09 7/13/09	256605AN 287694	DOLE FOOD INC NOMURA	7.2500 6/15/10		27.488 98.750				
					25,000.00			24,687.50		3,586.55
SALE 46750	7/22/09 7/27/09	345370CA 287694	FORD MTR CO NOMURA	7.4500 7/16/31		13.165 67.000				
					25,000.00			16,750.00		1,944.74

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SALE 46596	7/08/09 7/13/09	345397VC 287694	FORD MOTOR CREDIT CO NOMURA	8.0000 12/15/16		12.804 78.500			
					200,000.00			157,000.00	2,202.15
SALE 42198	7/07/09 7/10/09	345397VH 287694	FORD MOTOR CREDIT CO LLC NOMURA	12.0000 5/15/15		17.214 94.250			
					225,000.00			212,062.50	29,380.59
SALE 42198	7/07/09 7/10/09	345397VH 287694	FORD MOTOR CREDIT CO LLC NOMURA	12.0000 5/15/15		17.214 94.750			
					500,000.00			473,750.00	67,790.19
SALE 43019	7/09/09 7/10/09	373200AQ 287694	GEORGIA GULF CORP NOMURA	9.5000 10/15/14		17.517 30.500			
					25,000.00			7,625.00	-10,647.90
SALE 47302	7/16/09 7/21/09	404119AF 287694	HCA INC NOMURA	6.3000 10/01/12		9.250 93.750			
					800,000.00			750,000.00	14,136.82
SALE 42006	7/08/09 7/13/09	404119AX 287694	HCA INC NOMURA	9.2500 11/15/16		9.652 98.625			
					500,000.00			493,125.00	3,628.88
SALE 42006	7/23/09 7/28/09	404119AX 287694	HCA INC NOMURA	9.2500 11/15/16		9.652 104.00			
					150,000.00			156,000.00	9,142.62
SALE 42006	7/27/09 7/30/09	404119AX 287694	HCA INC NOMURA	9.2500 11/15/16		9.652 104.62			
					75,000.00			78,468.75	5,039.40
SALE 42006	7/28/09 7/31/09	404119AX 287694	HCA INC NOMURA	9.2500 11/15/16		9.652 104.37			
					50,000.00			52,187.50	3,247.45
SALE 46260	7/28/09 7/31/09	404119BE 287694	HCA INC NOMURA	8.5000 4/15/19		8.509 103.25			
					150,000.00			154,875.00	5,031.86
SALE 45698	7/14/09 7/17/09	436440AA 287694	HOLOGIC INC NOMURA	2.0000 12/15/37		4.558 72.750			
					50,000.00			36,375.00	6,638.94
SALE 45704	7/16/09 7/21/09	49455WAB 287694	KINDER MORGAN NOMURA	5.3500 1/05/11		9.102 98.250			
					60,000.00			58,950.00	1,958.16
SALE 42516	7/08/09 7/13/09	527298AM 287694	LEVEL 3 FINANCING NOMURA	9.2500 11/01/14		11.121 83.000			
					325,000.00			269,750.00	-31,280.21

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 46483	7/28/09 7/31/09	552953AR 287694	MGM MIRAGE INC NOMURA	6.6250 7/15/15		18.303 68.500			
					150,000.00			102,750.00	14,791.59
SALE 46913	7/07/09 7/10/09	562567AF 287694	MANDALAY RESORT NOMURA	9.3750 2/15/10		20.055 95.375			
					200,000.00			190,750.00	2,309.23
SALE 45711	7/14/09 7/17/09	576203AJ 287694	MASSEY ENERGY NOMURA	3.2500 8/01/15		10.955 65.000			
					115,000.00			74,750.00	-1,837.28

Domestic Report

SALE 45724	7/14/09 7/17/09	749121BY 287694	QWEST COMM CV NOMURA	3.5000 11/15/25		4.341 96.000			
					55,000.00			52,800.00	3,171.12
SALE 46197	7/02/09 7/08/09	767201AH 287694	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	1,000,000.00	8.381 111.50		1,115,000.00	74,382.80
SALE 46197	7/07/09 7/10/09	767201AH 287694	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	125,000.00	8.381 111.62		139,531.25	9,456.30
SALE 46197	7/08/09 7/13/09	767201AH 287694	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	25,000.00	8.381 112.25		28,062.50	2,048.16
SALE 45729	7/22/09 7/27/09	767754BL 287694	RITE AID CORP NOMURA	7.5000 3/01/17	40,000.00	17.341 82.000		32,800.00	9,089.18
SALE 43143	7/10/09 7/15/09	816074AG 287694	SEITEL INC NOMURA	9.7500 2/15/14	50,000.00	19.720 51.250		25,625.00	-9,755.91
SALE 46600	7/02/09 7/08/09	878742AN 287694	TECK RESOURCES NOMURA	10.7500 5/15/19	500,000.00	10.827 108.25		541,250.00	43,687.52
SALE 45743	7/14/09 7/17/09	893830AU 287694	TRANSOCEAN IN NOMURA	1.6250 12/15/37	<u>25,000.00</u>	2.340 95.875		<u>23,968.75</u>	<u>2,664.21</u>
			SUBTOTAL FIXED SALES:		7,225,000.00			6,591,506.25	
136,291.14									
			TOTAL FUND SALES:		7,225,000.00			6,591,506.25	
136,291.14									

END OF REPORT FOR: NOMURA

\*\*\*\*\* See "foreign investments" note on next page \*\*\*\*\*

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STATE OF NEW JERSEY  
DIVISION OF INVESTMENT  
DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 7/01/09 THROUGH 7/31/09

NOMURA (5167)

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