

4300

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 5/01/09 THROUGH 5/31/09

DCP EQUITY (4300)

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
<u>SALES OF STOCK AND OTHER EQUITIES</u>									
SALE 10604 67,142.34	5/07/09 5/12/09	03948310 422567	ARCHER DANIELS MIDLAND CO. MAGNA SECURITIES CORP		5,000.00	24.906	3.21 75.00	124,451.79	
SALE 06788 58,203.71	5/07/09 5/12/09	22405110 422567	COX RADIO INC-CL A MAGNA SECURITIES CORP		30,000.00	4.800	3.71 450.00	143,546.29	-
SALE 9229 543,028.12	5/07/09 5/12/09	37044210 422567	GENERAL MOTORS CORP. MAGNA SECURITIES CORP		15,000.00	1.600	.62 225.00	23,774.38	-
SALE 20794 63,729.38	5/07/09 5/12/09	41387510 422567	HARRIS CORP. MAGNA SECURITIES CORP		5,000.00	29.103	3.74 75.00	145,437.26	
SALE 19953 100,795.41	5/07/09 5/12/09	70454910 422567	PEABODY ENERGY CORP. MAGNA SECURITIES CORP		4,000.00	31.768	3.27 60.00	127,009.93	
SALE 02374 90,186.55	5/07/09 5/12/09	77390310 422567	ROCKWELL AUTOMATION, INC. MAGNA SECURITIES CORP		5,000.00	33.657	4.33 75.00	168,206.67	
SALE 20793 111,373.69	5/07/09 5/12/09	82880610 422567	SIMON PROPERTY GROUP, INC. MAGNA SECURITIES CORP		5,118.00	52.677	6.93 76.77	269,517.19	
SALE 18410	5/07/09 5/12/09	88320310 422567	TEXTRON INC. MAGNA SECURITIES CORP		10,000.00	11.379	2.93 150.00	113,640.07	-140,359.93
SALE 45480	5/07/09 5/12/09	88732J20 422567	TIME WARNER CABLE INC MAGNA SECURITIES CORP		6,734.00	34.475	5.97 101.01	232,050.36	-20,826.26
SALE 08038 23,873.49	5/07/09 5/12/09	89681810 422567	TRIUMPH GROUP, INC. MAGNA SECURITIES CORP		2,500.00	38.990	2.51 37.50	97,435.99	
SALE 16391	5/07/09 5/12/09	93114210 422567	WAL-MART STORES, INC. MAGNA SECURITIES CORP		10,000.00	50.122	12.89 150.00	501,054.11	277,000.56
SUBTOTAL STOCK SALES:					98,352.00		50.11	1,946,124.04	-
28,316.60									
TOTAL FUND SALES:					98,352.00		50.11	1,946,124.04	-
28,316.60									
							1,475.28		

END OF REPORT FOR: DCP EQUITY

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 5/01/09 THROUGH 5/31/09

DCP SMALL CAP. (EQUITY) (4302)

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
<u>SALES OF STOCK AND OTHER EQUITIES</u>									
SALE 06794	5/07/09 5/12/09	22405110 422568	COX RADIO INC-CL A WILLIAMS CAPITAL GROUP		12,000.00	4.800	1.49 180.00	57,418.51	-41,718.99
SALE 29310	5/07/09 5/12/09	36555810 422568	GARDNER DENVER, INC. WILLIAMS CAPITAL GROUP		5,000.00	27.960	3.60 75.00	139,723.40	54,817.90
SALE 06624	5/07/09 5/12/09	46981410 422568	JACOBS ENGINEERING GROUP IN WILLIAMS CAPITAL GROUP		5,000.00	40.912	5.26 75.00	204,477.74	137,642.41
SALE 19954	5/07/09 5/12/09	70454910 422568	PEABODY ENERGY CORP. WILLIAMS CAPITAL GROUP		4,000.00	31.617	3.26 60.00	126,402.74	100,188.22
SUBTOTAL STOCK SALES:					26,000.00		13.61	528,022.39	
250,929.54									
							390.00		

-
 250,929.54 TOTAL FUND SALES: 26,000.00 13.61 528,022.39
 390.00

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

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 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 5/01/09 THROUGH 5/31/09

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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 FIXED INCOME SECURITIES									
PUR 47015	5/21/09 5/27/09	428236AY 2875354	HEWLETT PACKARD CO SR NOTES MORGAN STANLEY	2.9500 8/15/12	2,000,000.00	2.954 99.984		1,999,680.00	
SUBTOTAL FIXED PURCHASES:					2,000,000.00			1,999,680.00	
TOTAL FUND PURCHASES:					2,000,000.00			1,999,680.00	

END OF REPORT FOR: DCP FIXED INCOME

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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 44933	4/29/09 5/04/09	00817Y10 422534	AETNA INC JP MORGAN		1,000.00	22.500	30.00	22,530.00	
PUR 44933	5/01/09 5/06/09	00817Y10 422546	AETNA INC STURDIVANT/EXECUTION		4,000.00	22.080	60.00	88,380.00	
PUR 36840	5/21/09 5/27/09	01964550 422619	ALLIS-CHALMERS ENERGY INC. STURDIVANT/EXECUTION		50,000.00	3.280	750.00	164,725.00	
PUR 44964	5/22/09 5/28/09	02040910 422623	ALMOST FAMILY INC MERRIMAN/OTC		2,000.00	25.778	30.00	51,585.00	
PUR 43986	5/14/09 5/19/09	02991220 422593	AMERICAN TOWER CORP. CL-A WILLIAMS CAPITAL GROUP		1,000.00	28.140	15.00	28,155.00	
PUR 43986	5/18/09 5/21/09	02991220 422602	AMERICAN TOWER CORP. CL-A WILLIAMS CAPITAL GROUP		2,000.00	29.300	30.00	58,630.00	
PUR 36208	5/13/09 5/18/09	03783310 422589	APPLE INC. MAGNA SECURITIES (OTC)		1,000.00	123.13	15.00	123,145.00	
PUR 44327	5/07/09 5/12/09	04951310 422565	ATMEL CORP. MERRIMAN/OTC		10,000.00	3.734	150.00	37,491.00	
PUR 44327	5/11/09 5/14/09	04951310 422577	ATMEL CORP. ITG (CHANNEL)		10,000.00	3.575	100.00	35,851.00	
PUR 46954	5/20/09 5/26/09	06050510 422613	BANK OF AMERICA CAPIS/SOFT		100,000.00	12.018	5,000.00	1,206,750.00	
PUR 46954	5/22/09 5/28/09	06050510 422623	BANK OF AMERICA STURDIVANT/EXECUTION		40,000.00	11.630	600.00	465,800.00	
PUR 46954	5/26/09 5/29/09	06050510 422627	BANK OF AMERICA RAYMOND JAMES/EXECUTION		10,000.00	11.010	150.00	110,250.00	

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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 40773	4/28/09 5/01/09	06212810 422530	BANK OF FLORIDA CORP. CREDIT SUISSE SEC (AES)		800.00	3.348	8.00	2,686.00	
PUR 40773	4/29/09 5/04/09	06212810 422534	BANK OF FLORIDA CORP. CREDIT SUISSE SEC (AES)		1,200.00	3.395	12.00	4,086.00	
PUR 40773	4/30/09 5/05/09	06212810 422540	BANK OF FLORIDA CORP. CREDIT SUISSE SEC (AES)		2,000.00	3.369	20.00	6,758.00	
PUR 40773	5/04/09 5/07/09	06212810 422550	BANK OF FLORIDA CORP. CREDIT SUISSE SEC (AES)		2,000.00	3.158	20.00	6,335.00	
PUR 40773	5/06/09 5/11/09	06212810 422559	BANK OF FLORIDA CORP. CREDIT SUISSE SEC (AES)		2,000.00	3.305	20.00	6,630.00	
PUR 40773	5/06/09 5/11/09	06212810 422559	BANK OF FLORIDA CORP. MERRIMAN/OTC		2,000.00	3.341	30.00	6,712.00	
PUR 40773	5/07/09 5/12/09	06212810 422565	BANK OF FLORIDA CORP. MERRIMAN/OTC		2,000.00	3.530	30.00	7,090.00	
PUR 44006	5/19/09 5/22/09	06405810 422607	BANK OF NEW YORK MELLON COR STURDIVANT/EXECUTION		4,000.00	28.197	60.00	112,846.00	
PUR 45493	4/28/09 5/01/09	09367920 422530	BLOCKBUSTER INC CL B JP MORGAN		10,000.00	.445	100.00	4,552.00	
PUR 45493	5/04/09 5/07/09	09367920 422550	BLOCKBUSTER INC CL B STURDIVANT/EXECUTION		10,000.00	.487	100.00	4,971.00	
PUR 45493	5/06/09 5/11/09	09367920 422559	BLOCKBUSTER INC CL B INSTINET (DOMESTIC)		10,000.00	.460	50.00	4,650.00	
PUR 45493	5/11/09 5/14/09	09367920 422577	BLOCKBUSTER INC CL B STURDIVANT/EXECUTION		10,000.00	.600	100.00	6,100.00	
PUR 37974	4/28/09 5/01/09	11012210 422530	BRISTOL-MYERS SQUIBB CO. JP MORGAN		2,000.00	20.370	60.00	40,800.00	

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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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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 37974	4/30/09 5/05/09	11012210 422540	BRISTOL-MYERS SQUIBB CO. CITIGROUP/CITIBANK DOMESTIC		2,000.00	19.300	60.00	38,660.00	
PUR 46460	5/07/09 5/12/09	12526910 422565	CF INDUSTRIES HOLDINGS INC STURDIVANT/EXECUTION		2,000.00	74.860	30.00	149,750.00	
PUR 46460	5/21/09 5/27/09	12526910 422619	CF INDUSTRIES HOLDINGS INC WILLIAMS CAPITAL GROUP		2,000.00	79.298	30.00	158,626.00	
PUR 46470	5/04/09 5/07/09	12960310 422550	CALGON CARBON BMO CAPITAL MARKETS/EXECUTI		40,000.00	14.427	600.00	577,668.00	
PUR 46470	5/05/09 5/08/09	12960310 422554	CALGON CARBON STURDIVANT/EXECUTION		4,000.00	14.700	60.00	58,860.00	
PUR 46470	5/06/09 5/11/09	12960310 422559	CALGON CARBON STURDIVANT/EXECUTION		2,000.00	14.500	30.00	29,030.00	
PUR 46470	5/07/09 5/12/09	12960310 422565	CALGON CARBON STURDIVANT/EXECUTION		2,000.00	14.500	30.00	29,030.00	
PUR 46470	5/13/09 5/18/09	12960310 422589	CALGON CARBON STURDIVANT/EXECUTION		4,000.00	12.938	60.00	51,810.00	
PUR 46470	5/18/09 5/21/09	12960310 422602	CALGON CARBON WILLIAMS CAPITAL GROUP		2,000.00	12.980	30.00	25,990.00	
PUR 43631	4/28/09 5/01/09	13442910 422530	CAMPBELL SOUP CO. JP MORGAN		2,000.00	25.412	60.00	50,883.60	
PUR 46377	4/29/09 5/04/09	14622910 422534	CARTER'S INC JP MORGAN		20,000.00	21.133	600.00	423,260.00	
PUR 46489	5/05/09 5/08/09	20030N20 422554	COMCAST "A SPL" CREDIT SUISSE SEC (AES)		25,000.00	15.566	250.00	389,390.00	
PUR 46489	5/06/09 5/11/09	20030N20 422559	COMCAST "A SPL" CREDIT SUISSE SEC (AES)		5,000.00	15.198	50.00	76,038.50	

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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 46489	5/06/09 5/11/09	20030N20 422559	COMCAST "A SPL" MERRIMAN/OTC		5,000.00	14.960	75.00	74,875.00	
PUR 46489	5/14/09 5/19/09	20030N20 422593	COMCAST "A SPL" ITG (CHANNEL)		3,000.00	13.969	30.00	41,937.90	
PUR 37805	5/15/09 5/20/09	20825C10 422598	CONOCOPHILLIPS STURDIVANT/EXECUTION		2,000.00	44.450	30.00	88,930.00	
PUR 46188	4/28/09 5/01/09	23582520 422530	DANA HOLDING CORP INSTINET (DOMESTIC)		40,000.00	.680	200.00	27,380.00	
PUR 46188	4/29/09 5/04/09	23582520 422534	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	.681	100.00	13,720.00	
PUR 46188	4/30/09 5/05/09	23582520 422540	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	.726	100.00	14,626.00	
PUR 46188	5/01/09 5/06/09	23582520 422546	DANA HOLDING CORP INSTINET (DOMESTIC)		40,000.00	.723	200.00	29,100.00	
PUR 46188	5/04/09 5/07/09	23582520 422550	DANA HOLDING CORP INSTINET (PORTAL)		20,000.00	.770	100.00	15,496.00	
PUR 46443	5/01/09 5/06/09	24237010 422546	DEAN FOODS WILLIAMS CAPITAL GROUP		30,000.00	18.869	450.00	566,517.00	
PUR 46443	5/05/09 5/11/09	24237010 422562	DEAN FOODS MERRILL LYNCH (RESEARCH)		15,000.00	18.250		273,750.00	
PUR 46443	5/11/09 5/14/09	24237010 422577	DEAN FOODS STURDIVANT/EXECUTION		2,000.00	17.580	30.00	35,190.00	
PUR 46472	5/04/09 5/07/09	25470M10 422550	DISH NETWORKS CREDIT SUISSE SEC (AES)		40,000.00	14.814	400.00	592,940.00	
PUR 46472	5/05/09 5/08/09	25470M10 422554	DISH NETWORKS CREDIT SUISSE SEC (AES)		4,000.00	14.850	40.00	59,440.00	

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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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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 46472	5/18/09 5/21/09	25470M10 422602	DISH NETWORKS ITG (CHANNEL)		10,000.00	16.214	100.00	162,243.00	
PUR 42995	4/29/09 5/04/09	25674610 422534	DOLLAR TREE INC CREDIT SUISSE SEC (AES)		3,000.00	43.529	30.00	130,617.90	
PUR 42995	4/30/09 5/05/09	25674610 422540	DOLLAR TREE INC CREDIT SUISSE SEC (AES)		2,000.00	43.195	20.00	86,409.00	
PUR 42995	5/01/09 5/06/09	25674610 422546	DOLLAR TREE INC CREDIT SUISSE SEC (AES)		1,000.00	42.479	10.00	42,489.30	
PUR 42995	5/11/09 5/14/09	25674610 422577	DOLLAR TREE INC ITG (CHANNEL)		1,000.00	41.699	10.00	41,709.00	
PUR 43746	5/05/09 5/08/09	26875P10 422554	EOG RESOURCES, INC. STURDIVANT/EXECUTION		4,000.00	70.578	60.00	282,372.80	
PUR 46953	5/20/09 5/26/09	26882D10 422613	EPIQ SYSTEMS MERRIMAN/OTC		20,000.00	14.859	300.00	297,488.00	
PUR 46953	5/21/09 5/27/09	26882D10 422619	EPIQ SYSTEMS ITG (CHANNEL)		10,000.00	14.734	100.00	147,436.00	
PUR 44779	5/22/09 5/28/09	28238P10 422623	EHEALTH INC. ITG (CHANNEL)		4,000.00	14.415	40.00	57,699.60	
PUR 44779	5/26/09 5/29/09	28238P10 422627	EHEALTH INC. MERRIMAN/OTC		2,000.00	14.652	30.00	29,333.00	
PUR 46542	5/06/09 5/11/09	29270J10 422559	ENERGY RECOVERY INC CREDIT SUISSE SEC (AES)		25,000.00	8.245	250.00	206,380.00	
PUR 46542	5/07/09 5/12/09	29270J10 422565	ENERGY RECOVERY INC MERRIMAN/OTC		25,000.00	8.494	375.00	212,717.50	

PUR	5/08/09	29270J10	ENERGY RECOVERY INC						
46542	5/13/09	422573	ITG (CHANNEL)	455.00	8.115	4.55	3,697.06		

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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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PUR	5/08/09	29270J10	ENERGY RECOVERY INC						
46542	5/13/09	422573	ITG (CHANNEL)		25,000.00	8.102	250.00	202,787.50	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					25,455.00	8.102	254.55	206,484.56	

PUR	5/08/09	29270J10	ENERGY RECOVERY INC						
46542	5/13/09	422573	LABRANCHE/OTC		2,272.00	8.111	34.08	18,463.18	
PUR	5/11/09	29270J10	ENERGY RECOVERY INC						
46542	5/14/09	422577	INSTINET (PORTAL)		263.00	8.097	1.84	2,131.30	
PUR	5/11/09	29270J10	ENERGY RECOVERY INC						
46542	5/14/09	422577	ITG (CHANNEL)		453.00	8.124	4.53	3,684.57	
PUR	5/11/09	29270J10	ENERGY RECOVERY INC						
46542	5/14/09	422577	LABRANCHE/OTC		2,909.00	8.197	43.64	23,888.42	
PUR	5/12/09	29270J10	ENERGY RECOVERY INC						
46542	5/15/09	422583	INSTINET (PORTAL)		365.00	7.987	2.56	2,917.71	
PUR	5/12/09	29270J10	ENERGY RECOVERY INC						
46542	5/15/09	422583	ITG (CHANNEL)		283.00	7.866	2.83	2,228.85	
PUR	5/13/09	29270J10	ENERGY RECOVERY INC						
46542	5/18/09	422589	MAGNA SECURITIES (OTC)		2,000.00	7.870	30.00	15,770.00	
PUR	5/12/09	29380T10	ENTERTAINMENT PROPERTIES TR						
37309	5/15/09	422583	STURDIVANT/EXECUTION		4,000.00	20.756	60.00	83,083.20	
PUR	5/14/09	29380T10	ENTERTAINMENT PROPERTIES TR						
37309	5/19/09	422593	WILLIAMS CAPITAL GROUP		6,000.00	19.261	90.00	115,653.00	
PUR	5/22/09	29380T10	ENTERTAINMENT PROPERTIES TR						
37309	5/28/09	422623	STURDIVANT/EXECUTION		2,000.00	18.813	30.00	37,655.00	

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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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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	5/15/09	30231G10	EXXON MOBIL CORP.						
15201	5/20/09	422598	STURDIVANT/EXECUTION		2,000.00	69.335	30.00	138,700.00	
PUR	5/26/09	33643310	FIRST SOLAR INC.						
39085	5/29/09	422627	MERRIMAN/OTC		200.00	180.53	3.00	36,109.00	
PUR	5/13/09	36467W10	GAMESTOP CORP						
46682	5/18/09	422589	STURDIVANT/EXECUTION		16,000.00	25.582	240.00	409,555.20	
PUR	5/14/09	36467W10	GAMESTOP CORP						
46682	5/19/09	422593	WILLIAMS CAPITAL GROUP		4,000.00	25.631	60.00	102,582.00	
PUR	5/15/09	36467W10	GAMESTOP CORP						
46682	5/20/09	422598	STURDIVANT/EXECUTION		1,000.00	25.990	15.00	26,005.00	
PUR	5/21/09	36467W10	GAMESTOP CORP						
46682	5/27/09	422619	STURDIVANT/EXECUTION		4,000.00	23.028	60.00	92,173.20	
PUR	5/22/09	36467W10	GAMESTOP CORP						
46682	5/28/09	422623	STURDIVANT/EXECUTION		5,000.00	22.900	75.00	114,575.00	
PUR	5/22/09	36467W10	GAMESTOP CORP						
46682	5/28/09	422623	STURDIVANT/EXECUTION		2,000.00	22.757	30.00	45,544.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					7,000.00	22.859	105.00	160,119.00	

PUR 46116	4/28/09 5/01/09	38141G10 422530	GOLDMAN SACHS GROUP INC JP MORGAN	500.00	119.85	15.00	59,940.00
PUR 46116	4/29/09 5/04/09	38141G10 422534	GOLDMAN SACHS GROUP INC OPPENHEIMER & CO., INC	500.00	122.04	15.00	61,037.00
PUR 46116	5/07/09 5/12/09	38141G10 422565	GOLDMAN SACHS GROUP INC STURDIVANT/EXECUTION	1,000.00	141.00	15.00	141,015.00

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PUR 46748	5/15/09 5/20/09	42823610 422598	HEWLETT-PACKARD WILLIAMS CAPITAL GROUP		11,000.00	35.026	165.00	385,449.90	
PUR 46748	5/18/09 5/21/09	42823610 422602	HEWLETT-PACKARD WILLIAMS CAPITAL GROUP		10,000.00	35.657	150.00	356,716.00	
PUR 46748	5/18/09 5/21/09	42823610 422602	HEWLETT-PACKARD WILLIAMS CAPITAL GROUP		5,000.00	35.200	75.00	176,075.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					15,000.00	35.504	225.00	532,791.00	
PUR 46748	5/19/09 5/22/09	42823610 422607	HEWLETT-PACKARD STURDIVANT/EXECUTION		3,000.00	35.994	45.00	108,027.90	
PUR 46748	5/20/09 5/26/09	42823610 422613	HEWLETT-PACKARD STURDIVANT/EXECUTION		3,000.00	35.000	45.00	105,044.70	
PUR 46748	5/22/09 5/28/09	42823610 422623	HEWLETT-PACKARD STURDIVANT/EXECUTION		2,000.00	34.300	30.00	68,630.00	
PUR 46748	5/26/09 5/29/09	42823610 422627	HEWLETT-PACKARD WILLIAMS CAPITAL GROUP		1,000.00	34.490	15.00	34,505.00	
PUR 37953	4/30/09 5/05/09	43575830 422540	HOLLY CORP. CITIGROUP/CITIBANK DOMESTIC		2,000.00	21.800	60.00	43,660.00	
PUR 46467	5/04/09 5/07/09	43851610 422550	HONEYWELL INTL STURDIVANT/EXECUTION		15,000.00	31.931	225.00	479,196.00	
PUR 46467	5/05/09 5/08/09	43851610 422554	HONEYWELL INTL STURDIVANT/EXECUTION		3,000.00	31.830	45.00	95,535.00	
PUR 46919	5/19/09 5/22/09	45814010 422607	INTEL CORP MORGAN STANLEY		100,000.00	15.503		1,550,260.00	

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PUR 47024	5/22/09 5/28/09	46059C20 422623	INTERNET CAPITAL GROUP INC INSTINET (PORTAL)		1,550.00	4.999	10.85	7,758.84	
PUR 47024	5/22/09 5/28/09	46059C20 422623	INTERNET CAPITAL GROUP INC ITG (CHANNEL)		2,300.00	5.030	23.00	11,591.54	
PUR 28084	5/12/09 5/15/09	46625H10 422583	JP MORGAN CHASE & CO STURDIVANT/EXECUTION		2,000.00	36.210	30.00	72,450.00	
PUR 28084	5/13/09 5/18/09	46625H10 422589	JP MORGAN CHASE & CO STURDIVANT/EXECUTION		2,000.00	34.740	30.00	69,510.00	
PUR 28084	5/26/09 5/29/09	46625H10 422627	JP MORGAN CHASE & CO RAYMOND JAMES/EXECUTION		2,000.00	34.929	30.00	69,888.00	
PUR 18884	4/28/09 5/01/09	47816010 422530	JOHNSON & JOHNSON JP MORGAN		1,000.00	50.910	30.00	50,940.00	
PUR 18884	4/30/09 5/05/09	47816010 422540	JOHNSON & JOHNSON WILLIAMS CAPITAL GROUP		1,000.00	52.100	15.00	52,115.00	
PUR 38561	5/13/09 5/18/09	48360030 422589	KANA SOFTWARE, INC. MERRIMAN/OTC		10,000.00	.700	100.00	7,100.00	

PUR 44247	5/14/09 5/19/09	52605730 422593	LENNAR CORP. CL B WILLIAMS CAPITAL GROUP		6,000.00	6.728	90.00	40,458.00
PUR 44247	5/18/09 5/21/09	52605730 422602	LENNAR CORP. CL B WILLIAMS CAPITAL GROUP		6,000.00	7.436	90.00	44,706.00
PUR 43435	4/28/09 5/01/09	53071M50 422530	LIBERTY MEDIA CORP. CREDIT SUISSE SEC (AES)		2,000.00	23.830	20.00	47,680.00
PUR 43432	4/28/09 5/01/09	53591920 422530	LIONS GATE ENTERTAINMENT CO JP MORGAN		10,000.00	4.879	400.00	49,194.00
PUR 43432	5/01/09 5/06/09	53591920 422546	LIONS GATE ENTERTAINMENT CO STURDIVANT/EXECUTION		10,000.00	4.905	150.00	49,198.00

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PUR 43432	5/15/09 5/20/09	53591920 422598	LIONS GATE ENTERTAINMENT CO STURDIVANT/EXECUTION		8,000.00	4.677	120.00	37,536.80	
PUR 46378	4/29/09 5/04/09	57290110 422534	MARTEK BIOSCIENCES CORP CREDIT SUISSE SEC (AES)		18,000.00	17.923	180.00	322,785.00	
PUR 46378	4/30/09 5/05/09	57290110 422540	MARTEK BIOSCIENCES CORP CREDIT SUISSE SEC (AES)		10,000.00	18.204	100.00	182,140.00	
PUR 46378	5/01/09 5/06/09	57290110 422546	MARTEK BIOSCIENCES CORP CREDIT SUISSE SEC (AES)		3,000.00	18.171	30.00	54,543.30	
PUR 46378	5/04/09 5/07/09	57290110 422550	MARTEK BIOSCIENCES CORP CREDIT SUISSE SEC (AES)		3,000.00	17.772	30.00	53,345.70	
PUR 46344	4/28/09 5/01/09	57632310 422530	MASTEC INC JP MORGAN		25,200.00	12.936	1,008.00	327,002.76	
PUR 46344	4/29/09 5/04/09	57632310 422534	MASTEC INC JP MORGAN		2,000.00	13.559	60.00	27,178.00	
PUR 46344	4/29/09 5/04/09	57632310 422534	MASTEC INC JP MORGAN		4,800.00	13.231	192.00	63,699.36	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					6,800.00	13.327	252.00	90,877.36	
PUR 46344	4/30/09 5/05/09	57632310 422540	MASTEC INC CITIGROUP/CITIBANK DOMESTIC		10,000.00	12.452	300.00	124,816.00	
PUR 46344	4/30/09 5/05/09	57632310 422540	MASTEC INC WILLIAMS CAPITAL GROUP		8,000.00	12.550	120.00	100,516.80	
PUR 46344	5/01/09 5/06/09	57632310 422546	MASTEC INC STURDIVANT/EXECUTION		4,000.00	12.610	60.00	50,500.00	

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PUR 42586	5/01/09 5/06/09	58013510 422546	MCDONALD'S CORP. WILLIAMS CAPITAL GROUP		3,000.00	52.279	45.00	156,882.90	
PUR 42586	5/04/09 5/07/09	58013510 422550	MCDONALD'S CORP. STURDIVANT/EXECUTION		3,000.00	52.800	45.00	158,445.00	
PUR 42586	5/06/09 5/11/09	58013510 422559	MCDONALD'S CORP. STURDIVANT/EXECUTION		1,000.00	53.550	15.00	53,565.00	
PUR 44745	4/29/09 5/04/09	58155Q10 422534	MCKESSON CORP. OPPENHEIMER & CO., INC		4,000.00	36.229	120.00	145,036.00	
PUR 46432	4/30/09 5/05/09	58469030 422540	MEDICIS PHARM-CL A STURDIVANT/EXECUTION		25,000.00	15.628	375.00	391,085.00	
PUR 46432	5/04/09 5/07/09	58469030 422550	MEDICIS PHARM-CL A STURDIVANT/EXECUTION		1,000.00	15.792	15.00	15,807.00	

PUR 46432	5/07/09 5/12/09	58469030 422565	MEDICIS PHARM-CL A STURDIVANT/EXECUTION		2,000.00	16.490	30.00	33,010.00
PUR 46432	5/11/09 5/14/09	58469030 422577	MEDICIS PHARM-CL A STURDIVANT/EXECUTION		2,000.00	15.380	30.00	30,790.00
PUR 46432	5/14/09 5/19/09	58469030 422593	MEDICIS PHARM-CL A WILLIAMS CAPITAL GROUP		2,000.00	14.966	30.00	29,962.00
PUR 46432	5/22/09 5/28/09	58469030 422623	MEDICIS PHARM-CL A STURDIVANT/EXECUTION		2,000.00	15.016	30.00	30,062.00
PUR 46432	5/26/09 5/29/09	58469030 422627	MEDICIS PHARM-CL A WILLIAMS CAPITAL GROUP		2,000.00	15.297	30.00	30,623.00
PUR 46286	4/28/09 5/01/09	61945A10 422530	MOSIAC CO JP MORGAN		2,000.00	39.090	60.00	78,240.00
PUR 46286	4/28/09 5/01/09	61945A10 422530	MOSIAC CO JP MORGAN		2,000.00	38.050	60.00	76,160.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	38.570	120.00	154,400.00

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PUR 46286	4/29/09 5/04/09	61945A10 422534	MOSIAC CO OPPENHEIMER & CO., INC		1,000.00	39.075	30.00	39,105.00	
PUR 46577	5/07/09 5/12/09	62886E10 422565	NCR CORP ICAP CORPORATES LLC		50,000.00	10.385	500.00	519,760.00	
PUR 46577	5/08/09 5/13/09	62886E10 422573	NCR CORP STURDIVANT/EXECUTION		16,000.00	10.635	240.00	170,400.00	
PUR 46577	5/12/09 5/15/09	62886E10 422583	NCR CORP STURDIVANT/EXECUTION		4,000.00	10.457	60.00	41,888.80	
PUR 46577	5/13/09 5/18/09	62886E10 422589	NCR CORP STURDIVANT/EXECUTION		2,000.00	10.600	30.00	21,230.00	
PUR 46577	5/18/09 5/21/09	62886E10 422602	NCR CORP WILLIAMS CAPITAL GROUP		2,000.00	10.340	30.00	20,710.00	
PUR 43555	4/28/09 5/01/09	62937750 422530	NRG ENERGY INC. JP MORGAN		2,000.00	16.719	60.00	33,498.60	
PUR 43500	5/15/09 5/20/09	63530910 422598	NATIONAL CINEMEDIA, INC. STURDIVANT/EXECUTION		6,000.00	12.234	90.00	73,493.40	
PUR 43500	5/18/09 5/21/09	63530910 422602	NATIONAL CINEMEDIA, INC. ITG (CHANNEL)		8,000.00	12.020	80.00	96,237.60	
PUR 44749	4/29/09 5/04/09	65584410 422534	NORFOLK SOUTHERN CORP. OPPENHEIMER & CO., INC		1,000.00	35.435	30.00	35,465.00	
PUR 47046	5/26/09 5/29/09	66680710 422627	NORTHROP GRUMMA WILLIAMS CAPITAL GROUP		10,000.00	49.117	150.00	491,315.00	
PUR 47047	5/26/09 5/29/09	66987M60 422627	NOVATEL WIRELESS INC MERRIMAN/OTC		42,000.00	10.914	630.00	459,026.40	
PUR 45030	5/11/09 5/14/09	67000610 422577	NOVELL, INC. ITG (CHANNEL)		10,000.00	4.047	100.00	40,567.00	

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PUR 46204	4/29/09 5/04/09	68389X10 422534	ORACLE CORP CREDIT SUISSE SEC (AES)		2,000.00	19.670	20.00	39,360.00	
PUR 46204	4/30/09 5/05/09	68389X10 422540	ORACLE CORP CREDIT SUISSE SEC (AES)		2,000.00	19.769	20.00	39,558.00	

PUR 46204	5/04/09 5/07/09	68389X10 422550	ORACLE CORP CREDIT SUISSE SEC (AES)	10,000.00	19.294	100.00	193,036.00
PUR 46204	5/14/09 5/19/09	68389X10 422593	ORACLE CORP ITG (CHANNEL)	2,000.00	18.261	20.00	36,541.60
PUR 46204	5/21/09 5/27/09	68389X10 422619	ORACLE CORP ITG (CHANNEL)	2,000.00	18.540	20.00	37,100.00
PUR 29494	5/22/09 5/28/09	69002720 422623	OUTDOOR CHANNEL HOLDINGS IN MERRIMAN/OTC	2,000.00	6.522	30.00	13,073.20
PUR 29494	5/26/09 5/29/09	69002720 422627	OUTDOOR CHANNEL HOLDINGS IN MERRIMAN/OTC	4,000.00	6.680	60.00	26,780.40
PUR 40443	5/18/09 5/21/09	70454910 422602	PEABODY ENERGY CORP. WILLIAMS CAPITAL GROUP	2,000.00	29.610	30.00	59,250.00
PUR 43554	5/04/09 5/07/09	71344810 422550	PEPSICO, INC. STURDIVANT/EXECUTION	4,000.00	49.119	60.00	196,535.20
PUR 43554	5/05/09 5/08/09	71344810 422554	PEPSICO, INC. STURDIVANT/EXECUTION	2,000.00	49.300	30.00	98,630.00
PUR 43554	5/06/09 5/11/09	71344810 422559	PEPSICO, INC. STURDIVANT/EXECUTION	1,000.00	50.140	15.00	50,155.00
PUR 40646	4/30/09 5/05/09	71817210 422540	PHILIP MORRIS INTERNATIONAL WILLIAMS CAPITAL GROUP	1,000.00	36.200	15.00	36,215.00
PUR 46288	4/29/09 5/04/09	72925110 422534	PLUM CREEK TIMBER CO INC JP MORGAN	1,000.00	34.055	30.00	34,085.00

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PUR 46288	5/07/09 5/12/09	72925110 422565	PLUM CREEK TIMBER CO INC STURDIVANT/EXECUTION		1,000.00	35.800	15.00	35,815.00	
PUR 46288	5/15/09 5/20/09	72925110 422598	PLUM CREEK TIMBER CO INC STURDIVANT/EXECUTION		1,000.00	32.590	15.00	32,605.00	
PUR 46288	5/21/09 5/27/09	72925110 422619	PLUM CREEK TIMBER CO INC STURDIVANT/EXECUTION		2,000.00	32.190	30.00	64,410.00	
PUR 46575	5/07/09 5/12/09	74731Q10 422565	PZENA INVESTMENT MGMT INC STURDIVANT/EXECUTION		50,000.00	5.997	750.00	300,620.00	
PUR 46575	5/08/09 5/13/09	74731Q10 422573	PZENA INVESTMENT MGMT INC STURDIVANT/EXECUTION		20,000.00	5.904	300.00	118,388.00	
PUR 46575	5/20/09 5/26/09	74731Q10 422613	PZENA INVESTMENT MGMT INC STURDIVANT/EXECUTION		2,000.00	5.923	30.00	11,875.00	
PUR 46575	5/22/09 5/28/09	74731Q10 422623	PZENA INVESTMENT MGMT INC STURDIVANT/EXECUTION		2,000.00	5.706	30.00	11,442.00	
PUR 46594	5/08/09 5/13/09	75876610 422573	REGAL ENTERTAINMENT GROUP WILLIAMS CAPITAL GROUP		30,000.00	13.143	450.00	394,731.00	
PUR 46594	5/11/09 5/14/09	75876610 422577	REGAL ENTERTAINMENT GROUP STURDIVANT/EXECUTION		10,000.00	13.166	150.00	131,814.00	
PUR 46594	5/13/09 5/18/09	75876610 422589	REGAL ENTERTAINMENT GROUP STURDIVANT/EXECUTION		10,000.00	12.794	150.00	128,091.00	
PUR 46594	5/14/09 5/19/09	75876610 422593	REGAL ENTERTAINMENT GROUP WILLIAMS CAPITAL GROUP		10,000.00	12.444	150.00	124,594.00	
PUR 46594	5/18/09 5/21/09	75876610 422602	REGAL ENTERTAINMENT GROUP WILLIAMS CAPITAL GROUP		1,000.00	12.210	15.00	12,225.00	
PUR 46594	5/26/09 5/29/09	75876610 422627	REGAL ENTERTAINMENT GROUP WILLIAMS CAPITAL GROUP		2,000.00	12.546	30.00	25,122.00	

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PUR 46983	5/20/09 5/27/09	7591EP10 422616	REGIONS FINANCIAL CORP JP MORGAN	50,000.00	4.000		200,000.00
PUR 46983	5/20/09 5/27/09	7591EP10 422616	REGIONS FINANCIAL CORP WILLIAMS CAPITAL GROUP	12,000.00	4.000		48,000.00
PUR 46983	5/21/09 5/27/09	7591EP10 422619	REGIONS FINANCIAL CORP MORGAN STANLEY	28,000.00	4.105		114,937.20
PUR 46983	5/21/09 5/27/09	7591EP10 422619	REGIONS FINANCIAL CORP STURDIVANT/EXECUTION	50,000.00	4.000	750.00	200,750.00
PUR 46983	5/22/09 5/28/09	7591EP10 422623	REGIONS FINANCIAL CORP STURDIVANT/EXECUTION	10,000.00	4.290	150.00	43,050.00
PUR 46983	5/22/09 5/28/09	7591EP10 422623	REGIONS FINANCIAL CORP STURDIVANT/EXECUTION	20,000.00	4.090	300.00	82,098.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				30,000.00	4.157	450.00	125,148.00
PUR 46983	5/26/09 5/29/09	7591EP10 422627	REGIONS FINANCIAL CORP WILLIAMS CAPITAL GROUP	10,000.00	3.850	150.00	38,650.00
PUR 39062	5/04/09 5/07/09	76011210 422550	RENTECH INC. STURDIVANT/EXECUTION	30,000.00	.611	300.00	18,642.00
PUR 39062	5/06/09 5/11/09	76011210 422559	RENTECH INC. STURDIVANT/EXECUTION	10,000.00	.639	100.00	6,485.00
PUR 39062	5/07/09 5/12/09	76011210 422565	RENTECH INC. INSTINET (DOMESTIC)	10,000.00	.720	50.00	7,249.00
PUR 43802	5/06/09 5/11/09	76041610 422559	REPUBLIC FIRST BANCORP INC. MERRIMAN/OTC	2,000.00	7.996	30.00	16,021.20

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PUR 43802	5/07/09 5/12/09	76041610 422565	REPUBLIC FIRST BANCORP INC. MERRIMAN/OTC		1,000.00	8.274	15.00	8,289.00	
PUR 43802	5/26/09 5/29/09	76041610 422627	REPUBLIC FIRST BANCORP INC. MERRIMAN/OTC		1,000.00	7.729	15.00	7,743.70	
PUR 46103	5/15/09 5/20/09	78463510 422598	SPX CORP STURDIVANT/EXECUTION		2,000.00	42.755	30.00	85,540.00	
PUR 33134	4/29/09 5/04/09	79084910 422534	ST. JUDE MEDICAL INC. OPPENHEIMER & CO., INC		1,000.00	34.219	30.00	34,249.00	
PUR 33134	5/01/09 5/06/09	79084910 422546	ST. JUDE MEDICAL INC. STURDIVANT/EXECUTION		2,000.00	33.495	30.00	67,019.00	
PUR 39690	4/28/09 5/01/09	80660510 422530	SCHERING-PLOUGH CORP. JP MORGAN		2,000.00	21.910	60.00	43,880.00	
PUR 39690	4/29/09 5/04/09	80660510 422534	SCHERING-PLOUGH CORP. OPPENHEIMER & CO., INC		2,000.00	22.310	60.00	44,679.60	
PUR 39690	5/04/09 5/07/09	80660510 422550	SCHERING-PLOUGH CORP. STURDIVANT/EXECUTION		3,000.00	22.940	45.00	68,865.00	
PUR 39690	5/11/09 5/14/09	80660510 422577	SCHERING-PLOUGH CORP. STURDIVANT/EXECUTION		3,000.00	22.952	45.00	68,901.90	
PUR 46941	5/19/09 5/26/09	83416B10 422610	SOLARWINDS INC JP MORGAN		10,000.00	12.500		125,000.00	
PUR 45199	4/30/09 5/05/09	86681020 422540	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (AES)		6,000.00	9.160	60.00	55,018.80	
PUR 39378	5/11/09 5/14/09	87157D10 422577	SYNAPTICS INCORPORATED ITG (CHANNEL)		3,000.00	28.028	30.00	84,114.30	
PUR 45489	4/28/09 5/01/09	88731730 422530	TIME WARNER INC JP MORGAN		2,667.00	22.079	80.01	58,965.50	

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PUR 45484	5/06/09 5/11/09	88732J20 422559	TIME WARNER CABLE INC STURDIVANT/EXECUTION		4,000.00	33.409	60.00	133,696.40	
PUR 45484	5/13/09 5/18/09	88732J20 422589	TIME WARNER CABLE INC STURDIVANT/EXECUTION		2,000.00	31.410	30.00	62,850.00	
PUR 45484	5/14/09 5/19/09	88732J20 422593	TIME WARNER CABLE INC WILLIAMS CAPITAL GROUP		2,000.00	31.156	30.00	62,342.00	
PUR 45484	5/15/09 5/20/09	88732J20 422598	TIME WARNER CABLE INC STURDIVANT/EXECUTION		2,000.00	31.268	30.00	62,565.00	
PUR 36147	5/22/09 5/28/09	88870610 422623	TIVO INC. MERRIMAN/OTC		2,000.00	7.000	30.00	14,030.00	
PUR 46666	5/12/09 5/15/09	90297330 422583	US BANCORP STURDIVANT/EXECUTION		2,000.00	17.460	30.00	34,949.60	
PUR 46666	5/12/09 5/15/09	90297330 422583	US BANCORP STURDIVANT/EXECUTION		30,000.00	17.900	450.00	537,450.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					32,000.00	17.872	480.00	572,399.60	
PUR 46666	5/13/09 5/18/09	90297330 422589	US BANCORP STURDIVANT/EXECUTION		2,000.00	17.740	30.00	35,510.00	
PUR 46666	5/18/09 5/21/09	90297330 422602	US BANCORP WILLIAMS CAPITAL GROUP		2,000.00	18.210	30.00	36,450.00	
PUR 43732	4/29/09 5/04/09	90341W10 422534	US AIRWAYS GROUP INC. OPPENHEIMER & CO., INC		10,000.00	3.999	300.00	40,293.00	
PUR 43732	5/01/09 5/06/09	90341W10 422546	US AIRWAYS GROUP INC. STURDIVANT/EXECUTION		10,000.00	3.891	150.00	39,061.00	

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PUR 43853	4/30/09 5/05/09	92343V10 422540	VERIZON COMMUNICATIONS INC CITIGROUP/CITIBANK DOMESTIC		3,000.00	30.500	90.00	91,590.00	
PUR 43853	5/01/09 5/06/09	92343V10 422546	VERIZON COMMUNICATIONS INC STURDIVANT/EXECUTION		10,000.00	30.457	150.00	304,724.00	
PUR 43853	5/04/09 5/07/09	92343V10 422550	VERIZON COMMUNICATIONS INC STURDIVANT/EXECUTION		3,000.00	30.790	45.00	92,415.00	
PUR 43853	5/13/09 5/18/09	92343V10 422589	VERIZON COMMUNICATIONS INC STURDIVANT/EXECUTION		6,000.00	30.350	90.00	182,190.00	
PUR 43853	5/14/09 5/19/09	92343V10 422593	VERIZON COMMUNICATIONS INC WILLIAMS CAPITAL GROUP		10,000.00	29.764	150.00	297,794.00	
PUR 43853	5/18/09 5/21/09	92343V10 422602	VERIZON COMMUNICATIONS INC WILLIAMS CAPITAL GROUP		3,000.00	29.640	45.00	88,964.10	
PUR 43853	5/20/09 5/26/09	92343V10 422613	VERIZON COMMUNICATIONS INC STURDIVANT/EXECUTION		3,000.00	29.939	45.00	89,862.00	
PUR 43853	5/22/09 5/28/09	92343V10 422623	VERIZON COMMUNICATIONS INC MAGNA SECURITIES CORP		1,000.00	28.940	15.00	28,955.00	
PUR 43853	5/22/09 5/28/09	92343V10 422623	VERIZON COMMUNICATIONS INC STURDIVANT/EXECUTION		2,000.00	29.130	30.00	58,290.00	
PUR 43853	5/26/09 5/29/09	92343V10 422627	VERIZON COMMUNICATIONS INC WILLIAMS CAPITAL GROUP		1,000.00	29.640	15.00	29,655.00	
PUR 46745	5/15/09 5/20/09	92553P20 422598	VIACOM INC. "B" GRISWOLD COMPANY		10,000.00	20.314	100.00	203,244.00	
PUR 46745	5/18/09 5/21/09	92553P20 422602	VIACOM INC. "B" WILLIAMS CAPITAL GROUP		10,000.00	20.515	150.00	205,297.00	
PUR 40141	5/06/09 5/11/09	93114210 422559	WAL-MART STORES, INC. STURDIVANT/EXECUTION		2,000.00	50.860	30.00	101,750.00	

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PUR 40141	5/07/09 5/12/09	93114210 422565	WAL-MART STORES, INC. STURDIVANT/EXECUTION		2,000.00	50.800	30.00	101,630.00	
PUR 40141	5/08/09 5/13/09	93114210 422573	WAL-MART STORES, INC. WILLIAMS CAPITAL GROUP		2,000.00	49.878	30.00	99,786.00	
PUR 40141	5/12/09 5/15/09	93114210 422583	WAL-MART STORES, INC. STURDIVANT/EXECUTION		4,000.00	50.700	60.00	202,860.00	
PUR 40141	5/18/09 5/21/09	93114210 422602	WAL-MART STORES, INC. WILLIAMS CAPITAL GROUP		2,000.00	48.720	30.00	97,470.00	
PUR 40141	5/21/09 5/27/09	93114210 422619	WAL-MART STORES, INC. STURDIVANT/EXECUTION		2,000.00	48.750	30.00	97,530.00	
PUR 40141	5/22/09 5/28/09	93114210 422623	WAL-MART STORES, INC. STURDIVANT/EXECUTION		2,000.00	49.340	30.00	98,710.00	
PUR 46105	4/29/09 5/04/09	94106L10 422534	WASTE MANAGEMENT INC JP MORGAN		1,000.00	27.258	30.00	27,288.00	
PUR 46540	5/06/09 5/11/09	94974610 422559	WELLS FARGO & COMPANY STURDIVANT/EXECUTION		5,000.00	25.045	75.00	125,298.00	
PUR 46540	5/06/09 5/11/09	94974610 422559	WELLS FARGO & COMPANY STURDIVANT/EXECUTION		40,000.00	24.500	600.00	980,600.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					45,000.00	24.561	675.00	1,105,898.00	
PUR 46540	5/07/09 5/12/09	94974610 422565	WELLS FARGO & COMPANY RAYMOND JAMES/EXECUTION		10,000.00	24.544	150.00	245,590.00	
PUR 46540	5/07/09 5/12/09	94974610 422565	WELLS FARGO & COMPANY STURDIVANT/EXECUTION		6,000.00	24.619	90.00	147,805.20	

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PUR 46540	5/07/09 5/12/09	94974610 422565	WELLS FARGO & COMPANY STURDIVANT/EXECUTION		25,000.00	27.660	375.00	691,875.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					31,000.00	27.071	465.00	839,680.20	
PUR 46540	5/08/09 5/13/09	94974610 422569	WELLS FARGO & COMPANY JP MORGAN		30,000.00	22.000		660,000.00	
PUR 46540	5/12/09 5/15/09	94974610 422583	WELLS FARGO & COMPANY STURDIVANT/EXECUTION		9,000.00	26.820	135.00	241,515.00	
PUR 46167	5/04/09 5/07/09	96216610 422550	WEYERHAEUSER CO WILLIAMS CAPITAL GROUP		6,000.00	35.845	90.00	215,157.00	
PUR 46167	5/05/09 5/08/09	96216610 422554	WEYERHAEUSER CO STURDIVANT/EXECUTION		2,000.00	37.330	30.00	74,690.00	
PUR 46167	5/07/09 5/12/09	96216610 422565	WEYERHAEUSER CO STURDIVANT/EXECUTION		2,000.00	36.110	30.00	72,250.00	
PUR 46167	5/15/09 5/20/09	96216610 422598	WEYERHAEUSER CO STURDIVANT/EXECUTION		1,000.00	31.619	15.00	31,634.00	
PUR 42697	4/28/09 5/01/09	97314910 422530	WIND RIVER SYSTEMS INC CREDIT SUISSE SEC (AES)		2,000.00	6.930	20.00	13,880.00	
PUR 42697	4/29/09 5/04/09	97314910 422534	WIND RIVER SYSTEMS INC CREDIT SUISSE SEC (AES)		2,000.00	7.081	20.00	14,181.20	
PUR 44469	4/28/09 5/01/09	98302410 422530	WYETH JP MORGAN		2,000.00	42.242	60.00	84,544.00	
PUR 44469	4/28/09 5/01/09	98302410 422530	WYETH JP MORGAN		2,000.00	42.410	60.00	84,880.00	

2 INTRA-DAY TRANSACTIONS SUBTOTAL: 4,000.00 42.326 120.00 169,424.00

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PUR 44469	4/29/09 5/04/09	98302410 422534	WYETH JP MORGAN		2,000.00	42.658	60.00	85,375.00	
PUR 44469	4/30/09 5/05/09	98302410 422540	WYETH CITIGROUP/CITIBANK DOMESTIC		4,000.00	42.719	120.00	170,996.00	
PUR 45385	4/28/09 5/01/09	98975F10 422530	ZORAN CORP CREDIT SUISSE SEC (AES)		2,000.00	8.920	20.00	17,860.00	
PUR 45385	4/30/09 5/05/09	98975F10 422540	ZORAN CORP CREDIT SUISSE SEC (AES)		2,000.00	8.939	20.00	17,897.00	
PUR 45385	5/04/09 5/07/09	98975F10 422550	ZORAN CORP CREDIT SUISSE SEC (AES)		2,000.00	8.936	20.00	17,891.00	
PUR 46440	5/01/09 5/06/09	H8912810 422546	TYCO INTERNATIONAL LTD MAGNA SECURITIES CORP		20,000.00	24.264	300.00	485,570.00	
PUR 46440	5/04/09 5/07/09	H8912810 422550	TYCO INTERNATIONAL LTD GRISWOLD COMPANY		3,000.00	25.144	30.00	75,462.30	
PUR 46440	5/04/09 5/07/09	H8912810 422550	TYCO INTERNATIONAL LTD STURDIVANT/EXECUTION		4,000.00	24.997	60.00	100,047.20	
SUBTOTAL STOCK PURCHASES:					2,119,717.00		30,250.89	30,523,012.19	
TOTAL FUND PURCHASES:					2,119,717.00		30,250.89	30,523,012.19	

SALES OF STOCK AND OTHER EQUITIES

SALE 43627	4/28/09 5/01/09	00086T10 422531	A.C. MOORE ARTS & CRAFTS, I CREDIT SUISSE SEC (AES)		10,000.00	2.805	100.00	27,944.27	6,811.04
SALE 43627 23,229.86	5/11/09 5/14/09	00086T10 422578	A.C. MOORE ARTS & CRAFTS, I ITG (CHANNEL)		20,000.00	3.285	200.00	65,496.31	

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SALE 40688 12,884.73	4/28/09 5/01/09	00206R10 422531	AT&T INC. JP MORGAN		2,000.00	25.210	1.30 60.00	50,358.70	-
SALE 40688	4/29/09 5/04/09	00206R10 422535	AT&T INC. CITIGROUP/CITIBANK DOMESTIC		8,000.00	25.799	5.31 320.00	206,069.09	-46,904.63
SALE 40688	4/29/09 5/04/09	00206R10 422535	AT&T INC. OPPENHEIMER & CO., INC		2,000.00	25.910	1.34 60.00	51,758.66	-11,484.77
SALE 40688	4/30/09 5/05/09	00206R10 422541	AT&T INC. CITIGROUP/CITIBANK DOMESTIC		2,000.00	25.561	1.32 60.00	51,059.88	-12,183.55
SALE 40688	5/01/09 5/06/09	00206R10 422547	AT&T INC. STURDIVANT/EXECUTION		4,000.00	25.770	2.65 60.00	103,017.35	-23,469.51
SALE 44933	5/07/09 5/12/09	00817Y10 422566	AETNA INC RAYMOND JAMES/EXECUTION		2,000.00	26.784	1.38 30.00	53,535.82	8,508.46
SALE 36840	5/05/09 5/08/09	01964550 422555	ALLIS-CHALMERS ENERGY INC. RAYMOND JAMES/EXECUTION		20,000.00	3.814	1.97 300.00	75,970.03	-7,904.05
SALE 36840	5/06/09 5/11/09	01964550 422560	ALLIS-CHALMERS ENERGY INC. BMO CAPITAL MARKETS/EXECUTI		20,000.00	3.205	1.65 300.00	63,792.35	-20,081.73
SALE	5/11/09	01964550	ALLIS-CHALMERS ENERGY INC.				1.07		

36840	5/14/09	422578	STURDIVANT/EXECUTION		10,000.00	4.142	150.00	41,272.93	-664.11
SALE	5/12/09	01964550	ALLIS-CHALMERS ENERGY INC.				4.90		
36840	5/15/09	422584	STURDIVANT/EXECUTION		50,000.00	3.807	750.00	189,585.10	-20,100.11
SALE	5/13/09	01964550	ALLIS-CHALMERS ENERGY INC.				.89		
36840	5/18/09	422590	STURDIVANT/EXECUTION		10,000.00	3.428	150.00	34,125.11	-7,811.93
SALE	5/14/09	01964550	ALLIS-CHALMERS ENERGY INC.				.78		
36840	5/19/09	422594	WILLIAMS CAPITAL GROUP		10,000.00	3.028	150.00	30,129.22	-11,807.82
SALE	5/15/09	01964550	ALLIS-CHALMERS ENERGY INC.				1.67		
36840	5/20/09	422599	STURDIVANT/EXECUTION		20,000.00	3.247	300.00	64,634.33	-19,239.76

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SALE	5/18/09	01964550	ALLIS-CHALMERS ENERGY INC.				.86		
36840	5/21/09	422603	WILLIAMS CAPITAL GROUP		10,000.00	3.344	150.00	33,292.14	-8,644.90
SALE	5/04/09	02040910	ALMOST FAMILY INC				1.32		
44964	5/07/09	422551	CREDIT SUISSE SEC (AES)		2,000.00	25.514	20.00	51,005.68	14,212.41
SALE	5/08/09	02040910	ALMOST FAMILY INC				1.57		
44964	5/13/09	422574	ITG (CHANNEL)		2,000.00	30.542	20.00	61,061.43	
								24,268.16	
SALE	5/08/09	02040910	ALMOST FAMILY INC				1.63		
44964	5/13/09	422574	LABRANCHE/OTC		2,000.00	31.562	30.00	63,092.57	26,299.30
SALE	5/14/09	04033V20	ARIBA, INC.				5.06		
44642	5/19/09	422594	ITG (CHANNEL)		20,000.00	9.829	200.00	196,374.94	
								35,088.11	
SALE	5/15/09	04033V20	ARIBA, INC.				5.07		
44642	5/20/09	422599	ITG (CHANNEL)		20,000.00	9.857	200.00	196,942.93	
								35,656.10	
SALE	5/18/09	04033V20	ARIBA, INC.				5.04		
44642	5/21/09	422603	ITG (CHANNEL)		20,000.00	9.789	200.00	195,582.96	
								34,296.12	
SALE	5/08/09	05714910	BAKER (MICHAEL) CORP				.96		
37926	5/13/09	422574	STURDIVANT/EXECUTION		1,000.00	37.250	15.00	37,234.14	6,481.14
SALE	5/08/09	05714910	BAKER (MICHAEL) CORP				.98		
37926	5/13/09	422574	WILLIAMS CAPITAL GROUP		1,000.00	37.873	15.00	37,857.02	7,104.02
SALE	5/18/09	05714910	BAKER (MICHAEL) CORP				1.84		
37926	5/21/09	422603	WILLIAMS CAPITAL GROUP		2,000.00	35.722	30.00	71,411.16	9,905.16
SALE	5/19/09	05714910	BAKER (MICHAEL) CORP				.95		
37926	5/22/09	422608	STURDIVANT/EXECUTION		1,000.00	36.617	15.00	36,601.05	5,848.05
SALE	5/07/09	05722410	BAKER HUGHES INCORPORATED				4.87		
43914	5/12/09	422566	RAYMOND JAMES/EXECUTION		5,000.00	37.825	75.00	189,043.13	37,858.13
SALE	5/08/09	05722410	BAKER HUGHES INCORPORATED				2.00		
43914	5/13/09	422574	STURDIVANT/EXECUTION		2,000.00	38.820	30.00	77,608.00	17,134.00

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
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SALE	5/04/09	06050510	BANK OF AMERICA CORP.				2.32		
45201	5/07/09	422551	STURDIVANT/EXECUTION		10,000.00	9.010	150.00	89,947.68	20,046.36
SALE	5/05/09	06050510	BANK OF AMERICA CORP.				2.80		
45201	5/08/09	422555	RAYMOND JAMES/EXECUTION		10,000.00	10.883	150.00	108,679.20	38,777.88
SALE	5/06/09	06050510	BANK OF AMERICA CORP.				3.01		
45201	5/11/09	422560	STURDIVANT/EXECUTION		10,000.00	11.680	150.00	116,646.99	46,745.67
SALE	5/07/09	06050510	BANK OF AMERICA CORP.				3.49		
45201	5/12/09	422566	STURDIVANT/EXECUTION		10,000.00	13.553	150.00	135,378.51	65,477.19
SALE	5/07/09	06050510	BANK OF AMERICA CORP.				3.71		
45201	5/12/09	422566	STURDIVANT/EXECUTION		10,000.00	14.432	150.00	144,167.29	74,265.97

				20,000.00	13.993	7.20	279,545.80		
2 INTRA-DAY TRANSACTIONS SUBTOTAL:									
139,743.16						300.00			
SALE	5/08/09	06050510	BANK OF AMERICA CORP.			7.48			
45201	5/13/09	422574	STURDIVANT/EXECUTION	20,000.00	14.540	300.00	290,492.52	150,689.87	
SALE	5/08/09	06050510	BANK OF AMERICA CORP.			3.58			
45201	5/13/09	422574	WILLIAMS CAPITAL GROUP	10,000.00	13.910	150.00	138,946.42	69,045.10	
SALE	5/12/09	06050510	BANK OF AMERICA CORP.			6.82			
45201	5/15/09	422584	STURDIVANT/EXECUTION	20,000.00	13.250	300.00	264,693.18	124,890.53	
SALE	5/13/09	06050510	BANK OF AMERICA CORP.			3.06			
45201	5/18/09	422590	STURDIVANT/EXECUTION	10,000.00	11.890	150.00	118,746.94	48,845.61	
SALE	4/30/09	08578910	BERRY PETROLEUM CO			3.03			
42924	5/05/09	422541	WILLIAMS CAPITAL GROUP	7,000.00	16.801	105.00	117,499.67	-5,387.05	
SALE	5/01/09	08578910	BERRY PETROLEUM CO			.82			
42924	5/06/09	422547	STURDIVANT/EXECUTION	2,000.00	15.950	30.00	31,869.18	-3,241.31	

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SALE	5/20/09	08578910	BERRY PETROLEUM CO			.97			
42924	5/26/09	422614	STURDIVANT/EXECUTION		2,000.00	18.813	30.00	37,594.83	2,484.34
SALE	5/21/09	08578910	BERRY PETROLEUM CO			.93			
42924	5/27/09	422620	STURDIVANT/EXECUTION		2,000.00	18.084	30.00	36,136.07	1,025.58
SALE	5/22/09	08578910	BERRY PETROLEUM CO			.92			
42924	5/28/09	422624	WILLIAMS CAPITAL GROUP		2,000.00	17.780	30.00	35,529.08	418.59
SALE	5/26/09	08578910	BERRY PETROLEUM CO			.90			
42924	5/29/09	422628	RAYMOND JAMES/EXECUTION		2,000.00	17.436	30.00	34,840.10	-270.39
SALE	5/19/09	11012210	BRISTOL-MYERS SQUIBB CO.			1.06			
37974	5/22/09	422608	STURDIVANT/EXECUTION		2,000.00	20.485	30.00	40,938.94	-1,369.05
SALE	5/01/09	12526910	CF INDUSTRIES HOLDINGS INC			9.62			
46460	5/06/09	422547	WILLIAMS CAPITAL GROUP		5,000.00	74.831	75.00	374,072.38	17,898.28
SALE	5/18/09	12526910	CF INDUSTRIES HOLDINGS INC			4.12			
46460	5/21/09	422603	WILLIAMS CAPITAL GROUP		2,000.00	80.000	30.00	159,965.88	15,416.14
SALE	5/20/09	12526910	CF INDUSTRIES HOLDINGS INC			4.35			
46460	5/26/09	422614	STURDIVANT/EXECUTION		2,000.00	84.519	30.00	169,002.65	24,452.91
SALE	5/15/09	12665010	CVS CORP.			2.37			
44177	5/20/09	422599	WILLIAMS CAPITAL GROUP		3,000.00	30.710	45.00	92,082.63	11,623.59
SALE	5/18/09	12665010	CVS CORP.			1.60			
44177	5/21/09	422603	WILLIAMS CAPITAL GROUP		2,000.00	31.000	30.00	61,968.40	8,329.04
SALE	5/19/09	12665010	CVS CORP.			1.62			
44177	5/22/09	422608	STURDIVANT/EXECUTION		2,000.00	31.513	30.00	62,993.38	9,354.02
SALE	5/26/09	13442910	CAMPBELL SOUP CO.			2.18			
43631	5/29/09	422628	WILLIAMS CAPITAL GROUP		3,000.00	28.168	45.00	84,456.82	-13,104.63
SALE	5/06/09	14622910	CARTER'S INC			12.12			
46377	5/11/09	422560	STURDIVANT/EXECUTION		20,000.00	23.565	300.00	470,993.88	47,733.88

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SALE	4/29/09	15102010	CELGENE CORP			1.07			
45437	5/04/09	422535	CREDIT SUISSE SEC (AES)		1,000.00	41.505	10.00	41,493.93	2,952.86
SALE	5/22/09	15678210	CERNER CORP.			1.45			
43670	5/28/09	422624	ITG (CHANNEL)		1,000.00	56.216	10.00	56,204.85	

Domestic Report

SALE 41851	5/05/09 5/08/09	16516710 422555	CHESAPEAKE ENERGY CORP. STURDIVANT/EXECUTION				7.12 195.00		
				13,000.00	21.289			276,554.88	-114,820.21
SALE 41851	5/22/09 5/28/09	16516710 422624	CHESAPEAKE ENERGY CORP. WILLIAMS CAPITAL GROUP				1.07 30.00		
				2,000.00	20.790			41,548.93	-18,662.62
SALE 45092 57,502.49	4/28/09 5/01/09	17243V10 422531	CINEMARK HOLDINGS, INC. JP MORGAN				9.38 1,200.00		
				40,000.00	9.118			363,510.62	
SALE 23375	5/07/09 5/12/09	17275R10 422566	CISCO SYSTEMS INC MERRIMAN/OTC				6.13 180.00		
				12,000.00	19.870			238,256.27	2,505.85
SALE 43952	4/29/09 5/04/09	18538Q10 422535	CLEARWIRE CORP. CL A CREDIT SUISSE SEC (AES)				1.40 100.00		
				10,000.00	5.419			54,090.60	9,708.04
SALE 43952 1,005.27	5/22/09 5/28/09	18538Q10 422624	CLEARWIRE CORP. CL A ITG (CHANNEL)				1.17 100.00		
				10,000.00	4.549			45,387.83	
SALE 43007	4/30/09 5/05/09	19210810 422541	COEUR D'ALENE MINES CORP CITIGROUP/CITIBANK DOMESTIC				.34 300.00		
				10,000.00	1.306			12,758.66	1,591.19
SALE 43007	5/01/09 5/06/09	19210810 422547	COEUR D'ALENE MINES CORP WILLIAMS CAPITAL GROUP				.38 150.00		
				10,000.00	1.450			14,349.62	3,182.15
SALE 43007	5/04/09 5/07/09	19210810 422551	COEUR D'ALENE MINES CORP STURDIVANT/EXECUTION				.79 300.00		
				20,000.00	1.535			30,399.21	8,064.27
SALE 43007	5/06/09 5/11/09	19210810 422560	COEUR D'ALENE MINES CORP STURDIVANT/EXECUTION				4.20 1,000.00		
				100,000.00	1.631			162,115.80	50,441.12
SALE 43007	5/12/09 5/15/09	19210810 422584	COEUR D'ALENE MINES CORP STURDIVANT/EXECUTION				4.15 1,000.00		
				100,000.00	1.613			160,315.85	48,641.17

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SALE 43007	5/13/09 5/18/09	19210810 422590	COEUR D'ALENE MINES CORP STURDIVANT/EXECUTION				.76 200.00		
					20,000.00	1.465		29,099.24	6,764.30
SALE 43007	5/14/09 5/19/09	19210810 422594	COEUR D'ALENE MINES CORP WILLIAMS CAPITAL GROUP				.34 100.00		
					10,000.00	1.300		12,902.66	1,735.19
SALE 43007	5/15/09 5/20/09	19210810 422599	COEUR D'ALENE MINES CORP STURDIVANT/EXECUTION				1.03 300.00		
					30,000.00	1.333		39,697.97	6,195.57
SALE 43007	5/19/09 5/22/09	19210810 422608	COEUR D'ALENE MINES CORP STURDIVANT/EXECUTION				.36 100.00		
					10,000.00	1.390		13,796.64	2,629.17
SALE 41914 180.14	4/29/09 5/04/09	20337210 422535	COMMSCOPE INC. JP MORGAN				1.26 60.00		
					2,000.00	24.353		48,645.34	
SALE 41914	5/19/09 5/22/09	20337210 422608	COMMSCOPE INC. STURDIVANT/EXECUTION				11.18 270.00		
					18,000.00	24.148		434,381.02	-1,805.79
SALE 44206 11,267.47	5/22/09 5/28/09	20779710 422624	CONNECTICUT WATER SERVICE, ITG (CHANNEL)				3.59 70.00		
					7,000.00	19.932		139,449.71	-
SALE 43010	4/30/09 5/05/09	21037110 422541	CONSTELLATION ENERGY GROUP, CITIGROUP/CITIBANK DOMESTIC				1.79 90.00		
					3,000.00	23.187		69,467.71	-1,035.63
SALE 43010	5/01/09 5/06/09	21037110 422547	CONSTELLATION ENERGY GROUP, WILLIAMS CAPITAL GROUP				1.27 30.00		
					2,000.00	24.629		49,225.93	2,223.70
SALE 43010	5/04/09 5/07/09	21037110 422551	CONSTELLATION ENERGY GROUP, STURDIVANT/EXECUTION				1.28 30.00		
					2,000.00	24.770		49,508.72	2,506.49
SALE 43010	5/14/09 5/19/09	21037110 422594	CONSTELLATION ENERGY GROUP, WILLIAMS CAPITAL GROUP				1.33 30.00		
					2,000.00	25.871		51,710.67	4,708.44
SALE 43010	5/19/09 5/22/09	21037110 422608	CONSTELLATION ENERGY GROUP, STURDIVANT/EXECUTION				1.98 45.00		
					3,000.00	25.621		76,815.72	6,312.38
SALE 43010	5/22/09 5/28/09	21037110 422624	CONSTELLATION ENERGY GROUP, WILLIAMS CAPITAL GROUP				1.31 30.00		
					2,000.00	25.410		50,788.69	3,786.46

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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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INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PAR-OR-SHARES	PRICE	COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 46188	5/06/09 5/11/09	23582520 422560	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	1.876	.97 140.00	37,385.03	21,713.94
SALE 46188	5/06/09 5/11/09	23582520 422560	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	1.876	.97 140.00	37,385.03	21,713.94
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	1.876	1.94 280.00	74,770.06	
43,427.88									
SALE 46188	5/07/09 5/12/09	23582520 422566	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	1.913	.99 140.00	38,119.01	22,447.92
SALE 46188	5/08/09 5/13/09	23582520 422574	DANA HOLDING CORP INSTINET (DOMESTIC)		40,000.00	2.043	2.11 280.00	81,453.89	50,111.71
SALE 46188	5/11/09 5/14/09	23582520 422578	DANA HOLDING CORP INSTINET (DOMESTIC)		40,000.00	2.013	2.07 280.00	80,245.93	48,903.75
SALE 46188	5/12/09 5/15/09	23582520 422584	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	1.610	.83 140.00	32,049.17	16,378.08
SALE 46188	5/13/09 5/18/09	23582520 422590	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	1.453	.75 140.00	28,913.25	13,242.16
SALE 46188	5/14/09 5/19/09	23582520 422594	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	1.431	.74 140.00	28,475.26	12,804.17
SALE 46188	5/15/09 5/20/09	23582520 422599	DANA HOLDING CORP ITG (CHANNEL)		40,000.00	1.594	1.64 400.00	63,350.36	
32,008.18									
SALE 46188	5/18/09 5/21/09	23582520 422603	DANA HOLDING CORP ITG (CHANNEL)		20,000.00	1.526	.79 200.00	30,313.21	
14,642.12									
SALE 46188	5/19/09 5/22/09	23582520 422608	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	1.671	.86 140.00	33,271.14	17,600.05

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SALE 46188	5/20/09 5/26/09	23582520 422614	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	1.632	.84 140.00	32,489.16	16,818.07
SALE 46188	5/22/09 5/28/09	23582520 422624	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	1.434	.74 140.00	28,539.26	12,868.17
SALE 46188	5/26/09 5/29/09	23582520 422628	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	1.377	.71 140.00	27,397.29	11,726.20
SALE 45386	4/29/09 5/04/09	23767P10 422535	DATA DOMAIN INC CREDIT SUISSE SEC (AES)		2,000.00	15.672	.81 20.00	31,322.19	5,043.36
SALE 45386	5/01/09 5/06/09	23767P10 422547	DATA DOMAIN INC CREDIT SUISSE SEC (AES)		4,000.00	17.256	1.78 40.00	68,981.42	16,423.77
SALE 45386	5/06/09 5/11/09	23767P10 422560	DATA DOMAIN INC CREDIT SUISSE SEC (AES)		4,000.00	17.601	1.81 40.00	70,361.79	17,804.14
SALE 45386	5/07/09 5/12/09	23767P10 422566	DATA DOMAIN INC MERRIMAN/OTC		16,000.00	16.561	6.81 240.00	264,727.59	54,496.98
SALE 45386	5/15/09 5/20/09	23767P10 422599	DATA DOMAIN INC ITG (CHANNEL)		10,000.00	16.848	4.33 100.00	168,373.67	36,979.54
SALE 45386	5/21/09 5/27/09	23767P10 422620	DATA DOMAIN INC MORGAN STANLEY		10,000.00	24.054	6.19	240,531.81	109,137.68
SALE 46443	5/18/09 5/21/09	24237010 422603	DEAN FOODS WILLIAMS CAPITAL GROUP		10,000.00	18.433	4.74 150.00	184,170.26	-2,097.19
SALE 46443	5/19/09 5/22/09	24237010 422608	DEAN FOODS STURDIVANT/EXECUTION		5,000.00	18.748	2.41 75.00	93,661.09	527.37
SALE 46443	5/26/09 5/29/09	24237010 422628	DEAN FOODS RAYMOND JAMES/EXECUTION		16,000.00	18.464	7.60 240.00	295,171.60	-2,856.32
SALE 46472	5/12/09 5/15/09	25470M10 422584	DISH NETWORKS ITG (CHANNEL)		14,000.00	17.628	6.35 140.00	246,645.65	39,070.20

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SALE 44052	5/19/09 5/22/09	26353410 422608	DU PONT (E.I.) DE NEMOURS & STURDIVANT/EXECUTION		2,000.00	28.624	1.48 30.00	57,216.52	7,160.21
SALE 44052	5/20/09 5/26/09	26353410 422614	DU PONT (E.I.) DE NEMOURS & STURDIVANT/EXECUTION		6,000.00	29.373	4.53 90.00	176,140.47	25,971.54
SALE 45009	5/07/09 5/12/09	27864210 422566	EBAY INC. MERRIMAN/OTC		6,000.00	17.294	2.67 90.00	103,669.53	41,216.13
SALE 45009 27,934.61	5/21/09 5/27/09	27864210 422620	EBAY INC. ITG (CHANNEL)		4,000.00	17.403	1.79 40.00	69,570.21	
SALE 37408	5/26/09 5/29/09	29084610 422628	EMCORE CORP. INSTINET (DOMESTIC)		20,000.00	1.535	.79 140.00	30,559.21	-65,984.61
SALE 43731 10,792.65	4/28/09 5/01/09	29084Q10 422531	EMCOR GROUP, INC. JP MORGAN		2,000.00	19.401	1.00 60.00	38,741.00	
SALE 43731	4/29/09 5/04/09	29084Q10 422535	EMCOR GROUP, INC. OPPENHEIMER & CO., INC		2,000.00	20.611	1.06 60.00	41,159.94	13,211.59
SALE 43731	4/30/09 5/05/09	29084Q10 422541	EMCOR GROUP, INC. CITIGROUP/CITIBANK DOMESTIC		7,000.00	22.360	4.03 210.00	156,303.17	58,483.96
SALE 44684	4/28/09 5/01/09	29265910 422531	ENERGY CONVERSION DEVICES, CREDIT SUISSE SEC (AES)		3,000.00	15.932	1.23 30.00	47,763.27	-20,317.54
SALE 44684	4/29/09 5/04/09	29265910 422535	ENERGY CONVERSION DEVICES, CREDIT SUISSE SEC (AES)		2,000.00	16.224	.84 20.00	32,427.76	-12,959.45
SALE 44684	4/30/09 5/05/09	29265910 422541	ENERGY CONVERSION DEVICES, CREDIT SUISSE SEC (AES)		5,000.00	18.856	2.43 50.00	94,226.07	-19,241.94
SALE 44684	5/04/09 5/07/09	29265910 422551	ENERGY CONVERSION DEVICES, CREDIT SUISSE SEC (AES)		10,000.00	20.298	5.22 100.00	202,877.78	-24,058.25
SALE 44684	5/04/09 5/07/09	29265910 422551	ENERGY CONVERSION DEVICES, CREDIT SUISSE SEC (AES)		10,000.00	19.503	5.02 100.00	194,923.98	-32,012.05
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	19.901	10.24	397,801.76	-
							200.00		
56,070.30									

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 5/01/09 THROUGH 5/31/09

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SALE 37233	5/04/09 5/07/09	29363910 422551	ENTERCOM COMMUNICATIONS COR STURDIVANT/EXECUTION		10,000.00	2.002	.52 150.00	19,865.48	-15,307.00
SALE 37233	5/07/09 5/12/09	29363910 422566	ENTERCOM COMMUNICATIONS COR STURDIVANT/EXECUTION		10,000.00	2.883	.75 150.00	28,677.25	-6,495.23
SALE 43708 18,988.65	5/04/09 5/07/09	30205120 422551	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		8,000.00	6.210	1.28 80.00	49,599.52	
SALE 43708 4,039.97	5/04/09 5/07/09	30205120 422551	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		2,000.00	5.857	.31 20.00	11,692.69	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					10,000.00	6.139	1.59	61,292.21	
23,028.62							100.00		
SALE 43708	5/05/09 5/08/09	30205120 422555	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		10,000.00	6.179	1.59 100.00	61,689.41	23,425.82
SALE 43708	5/06/09 5/11/09	30205120 422560	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		10,000.00	6.250	1.61 100.00	62,400.39	24,136.80
SALE 43708	5/06/09 5/11/09	30205120 422560	EXIDE TECHNOLOGIES MERRIMAN/OTC		10,000.00	6.343	1.64 150.00	63,278.36	25,014.77

SALE	5/08/09	30205120	EXIDE TECHNOLOGIES				1.66		
43708	5/13/09	422574	ITG (CHANNEL)	10,000.00	6.433	100.00		64,228.34	
25,964.75									
SALE	5/18/09	30205120	EXIDE TECHNOLOGIES				.58		
43708	5/21/09	422603	ITG (CHANNEL)	4,000.00	5.610	40.00		22,398.62	
7,093.18									
SALE	5/19/09	30205120	EXIDE TECHNOLOGIES				.61		
43708	5/22/09	422608	ITG (CHANNEL)	4,000.00	5.923	40.00		23,652.59	
8,347.15									
SALE	5/21/09	30205120	EXIDE TECHNOLOGIES				.31		
43708	5/27/09	422620	ITG (CHANNEL)	2,000.00	5.922	20.00		11,823.09	
4,170.37									

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SALE	5/22/09	30205120	EXIDE TECHNOLOGIES				.31		
43708	5/28/09	422624	ITG (CHANNEL)		2,000.00	5.970	20.00	11,919.09	
4,266.37									
SALE	5/22/09	30205120	EXIDE TECHNOLOGIES				.32		
43708	5/28/09	422624	MERRIMAN/OTC		2,000.00	6.146	30.00	12,261.48	
4,608.76									
SALE	5/26/09	30205120	EXIDE TECHNOLOGIES				.31		
43708	5/29/09	422628	MERRIMAN/OTC		2,000.00	6.005	30.00	11,979.89	
4,327.17									
SALE	5/11/09	31314830	FEDERAL AGRIC MTG CORP-CL C				.97		
45368	5/14/09	422578	STURDIVANT/EXECUTION		10,000.00	3.749	150.00	37,339.03	8,737.14
SALE	5/13/09	31314830	FEDERAL AGRIC MTG CORP-CL C				1.96		
45368	5/18/09	422590	STURDIVANT/EXECUTION		10,000.00	7.605	150.00	75,894.04	47,292.15
SALE	5/14/09	31314830	FEDERAL AGRIC MTG CORP-CL C				1.69		
45368	5/19/09	422594	WILLIAMS CAPITAL GROUP		10,000.00	6.559	150.00	65,441.31	36,839.42
SALE	5/15/09	31314830	FEDERAL AGRIC MTG CORP-CL C				1.55		
45368	5/20/09	422599	STURDIVANT/EXECUTION		10,000.00	6.000	150.00	59,848.45	31,246.56
SALE	5/18/09	31314830	FEDERAL AGRIC MTG CORP-CL C				1.62		
45368	5/21/09	422603	WILLIAMS CAPITAL GROUP		10,000.00	6.269	150.00	62,533.38	33,931.49
SALE	5/19/09	31314830	FEDERAL AGRIC MTG CORP-CL C				1.71		
45368	5/22/09	422608	STURDIVANT/EXECUTION		10,000.00	6.646	150.00	66,309.29	37,707.40
SALE	5/20/09	31314830	FEDERAL AGRIC MTG CORP-CL C				1.67		
45368	5/26/09	422614	STURDIVANT/EXECUTION		10,000.00	6.461	150.00	64,458.33	35,856.44
SALE	5/21/09	31314830	FEDERAL AGRIC MTG CORP-CL C				1.52		
45368	5/27/09	422620	STURDIVANT/EXECUTION		10,000.00	5.900	150.00	58,844.48	30,242.60
SALE	5/22/09	31314830	FEDERAL AGRIC MTG CORP-CL C				1.54		
45368	5/28/09	422624	WILLIAMS CAPITAL GROUP		10,000.00	5.980	150.00	59,648.46	31,046.57
SALE	4/30/09	33643310	FIRST SOLAR INC.				.46		
39085	5/05/09	422541	CREDIT SUISSE SEC (AES)		100.00	177.26	1.00	17,724.54	1,860.03

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SALE	5/08/09	36159R10	GEO GROUP INC/THE				2.21		
45218	5/13/09	422574	STURDIVANT/EXECUTION		5,000.00	17.186	75.00	85,850.79	15,420.89
SALE	5/20/09	36159R10	GEO GROUP INC/THE				2.18		
45218	5/26/09	422614	STURDIVANT/EXECUTION		5,000.00	16.955	75.00	84,697.82	14,267.92
SALE	5/22/09	36159R10	GEO GROUP INC/THE				2.06		
45218	5/28/09	422624	WILLIAMS CAPITAL GROUP		5,000.00	16.012	75.00	79,982.94	9,553.05
SALE	5/19/09	36938510	GENERAL COMMUNICATION INC.				.36		
43534	5/22/09	422608	ITG (CHANNEL)		2,000.00	6.908	20.00	13,795.64	
2,006.64									

Domestic Report

SALE 46066	5/21/09 5/27/09	36955010 422620	GENERAL DYNAMICS CORP. STURDIVANT/EXECUTION				1.44 15.00		
				1,000.00	56.011			55,994.56	11,446.13
SALE 12731	5/08/09 5/13/09	36960410 422574	GENERAL ELECTRIC CO. WILLIAMS CAPITAL GROUP				1.49 60.00		
				4,000.00	14.408			57,569.71	-21,349.27
SALE 44780	5/19/09 5/22/09	39116410 422608	GREAT PLAINS ENERGY INC. STURDIVANT/EXECUTION				9.11 360.00		
				24,000.00	14.760			353,866.09	-10,869.11
SALE 37621	4/29/09 5/04/09	39762420 422535	GREIF INC. CL B OPPENHEIMER & CO., INC				.21 6.00		
				200.00	40.019			7,997.55	-2,136.12
SALE 37621	5/06/09 5/11/09	39762420 422560	GREIF INC. CL B STURDIVANT/EXECUTION				.23 3.00		
				200.00	44.700			8,936.77	-1,196.90
SALE 37621	5/07/09 5/12/09	39762420 422566	GREIF INC. CL B STURDIVANT/EXECUTION				.24 3.00		
				200.00	45.000			8,996.76	-1,136.91
SALE 37621	5/21/09 5/27/09	39762420 422620	GREIF INC. CL B STURDIVANT/EXECUTION				.52 7.50		
				500.00	40.332			20,157.98	-5,176.18
SALE 47074	5/13/09 5/18/09	41457P10 422590	HARRIS STRATEX NETWORKS-CL MAGNA SECURITIES (OTC)				.53 54.00		
				3,600.00	5.713			20,511.91	-
2,136.88									
SALE 43756	5/12/09 5/15/09	41987910 422584	HAWAIIAN HOLDINGS, INC. STURDIVANT/EXECUTION				.52 60.00		
				4,000.00	5.025			20,039.88	1,374.64

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SALE 44598	4/28/09 5/01/09	43146610 422531	HILL INTERNATIONAL INC. JP MORGAN				.98 300.00		
					10,000.00	3.785		37,548.02	-
7,284.21									
SALE 44598	4/30/09 5/05/09	43146610 422541	HILL INTERNATIONAL INC. CITIGROUP/CITIBANK DOMESTIC				1.06 300.00		
					10,000.00	4.121		40,904.94	-3,927.29
SALE 41546	4/28/09 5/01/09	44701110 422531	HUNTSMAN CORP. JP MORGAN				1.29 300.00		
					10,000.00	4.988		49,575.71	-
15,825.87									
SALE 41546	5/04/09 5/07/09	44701110 422551	HUNTSMAN CORP. STURDIVANT/EXECUTION				1.46 150.00		
					10,000.00	5.675		56,594.54	-8,807.04
SALE 41546	5/07/09 5/12/09	44701110 422566	HUNTSMAN CORP. STURDIVANT/EXECUTION				1.61 150.00		
					10,000.00	6.232		62,164.39	-3,237.19
SALE 41546	5/08/09 5/13/09	44701110 422574	HUNTSMAN CORP. STURDIVANT/EXECUTION				1.26 150.00		
					10,000.00	4.900		48,848.74	-16,552.84
SALE 41546	5/20/09 5/26/09	44701110 422614	HUNTSMAN CORP. STURDIVANT/EXECUTION				1.85 150.00		
					10,000.00	7.198		71,832.15	6,430.57
SALE 41546	5/21/09 5/27/09	44701110 422620	HUNTSMAN CORP. STURDIVANT/EXECUTION				1.70 150.00		
					10,000.00	6.593		65,780.30	378.72
SALE 45198	5/18/09 5/21/09	45920010 422603	INTL BUSINESS MACHINES CORP MAGNA SECURITIES CORP				5.36 30.00		
					2,000.00	104.17		208,320.04	
20,103.58									
SALE 45490	5/26/09 5/29/09	46428773 422628	ISHARES DJ US REAL ESTATE WILLIAMS CAPITAL GROUP				1.73 30.00		
					2,000.00	33.488		66,943.87	10,354.57
SALE 45112	5/01/09 5/06/09	46428777 422547	ISHARES DJ US FINANCIAL SER STURDIVANT/EXECUTION				1.06 15.00		
					1,000.00	41.162		41,145.94	8,377.64
SALE 45112	5/01/09 5/06/09	46428777 422547	ISHARES DJ US FINANCIAL SER WILLIAMS CAPITAL GROUP				3.21 45.00		
					3,000.00	41.530		124,542.09	26,237.20
SALE 45112	5/06/09 5/11/09	46428777 422560	ISHARES DJ US FINANCIAL SER STURDIVANT/EXECUTION				2.38 30.00		
					2,000.00	46.130		92,227.62	26,691.03

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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	5/21/09	46428777	ISHARES DJ US FINANCIAL SER				1.15		

45112	5/27/09	422620	STURDIVANT/EXECUTION		1,000.00	44.450	15.00	44,433.85	11,665.55
SALE	5/22/09	46428777	ISHARES DJ US FINANCIAL SER				2.30		
45112	5/28/09	422624	STURDIVANT/EXECUTION		2,000.00	44.746	30.00	89,459.70	23,923.11
SALE	5/22/09	46428777	ISHARES DJ US FINANCIAL SER				6.94		
45112	5/28/09	422624	WILLIAMS CAPITAL GROUP		6,000.00	44.986	90.00	269,820.26	73,210.49
SALE	5/26/09	46428777	ISHARES DJ US FINANCIAL SER				2.29		
45112	5/29/09	422628	RAYMOND JAMES/EXECUTION		2,000.00	44.543	30.00	89,053.71	23,517.12
SALE	5/26/09	46428777	ISHARES DJ US FINANCIAL SER				3.53		
45112	5/29/09	422628	WILLIAMS CAPITAL GROUP		3,000.00	45.719	45.00	137,107.27	38,802.38
SALE	5/01/09	46612K10	JDA SOFTWARE				2.49		
46080	5/06/09	422547	CREDIT SUISSE SEC (AES)		6,700.00	14.428	67.00	96,600.79	18,737.00
SALE	5/06/09	46612K10	JDA SOFTWARE				1.87		
46080	5/11/09	422560	CREDIT SUISSE SEC (AES)		5,000.00	14.499	50.00	72,444.63	14,337.33
SALE	5/07/09	46612K10	JDA SOFTWARE				5.41		
46080	5/12/09	422566	MERRIMAN/OTC		15,000.00	14.034	225.00	210,273.59	35,951.67
SALE	5/01/09	46625H10	JP MORGAN CHASE & CO				2.58		
28084	5/06/09	422547	WILLIAMS CAPITAL GROUP		3,000.00	33.350	45.00	100,002.42	23,602.12
SALE	5/08/09	46625H10	JP MORGAN CHASE & CO				1.91		
28084	5/13/09	422574	STURDIVANT/EXECUTION		2,000.00	36.965	30.00	73,898.09	22,964.56
SALE	5/13/09	47816010	JOHNSON & JOHNSON				1.42		
18884	5/18/09	422590	STURDIVANT/EXECUTION		1,000.00	55.220	15.00	55,203.58	-1,224.25
SALE	5/19/09	47816010	JOHNSON & JOHNSON				1.45		
18884	5/22/09	422608	STURDIVANT/EXECUTION		1,000.00	56.058	15.00	56,041.55	-386.28
SALE	5/21/09	47816010	JOHNSON & JOHNSON				2.85		
18884	5/27/09	422620	STURDIVANT/EXECUTION		2,000.00	55.333	30.00	110,632.55	-2,223.11

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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	5/12/09	50207910	LMI AEROSPACE INC.				1.69		
39623	5/15/09	422584	ITG (CHANNEL)		7,000.00	9.364	70.00	65,474.21	-
10,737.39									
SALE	5/20/09	50207910	LMI AEROSPACE INC.				.47		
39623	5/26/09	422614	MERRIMAN/OTC		2,000.00	9.127	30.00	18,223.53	-
3,551.21									
SALE	5/04/09	53071M50	LIBERTY MEDIA CORP.				21.84		
43435	5/07/09	422551	CREDIT SUISSE SEC (AES)		34,000.00	24.994	340.00	849,427.36	232,981.85
SALE	5/04/09	53071M50	LIBERTY MEDIA CORP.				3.96		
43435	5/07/09	422551	CREDIT SUISSE SEC (AES)		6,000.00	25.651	60.00	153,844.44	45,059.94
-									
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		40,000.00	25.092	25.80 400.00	1,003,271.80	278,041.79
SALE	5/05/09	53071M50	LIBERTY MEDIA CORP.				12.72		
43435	5/08/09	422555	CREDIT SUISSE SEC (AES)		20,000.00	24.740	200.00	494,587.28	131,972.27
SALE	5/08/09	53418710	LINCOLN NATIONAL CORP				.90		
46065	5/13/09	422574	STURDIVANT/EXECUTION		2,000.00	17.320	30.00	34,609.30	17,955.68
SALE	5/15/09	53418710	LINCOLN NATIONAL CORP				.46		
46065	5/20/09	422599	STURDIVANT/EXECUTION		1,000.00	17.710	15.00	17,694.54	9,367.73
SALE	5/19/09	53418710	LINCOLN NATIONAL CORP				.89		
46065	5/22/09	422608	STURDIVANT/EXECUTION		2,000.00	17.270	30.00	34,509.11	17,855.49
SALE	5/21/09	53591920	LIONS GATE ENTERTAINMENT CO				1.11		
43432	5/27/09	422620	STURDIVANT/EXECUTION		8,000.00	5.353	120.00	42,703.69	916.03
SALE	5/22/09	53591920	LIONS GATE ENTERTAINMENT CO				1.37		
43432	5/28/09	422624	WILLIAMS CAPITAL GROUP		10,000.00	5.302	150.00	52,868.63	634.06
SALE	5/26/09	53591920	LIONS GATE ENTERTAINMENT CO				1.40		
43432	5/29/09	422628	WILLIAMS CAPITAL GROUP		10,000.00	5.444	150.00	54,283.60	2,049.03

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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 40575 50,118.68	4/28/09 5/01/09	55271510 422531	MEMC ELECTRONICS MATERIALS, JP MORGAN		2,000.00	14.750	.76 60.00	29,438.24	-
SALE 40575	5/08/09 5/13/09	55271510 422574	MEMC ELECTRONICS MATERIALS, WILLIAMS CAPITAL GROUP		12,000.00	17.358	5.36 180.00	208,108.24	-269,233.25
SALE 37673 7,439.89	5/19/09 5/22/09	55312Q20 422608	MMC ENERGY, INC. INSTINET (PORTAL)		2,000.00	1.138	.06 14.00	2,262.34	-
SALE 37673 7,491.29	5/20/09 5/26/09	55312Q20 422614	MMC ENERGY, INC. MERRIMAN/OTC		2,000.00	1.121	.06 30.00	2,210.94	-
SALE 41251	5/07/09 5/12/09	55608B10 422566	MACQUARIE INFRASTRUCTURE CO STURDIVANT/EXECUTION		20,000.00	3.316	1.71 300.00	66,010.29	-117,011.18
SALE 41251	5/19/09 5/22/09	55608B10 422608	MACQUARIE INFRASTRUCTURE CO STURDIVANT/EXECUTION		10,000.00	3.278	.85 150.00	32,627.15	-58,883.59
SALE 41251	5/20/09 5/26/09	55608B10 422614	MACQUARIE INFRASTRUCTURE CO STURDIVANT/EXECUTION		10,000.00	3.638	.94 150.00	36,229.06	-55,281.68
SALE 41251	5/21/09 5/27/09	55608B10 422620	MACQUARIE INFRASTRUCTURE CO STURDIVANT/EXECUTION		10,000.00	3.045	.79 150.00	30,302.21	-61,208.53
SALE 46378	5/26/09 5/29/09	57290110 422628	MARTEK BIOSCIENCES CORP MERRIMAN/OTC		2,000.00	19.875	1.03 30.00	39,719.37	3,671.49
SALE 42586	5/20/09 5/26/09	58013510 422614	MCDONALD'S CORP. STURDIVANT/EXECUTION		1,000.00	55.942	1.44 15.00	55,925.36	112.52
SALE 42586	5/21/09 5/27/09	58013510 422620	MCDONALD'S CORP. STURDIVANT/EXECUTION		1,000.00	56.026	1.44 15.00	56,009.66	196.82
SALE 42586	5/22/09 5/28/09	58013510 422624	MCDONALD'S CORP. STURDIVANT/EXECUTION		1,000.00	57.552	1.48 15.00	57,535.12	1,722.28
SALE 42586	5/26/09 5/29/09	58013510 422628	MCDONALD'S CORP. RAYMOND JAMES/EXECUTION		1,000.00	57.160	1.47 15.00	57,143.53	1,330.69

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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 44745	5/08/09 5/13/09	58155Q10 422574	MCKESSON CORP. STURDIVANT/EXECUTION		2,000.00	40.720	2.10 30.00	81,407.90	2,780.16
SALE 44745	5/11/09 5/14/09	58155Q10 422578	MCKESSON CORP. STURDIVANT/EXECUTION		2,000.00	40.715	2.10 30.00	81,397.90	2,770.16
SALE 38052 4,856.73	5/06/09 5/11/09	58497720 422560	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)		2,000.00	8.986	.47 20.00	17,952.33	-
SALE 43829	4/29/09 5/04/09	58505510 422535	MEDTRONIC, INC. OPPENHEIMER & CO., INC		10,000.00	30.901	7.95 300.00	308,705.05	24,271.13
SALE 43829	5/01/09 5/06/09	58505510 422547	MEDTRONIC, INC. STURDIVANT/EXECUTION		10,000.00	31.886	8.20 150.00	318,698.80	34,264.87
SALE 43940	5/20/09 5/26/09	60786L10 422614	MODUSLINK GLOBAL SOLUTIONS MERRIMAN/OTC		10,000.00	4.322	1.12 150.00	43,069.88	11,829.03
SALE 43940 8,465.12	5/21/09 5/27/09	60786L10 422620	MODUSLINK GLOBAL SOLUTIONS ITG (CHANNEL)		10,000.00	3.981	1.03 100.00	39,705.97	-
SALE 43940	5/26/09 5/29/09	60786L10 422628	MODUSLINK GLOBAL SOLUTIONS MERRIMAN/OTC		10,000.00	4.114	1.06 150.00	40,988.94	9,748.09
SALE 43453	5/04/09 5/07/09	61166W10 422551	MONSANTO CO. STURDIVANT/EXECUTION		2,000.00	88.571	4.56 30.00	177,106.44	19,063.88
SALE 43453	5/13/09 5/18/09	61166W10 422590	MONSANTO CO. STURDIVANT/EXECUTION		1,000.00	89.120	2.30 15.00	89,102.70	10,081.42
SALE 43453	5/14/09 5/19/09	61166W10 422594	MONSANTO CO. WILLIAMS CAPITAL GROUP		1,000.00	90.007	2.32 15.00	89,989.68	10,968.40
SALE 46286	5/06/09 5/11/09	61945A10 422560	MOSIAC CO STURDIVANT/EXECUTION		2,000.00	47.000	2.42 30.00	93,967.58	13,822.25
SALE 46286	5/19/09 5/22/09	61945A10 422608	MOSIAC CO STURDIVANT/EXECUTION		5,000.00	56.047	7.21 75.00	280,153.79	79,790.46

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SALE 46286 15,960.88	5/22/09 5/28/09	61945A10 422624	MOSIAC CO MAGNA SECURITIES CORP		1,000.00	56.050	1.45 15.00	56,033.55	
SALE 44439 5,569.67	5/15/09 5/20/09	62458M10 422599	MOVE INC. ITG (CHANNEL)		10,000.00	2.061	.53 100.00	20,507.47	
SALE 44439 6,032.64	5/19/09 5/22/09	62458M10 422608	MOVE INC. ITG (CHANNEL)		10,000.00	2.107	.55 100.00	20,970.45	
SALE 44439	5/20/09 5/26/09	62458M10 422614	MOVE INC. MERRIMAN/OTC		10,000.00	2.130	.55 150.00	21,148.45	6,210.65
SALE 44439 4,099.69	5/22/09 5/28/09	62458M10 422624	MOVE INC. ITG (CHANNEL)		10,000.00	1.914	.50 100.00	19,037.50	
SALE 44439	5/26/09 5/29/09	62458M10 422628	MOVE INC. MERRIMAN/OTC		10,000.00	2.065	.54 150.00	20,496.46	5,558.66
SALE 43555	5/12/09 5/15/09	62937750 422584	NRG ENERGY INC. STURDIVANT/EXECUTION		10,000.00	20.600	5.30 150.00	205,844.70	11,196.80
SALE 43555	5/13/09 5/18/09	62937750 422590	NRG ENERGY INC. STURDIVANT/EXECUTION		6,000.00	20.620	3.18 90.00	123,626.82	6,838.08
SALE 43555	5/15/09 5/20/09	62937750 422599	NRG ENERGY INC. STURDIVANT/EXECUTION		3,000.00	19.764	1.53 45.00	59,245.77	851.40
SALE 43579	4/30/09 5/05/09	62949110 422541	NYSE EURONEXT, INC. CITIGROUP/CITIBANK DOMESTIC		14,000.00	23.770	8.56 420.00	332,350.04	58,508.92
SALE 43579	5/06/09 5/11/09	62949110 422560	NYSE EURONEXT, INC. STURDIVANT/EXECUTION		8,000.00	24.861	5.12 120.00	198,762.08	42,281.44
SALE 43579	5/08/09 5/13/09	62949110 422574	NYSE EURONEXT, INC. STURDIVANT/EXECUTION		6,000.00	24.477	3.78 90.00	146,768.82	29,408.34
SALE 43500	4/28/09 5/01/09	63530910 422531	NATIONAL CINEMEDIA, INC. CREDIT SUISSE SEC (AES)		2,000.00	14.880	.77 20.00	29,739.23	13,981.63

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SALE 43500	4/28/09 5/01/09	63530910 422531	NATIONAL CINEMEDIA, INC. CREDIT SUISSE SEC (AES)		2,000.00	14.982	.78 20.00	29,943.22	14,185.62
SALE 43500	4/28/09 5/01/09	63530910 422531	NATIONAL CINEMEDIA, INC. CREDIT SUISSE SEC (AES)		2,000.00	14.360	.74 20.00	28,699.26	12,941.66
-			3 INTRA-DAY TRANSACTIONS SUBTOTAL:		6,000.00	14.741	2.29 60.00	88,381.71	
41,108.91									
SALE 43500	4/30/09 5/05/09	63530910 422541	NATIONAL CINEMEDIA, INC. CREDIT SUISSE SEC (AES)		2,000.00	14.781	.76 20.00	29,541.84	13,784.24
SALE 43500 14,143.23	5/08/09 5/13/09	63530910 422574	NATIONAL CINEMEDIA, INC. ITG (CHANNEL)		2,000.00	14.961	.77 20.00	29,900.83	
SALE 40899	4/28/09 5/01/09	63935N10 422531	NAVIGANT CONSULTING, INC. JP MORGAN		10,000.00	13.829	3.56 300.00	137,983.44	-51,441.95
SALE 40899	4/30/09 5/05/09	63935N10 422541	NAVIGANT CONSULTING, INC. CITIGROUP/CITIBANK DOMESTIC		10,000.00	14.623	3.76 300.00	145,929.24	-43,496.15
SALE 42992	5/19/09 5/22/09	65163910 422608	NEWMONT MINING CORP. STURDIVANT/EXECUTION		1,000.00	43.050	1.11 15.00	43,033.89	3,597.11

SALE 42992	5/22/09 5/28/09	65163910 422624	NEWMONT MINING CORP. STURDIVANT/EXECUTION				1.22 15.00			
				1,000.00	47.144			47,127.38	7,690.60	
SALE 46315	5/22/09 5/28/09	67000210 422624	NOVAVAX INC MERRIMAN/OTC				1.02 300.00			
				20,000.00	1.976			39,220.98	-31,809.02	
SALE 46315	5/26/09 5/29/09	67000210 422628	NOVAVAX INC MERRIMAN/OTC				.99 200.00			
				20,000.00	1.915			38,097.01	-32,932.99	
SALE 43276	5/01/09 5/06/09	67018T10 422547	NU SKIN ENTERPRISES INC. A WILLIAMS CAPITAL GROUP				3.33 150.00			
				10,000.00	12.950			129,344.67	23,626.71	

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SALE 43276	5/21/09 5/27/09	67018T10 422620	NU SKIN ENTERPRISES INC. A STURDIVANT/EXECUTION		2,000.00	14.041	.73 30.00	28,050.47	6,906.88
SALE 43276	5/22/09 5/28/09	67018T10 422624	NU SKIN ENTERPRISES INC. A WILLIAMS CAPITAL GROUP		2,000.00	14.020	.73 30.00	28,009.27	6,865.68
SALE 43276	5/26/09 5/29/09	67018T10 422628	NU SKIN ENTERPRISES INC. A WILLIAMS CAPITAL GROUP		2,000.00	14.297	.74 30.00	28,563.26	7,419.67
SALE 43883	5/07/09 5/12/09	67073Y10 422566	NV ENERGY INC. STURDIVANT/EXECUTION		28,000.00	10.477	7.54 420.00	292,939.66	37,750.46
SALE 46392	4/29/09 5/04/09	67555N10 422535	OCLARO INC CREDIT SUISSE SEC (AES)		20,000.00	.812	.42 200.00	16,031.58	6,544.52
SALE 46392	4/29/09 5/04/09	67555N10 422535	OCLARO INC CREDIT SUISSE SEC (AES)		10,000.00	.846	.22 100.00	8,359.78	3,616.25
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					30,000.00	.823	.64	24,391.36	
								300.00	
10,160.77									
SALE 46392	4/30/09 5/05/09	67555N10 422541	OCLARO INC CREDIT SUISSE SEC (AES)		50,000.00	.823	1.06 500.00	40,643.94	16,926.29
SALE 46392	4/30/09 5/05/09	67555N10 422541	OCLARO INC CREDIT SUISSE SEC (AES)		10,000.00	.808	.21 100.00	7,983.79	3,240.26
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					60,000.00	.820	1.27	48,627.73	
								600.00	
20,166.55									
SALE 46392	5/01/09 5/06/09	67555N10 422547	OCLARO INC CREDIT SUISSE SEC (AES)		60,000.00	.770	1.19 600.00	45,568.81	17,107.63
SALE 46392	5/04/09 5/07/09	67555N10 422551	OCLARO INC CREDIT SUISSE SEC (AES)		20,000.00	.730	.38 200.00	14,399.62	4,912.56

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SALE 46392	5/04/09 5/07/09	67555N10 422551	OCLARO INC CREDIT SUISSE SEC (AES)		80,000.00	.718	1.48 800.00	56,614.52	18,666.28
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	.720	1.86	71,014.14	
								1,000.00	
23,578.84									
SALE 46392	5/05/09 5/08/09	67555N10 422555	OCLARO INC CREDIT SUISSE SEC (AES)		100,000.00	.690	1.78 1,000.00	67,948.22	20,512.92
SALE 46392	5/06/09 5/11/09	67555N10 422560	OCLARO INC CREDIT SUISSE SEC (AES)		60,000.00	.664	1.03 600.00	39,250.97	10,789.79
SALE 46392	5/07/09 5/12/09	67555N10 422566	OCLARO INC CREDIT SUISSE SEC (AES)		60,000.00	.672	1.04 600.00	39,706.96	11,245.78

SALE 46392	5/07/09 5/12/09	67555N10 422566	OCLARO INC INSTINET (DOMESTIC)		30,000.00	.673	150.00	.52	20,042.48	5,811.89
SALE 46392	5/08/09 5/13/09	67555N10 422574	OCLARO INC INSTINET (DOMESTIC)		50,000.00	.634	250.00	.82	31,429.18	7,711.53
SALE 46392 6,525.21	5/11/09 5/14/09	67555N10 422578	OCLARO INC ITG (CHANNEL)		40,000.00	.648	400.00	.67	25,499.33	
SALE 46392	5/13/09 5/18/09	67555N10 422590	OCLARO INC INSTINET (DOMESTIC)		20,000.00	.644	100.00	.34	12,781.66	3,294.60
SALE 46392 2,436.62	5/14/09 5/19/09	67555N10 422594	OCLARO INC ITG (CHANNEL)		20,000.00	.606	200.00	.32	11,923.68	
SALE 46392 2,284.63	5/18/09 5/21/09	67555N10 422603	OCLARO INC ITG (CHANNEL)		20,000.00	.599	200.00	.31	11,771.69	
SALE 46392 2,306.63	5/19/09 5/22/09	67555N10 422608	OCLARO INC ITG (CHANNEL)		20,000.00	.600	200.00	.31	11,793.69	

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SALE 46392	5/20/09 5/26/09	67555N10 422614	OCLARO INC INSTINET (DOMESTIC)		20,000.00	.606	100.00	.32	12,011.68	2,524.62
SALE 46392 2,068.63	5/21/09 5/27/09	67555N10 422620	OCLARO INC ITG (CHANNEL)		20,000.00	.588	200.00	.31	11,555.69	
SALE 46392 1,972.64	5/22/09 5/28/09	67555N10 422624	OCLARO INC ITG (CHANNEL)		20,000.00	.583	200.00	.30	11,459.70	
SALE 45231	5/19/09 5/22/09	68668810 422608	ORMAT TECHNOLOGIES, INC. STURDIVANT/EXECUTION		1,000.00	37.140	15.00	.96	37,124.04	10,242.72
SALE 40443	5/04/09 5/07/09	70454910 422551	PEABODY ENERGY CORP. STURDIVANT/EXECUTION		2,000.00	32.140	30.00	1.66	64,248.34	10,107.32
SALE 40443	5/04/09 5/07/09	70454910 422551	PEABODY ENERGY CORP. STURDIVANT/EXECUTION		5,000.00	31.779	75.00	4.09	158,814.41	23,461.87
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					7,000.00	31.882	5.75	223,062.75		
							105.00			
33,569.19										
SALE 40443	5/07/09 5/12/09	70454910 422566	PEABODY ENERGY CORP. RAYMOND JAMES/EXECUTION		2,000.00	31.480	30.00	1.62	62,928.38	8,787.36
SALE 40443	5/07/09 5/12/09	70454910 422566	PEABODY ENERGY CORP. STURDIVANT/EXECUTION		2,000.00	33.930	30.00	1.75	67,828.65	13,687.64
SALE 43554	5/19/09 5/22/09	71344810 422608	PEPSICO, INC. STURDIVANT/EXECUTION		1,000.00	51.450	15.00	1.33	51,433.67	-480.77
SALE 43554	5/20/09 5/26/09	71344810 422614	PEPSICO, INC. STURDIVANT/EXECUTION		1,000.00	52.062	15.00	1.34	52,045.46	131.02
SALE 40646	5/07/09 5/12/09	71817210 422566	PHILIP MORRIS INTERNATIONAL RAYMOND JAMES/EXECUTION		2,000.00	40.681	30.00	2.10	81,329.70	-1,242.99

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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	5/14/09 5/19/09	71817210 422594	PHILIP MORRIS INTERNATIONAL WILLIAMS CAPITAL GROUP		1,000.00	42.070	15.00	1.09	42,053.91	767.57
SALE	5/21/09	71817210	PHILIP MORRIS INTERNATIONAL				2.19			

40646	5/27/09	422620	STURDIVANT/EXECUTION	2,000.00	42.570	30.00	85,108.01	2,535.32
SALE	5/22/09	71817210	PHILIP MORRIS INTERNATIONAL			1.09		
40646	5/28/09	422624	WILLIAMS CAPITAL GROUP	1,000.00	42.330	15.00	42,313.91	1,027.57
SALE	5/20/09	74346Y10	PROS HOLDINGS INC.			.35		
38456	5/26/09	422614	STURDIVANT/EXECUTION	2,000.00	6.721	30.00	13,410.65	-5,424.36
SALE	5/21/09	74346Y10	PROS HOLDINGS INC.			.34		
38456	5/27/09	422620	STURDIVANT/EXECUTION	2,000.00	6.448	30.00	12,865.26	-5,969.75
SALE	5/22/09	74346Y10	PROS HOLDINGS INC.			.34		
38456	5/28/09	422624	WILLIAMS CAPITAL GROUP	2,000.00	6.560	30.00	13,089.66	-
5,745.35								
SALE	4/30/09	74973W10	RTI INTERNATIONAL METALS IN			1.33		
38440	5/05/09	422541	CITIGROUP/CITIBANK DOMESTIC	4,000.00	12.897	120.00	51,464.67	-48,552.60
SALE	5/04/09	74973W10	RTI INTERNATIONAL METALS IN			.74		
38440	5/07/09	422551	STURDIVANT/EXECUTION	2,000.00	14.223	30.00	28,415.06	-21,593.58
SALE	5/04/09	74973W10	RTI INTERNATIONAL METALS IN			4.25		
38440	5/07/09	422551	STURDIVANT/EXECUTION	12,000.00	13.776	180.00	165,131.35	-134,920.46
-								
156,514.04			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	14,000.00	13.840	4.99	193,546.41	-
						210.00		

SALE	5/05/09	74973W10	RTI INTERNATIONAL METALS IN			.74		
38440	5/08/09	422555	STURDIVANT/EXECUTION	2,000.00	14.330	30.00	28,629.26	-21,379.38
SALE	5/06/09	74973W10	RTI INTERNATIONAL METALS IN			3.04		
38440	5/11/09	422560	WILLIAMS CAPITAL GROUP	8,000.00	14.785	120.00	118,156.96	-81,877.58

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 DURING THE PERIOD 5/01/09 THROUGH 5/31/09

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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
SALE	4/30/09	75190730	RAMTRON INTERNATIONAL CORP.			.07			
42765	5/05/09	422541	CREDIT SUISSE SEC (AES)		2,000.00	1.257	20.00	2,493.93	-
2,734.77									
SALE	5/06/09	78462F10	SPDR TRUST SERIES 1			4.72			
44725	5/11/09	422560	STURDIVANT/EXECUTION		2,000.00	91.710	30.00	183,385.28	17,062.48
SALE	5/07/09	78462F10	SPDR TRUST SERIES 1			9.34			
44725	5/12/09	422566	RAYMOND JAMES/EXECUTION		4,000.00	90.830	60.00	363,250.66	30,605.06
SALE	4/28/09	78463510	SPX CORP			2.40			
46103	5/01/09	422531	JP MORGAN		2,000.00	46.682	60.00	93,300.60	
4,905.73									
SALE	4/30/09	78463510	SPX CORP			2.47			
46103	5/05/09	422541	CITIGROUP/CITIBANK DOMESTIC		2,000.00	47.863	60.00	95,662.73	7,267.85
SALE	5/19/09	78463510	SPX CORP			5.79			
46103	5/22/09	422608	STURDIVANT/EXECUTION		5,000.00	45.054	75.00	225,189.21	5,629.46
SALE	5/20/09	78463510	SPX CORP			6.07			
46103	5/26/09	422614	STURDIVANT/EXECUTION		5,000.00	47.166	75.00	235,749.93	16,190.18
SALE	5/08/09	79084910	ST. JUDE MEDICAL INC.			.95			
33134	5/13/09	422574	STURDIVANT/EXECUTION		1,000.00	36.654	15.00	36,638.05	-484.37
SALE	5/14/09	79084910	ST. JUDE MEDICAL INC.			1.96			
33134	5/19/09	422594	WILLIAMS CAPITAL GROUP		2,000.00	37.989	30.00	75,945.04	1,700.20
SALE	5/20/09	80311110	SARA LEE CORP.			1.00			
43330	5/26/09	422614	STURDIVANT/EXECUTION		4,000.00	9.690	60.00	38,697.40	-576.16
SALE	5/13/09	80660510	SCHERING-PLOUGH CORP.			6.03			
39690	5/18/09	422590	STURDIVANT/EXECUTION		10,000.00	23.431	150.00	234,148.97	25,291.79
SALE	5/20/09	80660510	SCHERING-PLOUGH CORP.			6.13			
39690	5/26/09	422614	STURDIVANT/EXECUTION		10,000.00	23.830	150.00	238,143.87	29,286.69
SALE	5/01/09	81725T10	SENSIENT TECHNOLOGIES CORP.			2.38			
43474	5/06/09	422547	WILLIAMS CAPITAL GROUP		4,000.00	23.072	60.00	92,224.82	-858.59

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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 44468 4,027.46	5/18/09 5/21/09	82922610 422603	SINCLAIR BROADCAST GROUP-A ITG (CHANNEL)		10,000.00	1.594	.41 100.00	15,838.59	-
SALE 44468 2,944.49	5/19/09 5/22/09	82922610 422608	SINCLAIR BROADCAST GROUP-A ITG (CHANNEL)		10,000.00	1.702	.44 100.00	16,921.56	-
SALE 44468	5/20/09 5/26/09	82922610 422614	SINCLAIR BROADCAST GROUP-A MERRIMAN/OTC		10,000.00	1.704	.44 150.00	16,891.56	-2,974.49
SALE 44468 2,966.49	5/21/09 5/27/09	82922610 422620	SINCLAIR BROADCAST GROUP-A ITG (CHANNEL)		10,000.00	1.700	.44 100.00	16,899.56	-
SALE 44468 2,367.51	5/22/09 5/28/09	82922610 422624	SINCLAIR BROADCAST GROUP-A ITG (CHANNEL)		10,000.00	1.760	.46 100.00	17,498.54	-
SALE 44468	5/26/09 5/29/09	82922610 422628	SINCLAIR BROADCAST GROUP-A MERRIMAN/OTC		10,000.00	1.779	.46 150.00	17,639.54	-2,226.51
SALE 42767 5,186.40	4/28/09 5/01/09	83546010 422531	SONIC SOLUTIONS CREDIT SUISSE SEC (AES)		7,627.00	1.958	.39 76.27	14,857.77	-
SALE 42767 1,845.73	4/29/09 5/04/09	83546010 422535	SONIC SOLUTIONS CREDIT SUISSE SEC (AES)		2,373.00	1.860	.12 23.73	4,390.64	-
SALE 46137	5/22/09 5/28/09	85811910 422624	STEEL DYNAMICS INC ITG (CHANNEL)		10,000.00	13.108	3.37 100.00	130,980.63	21,325.83
SALE 44831	4/28/09 5/01/09	86837X10 422531	SUPERIOR WELL SERVICES, INC CREDIT SUISSE SEC (AES)		10,000.00	9.786	2.52 100.00	97,760.48	35,422.87
SALE 44831	4/29/09 5/04/09	86837X10 422535	SUPERIOR WELL SERVICES, INC CREDIT SUISSE SEC (AES)		10,000.00	11.303	2.91 100.00	112,924.09	50,586.48
SALE 44831	4/29/09 5/04/09	86837X10 422535	SUPERIOR WELL SERVICES, INC CREDIT SUISSE SEC (AES)		10,000.00	10.102	2.60 100.00	100,915.40	38,577.79
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		20,000.00	10.702	5.51 200.00	213,839.49	

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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 44831	4/30/09 5/05/09	86837X10 422541	SUPERIOR WELL SERVICES, INC CREDIT SUISSE SEC (AES)		10,000.00	11.171	2.88 100.00	111,610.12	49,272.51
SALE 44831	5/01/09 5/06/09	86837X10 422547	SUPERIOR WELL SERVICES, INC CREDIT SUISSE SEC (AES)		10,000.00	10.670	2.75 100.00	106,593.25	44,255.64
SALE 44831	5/04/09 5/07/09	86837X10 422551	SUPERIOR WELL SERVICES, INC CREDIT SUISSE SEC (AES)		10,000.00	12.247	3.15 100.00	122,369.85	60,032.24
SALE 44831	5/04/09 5/07/09	86837X10 422551	SUPERIOR WELL SERVICES, INC CREDIT SUISSE SEC (AES)		10,000.00	11.421	2.94 100.00	114,109.06	51,771.44
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		20,000.00	11.834	6.09 200.00	236,478.91	
SALE 44831	5/08/09 5/13/09	86837X10 422574	SUPERIOR WELL SERVICES, INC ITG (CHANNEL)		10,000.00	14.556	3.75 100.00	145,458.25	83,120.63
SALE 44831	5/11/09 5/14/09	86837X10 422578	SUPERIOR WELL SERVICES, INC ITG (CHANNEL)		10,000.00	11.995	3.09 100.00	119,849.91	57,512.30
SALE 44831 36,799.82	5/13/09 5/18/09	86837X10 422590	SUPERIOR WELL SERVICES, INC MAGNA SECURITIES (OTC)		10,000.00	9.929	2.56 150.00	99,137.44	
SALE 38737 4,499.42	5/11/09 5/14/09	87655330 422578	TASTY BAKING CO. ITG (CHANNEL)		2,000.00	5.007	.26 20.00	9,994.54	-
SALE 38737 1,300.14	5/20/09 5/26/09	87655330 422614	TASTY BAKING CO. MERRIMAN/OTC		1,000.00	5.962	.16 15.00	5,946.84	-

SALE 38737 1,291.74	5/21/09 5/27/09	87655330 422620	TASTY BAKING CO. ITG (CHANNEL)	1,000.00	5.965	.16 10.00	5,955.24	-
SALE 42545	4/29/09 5/04/09	88320310 422535	TEXTRON INC. JP MORGAN	30,000.00	10.753	8.30 900.00	321,672.70	-74,292.10

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SALE 45484	4/30/09 5/05/09	88732J20 422541	TIME WARNER CABLE INC CITIGROUP/CITIBANK DOMESTIC		1,000.00	32.144	.83 30.00	32,113.07	-992.37
SALE 45484	5/01/09 5/06/09	88732J20 422547	TIME WARNER CABLE INC WILLIAMS CAPITAL GROUP		2,000.00	33.306	1.72 30.00	66,580.68	369.79
SALE 42955	5/15/09 5/20/09	90323610 422599	URS CORP. STURDIVANT/EXECUTION		2,000.00	46.158	2.38 30.00	92,283.62	22,298.76
SALE 44273 5,765.93	5/06/09 5/11/09	91126810 422560	UNITED ONLINE, INC. CREDIT SUISSE SEC (AES)		4,000.00	6.761	.70 40.00	27,004.90	
SALE 44273	5/06/09 5/11/09	91126810 422560	UNITED ONLINE, INC. MERRIMAN/OTC		10,000.00	7.022	1.81 150.00	70,072.19	16,974.76
SALE 44273	5/07/09 5/12/09	91126810 422566	UNITED ONLINE, INC. MERRIMAN/OTC		20,000.00	7.305	3.76 300.00	145,798.24	39,603.38
SALE 44220	4/29/09 5/04/09	92824110 422535	VIOPHARMA INC. CREDIT SUISSE SEC (AES)		20,000.00	5.603	2.88 200.00	111,857.12	-74,679.66
SALE 44220	5/01/09 5/06/09	92824110 422547	VIOPHARMA INC. CREDIT SUISSE SEC (AES)		10,000.00	5.485	1.41 100.00	54,745.59	-38,522.80
SALE 44220	5/04/09 5/07/09	92824110 422551	VIOPHARMA INC. CREDIT SUISSE SEC (AES)		20,000.00	5.401	2.78 200.00	107,821.22	-78,715.56
SALE 44220	5/05/09 5/08/09	92824110 422555	VIOPHARMA INC. CREDIT SUISSE SEC (AES)		20,000.00	5.449	2.81 200.00	108,781.19	-77,755.59
SALE 44214	5/05/09 5/08/09	93142210 422555	WALGREEN CO. RAYMOND JAMES/EXECUTION		1,000.00	31.200	.81 15.00	31,184.19	6,377.50
SALE 44214	5/07/09 5/12/09	93142210 422566	WALGREEN CO. STURDIVANT/EXECUTION		5,000.00	30.992	3.99 75.00	154,880.01	30,846.56
SALE 46105	5/18/09 5/21/09	94106L10 422603	WASTE MANAGEMENT INC MAGNA SECURITIES CORP		10,000.00	27.710	7.13 150.00	276,942.87	10,837.16

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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 46105	5/19/09 5/22/09	94106L10 422608	WASTE MANAGEMENT INC STURDIVANT/EXECUTION		2,000.00	28.453	1.47 30.00	56,873.53	3,652.39
SALE 46105	5/20/09 5/26/09	94106L10 422614	WASTE MANAGEMENT INC STURDIVANT/EXECUTION		9,000.00	28.729	6.65 135.00	258,422.05	18,926.90
SALE 46540	5/08/09 5/13/09	94974610 422574	WELLS FARGO & COMPANY MERRIDIAN EQUITY PARTNERS		15,000.00	27.834	10.73 150.00	417,346.27	48,660.73
SALE 38164	5/19/09 5/22/09	98156Q10 422608	WORLD WRESTLING ENTERTAINME STURDIVANT/EXECUTION		2,000.00	11.715	.61 30.00	23,399.39	-6,711.40
SALE 38164	5/22/09 5/28/09	98156Q10 422624	WORLD WRESTLING ENTERTAINME WILLIAMS CAPITAL GROUP		2,000.00	11.960	.62 30.00	23,889.38	-6,221.41
SALE 43705	5/13/09 5/18/09	98433210 422590	YAHOO! INC. MERRIMAN/OTC		10,000.00	14.559	3.75 150.00	145,432.25	18,239.63
SALE 43705 19,792.38	5/15/09 5/20/09	98433210 422599	YAHOO! INC. ITG (CHANNEL)		9,000.00	14.929	3.46 90.00	134,265.74	
SALE 45385	5/18/09 5/21/09	98975F10 422603	ZORAN CORP ITG (CHANNEL)		6,000.00	9.784	1.51 60.00	58,639.49	

4,362.29

SALE	5/19/09	98975F10	ZORAN CORP				1.62		
45385	5/22/09	422608	ITG (CHANNEL)	6,000.00	10.477		60.00	62,799.78	
8,522.58									
SUBTOTAL STOCK SALES:				3,460,500.00			776.33	30,098,452.27	2,963,895.77
TOTAL FUND SALES:				3,460,500.00			776.33	30,098,452.27	2,963,895.77

END OF REPORT FOR: N.J. BEST - POOLED EQUITY FD

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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 FIXED INCOME SECURITIES									
PUR	5/19/09	00279HAG	ABBEY NATIONAL YANKEE CERT	.1600		.160			
46912	5/19/09	287503	ABBEY NATIONAL	5/26/09	30,000,000.00	100.00		30,000,000.00	
PUR	5/20/09	00279HAJ	ABBEY NATIONAL YANKEE CERT	.1800		.180			
46945	5/20/09	287509	ABBEY NATIONAL	6/10/09	30,400,000.00	100.00		30,400,000.00	
PUR	5/21/09	00279HAL	ABBEY NATIONAL YANKEE CERT	.1800		.180			
46985	5/21/09	287515	ABBEY NATIONAL	6/09/09	69,600,000.00	100.00		69,600,000.00	
PUR	5/15/09	00282CT3	ABBOTT LABORATORIES INC DIS	.1500		.150			
46735	5/15/09	287491	BANK OF AMERICA SECURITIES	6/03/09	105,000,000.00	99.992		104,991,687.47	
PUR	5/20/09	00282CTF	ABBOTT LABORATORIES DISC C	.1500		.150			
46944	5/20/09	287509	BANK OF AMERICA SECURITIES	6/23/09	35,000,000.00	99.986		34,995,041.66	
PUR	5/06/09	02585BBX	AMERICAN EXPRESS CREDIT COR	.4000		.400			
46491	5/06/09	287444	AMERICAN EXPRESS CREDIT COR	6/01/09	30,000,000.00	100.00		30,000,000.00	
PUR	5/07/09	02585R3Y	AMERICAN EXPRESS CREDIT COR	.1500		.150			
46564	5/07/09	287451	AMERICAN EXPRESS CREDIT COR	5/08/09	13,549,000.00	100.00		13,549,000.00	
PUR	5/14/09	02585R4K	AMERICAN EXPRESS IBN	.2100		.210			
46698	5/14/09	287485	AMERICAN EXPRESS CREDIT COR	5/22/09	30,000,000.00	100.00		30,000,000.00	
PUR	5/20/09	02585R4X	AMERICAN EXPRESS IBN	.1500		.150			
46939	5/20/09	287509	AMERICAN EXPRESS CREDIT COR	5/21/09	30,000,000.00	100.00		30,000,000.00	
PUR	5/21/09	02585R5A	AMERICAN EXPRESS IBN	.1200		.120			
46977	5/21/09	287515	AMERICAN EXPRESS CREDIT COR	5/22/09	30,000,000.00	100.00		30,000,000.00	
PUR	5/27/09	02585R5J	AMERICAN EXPRESS CREDIT COR	.1500		.150			
47053	5/27/09	287534	AMERICAN EXPRESS CREDIT COR	5/28/09	30,000,000.00	100.00		30,000,000.00	
PUR	5/28/09	02585R5L	AMERICAN EXPRESS CREDIT COR	.1500		.150			
47058	5/28/09	287541	AMERICAN EXPRESS CREDIT COR	5/29/09	15,000,000.00	100.00		15,000,000.00	

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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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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	5/28/09	02585R5N	AMERICAN EXPRESS CREDIT COR	.3200		.320			
47077	5/28/09	287541	AMERICAN EXPRESS CREDIT COR	6/25/09	17,652,000.00	100.00		17,652,000.00	
PUR	5/28/09	02585R5N	AMERICAN EXPRESS CREDIT COR	.3200		.320			
47078	5/28/09	287541	AMERICAN EXPRESS CREDIT COR	6/25/09	12,255,000.00	100.00		12,255,000.00	
PUR	5/07/09	0556N0S8	BNP PARIBAS FINANCE INC DIS	.1900		.190			
46547	5/07/09	287451	BNP PARIBAS	5/08/09	35,000,000.00	99.999		34,999,815.28	
PUR	5/07/09	0556N0S8	BNP PARIBAS FINANCE INC DIS	.1600		.160			
46563	5/07/09	287451	BNP PARIBAS	5/08/09	23,000,000.00	100.00		22,999,897.78	
PUR	5/21/09	0556N0SN	BNP PARIBAS DISC C P	.1500		.150			
46988	5/21/09	287515	BNP PARIBAS	5/22/09	70,000,000.00	100.00		69,999,708.34	
PUR	5/27/09	0556N0SU	BNP PARIBAS FINANCE CO DISC	.1900		.190			
47054	5/27/09	287534	BNP PARIBAS	5/28/09	70,000,000.00	99.999		69,999,630.55	

PUR 47059	5/28/09 5/28/09	0556N0SV 287541	BNP PARIBAS FINANCE CO DISC BNP PARIBAS	.1900 5/29/09	70,000,000.00	.190 99.999		69,999,630.55
PUR 46700	5/14/09 5/14/09	05570B5V 287485	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.2400 6/08/09	105,000,000.00	.240 100.00		105,000,000.00
PUR 46761	5/18/09 5/18/09	05570B6E 287497	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.2200 6/01/09	55,000,000.00	.220 100.00		55,000,000.00
PUR 46736	5/15/09 5/15/09	0636Q03X 287491	BANK OF MONTREAL YANKEE CER BMO/HARRIS TRUST & SAVINGS	.2500 6/15/09	60,000,000.00	.250 100.00		60,000,000.00
PUR 47003	5/21/09 5/21/09	06416PPA 287515	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.2000 6/18/09	90,000,000.00	.200 100.00		90,000,000.00
PUR 46545	5/07/09 5/07/09	0660P0S8 287451	BANK OF AMERICA CORP DISC C BANK OF AMERICA SECURITIES	.2300 5/08/09	100,000,000.00	.230 99.999		99,999,361.10
PUR 46588	5/08/09 5/08/09	0660P0SB 287458	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.2300 5/11/09	50,000,000.00	.230 99.998		49,999,041.65

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PUR 46589	5/08/09 5/08/09	0660P0SB 287458	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.2300 5/11/09	30,000,000.00	.230 99.998		29,999,424.99	
PUR 46743	5/15/09 5/15/09	0660P0SJ 287491	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1900 5/18/09	22,263,000.00	.190 99.998		22,262,647.51	
PUR 46933	5/20/09 5/20/09	0660P0SM 287509	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1600 5/21/09	30,000,000.00	.160 100.00		29,999,866.68	
PUR 46957	5/21/09 5/21/09	0660P0SN 287515	BANK OF AMERICA CORP DISC C BANK OF AMERICA SECURITIES	.1600 5/22/09	30,000,000.00	.160 100.00		29,999,866.68	
PUR 47060	5/28/09 5/28/09	0660P0SV 287541	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1700 5/29/09	40,000,000.00	.170 100.00		39,999,811.12	
PUR 46652	5/12/09 5/12/09	0660P0T1 287472	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.3100 6/01/09	70,000,000.00	.310 99.983		69,987,944.46	
PUR 46504	5/06/09 5/06/09	13170LRW 287444	CALYON YANKEE CERT DEP CALYON NY	.3800 6/08/09	50,000,000.00	.380 100.00		50,000,000.00	
PUR 46655	5/12/09 5/12/09	13170LSJ 287472	CALYON YANKEE CERT DEP CALYON NY	.2500 6/08/09	50,000,000.00	.250 100.00		50,000,000.00	
PUR 46707	5/14/09 5/14/09	13170LSR 287485	CALYON YANKEE CERT DEP CALYON NY	.2100 6/03/09	20,000,000.00	.210 100.00		20,000,000.00	
PUR 46947	5/20/09 5/20/09	13170LTB 287509	CALYON YANKEE CERT DEP CALYON NY	.1900 6/05/09	20,000,000.00	.190 100.00		20,000,000.00	
PUR 46505	5/06/09 5/06/09	13443CSD 287444	CAMPBELL SOUP CO DISC C P BANK OF AMERICA SECURITIES	.1500 5/13/09	20,000,000.00	.150 99.997		19,999,416.66	
PUR 46762	5/18/09 5/18/09	13443CT1 287497	CAMPBELL SOUP CO. DISC C P BANK OF AMERICA SECURITIES	.1400 6/01/09	15,000,000.00	.140 99.995		14,999,183.34	
PUR 46533	5/06/09 5/06/09	14178LS7 287444	CARGILL INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.2000 5/07/09	8,708,000.00	.200 99.999		8,707,951.62	

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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 46534	5/06/09 5/06/09	14178LS7 287444	CARGILL INC DISC C P JP MORGAN	.1700 5/07/09	4,250,000.00	.170 100.00		4,249,979.93	
PUR 46591	5/08/09 5/08/09	14178LSB 287458	CARGILL INC DISC C P JP MORGAN	.1500 5/11/09	3,999,000.00	.150 99.999		3,998,950.01	
PUR 46679	5/13/09 5/13/09	14178LSE 287479	CARGILL INC DISC C P JP MORGAN	.1500 5/14/09	11,600,000.00	.150 100.00		11,599,951.66	
PUR	5/14/09	14178LSJ	CARGILL INC DISC C P	.1800		.180			

46708	5/14/09	287485	CITIGROUP GBL MKT(FMLY SALO	5/18/09	20,000,000.00	99.998		19,999,600.00
PUR	5/21/09	14178LSN	CARGILL INC DISC C P	.1500		.150		
46981	5/21/09	287515	CREDIT SUISSE SEC (USA) LLC	5/22/09	40,000,000.00	100.00		39,999,833.32
PUR	5/22/09	14178LSS	CARGILL INC DISC C P	.1700		.170		
47019	5/22/09	287521	CITIGROUP GBL MKT(FMLY SALO	5/26/09	2,958,000.00	99.998		2,957,944.13
PUR	5/27/09	14178LSU	CARGILL INC DISCOUNT CP	.1500		.150		
47055	5/27/09	287534	JP MORGAN	5/28/09	5,976,000.00	100.00		5,975,975.10
PUR	5/15/09	16677ETT	CHEVRON IBN	.1500		.150		
46737	5/15/09	287491	CHEVRON USA INC	5/22/09	57,000,000.00	100.00		57,000,000.00
PUR	5/20/09	16677EUD	CHEVRON IBN	.0800		.080		
46934	5/20/09	287509	CHEVRON USA INC	5/21/09	20,000,000.00	100.00		20,000,000.00
PUR	5/29/09	16677EUX	CHEVRON FUNDING CORP IBN	.1600		.160		
47085	5/29/09	287548	CHEVRON USA INC	6/25/09	80,000,000.00	100.00		80,000,000.00
PUR	5/05/09	17314FBS	CITIGROUP FUNDING INC TLGP	.2700		.270		
46474	5/05/09	287438	CITIGROUP FUNDING	6/08/09	45,000,000.00	100.00		45,000,000.00
PUR	5/12/09	17314FBV	CITIGROUP FUNDING INC TLGP	.2300		.230		
46654	5/12/09	287472	CITIGROUP FUNDING	6/25/09	55,000,000.00	100.00		55,000,000.00
PUR	5/14/09	19416ETG	COLGATE PALMOLIVE CO DISC C	.1400		.140		
46702	5/14/09	287485	WILLIAMS CAPITAL GROUP	6/16/09	40,000,000.00	99.987		39,994,866.67

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PUR	5/14/09	19416ETH	COLGATE PALMOLIVE CO DISC C	.1400		.140			
46703	5/14/09	287485	WILLIAMS CAPITAL GROUP	6/17/09	50,000,000.00	99.987		49,993,388.89	
PUR	5/15/09	19416ETK	COLGATE PALMOLIVE CO DISC C	.1400		.140			
46738	5/15/09	287491	WILLIAMS CAPITAL GROUP	6/19/09	30,000,000.00	99.986		29,995,916.67	
PUR	5/06/09	2082M2SE	CONOCO PHILLIPS DISC C P	.2000		.200			
46500	5/06/09	287444	JP MORGAN	5/14/09	19,400,000.00	99.996		19,399,137.79	
PUR	5/29/09	22536FTL	CREDIT INDUSTRIAL COMM YANK	.2500		.250			
47087	5/29/09	287548	CREDIT INDUSTRIAL&COMMERCIA	7/01/09	56,000,000.00	100.00		56,000,000.00	
PUR	5/20/09	25153JSM	DEUTSCHE BANK FIN LLC DISC	.1000		.100			
46938	5/20/09	287509	DEUTSCHE BANK SECURITIES IN	5/21/09	60,000,000.00	100.00		59,999,833.32	
PUR	5/21/09	25153JSN	DEUTSCHE BANK FIN LLC DISC	.1000		.100			
46980	5/21/09	287515	DEUTSCHE BANK	5/22/09	60,000,000.00	100.00		59,999,833.32	
PUR	5/26/09	25154BUX	DEUTSCHE BANK AG YANKEE CER	.2000		.200			
47034	5/26/09	287527	DEUTSCHE BANK	6/25/09	80,000,000.00	100.00		80,000,000.00	
PUR	5/05/09	26156RMG	DRESDNER YANKEE CTF DEP	.4500		.450			
46477	5/05/09	287438	BGC FINANCIAL	6/01/09	35,000,000.00	100.00		35,000,000.00	
PUR	5/14/09	2635J4SL	DUPONT E.I. DENEMOUR DISC C	.1800		.180			
46709	5/14/09	287485	CREDIT SUISSE SEC (USA) LLC	5/20/09	12,561,000.00	99.997		12,560,623.17	
PUR	5/29/09	29101AU1	EMERSON ELECTRIC CO DISC C	.1600		.160			
47088	5/29/09	287548	BANK OF AMERICA SECURITIES	7/01/09	20,000,000.00	99.985		19,997,066.66	
PUR	5/21/09	3696E2JT	GENERAL ELECTRIC CO IBN	.1000		.100			
46978	5/21/09	287515	GENERAL ELECTRIC COMPANY	5/22/09	140,000,000.00	100.00		140,000,000.00	
PUR	5/22/09	42823JT4	HEWLTTT PACKARD CO DISC C P	.1800		.180			
47018	5/22/09	287521	BANK OF AMERICA SECURITIES	6/04/09	11,700,000.00	99.994		11,699,239.50	
PUR	5/28/09	4611K0SV	INTESA FUNDING LLC DISC C P	.1800		.180			
47061	5/28/09	287541	CITIGROUP GBL MKT(FMLY SALO	5/29/09	50,000,000.00	100.00		49,999,750.00	

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PUR	5/15/09	46522EC9	INTESA SAN PAOLO YANKEE CER	.2500		.250			
46740	5/15/09	287491	TRADITION AISEL SECURITIES	6/15/09	85,000,000.00	100.00		85,000,000.00	

PUR 46631	5/11/09 5/11/09	4662J0SC 287465	JP MORGAN CHASE JP MORGAN	CO DISC C P	.1800 5/12/09	50,000,000.00	100.00	.180		49,999,750.00
PUR 46936	5/20/09 5/20/09	4662J0SM 287509	JP MORGAN CHASE JP MORGAN CHASE	CO DISC C P	.1000 5/21/09	110,000,000.00	100.00	.100		109,999,694.42
PUR 46979	5/21/09 5/21/09	4662J0SN 287515	JP MORGAN CHASE JP MORGAN CHASE	CO DISC C P	.1000 5/22/09	15,000,000.00	100.00	.100		14,999,958.33
PUR 46986	5/21/09 5/21/09	4662J0SN 287515	JP MORGAN CHASE JP MORGAN CHASE	CO DISC C P	.1000 5/22/09	5,000,000.00	100.00	.100		4,999,986.11
PUR 46678	5/13/09 5/13/09	4662J0T3 287479	JP MORGAN CHASE JP MORGAN	CO DISC C P	.2200 6/03/09	30,000,000.00	99.987	.220		29,996,150.01
PUR 46940	5/20/09 5/20/09	47816FTC 287509	JOHNSON & JOHNSON CITIGROUP	DISC C P GBL MKT(FMLY SALO	.1500 6/12/09	100,000,000.00	99.990	.150		99,990,416.70
PUR 46942	5/20/09 5/20/09	47816FTC 287509	JOHNSON & JOHNSON CITIGROUP	DISC C P GBL MKT(FMLY SALO	.1500 6/12/09	44,600,000.00	99.990	.150		44,595,725.83
PUR 46949	5/20/09 5/20/09	47816FTC 287509	JOHNSON & JOHNSON JP MORGAN	DISC C P	.1500 6/12/09	11,844,000.00	99.990	.150		11,842,864.95
PUR 46943	5/20/09 5/20/09	47816FTC 287509	JOHNSON & JOHNSON WILLIAMS CAPITAL GROUP	DISC C P	.1600 6/12/09	100,000,000.00	99.990	.160		99,989,777.78
PUR 47048	5/27/09 5/27/09	50076AT1 287534	KREDIETBANK NA FINANCE BARCLAYS CAPITAL INC	DISC	.1900 6/01/09	17,225,000.00	99.997	.190		17,224,545.45
PUR 46937	5/20/09 5/20/09	59515CTR 287509	MICROSOFT CORP WILLIAMS CAPITAL GROUP	DISC C P	.1500 6/25/09	40,000,000.00	99.985	.150		39,994,000.00
PUR 46931	5/20/09 5/20/09	63253LFC 287509	NATIONAL AUSTRALIA NATL AUSTRALIA FUNDING DELA	FDG DE I	.1000 5/21/09	230,000,000.00	100.00	.100		230,000,000.00

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PUR 46975	5/21/09 5/21/09	63253LFD 287515	NATIONAL AUSTRALIA NATL AUSTRALIA FUNDING DELA	.1000 5/22/09	100,000,000.00	100.00		100,000,000.00	
PUR 46976	5/21/09 5/21/09	63253LFE 287515	NATIONAL AUSTRALIA NATL AUSTRALIA FUNDING DELA	.2500 6/23/09	130,000,000.00	100.00		130,000,000.00	
PUR 46741	5/15/09 5/15/09	65556QJR 287491	NORDEA BK FINLAND NY TRADITION AISEL SECURITIES	.2400 6/10/09	80,000,000.00	100.00		80,000,000.00	
PUR 47035	5/26/09 5/26/09	65556QKE 287527	NORDEA BK FINLAND NY BGC FINANCIAL	.2100 6/25/09	45,000,000.00	100.00		45,000,000.00	
PUR 46462	5/04/09 5/04/09	6698M4SC 287432	NOVARTIS FINANCE JP MORGAN	.2000 5/12/09	4,849,000.00	99.996		4,848,784.49	
PUR 46739	5/15/09 5/15/09	6698M4SN 287491	NOVARTIS FINANCE BANK OF AMERICA SECURITIES	.1700 5/22/09	58,800,000.00	99.997		58,798,056.31	
PUR 46948	5/20/09 5/20/09	6698M4SS 287509	NOVARTIS FINANCE JP MORGAN	.1500 5/26/09	10,000,000.00	99.998		9,999,750.00	
PUR 46757	5/18/09 5/18/09	6698M4ST 287497	NOVARTIS FINANCE JP MORGAN	.1600 5/27/09	40,000,000.00	99.996		39,998,400.00	
PUR 46733	5/15/09 5/15/09	69830JSU 287491	PANASONIC FINANCE INC CREDIT SUISSE SEC (USA) LLC	.2800 5/28/09	70,000,000.00	99.990		69,992,922.23	
PUR 46822	5/19/09 5/19/09	7244P0SS 287503	PITNEY BOWES INC CITIGROUP GBL MKT(FMLY SALO	.1600 5/26/09	20,000,000.00	99.997		19,999,377.78	
PUR 47016	5/22/09 5/22/09	7244P0SS 287521	PITNEY BOWES INC CITIGROUP GBL MKT(FMLY SALO	.1600 5/26/09	15,930,000.00	99.998		15,929,716.80	
PUR 47017	5/22/09 5/22/09	7244P0ST 287521	PITNEY BOWES INC CITIGROUP GBL MKT(FMLY SALO	.1600 5/27/09	10,000,000.00	99.998		9,999,777.78	
PUR 47005	5/21/09 5/21/09	7244P0SU 287515	PITNEY BOWES INC CITIGROUP GBL MKT(FMLY SALO	.1600 5/28/09	8,091,000.00	99.997		8,090,748.28	

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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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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 46917	5/19/09	7244P0SV 287503	PITNEY BOWES INC DISC C P JP MORGAN	.1500 5/29/09	6,695,000.00	99.996		6,694,721.04	
PUR 46987	5/21/09	7244P0SV 287515	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1650 5/29/09	15,000,000.00	99.996		14,999,450.00	
PUR 46543	5/07/09	79917JS8 287451	SAN PAOLO IMI US FIN DISC C SAN PAOLO IMI	.2000 5/08/09	95,000,000.00	99.999		94,999,472.22	
PUR 46487	5/05/09	83365RS6 287438	SOCIETE GENERALE N.A. DISC JP MORGAN	.2300 5/06/09	2,243,000.00	99.999		2,242,985.67	
PUR 46546	5/07/09	83365RS8 287451	SOCIETE GENERALE NA DISC C SOCIETE GENERALE INTERNATIO	.1700 5/08/09	70,000,000.00	100.00		69,999,669.45	
PUR 46710	5/14/09	83365RSF 287485	SOCIETE GENERALE N.A. INC D JP MORGAN	.1600 5/15/09	2,000,000.00	100.00		1,999,991.11	
PUR 47098	5/29/09	83365RT1 287548	SOCIETE GENERALE NA INC DIS JP MORGAN	.2500 6/01/09	8,224,000.00	99.998		8,223,828.67	
PUR 47101	5/29/09	83365RT1 287548	SOCIETE GENERALE NA INC DIS JP MORGAN	.2500 6/01/09	1,481,000.00	99.998		1,480,969.15	
PUR 46653	5/12/09	8336W0AL 287472	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.3100 6/08/09	50,000,000.00	100.00		50,000,000.00	
PUR 46493	5/06/09	8336W0AU 287444	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.3200 6/01/09	40,000,000.00	100.00		40,000,000.00	
PUR 46675	5/13/09	8336W0AV 287479	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.2300 5/22/09	40,000,000.00	100.00		40,000,000.00	
PUR 47086	5/29/09	8336W0BN 287548	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.3000 7/01/09	40,000,000.00	100.00		40,000,000.00	
PUR 47072	5/28/09	86959FK3 287541	SVENSKA HANDELSBANKEN YANKE BGC FINANCIAL	.2100 7/01/09	90,000,000.00	100.00		90,000,000.00	

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 5/01/09 THROUGH 5/31/09
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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
PUR 46677	5/13/09	87019PJ2 287479	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.3200 6/08/09	50,000,000.00	100.00		50,000,000.00	
PUR 46984	5/21/09	87019PJ4 287515	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.3000 6/18/09	30,000,000.00	100.00		30,000,000.00	
PUR 46562	5/07/09	89233GS8 287451	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.2000 5/08/09	70,000,000.00	99.999		69,999,611.11	
PUR 46636	5/11/09	89233GSC 287465	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1800 5/12/09	50,000,000.00	100.00		49,999,750.00	
PUR 46932	5/20/09	89233GSM 287509	TOTOYA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1500 5/21/09	70,000,000.00	100.00		69,999,708.34	
PUR 46699	5/14/09	89233GSN 287485	TOTOYA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.2100 5/22/09	26,400,000.00	99.995		26,398,768.00	
PUR 46956	5/21/09	89233GSN 287515	TOTOYA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1600 5/22/09	70,000,000.00	100.00		69,999,688.89	
PUR 46486	5/05/09	89233GT5 287438	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.3000 6/05/09	48,000,000.00	99.974		47,987,600.00	
PUR 46503	5/06/09	89233GT5 287444	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.2500 6/05/09	85,600,000.00	99.979		85,582,166.66	
PUR 46734	5/15/09	9113A2T2 287491	UNITED PARCEL SERV INC DISC CREDIT SUISSE SEC (USA) LLC	.1100 6/02/09	50,000,000.00	99.995		49,997,250.00	
PUR 46492	5/06/09	912795M6 287444	U.S. TREASURY BILLS JP MORGAN	.1545 6/25/09	100,000,000.00	99.979		99,978,541.66	
PUR 46506	5/06/09	912795M6 287444	U.S. TREASURY BILLS JP MORGAN	.1595 6/25/09	40,000,000.00	99.978		39,991,138.89	
PUR 46676	5/13/09	912795M6 287479	U.S. TREASURY BILLS JP MORGAN	.1295 6/25/09	85,000,000.00	99.985		84,986,852.15	

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 5/01/09 THROUGH 5/31/09

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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
PUR 46701	5/14/09 5/14/09	912795M6 287485	U.S. TREASURY BILLS BANK OF AMERICA SECURITIES	.1100 6/25/09	100,000,000.00	.110 99.987		99,987,166.66	
PUR 46730	5/15/09 5/15/09	912795M6 287491	U.S. TREASURY BILLS MORGAN STANLEY	.1195 6/25/09	100,000,000.00	.120 99.986		99,986,390.28	
PUR 46771	5/18/09 5/18/09	912795M6 287497	U.S. TREASURY BILLS GOLDMAN SACHS & COMPANY	.1195 6/25/09	95,000,000.00	.120 99.987		94,988,016.80	
PUR 46758	5/18/09 5/18/09	912795M6 287497	U.S. TREASURY BILLS JP MORGAN	.1145 6/25/09	60,000,000.00	.115 99.988		59,992,748.33	
PUR 46823	5/19/09 5/19/09	912795M6 287503	U.S. TREASURY BILLS JP MORGAN	.1045 6/25/09	40,000,000.00	.105 99.989		39,995,703.89	
PUR 46704	5/14/09 5/14/09	912795N3 287485	U.S. TREASURY BILLS BANK OF AMERICA SECURITIES	.1655 7/23/09	100,000,000.00	.166 99.968		99,967,819.44	
PUR 46731	5/15/09 5/15/09	912795N3 287491	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.1685 7/23/09	100,000,000.00	.169 99.968		99,967,704.18	
PUR 46946	5/20/09 5/20/09	912795N3 287509	U.S. TREASURY BILLS BANK OF AMERICA SECURITIES	.1520 7/23/09	100,000,000.00	.152 99.973		99,972,977.78	
PUR 46732	5/15/09 5/15/09	912795N6 287491	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.1570 8/13/09	100,000,000.00	.157 99.961		99,960,750.00	
PUR 47004	5/21/09 5/21/09	912795N7 287515	U.S. TREASURY BILLS BANK OF AMERICA SECURITIES	.1745 8/20/09	20,000,000.00	.175 99.956		19,991,178.06	
PUR 47039	5/26/09 5/26/09	912795N7 287527	U.S. TREASURY BILLS BARCLAYS CAPITAL INC	.1695 8/20/09	17,232,000.00	.170 99.960		17,225,022.48	
PUR 46706	5/14/09 5/14/09	912795N9 287485	U S TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.1745 9/03/09	63,600,000.00	.175 99.946		63,565,472.27	
PUR 46742	5/15/09 5/15/09	912795N9 287491	U S TREASURY BILLS MORGAN STANLEY	.1725 9/03/09	90,000,000.00	.173 99.947		89,952,131.25	

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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 47097	5/29/09 5/29/09	912795P5 287548	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.1595 10/01/09	70,000,000.00	.160 99.945		69,961,232.64	
PUR 46729	5/15/09 5/15/09	912795Q3 287491	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.2655 11/12/09	100,000,000.00	.266 99.867		99,866,512.50	
PUR 46916	5/19/09 5/19/09	912795S4 287503	U S TREASURY BILLS JP MORGAN	.2405 10/22/09	72,000,000.00	.241 99.896		71,924,964.00	
PUR 46544	5/07/09 5/07/09	91302CS8 287451	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1500 5/08/09	10,000,000.00	.150 100.00		9,999,958.33	
PUR 46639	5/11/09 5/11/09	91302CSC 287465	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1500 5/12/09	17,790,000.00	.150 100.00		17,789,925.87	
PUR 46705	5/14/09 5/14/09	91302CSM 287485	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1500 5/21/09	50,000,000.00	.150 99.997		49,998,541.65	
PUR 46989	5/21/09 5/21/09	91302CSU 287515	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1400 5/28/09	25,000,000.00	.140 99.997		24,999,319.45	
PUR 47075	5/28/09 5/28/09	91302CTR 287541	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1600 6/25/09	20,000,000.00	.160 99.988		19,997,511.12	
PUR 47089	5/29/09 5/29/09	91302CTS 287548	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1700 6/26/09	12,250,000.00	.170 99.987		12,248,380.28	
PUR 47036	5/26/09 5/26/09	9497FOT2 287527	WELLS FARGO CO DISC C P WELLS FARGO	.1600 6/02/09	75,000,000.00	.160 99.997		74,997,666.66	
SUBTOTAL FIXED PURCHASES:					6727725000.00			6727007477.76	
TOTAL FUND PURCHASES:					6727725000.00			6727007477.76	

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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 44736	5/01/09 5/01/09	912795L8 287422	U S TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.2945 5/14/09	93,952,000.00	.295 99.998		93,950,286.69	8,278.22
SALE 44789	5/01/09 5/01/09	912795L8 287422	U S TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.2745 5/14/09	6,048,000.00	.275 99.998		6,047,889.71	489.22
SALE 45082	5/01/09 5/01/09	912795N9 287422	U S TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.3595 9/03/09	50,000,000.00	.360 99.933		49,966,493.06	28,906.25
SALE 42952	5/01/09 5/01/09	912795Q8 287422	U S TREASURY BILLS BANK OF AMERICA SECURITIES	1.8080 7/02/09	46,015,000.00	1.834 99.978		46,005,093.99	133,374.47
SALE 42548	5/01/09 5/01/09	912795Q8 287422	U S TREASURY BILLS JP MORGAN	2.0520 7/02/09	100,000,000.00	2.089 99.978		99,978,386.12	331,786.12
SALE 41972	5/04/09 5/04/09	912795Q9 287432	U S TREASURY BILLS BNP PARIBAS SECURITIES CORP	2.1745 7/30/09	20,000,000.00	2.223 99.954		19,990,816.67	95,917.50
SALE 41972	5/12/09 5/12/09	912795Q9 287472	U S TREASURY BILLS BNP PARIBAS SECURITIES CORP	2.1745 7/30/09	2,352,000.00	2.223 99.961		2,351,094.19	10,317.51
SUBTOTAL FIXED SALES:					318,367,000.00			318,290,060.43	
609,069.29									
TOTAL FUND SALES:					318,367,000.00			318,290,060.43	
609,069.29									

END OF REPORT FOR: CASH MANAGEMENT FD

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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 46747	5/15/09 5/20/09	00751Y10 422596	ADVANCED AUTO PARTS INC RAYMOND JAMES/EXECUTION		75,000.00	40.593	1,125.00	3,045,615.00	
PUR 17215	5/11/09 5/14/09	01165910 422575	ALASKA AIR GROUP, INC. ICAP CORPORATES LLC		140,000.00	17.195	1,400.00	2,408,728.00	
PUR 17215	5/12/09 5/15/09	01165910 422581	ALASKA AIR GROUP, INC. GRISWOLD COMPANY		79,200.00	16.567	792.00	1,312,930.08	
PUR 17215	5/13/09 5/18/09	01165910 422587	ALASKA AIR GROUP, INC. GRISWOLD COMPANY		20,800.00	16.391	208.00	341,138.72	
PUR 14176	5/15/09 5/20/09	01265310 422596	ALBEMARLE CORP. BMO CAPITAL MARKETS/EXECUTI		53,700.00	26.338	805.50	1,415,156.10	
PUR 14176	5/15/09 5/20/09	01265310 422596	ALBEMARLE CORP. ITG (CHANNEL)		5,000.00	26.215	50.00	131,122.50	
PUR 14176	5/15/09 5/20/09	01265310 422596	ALBEMARLE CORP. RAYMOND JAMES/EXECUTION		50,000.00	26.396	750.00	1,320,550.00	
PUR 14176	5/18/09 5/21/09	01265310 422600	ALBEMARLE CORP. BMO CAPITAL MARKETS/EXECUTI		73,100.00	27.010	1,096.50	1,975,549.43	
PUR 14176	5/19/09 5/22/09	01265310 422605	ALBEMARLE CORP. BMO CAPITAL MARKETS/EXECUTI		18,200.00	27.137	273.00	494,159.12	
PUR 45496	5/05/09 5/08/09	02385010 422552	AMERICAN APPAREL INC STURDIVANT/EXECUTION		20,000.00	5.663	300.00	113,564.00	
PUR 45496	5/11/09 5/14/09	02385010 422575	AMERICAN APPAREL INC WILLIAMS CAPITAL GROUP		1,500.00	5.324	22.50	8,008.50	
PUR 45496	5/12/09 5/15/09	02385010 422581	AMERICAN APPAREL INC WILLIAMS CAPITAL GROUP		18,500.00	5.474	277.50	101,539.10	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 45496	5/13/09 5/18/09	02385010 422587	AMERICAN APPAREL INC STURDIVANT/EXECUTION		10,000.00	5.017	150.00	50,315.00	
PUR 41561	5/05/09 5/11/09	02483510 422556	AMERICAN CAMPUS COMMUNITIES DEUTSCHE BANK AG (DOMESTIC)		2,000.00	21.250		42,500.00	
PUR 41561	5/05/09 5/11/09	02483510 422556	AMERICAN CAMPUS COMMUNITIES JP MORGAN		2,000.00	21.250		42,500.00	
PUR 41561	5/05/09 5/11/09	02483510 422556	AMERICAN CAMPUS COMMUNITIES KEYBANC CAPITAL MKTS INC		7,500.00	21.250		159,375.00	
PUR 41561	5/05/09 5/11/09	02483510 422556	AMERICAN CAMPUS COMMUNITIES KEYBANC CAPITAL MKTS INC		2,500.00	21.250		53,125.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					10,000.00	21.250		212,500.00	
PUR 41561	5/05/09 5/11/09	02483510 422556	AMERICAN CAMPUS COMMUNITIES MERRILL LYNCH (RESEARCH)		2,500.00	21.250		53,125.00	
PUR 41561	5/05/09 5/11/09	02483510 422556	AMERICAN CAMPUS COMMUNITIES ROBERT W. BAIRD & CO INC		500.00	21.250		10,625.00	
PUR 41561	5/05/09 5/11/09	02483510 422556	AMERICAN CAMPUS COMMUNITIES WACHOVIA SECURITIES, INC.		500.00	21.250		10,625.00	
PUR 38056	5/01/09 5/06/09	03748R10 422544	APARTMENT INVEST. & MGMT. C RAYMOND JAMES/EXECUTION		50,000.00	7.441	750.00	372,805.00	
PUR 44470	4/28/09 5/01/09	03760410 422528	APOLLO GROUP INC-CL A UBS WARBURG LLC		10,000.00	61.291	300.00	613,213.00	
PUR 44470	5/18/09 5/21/09	03760410 422600	APOLLO GROUP INC-CL A ITG (CHANNEL)		2,800.00	62.491	28.00	175,003.64	

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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 44470	5/18/09 5/21/09	03760410 422600	APOLLO GROUP INC-CL A MERRIMAN/OTC		10,000.00	62.421	150.00	624,359.00	
PUR 44470	5/19/09 5/22/09	03760410 422605	APOLLO GROUP INC-CL A ITG (CHANNEL)		2,200.00	62.307	22.00	137,098.28	
PUR 47025	5/22/09 5/28/09	06985P10 422621	BASIC ENERGY BMO CAPITAL MARKETS/EXECUTI		50,000.00	9.657	750.00	483,615.00	
PUR 15774	5/05/09 5/08/09	07401410 422552	BEASLEY BROADCAST GROUP INC CREDIT SUISSE SEC (AES)		259.00	2.299	2.59	597.98	
PUR 15774	5/06/09 5/11/09	07401410 422557	BEASLEY BROADCAST GROUP INC CREDIT SUISSE SEC (AES)		1,673.00	2.357	16.73	3,960.49	
PUR 15774	5/07/09 5/12/09	07401410 422563	BEASLEY BROADCAST GROUP INC CREDIT SUISSE SEC (AES)		18,068.00	2.410	180.68	43,729.98	
PUR 15774	5/07/09 5/12/09	07401410 422563	BEASLEY BROADCAST GROUP INC ITG (CHANNEL)		5,000.00	2.410	75.00	12,126.00	
PUR 46468	5/04/09 5/07/09	08930210 422548	BIG LOTS INC MAGNA SECURITIES CORP		8,300.00	27.468	124.50	228,109.73	
PUR 46468	5/05/09 5/08/09	08930210 422552	BIG LOTS INC MAGNA SECURITIES CORP		51,700.00	27.476	775.50	1,421,274.36	
PUR 46468	5/06/09 5/11/09	08930210 422557	BIG LOTS INC MAGNA SECURITIES CORP		40,000.00	27.264	600.00	1,091,152.00	
PUR 46468	5/07/09 5/12/09	08930210 422563	BIG LOTS INC BMO CAPITAL MARKETS/EXECUTI		25,000.00	25.598	375.00	640,317.50	

PUR 46468	5/12/09 5/15/09	08930210 422581	BIG LOTS INC MAGNA SECURITIES CORP	25,000.00	24.767	375.00	619,540.00
PUR 38209	5/05/09 5/08/09	10112110 422552	BOSTON PROPERTIES, INC. RAYMOND JAMES/EXECUTION	15,000.00	49.649	225.00	744,958.50

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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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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 33598	5/18/09 5/21/09	14622910 422600	CARTER'S INC RAYMOND JAMES/EXECUTION		40,000.00	21.512	600.00	861,064.00	
PUR 35597	5/12/09 5/15/09	15087010 422581	CELANESE CORPORATION SERIES BLAYLOCK ROBERT VAN LLC		125,000.00	20.654	1,875.00	2,583,562.50	
PUR 35597	5/12/09 5/15/09	15087010 422581	CELANESE CORPORATION SERIES MURIEL SEIBERT & CO		125,000.00	20.637	1,875.00	2,581,525.00	
PUR 35597	5/13/09 5/18/09	15087010 422587	CELANESE CORPORATION SERIES BLAYLOCK ROBERT VAN LLC		100,000.00	19.015	1,500.00	1,902,980.00	
PUR 35597	5/13/09 5/18/09	15087010 422587	CELANESE CORPORATION SERIES MURIEL SEIBERT & CO		100,000.00	18.948	1,500.00	1,896,270.00	
PUR 35597	5/14/09 5/19/09	15087010 422591	CELANESE CORPORATION SERIES BLAYLOCK ROBERT VAN LLC		100,000.00	19.618	1,500.00	1,963,290.00	
PUR 35597	5/14/09 5/19/09	15087010 422591	CELANESE CORPORATION SERIES PRINCETON SECURITIES GROUP		100,000.00	19.466	1,000.00	1,947,570.00	
PUR 35597	5/15/09 5/20/09	15087010 422596	CELANESE CORPORATION SERIES PRINCETON SECURITIES GROUP		100,000.00	19.508	1,000.00	1,951,770.00	
PUR 46442	5/01/09 5/06/09	16990510 422544	CHOICE HOTELS BMO CAPITAL MARKETS/EXECUTI		50,000.00	28.897	750.00	1,445,590.00	
PUR 46921	5/19/09 5/22/09	17134010 422605	CHURCH & DWIGHT CAPIS/SOFT		50,000.00	52.009	2,500.00	2,602,925.00	
PUR 46921	5/22/09 5/28/09	17134010 422621	CHURCH & DWIGHT BMO CAPITAL MARKETS/EXECUTI		50,000.00	50.962	750.00	2,548,850.00	
PUR 46649	5/12/09 5/14/09	17296710 422579	CITIGROUP INC. MORGAN STANLEY		2,262,100.00	3.927		8,882,361.86	
PUR 46665	5/13/09 5/15/09	17296710 422585	CITIGROUP INC MORGAN STANLEY		177,900.00	3.580		636,882.00	

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PUR 46820	5/18/09 5/21/09	18683K10 422600	CLIFFS NATURAL RESOURCES CAPIS/SOFT		272,500.00	22.273	13,625.00	6,082,881.25	
PUR 46820	5/19/09 5/22/09	18683K10 422605	CLIFFS NATURAL RESOURCES CAPIS/SOFT		27,500.00	24.428	1,375.00	673,142.25	
PUR 46820	5/21/09 5/27/09	18683K10 422617	CLIFFS NATURAL RESOURCES GRISWOLD COMPANY		200,000.00	24.099	2,000.00	4,821,760.00	
PUR 47013	5/21/09 5/27/09	21079530 422617	CONTINENTAL AIR ICAP CORPORATES LLC		125,000.00	10.509	1,250.00	1,314,875.00	
PUR 47013	5/21/09 5/27/09	21079530 422617	CONTINENTAL AIR MERIDIAN EQUITY PARTNERS		125,000.00	10.506	1,250.00	1,314,475.00	
PUR 46166	5/13/09 5/18/09	24353710 422587	DECKERS OUTDOOR CORP MAGNA SECURITIES (OTC)		5,000.00	51.850	75.00	259,325.00	
PUR 46316	4/29/09 5/04/09	24736170 422532	DELTA AIR LINES INC DEL CITIGROUP/CITIBANK DOMESTIC		100,000.00	6.410	4,000.00	644,950.00	
PUR 46316	4/29/09 5/04/09	24736170 422532	DELTA AIR LINES INC DEL MERRILL LYNCH (RESEARCH)		250,000.00	6.294	10,000.00	1,583,400.00	
PUR 46316	4/30/09 5/05/09	24736170 422538	DELTA AIR LINES INC DEL ICAP CORPORATES LLC		200,000.00	6.202	2,000.00	1,242,320.00	

PUR 46316	5/13/09 5/18/09	24736170 422587	DELTA AIR LINES INC DEL GRISWOLD COMPANY	200,000.00	6.461	2,000.00	1,294,140.00
PUR 46316	5/20/09 5/26/09	24736170 422611	DELTA AIR LINES INC DEL CAPIS/SOFT	500,000.00	6.853	25,000.00	3,451,450.00
PUR 46316	5/21/09 5/27/09	24736170 422617	DELTA AIR LINES INC DEL MORGAN STANLEY	500,000.00	6.434		3,217,200.00
PUR 35466	5/07/09 5/12/09	25960P10 422563	DOUGLAS EMMETT INC RAYMOND JAMES/EXECUTION	50,000.00	9.678	750.00	484,625.00

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PUR 14885	4/28/09 5/01/09	27864210 422528	EBAY INC. UBS WARBURG LLC		50,000.00	16.204	1,500.00	811,705.00	
PUR 14885	5/11/09 5/14/09	27864210 422575	EBAY INC. MAGNA SECURITIES (OTC)		20,000.00	17.338	300.00	347,050.00	
PUR 37336	5/05/09 5/08/09	29152510 422552	EMMIS COMMUNICATIONS CORP. CREDIT SUISSE SEC (AES)		27,679.00	.369	276.79	10,484.81	
PUR 37336	5/06/09 5/11/09	29152510 422557	EMMIS COMMUNICATIONS CORP. CREDIT SUISSE SEC (AES)		32,321.00	.370	323.21	12,281.98	
PUR 43888	4/30/09 5/05/09	29476L10 422538	EQUITY RESIDENTIAL PROPERTY BMO CAPITAL MARKETS/EXECUTI		70,000.00	23.236	1,050.00	1,627,549.00	
PUR 40175	5/05/09 5/08/09	30225T10 422552	EXTRA SPACE STORAGE INC. RAYMOND JAMES/EXECUTION		10,000.00	7.000	150.00	70,150.00	
PUR 43274	5/22/09 5/28/09	30241L10 422621	FEI COMPANY MORGAN STANLEY		25,000.00	19.341		483,517.50	
PUR 32570	5/22/09 5/28/09	34609170 422621	FOREST OIL CORP. BMO CAPITAL MARKETS/EXECUTI		35,000.00	18.052	525.00	632,359.00	
PUR 26353	5/15/09 5/20/09	35671D85 422596	FREEMPORT-MCMORAN COPPER-B MERIDIAN EQUITY PARTNERS		200,000.00	44.881	2,000.00	8,978,260.00	
PUR 43963	5/06/09 5/11/09	40414L10 422557	HCP, INC. RAYMOND JAMES/EXECUTION		25,000.00	21.470	375.00	537,125.00	
PUR 46430	4/30/09 5/05/09	42330P10 422538	HELIX TECHNLOGY GRISWOLD COMPANY		100,000.00	9.164	1,000.00	917,370.00	
PUR 46430	4/30/09 5/05/09	42330P10 422538	HELIX TECHNLOGY OPPENHEIMER & CO., INC		10,000.00	9.134	400.00	91,739.00	
PUR 12113	5/22/09 5/28/09	42823610 422621	HEWLETT-PACKARD CO CAPIS/SOFT		50,000.00	34.264	2,500.00	1,715,680.00	

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PUR 47014	5/21/09 5/27/09	47714310 422617	JETBLUE AIRWAYS MORGAN STANLEY		250,000.00	4.877		1,219,325.00	
PUR 47014	5/22/09 5/28/09	47714310 422621	JETBLUE AIRWAYS MORGAN STANLEY		100,000.00	4.608		460,830.00	
PUR 45475	5/07/09 5/12/09	48247020 422563	KIT DIGITAL INC MERRIMAN/OTC		1,000.00	8.416	15.00	8,430.80	
PUR 45475	5/22/09 5/28/09	48247020 422621	KIT DIGITAL INC MERRIMAN/OTC		1,000.00	8.100	15.00	8,115.00	
PUR 43171	4/28/09 5/01/09	49726610 422528	KIRBY CORP. MERRILL LYNCH (RESEARCH)		112,000.00	29.566	4,480.00	3,315,872.00	
PUR 43171	4/28/09 5/01/09	49726610 422528	KIRBY CORP. SANFORD BERNSTEIN & CO.		28,600.00	29.463	1,144.00	843,791.52	
PUR	4/30/09	49726610	KIRBY CORP.						

43171	5/05/09	422538	WILLIAMS CAPITAL GROUP	27,500.00	29.174	412.50	802,700.25
PUR 08635	5/05/09 5/08/09	54866110 422552	LOWES COMPANIES, INC. RAYMOND JAMES/EXECUTION	40,000.00	21.012	600.00	841,072.00
PUR 43336	5/01/09 5/06/09	55448910 422544	MACK-CALI REALTY CORP. STURDIVANT/EXECUTION	10,000.00	24.985	150.00	250,004.00
PUR 21865	5/06/09 5/11/09	58333410 422557	MEADWESTVACO CORP. CREDIT SUISSE SEC (AES)	222,491.00	16.617	2,224.91	3,699,357.86
PUR 21865	5/07/09 5/12/09	58333410 422563	MEADWESTVACO CORP. CREDIT SUISSE SEC (AES)	277,509.00	16.698	2,775.09	4,636,675.87
PUR 21865	5/15/09 5/20/09	58333410 422596	MEADWESTVACO CORP. PRINCETON SECURITIES GROUP	200,000.00	14.379	2,000.00	2,877,840.00
PUR 21865	5/18/09 5/21/09	58333410 422600	MEADWESTVACO CORP. CAPIS/SOFT	87,725.00	15.340	4,386.25	1,350,131.61

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PUR 21865	5/19/09 5/22/09	58333410 422605	MEADWESTVACO CORP. CAPIS/SOFT		213,300.00	16.257	10,665.00	3,478,325.76	
PUR 01172	5/06/09 5/11/09	64602510 422557	NEW JERSEY RESOURCES CORP. BMO CAPITAL MARKETS/EXECUTI		70,000.00	32.001	1,050.00	2,241,092.00	
PUR 01172	5/07/09 5/12/09	64602510 422563	NEW JERSEY RESOURCES CORP. BMO CAPITAL MARKETS/EXECUTI		65,000.00	32.532	975.00	2,115,555.00	
PUR 01172	5/08/09 5/13/09	64602510 422571	NEW JERSEY RESOURCES CORP. BMO CAPITAL MARKETS/EXECUTI		65,000.00	32.872	975.00	2,137,655.00	
PUR 42921	5/18/09 5/21/09	65410610 422600	NIKE INC. RAYMOND JAMES/EXECUTION		25,000.00	50.420	375.00	1,260,862.50	
PUR 31104	5/04/09 5/07/09	69515610 422548	PACKAGING CORP OF AMERICA PRINCETON SECURITIES GROUP		135,500.00	16.151	1,355.00	2,189,829.05	
PUR 31104	5/05/09 5/08/09	69515610 422552	PACKAGING CORP OF AMERICA MERIDIAN EQUITY PARTNERS		157,400.00	16.135	1,574.00	2,541,175.78	
PUR 31104	5/05/09 5/08/09	69515610 422552	PACKAGING CORP OF AMERICA PRINCETON SECURITIES GROUP		24,500.00	16.170	245.00	396,412.45	
PUR 31104	5/06/09 5/11/09	69515610 422557	PACKAGING CORP OF AMERICA MERIDIAN EQUITY PARTNERS		132,600.00	16.058	1,326.00	2,130,550.50	
PUR 19523	5/01/09 5/06/09	72925110 422544	PLUM CREEK TIMBER CO INC BMO CAPITAL MARKETS/EXECUTI		56,000.00	34.020	840.00	1,905,965.60	
PUR 18355	4/29/09 5/04/09	74005P10 422532	PRAXAIR, INC. JP MORGAN		154,000.00	71.658	6,160.00	11,041,430.40	
PUR 13052	5/01/09 5/06/09	74341010 422544	PROLOGIS RAYMOND JAMES/EXECUTION		25,000.00	8.750	375.00	219,117.50	
PUR 13052	5/13/09 5/18/09	74341010 422587	PROLOGIS STURDIVANT/EXECUTION		20,000.00	7.344	300.00	147,170.00	

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PUR 15171	4/30/09 5/05/09	84258710 422538	SOUTHERN CO. PRINCETON SECURITIES GROUP		150,000.00	28.773	1,500.00	4,317,495.00	
PUR 46576	5/07/09 5/12/09	84546710 422563	SOUTHSTN ENGY ICAP CORPORATES LLC		150,000.00	40.378	1,500.00	6,058,170.00	
PUR 46576	5/22/09 5/28/09	84546710 422621	SOUTHSTN ENGY CAPIS/SOFT		200,000.00	40.298	10,000.00	8,069,560.00	
PUR 8986	5/18/09 5/21/09	88654710 422600	TIFFANY & CO. WILLIAMS CAPITAL GROUP		20,000.00	26.387	300.00	528,040.00	

PUR 45482	5/07/09 5/12/09	88732J20 422563	TIME WARNER CABLE INC RAYMOND JAMES/EXECUTION		81,247.00	34.007	1,218.70	2,764,185.43	
PUR 46744	5/15/09 5/20/09	90254980 422596	UAL CORP ITG (CHANNEL)		50,000.00	4.854	500.00	243,180.00	
PUR 46744	5/15/09 5/20/09	90254980 422596	UAL CORP ITG (CHANNEL)		250,000.00	4.998	2,500.00	1,252,025.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					300,000.00	4.974	3,000.00	1,495,205.00	
PUR 46744	5/15/09 5/20/09	90254980 422596	UAL CORP KEYBANC CAPITAL MKTS INC		50,000.00	4.894	750.00	245,435.00	
PUR 46744	5/15/09 5/20/09	90254980 422596	UAL CORP MAGNA SECURITIES (OTC)		50,000.00	4.861	750.00	243,775.00	
PUR 46744	5/15/09 5/20/09	90254980 422596	UAL CORP MERRIMAN/OTC		50,000.00	4.863	750.00	243,885.00	
PUR 46744	5/15/09 5/20/09	90254980 422596	UAL CORP SUSQUEHANNA/OTC		50,000.00	4.825	750.00	241,985.00	

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PUR 46744	5/20/09 5/26/09	90254980 422611	UAL CORP MORGAN STANLEY		500,000.00	5.174		2,586,750.00	
PUR 32229	5/22/09 5/28/09	92220710 422621	VARIAN SEMICONDUCTOR EQUIP. MORGAN STANLEY		25,000.00	22.060		551,487.50	
PUR 15929	5/07/09 5/12/09	93114210 422563	WAL-MART STORES, INC. BMO CAPITAL MARKETS/EXECUTI		70,000.00	49.942	1,050.00	3,496,990.00	
PUR 15929	5/07/09 5/12/09	93114210 422563	WAL-MART STORES, INC. GRISWOLD COMPANY		50,000.00	49.925	500.00	2,496,735.00	
PUR 15929	5/07/09 5/12/09	93114210 422563	WAL-MART STORES, INC. GRISWOLD COMPANY		50,000.00	50.171	500.00	2,509,045.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	50.048	1,000.00	5,005,780.00	
PUR 15929	5/13/09 5/18/09	93114210 422587	WAL-MART STORES, INC. RAYMOND JAMES/EXECUTION		15,000.00	49.995	225.00	750,142.50	
PUR 15929	5/15/09 5/20/09	93114210 422596	WAL-MART STORES, INC. RAYMOND JAMES/EXECUTION		10,000.00	49.030	150.00	490,446.00	
PUR 46680	5/13/09 5/18/09	93439040 422587	WARNACO GROUP INC BMO CAPITAL MARKETS/EXECUTI		50,000.00	28.040	500.00	1,402,500.00	
SUBTOTAL STOCK PURCHASES:					11,859,872.00		168,436.45	185,337,685.04	

PURCHASES OF COMINGLED FUND UNITS

PUR 46821	5/18/09 5/19/09	1729678S 422543	CITIGROUP INC C+SV MORGAN STANLEY (OPTIONS)		1,250,000.00	.429		536,750.00	
PUR 45239	5/18/09 5/19/09	1729678V 422543	CITIGROUP INC C+UV MORGAN STANLEY (OPTIONS)		1,250,000.00	.637		796,250.00	

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PUR 46461	5/01/09 5/04/09	9EDB2CGA 422543	S&P 500 INDEX SPX+SE PALI CAPITAL (OPTIONS)		100,000.00	36.440	2,000.00	3,646,000.00	

SUBTOTAL UNIT-ASSET PURCHASES: 2,600,000.00 2,000.00 4,979,000.00

TOTAL FUND PURCHASES: 14,459,872.00 170,436.45 190,316,685.04

SALES OF FIXED INCOME SECURITIES

SALE	DATE	CUSIP	DESCRIPTION	PRICE	YIELD	PAR	COMMISSION	PROCEEDS	LOSS
43496	5/26/09	00184AAC	AOL TIME WARNER INC	7.6250	9.903				
	5/29/09	287547	BARCLAYS CAPITAL INC	4/15/31	88.251	10,000,000.00		8,825,100.00	849,492.30
43496	5/26/09	00184AAC	AOL TIME WARNER INC	7.6250	9.903				
	5/29/09	287547	BARCLAYS CAPITAL INC	4/15/31	88.504	10,000,000.00		8,850,400.00	874,792.30
43391	5/06/09	13342BAD	CAMERON INT'L CORP SR NOTES	7.0000	9.476				
	5/11/09	287464	RBC CAPITAL MKTS.	7/15/38	80.524	15,000,000.00		12,078,600.00	738,223.13
43391	5/08/09	13342BAD	CAMERON INT'L CORP SR NOTES	7.0000	9.476				
	5/13/09	287477	RBC CAPITAL (DOMESTIC)	7/15/38	79.439	10,000,000.00		7,943,900.00	383,531.78
43395	5/05/09	652478BA	NEWS AMERICA HOLDINGS NOTES	7.7500	10.288				
	5/08/09	287456	BARCLAYS CAPITAL INC	12/01/45	80.426	20,000,000.00		16,085,200.00	895,371.37
SUBTOTAL FIXED SALES:						65,000,000.00		53,783,200.00	3,741,410.88

SALES OF STOCK AND OTHER EQUITIES

32425	4/29/09	00206R10	AT&T INC.				265.22		
	5/04/09	422533	CITIGROUP/CITIBANK DOMESTIC			400,000.00	25.799	16,000.00	10,303,454.78
32425	5/14/09	00206R10	AT&T INC.				64.30		
	5/19/09	422592	BMO CAPITAL MARKETS/EXECUTI			100,000.00	25.018	1,000.00	2,500,755.70

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32425	5/14/09	00206R10	AT&T INC.				64.07		
	5/19/09	422592	GRISWOLD COMPANY		100,000.00	24.927	1,000.00	2,491,635.93	36,090.75
32425	5/14/09	00206R10	AT&T INC.				64.20		
	5/19/09	422592	ICAP CORPORATES LLC		100,000.00	24.977	1,000.00	2,496,655.80	41,110.62
32425	5/14/09	00206R10	AT&T INC.				64.18		
	5/19/09	422592	MAGNA SECURITIES CORP		100,000.00	24.971	1,000.00	2,496,045.82	40,500.64
32425	5/14/09	00206R10	AT&T INC.				128.09		
	5/19/09	422592	MERIDIAN EQUITY PARTNERS		200,000.00	24.920	2,000.00	4,981,871.91	70,781.56
32425	5/14/09	00206R10	AT&T INC.				129.04		
	5/19/09	422592	PRINCETON SECURITIES GROUP		200,000.00	25.104	2,000.00	5,018,730.96	107,640.61
32425	5/14/09	00206R10	AT&T INC.				64.22		
	5/19/09	422592	RAYMOND JAMES/EXECUTION		100,000.00	24.985	1,000.00	2,497,455.78	41,910.60
32425	5/14/09	00206R10	AT&T INC.				64.31		
	5/19/09	422592	WILLIAMS CAPITAL GROUP		100,000.00	25.020	1,000.00	2,500,915.69	45,370.51
26138	5/21/09	00949P10	AIRTRAN HOLDINGS, INC.				30.52		
	5/27/09	422618	CAPIS/SOFT		200,000.00	5.936	10,000.00	1,177,249.48	-1,935,973.07
26138	5/22/09	00949P10	AIRTRAN HOLDINGS, INC.				11.23		
	5/28/09	422622	BMO CAPITAL MARKETS/EXECUTI		80,000.00	5.461	1,200.00	435,700.77	-809,588.25
17075	5/18/09	01381710	ALCOA INC.				181.22		
	5/21/09	422601	CAPIS/SOFT		750,000.00	9.402	37,500.00	7,013,668.78	-17,061,239.96
05297	4/30/09	03741110	APACHE CORP.				64.81		
	5/05/09	422539	WILLIAMS CAPITAL GROUP		35,000.00	72.046	525.00	2,521,027.19	1,302,584.69
38629	5/18/09	04622410	ASTEC INDUSTRIES INC.				3.89		
70,989.98	5/21/09	422601	MAGNA SECURITIES (OTC)		5,233.00	28.872	78.50	151,005.83	-
38629	5/19/09	04622410	ASTEC INDUSTRIES INC.				6.62		
124,331.57	5/22/09	422606	ITG (CHANNEL)		9,000.00	28.618	90.00	257,468.98	-

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SALE 38629	5/19/09 5/22/09	04622410 422606	ASTEC INDUSTRIES INC. MAGNA SECURITIES (OTC)		15,767.00	28.627	11.60 236.51	451,107.49	-217,764.66
SALE 29116	5/15/09 5/20/09	05333210 422597	AUTOZONE INC. RAYMOND JAMES/EXECUTION		20,000.00	158.07	81.25 300.00	3,161,084.75	1,404,186.75
SALE 24138	5/11/09 5/14/09	05548J10 422576	BJ'S WHOLESALE CLUB, INC. MAGNA SECURITIES CORP		10,000.00	37.500	9.64 150.00	374,841.36	197,303.42
SALE 6836	4/30/09 5/05/09	08578910 422539	BERRY PETROLEUM CO MAGNA SECURITIES CORP		75,000.00	16.895	32.57 1,125.00	1,265,937.43	145,658.35
SALE 19763	5/13/09 5/18/09	11573610 422588	BROWN SHOE CO., INC. BMO CAPITAL MARKETS/EXECUTI		97,500.00	5.697	14.28 1,462.50	553,961.22	-324,655.83
SALE 34072	5/07/09 5/12/09	13342B10 422564	CAMERON INTERNATIONAL CORP. MERIDIAN EQUITY PARTNERS		100,000.00	29.694	76.32 1,000.00	2,968,343.68	1,643,862.84
SALE 21041	5/06/09 5/11/09	16676410 422558	CHEVRON CORP. RAYMOND JAMES/EXECUTION		75,000.00	68.221	131.50 1,125.00	5,115,281.00	2,643,926.30
SALE 46649	5/11/09 5/14/09	17296710 422580	CITIGROUP INC. MORGAN STANLEY		2,262,100.00	2.500	145.34	5,655,104.66	-3,227,257.20
SALE 46665	5/12/09 5/15/09	17296710 422586	CITIGROUP INC MORGAN STANLEY (OPTIONS)		177,900.00	2.500	11.44	444,738.56	-192,143.44
SALE 40872	5/19/09 5/22/09	18905410 422606	CLOROX CO. (THE) CAPIS/SOFT		50,000.00	52.703	67.73 2,500.00	2,632,572.27	-44,702.61
SALE 04501	5/22/09 5/28/09	19416210 422622	COLGATE-PALMOLIVE CO. BMO CAPITAL MARKETS/EXECUTI		40,000.00	64.078	65.88 600.00	2,562,442.12	904,040.81
SALE 20569	5/18/09 5/21/09	19851610 422601	COLUMBIA SPORTSWEAR CO. ITG (CHANNEL)		70,000.00	31.154	56.05 700.00	2,180,023.95	-319,503.36
SALE 08353	5/06/09 5/11/09	21683110 422558	COOPER TIRE & RUBBER CO. STURDIVANT/EXECUTION		20,000.00	10.280	5.29 300.00	205,296.71	-202,704.45

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SALE 14344	5/04/09 5/07/09	22160K10 422549	COSTCO WHOLESALE CORP. CREDIT SUISSE SEC (AES)		50,000.00	47.639	61.22 500.00	2,381,398.78	891,143.51
SALE 14344	5/07/09 5/12/09	22160K10 422564	COSTCO WHOLESALE CORP. CREDIT SUISSE SEC (AES)		48,200.00	46.066	57.07 482.00	2,219,846.95	783,240.87
SALE 14344	5/07/09 5/12/09	22160K10 422564	COSTCO WHOLESALE CORP. CREDIT SUISSE SEC (AES)		50,000.00	46.005	59.12 500.00	2,299,695.88	809,440.61
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					98,200.00	46.035	116.19 982.00	4,519,542.83	1,592,681.48
SALE 14344	5/07/09 5/12/09	22160K10 422564	COSTCO WHOLESALE CORP. LABRANCHE/OTC		50,000.00	45.762	58.81 750.00	2,287,306.19	797,050.92
SALE 14344	5/07/09 5/12/09	22160K10 422564	COSTCO WHOLESALE CORP. SUSQUEHANNA/OTC		26,800.00	46.079	31.74 402.00	1,234,478.10	435,701.28
SALE 38186	4/30/09 5/05/09	29717810 422539	ESSEX PROPERTY TRUST INC. BMO CAPITAL MARKETS/EXECUTI		14,000.00	64.146	23.08 210.00	897,812.32	-670,266.31
SALE 38186	5/04/09 5/07/09	29717810 422549	ESSEX PROPERTY TRUST INC. BMO CAPITAL MARKETS/EXECUTI		11,000.00	63.208	17.87 165.00	695,100.73	-536,961.05
SALE 38186	5/05/09 5/08/09	29717810 422553	ESSEX PROPERTY TRUST INC. RAYMOND JAMES/EXECUTION		5,000.00	65.025	8.36 75.00	325,040.64	-234,987.44
SALE 38186	5/06/09 5/11/09	29717810 422558	ESSEX PROPERTY TRUST INC. RAYMOND JAMES/EXECUTION		5,000.00	65.085	8.37 75.00	325,341.63	-234,686.45
SALE 15200	5/22/09 5/28/09	30231G10 422622	EXXON MOBIL CORP. CAPIS/SOFT		125,000.00	68.971	221.57 6,250.00	8,614,890.93	5,587,120.66
SALE 43155	5/12/09 5/15/09	30700010 422582	FAMILY DOLLAR STORES, INC. STURDIVANT/EXECUTION		10,000.00	31.356	8.06 150.00	313,401.94	70,416.06

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SALE 43155	5/18/09 5/21/09	30700010 422601	FAMILY DOLLAR STORES, INC. BMO CAPITAL MARKETS/EXECUTI		50,000.00	29.801	38.30 750.00	1,489,236.70	274,307.30
SALE 45384	5/11/09 5/14/09	35906A10 422576	FRONTIER COMMUNICATIONS COR GRISWOLD COMPANY		125,000.00	7.762	24.94 1,250.00	968,925.06	72,857.12
SALE 45384	5/12/09 5/15/09	35906A10 422582	FRONTIER COMMUNICATIONS COR CASTLE OAK SECURITIES		125,000.00	7.551	24.26 1,875.00	941,938.24	45,870.30
SALE 45384	5/12/09 5/15/09	35906A10 422582	FRONTIER COMMUNICATIONS COR GRISWOLD COMPANY		125,000.00	7.669	24.64 1,250.00	957,350.36	61,282.42
SALE 45384	5/12/09 5/15/09	35906A10 422582	FRONTIER COMMUNICATIONS COR JACKSON SECS		125,000.00	7.594	24.40 1,875.00	947,375.60	51,307.66
SALE 45384	5/13/09 5/18/09	35906A10 422588	FRONTIER COMMUNICATIONS COR MERIDIAN EQUITY PARTNERS		125,000.00	7.550	24.26 1,250.00	942,525.74	46,457.80
SALE 45384	5/13/09 5/18/09	35906A10 422588	FRONTIER COMMUNICATIONS COR PRINCETON SECURITIES GROUP		125,000.00	7.519	24.16 1,250.00	938,588.34	42,520.40
SALE 45384	5/14/09 5/19/09	35906A10 422592	FRONTIER COMMUNICATIONS COR CASTLE OAK SECURITIES		100,000.00	7.236	18.60 1,500.00	722,121.40	5,267.04
SALE 45384	5/14/09 5/19/09	35906A10 422592	FRONTIER COMMUNICATIONS COR JACKSON SECS		100,000.00	7.272	18.69 1,500.00	725,631.31	8,776.96
SALE 45384	5/14/09 5/19/09	35906A10 422592	FRONTIER COMMUNICATIONS COR MURIEL SEIBERT & CO		100,000.00	7.219	18.56 1,500.00	720,331.44	3,477.08
SALE 45384	5/14/09 5/19/09	35906A10 422592	FRONTIER COMMUNICATIONS COR SANDGRAIN SECURITIES		100,000.00	7.242	18.62 1,500.00	722,691.38	5,837.02
SALE 45384	5/14/09 5/19/09	35906A10 422592	FRONTIER COMMUNICATIONS COR TOUSSAINT CAPITAL		100,000.00	7.198	18.50 1,500.00	718,241.50	1,387.14
SALE 45384	5/15/09 5/20/09	35906A10 422597	FRONTIER COMMUNICATIONS COR BLAYLOCK ROBERT VAN LLC		250,000.00	7.229	46.45 3,750.00	1,803,553.55	11,417.66

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SALE 45384	5/15/09 5/20/09	35906A10 422597	FRONTIER COMMUNICATIONS COR CASTLE OAK SECURITIES		250,000.00	7.153	45.96 3,750.00	1,784,479.04	-7,656.85
SALE 45384	5/15/09 5/20/09	35906A10 422597	FRONTIER COMMUNICATIONS COR GRISWOLD COMPANY		150,000.00	7.166	27.63 1,500.00	1,073,357.37	-1,924.16
SALE 45384	5/15/09 5/20/09	35906A10 422597	FRONTIER COMMUNICATIONS COR PRINCETON SECURITIES GROUP		250,000.00	7.144	45.91 2,500.00	1,783,529.09	-8,606.80
SALE 45384	5/18/09 5/21/09	35906A10 422601	FRONTIER COMMUNICATIONS COR MORGAN STANLEY		850,000.00	7.163	156.48	6,088,223.52	-5,038.49
SALE 32270	5/07/09 5/12/09	36938510 422564	GENERAL COMMUNICATION INC-A ITG (CHANNEL)		15,000.00	7.673	2.96 225.00	114,867.04	-
SALE 32270	5/07/09 5/12/09	36938510 422564	GENERAL COMMUNICATION INC-A SUSQUEHANNA/OTC		10,000.00	7.672	1.98 150.00	76,563.02	-25,048.55
SALE 39660	5/01/09 5/06/09	38487110 422545	GRAMERCY CAPITAL CORP. WILLIAMS CAPITAL GROUP		50,000.00	2.055	2.65 750.00	102,017.35	-985,065.18
SALE 34089	5/07/09 5/12/09	42809H10 422564	HESS CORP. PRINCETON SECURITIES GROUP		50,000.00	61.751	79.35 500.00	3,086,945.65	1,405,737.75
SALE 9428	5/12/09 5/15/09	43707610 422582	HOME DEPOT, INC. (THE) RAYMOND JAMES/EXECUTION		25,000.00	24.774	15.92 375.00	618,956.58	115,375.14
SALE 32349	5/13/09 5/18/09	43735510 422588	HOME SOLUTIONS OF AMERICA, INSTINET (DOMESTIC)		40,500.00	.057	.06 202.50	2,101.89	-266,872.75
SALE 34399	5/06/09 5/11/09	47035520 422558	JAMES RIVER COAL CO. SUSQUEHANNA/OTC		60,000.00	23.443	36.15 900.00	1,405,613.85	405,109.49
SALE 09821	5/01/09 5/06/09	57190320 422545	MARRIOTT INTERNATIONAL INC. MAGNA SECURITIES CORP		50,000.00	23.050	29.62 750.00	1,151,700.38	413,460.23

SALE 5/05/09 59522J10 MID-AMERICA APARTMENT COMM. 7.60
 38184 5/08/09 422553 RAYMOND JAMES/EXECUTION 7,600.00 38.877 114.00 295,340.56 -54,338.49

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SALE 38184	5/06/09 5/11/09	59522J10 422558	MID-AMERICA APARTMENT COMM. RAYMOND JAMES/EXECUTION		17,400.00	38.752	17.33 261.00	674,006.47	-126,574.51
SALE 29698	5/07/09 5/12/09	65248E10 422564	NEWS CORP. CL A ICAP CORPORATES LLC		200,000.00	9.807	50.41 2,000.00	1,959,329.59	-1,847,098.98
SALE 44991	5/04/09 5/07/09	65584410 422549	NORFOLK SOUTHERN CORP. ICAP CORPORATES LLC		250,000.00	38.174	245.27 2,500.00	9,540,679.73	2,434,705.56
SALE 35933	5/07/09 5/12/09	68218910 422564	ON SEMICONDUCTOR CORP. LABRANCHE/OTC		50,000.00	5.845	7.52 750.00	291,497.48	-158,119.02
SALE 28667	5/18/09 5/21/09	69002720 422601	OUTDOOR CHANNEL HOLDINGS IN MERRIMAN/OTC		44,300.00	7.374	8.40 664.50	325,973.15	-253,989.04
SALE 19115	5/13/09 5/18/09	71859210 422588	PHILLIPS-VAN HEUSEN BMO CAPITAL MARKETS/EXECUTI		50,000.00	25.307	32.52 750.00	1,264,582.48	570,070.35
SALE 25738	5/01/09 5/06/09	75490710 422545	RAYONIER INC. BMO CAPITAL MARKETS/EXECUTI		50,000.00	37.928	48.74 750.00	1,895,601.26	729,127.12
SALE 33616	5/06/09 5/11/09	83615120 422558	SOURCE INTERLINK COMPANIES, INSTINET (PORTAL)		486,139.00	.085	1.07 2,430.70	38,938.66	-5,161,714.04
SALE 33616	5/07/09 5/12/09	83615120 422564	SOURCE INTERLINK COMPANIES, INSTINET (PORTAL)		138,861.00	.060	.22 694.31	7,692.67	-1,477,824.51
SALE 03413	5/20/09 5/26/09	84474110 422612	SOUTHWEST AIRLINES CO. MORGAN STANLEY		800,000.00	7.112	146.23	5,689,693.77	-1,534,387.06
SALE 03413	5/21/09 5/27/09	84474110 422618	SOUTHWEST AIRLINES CO. MORGAN STANLEY		500,000.00	6.754	86.79	3,376,763.21	-1,138,287.31
SALE 22572	5/04/09 5/07/09	87986810 422549	TEMPLE-INLAND INC. GRISWOLD COMPANY		200,000.00	12.018	61.78 2,000.00	2,401,498.22	87,583.03
SALE 15536	5/08/09 5/13/09	88710010 422572	TIMBERLAND CO. (THE) BMO CAPITAL MARKETS/EXECUTI		28,600.00	14.499	10.66 429.00	414,237.46	128,402.33

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SALE 43567	5/01/09 5/06/09	94733A10 422545	WEB.COM GROUP, INC. CREDIT SUISSE SEC (AES)		20,000.00	4.115	2.12 200.00	82,089.88	-102,208.95
SALE 41799	4/29/09 5/04/09	H0023R10 422536	ACE LIMITED TRANSFERRED FROM		520,000.00	46.930		24,403,600.00	6,000,391.97
SALE 44921	4/29/09 5/04/09	H2701310 422537	WEATHERFORD INTERNATIONAL L TRANSFERRED FROM		1,726,428.00	16.920		29,211,161.76	6,788,349.56
SUBTOTAL STOCK SALES:					14,327,328.00		3,965.79 140,347.52	207,768,244.44	-1,165,415.24
TOTAL FUND SALES:					79,327,328.00		3,965.79 140,347.52	261,551,444.44	2,575,995.64

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 40649	5/19/09 5/22/09	00206RAD 287520	AT&T INC. GLOBAL NOTES BARCLAYS CAPITAL INC	6.5000 9/01/37	30,000,000.00	7.141 92.244		27,673,200.00	
PUR 44722	5/19/09 5/22/09	110709DL 287520	BRITISH COLUMBIA PROV CDA B NATIONAL BNK OF CANADA FINA	6.5000 1/15/26	5,000,000.00	5.054 116.13		5,806,900.00	
PUR 44722	5/26/09 5/29/09	110709DL 287546	BRITISH COLUMBIA PROV CDA B NATIONAL BNK OF CANADA FINA	6.5000 1/15/26	2,000,000.00	5.166 114.75		2,295,140.00	
PUR 44975	5/06/09 5/11/09	191216AM 287464	COCA COLA CO SR NOTES CREDIT SUISSE SEC (USA) LLC	4.8750 3/15/19	45,000,000.00	4.536 102.66		46,197,000.00	
PUR 38430	5/04/09 5/07/09	20030NAV 287450	COMCAST CORP BONDS GOLDMAN SACHS & COMPANY	6.9500 8/15/37	15,000,000.00	7.038 98.912		14,836,800.00	
PUR 26149	4/28/09 5/01/09	208251AE 287421	CONOCO INC. NOTES FTN MIDWEST SECURITIES	6.9500 4/15/29	5,000,000.00	6.692 102.81		5,140,700.00	
PUR 46626	5/07/09 5/12/09	219350AS 287471	CORNING INC NOTES JP MORGAN	6.6250 5/15/19	7,000,000.00	6.626 99.992		6,999,440.00	
PUR 46446	4/29/09 5/04/09	25271CAK 287431	DIAMOND OFFSHORE DRILLING I JP MORGAN	5.8750 5/01/19	15,000,000.00	5.895 99.851		14,977,650.00	
PUR 46445	4/29/09 5/04/09	292505AH 287431	ENCANA CORP NOTES DEUTSCHE BANK AG (DOMESTIC)	6.5000 5/15/19	2,000,000.00	6.524 99.822		1,996,440.00	
PUR 44582	5/01/09 5/06/09	42809HAB 287443	HESS CORP SR NOTES BARCLAYS CAPITAL INC	8.1250 2/15/19	10,000,000.00	6.764 109.60		10,960,500.00	
PUR 44582	5/08/09 5/13/09	42809HAB 287478	HESS CORP SR NOTES FTN MIDWEST SECURITIES	8.1250 2/15/19	2,000,000.00	6.598 110.84		2,216,880.00	
PUR 44582	5/08/09 5/13/09	42809HAB 287478	HESS CORP SR NOTES FTN MIDWEST SECURITIES	8.1250 2/15/19	5,000,000.00	6.574 111.02		5,551,350.00	

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PUR 44942	5/22/09 5/28/09	448814DC 287540	HYDRO-QUEBEC DEBENTURES RBC DOMINION SECURITIES -IE	8.5000 12/01/29	19,000,000.00	5.777 132.47		25,170,250.00	
PUR 8568	5/04/09 5/07/09	448814DX 287450	HYDRO-QUEBEC DEBS RBC CAPITAL (DOMESTIC)	8.4000 1/15/22	3,000,000.00	5.354 127.77		3,833,370.00	
PUR 8568	5/14/09 5/19/09	448814DX 287502	HYDRO-QUEBEC DEBS RBC CAPITAL (DOMESTIC)	8.4000 1/15/22	19,000,000.00	5.071 130.80		24,852,760.00	
PUR 46438	4/28/09 5/01/09	450679BX 287421	ITT CORP SR NOTES JP MORGAN	6.1250 5/01/19	12,000,000.00	6.144 99.860		11,983,200.00	
PUR 46952	5/18/09 5/21/09	487836BB 287514	KELLOGG CO NOTES JP MORGAN	4.4500 5/30/16	15,000,000.00	4.494 99.736		14,960,400.00	
PUR 46689	5/07/09 5/14/09	494550BB 287484	KINDER MORGAN ENERGY PART S WACHOVIA SECURITIES, INC.	6.8500 2/15/20	15,000,000.00	6.892 99.669		14,950,350.00	
PUR 43389	5/04/09 5/07/09	539830AD 287450	LOCKHEED MARTIN CORP JEFFERIES & COMPANY	7.2000 5/01/36	5,000,000.00	6.076 114.81		5,740,900.00	
PUR 43389	5/06/09 5/11/09	539830AD 287464	LOCKHEED MARTIN CORP CREDIT SUISSE SEC (USA) LLC	7.2000 5/01/36	16,000,000.00	5.956 116.59		18,655,200.00	
PUR 46625	5/06/09 5/11/09	539830AF 287464	LOCKHEED MARTIN CORP CREDIT SUISSE SEC (USA) LLC	7.7500 5/01/26	14,000,000.00	5.955 119.00		16,660,840.00	
PUR 46753	5/11/09 5/18/09	594918AC 287496	MICROSOFT CORP NOTES MORGAN STANLEY	4.2000 6/01/19	30,000,000.00	4.206 99.950		29,985,000.00	
PUR 46754	5/11/09 5/18/09	594918AD 287496	MICROSOFT CORP NOTES MORGAN STANLEY	5.2000 6/01/39	50,000,000.00	5.214 99.786		49,893,000.00	
PUR 17768	5/13/09 5/18/09	607059AT 287496	EXXON MOBIL CORP DEBS FTN MIDWEST SECURITIES	8.6250 8/15/21	350,000.00	4.610 137.23		480,305.00	
PUR 38948	5/01/09 5/06/09	670346AH 287443	NUCOR CORP NOTES RBC CAPITAL (DOMESTIC)	6.4000 12/01/37	2,000,000.00	6.920 93.555		1,871,100.00	

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DETAIL REPORT OF SECURITIES TRANSACTIONS
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PUR 43340	5/05/09 5/08/09	694308GN 287457	PACIFIC GAS & ELECTRIC SR N CREDIT SUISSE SEC (USA) LLC	8.2500 10/15/18	5,000,000.00	5.563 119.51		5,975,750.00	
PUR 43462	5/07/09 5/12/09	713448BJ 287471	PEPSICO INC NOTES BARCLAYS CAPITAL INC	7.9000 11/01/18	3,000,000.00	4.984 121.79		3,653,910.00	
PUR 43462	5/07/09 5/12/09	713448BJ 287471	PEPSICO INC NOTES BARCLAYS CAPITAL INC	7.9000 11/01/18	9,000,000.00	4.971 121.90		10,971,630.00	
PUR 46437	4/28/09 5/01/09	73755LAF 287421	POTASH CORP SASKATCHEWAN BANK OF AMERICA SECURITIES	6.5000 5/15/19	10,000,000.00	6.511 99.916		9,991,600.00	
PUR 46490	5/01/09 5/06/09	774341AB 287443	ROCKWELL COLLINS SR NOTES JP MORGAN	5.2500 7/15/19	2,000,000.00	5.317 99.471		1,989,420.00	
PUR 25669	5/01/09 5/04/09	912833LU 287431	US TREASURY STRIPS JP MORGAN		25,000,000.00	4.485 49.650		12,412,500.00	
PUR 46951	5/13/09 5/21/09	917565LB 287514	UTAH TRANS AUTH REV BDS 200 MORGAN STANLEY	5.9370 6/15/39	6,000,000.00	5.934 100.00		6,000,000.00	
PUR 43637	4/30/09 5/05/09	92343VAR 287437	VERIZON COMM INC SR NOTES JP MORGAN	8.9500 3/01/39	10,000,000.00	7.194 121.42		12,142,500.00	
PUR 43637	5/20/09 5/26/09	92343VAR 287526	VERIZON COMM INC SR NOTES RBC CAPITAL (DOMESTIC)	8.9500 3/01/39	10,000,000.00	7.363 119.02		11,902,800.00	
SUBTOTAL FIXED PURCHASES:					423,350,000.00			438,728,785.00	
TOTAL FUND PURCHASES:					423,350,000.00			438,728,785.00	

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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
SALES OF FIXED INCOME SECURITIES									
SALE 41104	5/19/09 5/22/09	00206RAN 287520	AT&T INC. NOTES BARCLAYS CAPITAL INC	6.4000 5/15/38	30,000,000.00	6.636 92.120		27,636,000.00	-1,456,860.40
SALE 30135	5/20/09 5/26/09	020002AQ 287526	ALLSTATE CORP BONDS WACHOVIA SECURITIES, INC.	5.3500 6/01/33	5,000,000.00	5.596 75.686		3,784,300.00	-1,054,262.37
SALE 38752	5/14/09 5/19/09	097023AH 287502	BOEING CO DEBS FTN MIDWEST SECURITIES	7.9500 8/15/24	5,000,000.00	5.660 125.49		6,274,950.00	116,925.54
SALE 43950	5/04/09 5/07/09	149123BR 287450	CATERPILLAR INC NOTES CANTOR FITZGERALD SECURITIE	8.2500 12/15/38	3,500,000.00	7.284 115.90		4,056,745.00	148,895.92
SALE 43950	5/08/09 5/13/09	149123BR 287478	CATERPILLAR INC NOTES CANTOR FITZGERALD SECURITIE	8.2500 12/15/38	2,500,000.00	7.284 113.46		2,836,550.00	45,239.20
SALE 38694	5/06/09 5/11/09	191216AK 287464	COCA COLA CO SR NOTES CREDIT SUISSE SEC (USA) LLC	5.3500 11/15/17	44,000,000.00	5.554 106.49		46,856,920.00	3,459,093.40
SALE 30918	5/04/09 5/07/09	20030NAF 287450	COMCAST CORP BONDS GOLDMAN SACHS & COMPANY	5.6500 6/15/35	15,000,000.00	5.666 85.837		12,875,550.00	-2,090,937.86
SALE 25168	5/19/09 5/22/09	209111EC 287520	CONSOLIDATED EDISON CO OF N TOUSSAINT CAPITAL	3.8500 6/15/13	10,000,000.00	3.866 99.481		9,948,100.00	-45,726.60
SALE 43234	5/13/09 5/18/09	250847EE 287496	DETROIT EDISON CO 1ST MTG B FTN Financial Securities	6.4000 10/01/13	15,000,000.00	6.461 108.22		16,233,600.00	1,269,362.96
SALE 46381	4/29/09 5/04/09	361448AG 287431	GATX CORP NOTES KEYBANC CAPITAL MKTS INC	8.7500 5/15/14	2,000,000.00	9.000 99.810		1,996,200.00	16,208.28
SALE 46381	4/30/09 5/05/09	361448AG 287437	GATX CORP NOTES CANTOR FITZGERALD SECURITIE	8.7500 5/15/14	2,000,000.00	9.000 99.625		1,992,500.00	12,490.05
SALE 46381	5/01/09 5/06/09	361448AG 287443	GATX CORP NOTES FTN MIDWEST SECURITIES	8.7500 5/15/14	6,000,000.00	9.000 99.500		5,970,000.00	29,915.06

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SALE 35384	5/15/09 5/20/09	36158FAA 287508	GENERAL ELECTRIC GLOBAL INS CANTOR FITZGERALD SECURITIE	7.0000 2/15/26	13,000,000.00	6.136 78.250		10,172,500.00	-3,990,524.01
SALE 38360	5/06/09 5/11/09	36962G3H 287464	GENERAL ELECTRIC CAPITAL CO BARCLAYS BANK OF NEW YORK	5.6250 9/15/17	20,000,000.00	5.404 90.968		18,193,600.00	-2,098,452.75
SALE 27897	5/06/09 5/11/09	37247DAB 287464	GENWORTH FINANCIAL, INC. NO CITIGROUP(FMLY CITIBANK)	6.5000 6/15/34	5,000,000.00	5.905 37.000		1,850,000.00	-3,536,644.29
SALE 27897	5/07/09 5/12/09	37247DAB 287471	GENWORTH FINANCIAL, INC. NO CITIGROUP/CITIBANK DOMESTIC	6.5000 6/15/34	5,000,000.00	5.905 40.000		2,000,000.00	-3,386,633.62
SALE 27897	5/08/09 5/13/09	37247DAB 287478	GENWORTH FINANCIAL, INC. NO DEUTSCHE BANK AG (DOMESTIC)	6.5000 6/15/34	5,000,000.00	5.905 45.000		2,250,000.00	-3,136,623.10
SALE 35364	4/29/09 5/04/09	416515AP 287431	HARTFORD FINANCIAL SVCS GRO BARCLAYS CAPITAL INC	6.1000 10/01/41	10,000,000.00	5.840 50.500		5,050,000.00	-5,325,702.23
SALE 35364	4/29/09 5/04/09	416515AP 287431	HARTFORD FINANCIAL SVCS GRO BARCLAYS CAPITAL INC	6.1000 10/01/41	7,000,000.00	5.840 50.500		3,535,000.00	-3,727,991.56
SALE 35364	4/30/09 5/05/09	416515AP 287437	HARTFORD FINANCIAL SVCS GRO BARCLAYS CAPITAL INC	6.1000 10/01/41	10,000,000.00	5.840 52.500		5,250,000.00	-5,125,675.91
SALE 35151	5/19/09 5/22/09	693304AH 287520	PECO ENERGY CO 1ST MTG BDS CANTOR FITZGERALD SECURITIE	5.9500 10/01/36	2,500,000.00	5.972 92.663		2,316,575.00	-175,830.47
SALE 38969	5/05/09 5/08/09	694308GL 287457	PACIFIC GAS & ELECTRIC CO N CREDIT SUISSE SEC (USA) LLC	5.6250 11/30/17	5,000,000.00	5.695 103.16		5,158,050.00	182,422.69
SALE 36736	5/13/09 5/15/09	695114CD 287490	PACIFICORP 1ST MTG BONDS CANTOR FITZGERALD SECURITIE	5.7500 4/01/37	10,000,000.00	5.750 98.207		9,820,700.00	-178,500.56
SALE 38435	5/18/09 5/21/09	695114CG 287514	PACIFICORP 1ST MTG BONDS JEFFERIES & COMPANY	6.2500 10/15/37	7,000,000.00	6.259 104.29		7,300,440.00	309,348.42
SALE 38435	5/18/09 5/21/09	695114CG 587514	PACIFICORP 1ST MTG BONDS JEFFERIES & COMPANY	6.2500 10/15/37	10,000,000.00	6.259 104.16		10,416,500.00	429,226.32

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SALE 41156	5/18/09 5/21/09	70109HAJ 287514	PARKER HANNIFIN CORP NOTES KNIGHT LIBERTAS	6.2500 5/15/38	7,000,000.00	6.254 96.414		6,748,980.00	-247,195.88
SALE 41236	4/30/09 5/05/09	713448BH 287437	PEPSICO INC. SENIOR NOTES FTN MIDWEST SECURITIES	5.0000 6/01/18	3,000,000.00	5.395 101.92		3,057,750.00	141,899.70
SALE 44918	5/08/09 5/13/09	713448BK 287478	PEPSICO INC SR NOTES FTN MIDWEST SECURITIES	3.7500 3/01/14	5,000,000.00	3.797 101.73		5,086,700.00	97,125.09
SALE 32395	5/05/09 5/07/09	742651DB 287450	PRIVATE EXPORT FUNDING CORP FTN MIDWEST SECURITIES	4.9500 11/15/15	25,000,000.00	4.953 107.82		26,955,250.00	1,959,262.68
SALE 38290	5/01/09 5/06/09	806605AJ 287443	SCHERING PLOUGH CORP BARCLAYS CAPITAL INC	6.0000 9/15/17	10,000,000.00	6.066 103.89		10,389,700.00	433,318.54
SALE 38461	4/28/09 5/01/09	89352HAD 287421	TRANS-CANADA PIPELINES BOND JEFFERIES & COMPANY	6.2000 10/15/37	5,000,000.00	6.323 93.426		4,671,300.00	-247,794.01
SALE 13125	5/13/09 5/15/09	912810EM 287490	UNITED STATES TREAS BDS JP MORGAN	7.2500 8/15/22	50,000,000.00	5.207 135.20		67,601,362.50	7,913,992.91
SALE 20919	5/13/09 5/15/09	912810EW 287490	UNITED STATES TREAS BDS MORGAN STANLEY	6.0000 2/15/26	50,000,000.00	4.936 124.40		62,202,925.00	6,191,074.71
SALE 34112	5/13/09 5/14/09	912810FH 287484	UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC	3.8750 4/15/29	25,000,000.00	2.133 159.00		39,751,648.75	-1,603,474.13
SALE 39732	5/13/09 5/14/09	912810PV 287484	UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC	1.7500 1/15/28	25,000,000.00	2.149 92.106		23,026,519.53	-749,696.10
SALE 39732	5/13/09 5/14/09	912810PV 287484	UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC	1.7500 1/15/28	25,000,000.00	2.149 92.170		23,042,461.72	-733,753.91
SALE	5/13/09	912810PV	UNITED STATES TREAS TIPS	1.7500		2.149			

39732	5/14/09	287484	GOLDMAN SACHS & COMPANY	1/15/28	25,000,000.00	92.487		23,121,672.66	-654,542.97
SALE	5/15/09	913017BP	UNITED TECH CORP NOTES	6.1250		6.294			
41154	5/20/09	287508	KNIGHT LIBERTAS	7/15/38	10,000,000.00	100.84		10,084,700.00	310,045.06

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SALE	5/20/09	92343VAK	VERIZON COMMUNICATION NOTES	6.4000		6.503			
40006	5/26/09	287526	RBC CAPITAL (DOMESTIC)	2/15/38	10,000,000.00	91.993		9,199,300.00	-665,846.82
SUBTOTAL FIXED SALES:					524,500,000.00			538,715,050.16	-17,166,823.02
TOTAL FUND SALES:					524,500,000.00			538,715,050.16	-

END OF REPORT FOR: COMMON PENSION FD B

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR	4/30/09	03571040	ANNALY CAPITAL MANAGEMENT I						
41139	5/05/09	422538	WILLIAMS CAPITAL GROUP		25,000.00	14.158	375.00	354,322.50	
PUR	5/12/09	10536820	BRANDYWINE REALTY TRUST						
39657	5/15/09	422581	WILLIAMS CAPITAL GROUP		50,000.00	6.827	750.00	342,095.00	
PUR	4/30/09	55448910	MACK CALI RLTY CORP						
46439	5/06/09	422542	BANK OF NEW YORK		675.00	25.000		16,875.00	
PUR	4/30/09	55448910	MACK CALI RLTY CORP						
46439	5/06/09	422542	CITIGROUP/CITIBANK DOMESTIC		675.00	25.000		16,875.00	
PUR	4/30/09	55448910	MACK CALI RLTY CORP						
46439	5/06/09	422542	COMERICA SECURITIES		675.00	25.000		16,875.00	
PUR	4/30/09	55448910	MACK CALI RLTY CORP						
46439	5/06/09	422542	DEUTSCHE BANK AG (DOMESTIC)		3,525.00	25.000		88,125.00	
PUR	4/30/09	55448910	MACK CALI RLTY CORP						
46439	5/06/09	422542	JP MORGAN		2,250.00	25.000		56,250.00	
PUR	4/30/09	55448910	MACK CALI RLTY CORP						
46439	5/06/09	422542	MERRILL LYNCH (RESEARCH)		4,500.00	25.000		112,500.00	
PUR	4/30/09	55448910	MACK CALI RLTY CORP						
46439	5/06/09	422542	PNC CAPITAL MARKETS		675.00	25.000		16,875.00	
PUR	4/30/09	55448910	MACK CALI RLTY CORP						
46439	5/06/09	422542	SCOTIA CAPITAL MARKETS (DOM)		675.00	25.000		16,875.00	
PUR	4/30/09	55448910	MACK CALI RLTY CORP						
46439	5/06/09	422542	SUN TRUST BANK INC		675.00	25.000		16,875.00	
PUR	4/30/09	55448910	MACK CALI RLTY CORP						
46439	5/06/09	422542	WACHOVIA SECURITIES, INC.		675.00	25.000		16,875.00	

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PUR 39529	5/15/09 5/20/09	74341010 422596	PROLOGIS RAYMOND JAMES/EXECUTION		50,000.00	7.422	750.00	371,830.00	
PUR 40578	5/13/09 5/18/09	78440X10 422587	SL GREEN REALTY CORP. BMO CAPITAL MARKETS/EXECUTI		50,000.00	20.966	750.00	1,049,025.00	
SUBTOTAL STOCK PURCHASES:					190,000.00		2,625.00	2,492,272.50	
TOTAL FUND PURCHASES:					190,000.00		2,625.00	2,492,272.50	
SALES OF STOCK AND OTHER EQUITIES									
SALE 41635	5/05/09 5/08/09	43730610 422553	HOME PROPERTIES, INC. RAYMOND JAMES/EXECUTION		12,500.00	38.411	12.34 187.50	479,932.66	-78,884.78
SUBTOTAL STOCK SALES:					12,500.00		12.34 187.50	479,932.66	-
TOTAL FUND SALES:					12,500.00		12.34 187.50	479,932.66	-

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DIVISION OF INVESTMENT
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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 45439	4/29/09 5/04/09	00817Y10 422532	AETNA INC UBS WARBURG LLC		100,000.00	22.098	4,000.00	2,213,810.00	
PUR 45439	5/01/09 5/06/09	00817Y10 422544	AETNA INC GRISWOLD COMPANY		100,000.00	22.108	1,000.00	2,211,790.00	
PUR 39884	5/21/09 5/27/09	01964550 422617	ALLIS-CHALMERS ENERGY INC. WILLIAMS CAPITAL GROUP		50,000.00	3.132	750.00	157,330.00	
PUR 39881	5/11/09 5/14/09	03783310 422575	APPLE INC. MAGNA SECURITIES (OTC)		10,000.00	128.04	150.00	1,280,600.00	
PUR 43167	5/07/09 5/12/09	04951310 422563	ATMEL CORP. KEYBANC CAPITAL MKTS INC		100,000.00	3.715	1,500.00	373,000.00	
PUR 43167	5/11/09 5/14/09	04951310 422575	ATMEL CORP. ITG (CHANNEL)		100,000.00	3.584	1,000.00	359,430.00	
PUR 46955	5/20/09 5/26/09	06050510 422611	BANK OF AMERICA CAPIS/SOFT		200,000.00	11.496	10,000.00	2,309,220.00	
PUR 46955	5/20/09 5/26/09	06050510 422611	BANK OF AMERICA CAPIS/SOFT		1,000,000.00	12.018	50,000.00	12,067,500.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					1,200,000.00	11.931	60,000.00	14,376,720.00	
PUR 46955	5/22/09 5/28/09	06050510 422621	BANK OF AMERICA CAPIS/SOFT		200,000.00	10.811	10,000.00	2,172,200.00	
PUR 46955	5/22/09 5/28/09	06050510 422621	BANK OF AMERICA MORGAN STANLEY		1,200,000.00	11.163		13,395,360.00	
PUR 46955	5/22/09 5/28/09	06050510 422621	BANK OF AMERICA MORGAN STANLEY		400,000.00	10.883		4,353,320.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					1,600,000.00	11.093		17,748,680.00	

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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 46955	5/26/09 5/29/09	06050510 422625	BANK OF AMERICA MORGAN STANLEY		600,000.00	10.982		6,589,080.00	
PUR 44007	5/15/09 5/20/09	06405810 422596	BANK OF NEW YORK MELLON COR BMO CAPITAL MARKETS/EXECUTI		10,000.00	27.830	150.00	278,448.00	
PUR 44007	5/19/09 5/22/09	06405810 422605	BANK OF NEW YORK MELLON COR RAYMOND JAMES/EXECUTION		100,000.00	28.130	1,500.00	2,814,450.00	
PUR 39897	4/29/09 5/04/09	11012210 422532	BRISTOL-MYERS SQUIBB CO. SANFORD BERNSTEIN & CO.		73,600.00	19.161	2,944.00	1,413,193.60	
PUR 39897	4/29/09 5/04/09	11012210 422532	BRISTOL-MYERS SQUIBB CO. UBS WARBURG LLC		26,400.00	19.128	1,056.00	506,032.56	
PUR 46471	5/04/09 5/07/09	12960310 422548	CALGON CARBON BMO CAPITAL MARKETS/EXECUTI		100,000.00	14.427	1,500.00	1,444,170.00	
PUR 46471	5/05/09 5/08/09	12960310 422552	CALGON CARBON MAGNA SECURITIES CORP		100,000.00	14.508	1,500.00	1,452,250.00	
PUR 46471	5/06/09 5/11/09	12960310 422557	CALGON CARBON MAGNA SECURITIES CORP		100,000.00	14.369	1,500.00	1,438,380.00	
PUR 46471	5/07/09 5/12/09	12960310 422563	CALGON CARBON RAYMOND JAMES/EXECUTION		100,000.00	14.359	1,500.00	1,437,400.00	
PUR 46471	5/08/09 5/13/09	12960310 422571	CALGON CARBON RAYMOND JAMES/EXECUTION		100,000.00	14.186	1,500.00	1,420,070.00	
PUR 46471	5/08/09 5/13/09	12960310 422571	CALGON CARBON WILLIAMS CAPITAL GROUP		100,000.00	14.191	1,500.00	1,420,580.00	
PUR 46471	5/11/09 5/14/09	12960310 422575	CALGON CARBON PRINCETON SECURITIES GROUP		5,000.00	13.110	50.00	65,600.00	
PUR 46471	5/11/09 5/14/09	12960310 422575	CALGON CARBON PRINCETON SECURITIES GROUP		100,000.00	13.253	1,000.00	1,326,340.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					105,000.00	13.247	1,050.00	1,391,940.00	

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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 46471	5/12/09 5/15/09	12960310 422581	CALGON CARBON PRINCETON SECURITIES GROUP		95,000.00	13.322	950.00	1,266,530.50	
PUR 46471	5/13/09 5/18/09	12960310 422587	CALGON CARBON PRINCETON SECURITIES GROUP		100,000.00	12.808	1,000.00	1,281,770.00	
PUR 46471	5/13/09 5/18/09	12960310 422587	CALGON CARBON PRINCETON SECURITIES GROUP		100,000.00	13.165	1,000.00	1,317,450.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	12.986	2,000.00	2,599,220.00	
PUR 46471	5/14/09 5/19/09	12960310 422591	CALGON CARBON PRINCETON SECURITIES GROUP		100,000.00	13.012	1,000.00	1,302,150.00	
PUR 46471	5/18/09 5/21/09	12960310 422600	CALGON CARBON ICAP CORPORATES LLC		100,000.00	13.069	1,000.00	1,307,870.00	
PUR 43629	4/28/09 5/01/09	13442910 422528	CAMPBELL SOUP CO. JP MORGAN		50,000.00	25.146	2,000.00	1,259,310.00	
PUR 46488	5/05/09 5/08/09	20030N20 422552	COMCAST "A SPL" CREDIT SUISSE SEC (AES)		200,000.00	15.566	2,000.00	3,115,120.00	
PUR 46488	5/06/09 5/11/09	20030N20 422557	COMCAST "A SPL" CREDIT SUISSE SEC (AES)		100,000.00	15.198	1,000.00	1,520,770.00	
PUR 46488	5/06/09 5/11/09	20030N20 422557	COMCAST "A SPL" KEYBANC CAPITAL MKTS INC		100,000.00	14.988	1,500.00	1,500,340.00	
PUR 46488	5/11/09 5/14/09	20030N20 422575	COMCAST "A SPL" ITG (CHANNEL)		100,000.00	14.568	1,000.00	1,457,820.00	
PUR	5/14/09	20030N20	COMCAST "A SPL"						

46488 5/19/09 422591 ITG (CHANNEL) 100,000.00 13.969 1,000.00 1,397,930.00

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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 46444	5/01/09 5/06/09	24237010 422544	DEAN FOODS GRISWOLD COMPANY		200,000.00	18.892	2,000.00	3,780,400.00	
PUR 46444	5/05/09 5/11/09	24237010 422561	DEAN FOODS BNP PARIBAS SECURITIES CORP		20,625.00	18.250		376,406.25	
PUR 46444	5/05/09 5/11/09	24237010 422561	DEAN FOODS CALYON SECURITIES		20,625.00	18.250		376,406.25	
PUR 46444	5/05/09 5/11/09	24237010 422561	DEAN FOODS CAPIS (EVERCORE)		90,000.00	18.250		1,642,500.00	
PUR 46444	5/05/09 5/11/09	24237010 422561	DEAN FOODS CREDIT SUISSE SEC (USA) LLC		20,625.00	18.250		376,406.25	
PUR 46444	5/05/09 5/11/09	24237010 422561	DEAN FOODS JP MORGAN		206,250.00	18.250		3,764,062.50	
PUR 46444	5/05/09 5/11/09	24237010 422561	DEAN FOODS MERRILL LYNCH (RESEARCH)		228,750.00	18.250		4,174,687.50	
PUR 46444	5/05/09 5/11/09	24237010 422561	DEAN FOODS RABOBANK NEDERLAND		37,500.00	18.250		684,375.00	
PUR 46444	5/05/09 5/11/09	24237010 422561	DEAN FOODS SUN TRUST BANK INC		20,625.00	18.250		376,406.25	
PUR 46444	5/05/09 5/11/09	24237010 422561	DEAN FOODS WACHOVIA SECURITIES, INC.		90,000.00	18.250		1,642,500.00	
PUR 46444	5/11/09 5/14/09	24237010 422575	DEAN FOODS MAGNA SECURITIES CORP		65,000.00	17.925	975.00	1,166,106.50	
PUR 46473	5/04/09 5/07/09	25470M10 422548	DISH NETWORKS CREDIT SUISSE SEC (AES)		100,000.00	14.814	1,000.00	1,482,350.00	
PUR 46473	5/05/09 5/08/09	25470M10 422552	DISH NETWORKS CREDIT SUISSE SEC (AES)		300,000.00	14.854	3,000.00	4,459,170.00	

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PUR 46473	5/06/09 5/11/09	25470M10 422557	DISH NETWORKS CREDIT SUISSE SEC (AES)		100,000.00	15.274	1,000.00	1,528,410.00	
PUR 46473	5/18/09 5/21/09	25470M10 422600	DISH NETWORKS ITG (CHANNEL)		43,100.00	17.000	431.00	733,131.00	
PUR 46473	5/18/09 5/21/09	25470M10 422600	DISH NETWORKS KEYBANC CAPITAL MKTS INC		50,000.00	16.896	750.00	845,525.00	
PUR 46473	5/19/09 5/22/09	25470M10 422605	DISH NETWORKS ITG (CHANNEL)		6,900.00	17.238	69.00	119,008.44	
PUR 42996	4/30/09 5/05/09	25674610 422538	DOLLAR TREE INC CREDIT SUISSE SEC (AES)		10,000.00	43.042	100.00	430,523.00	
PUR 42996	5/01/09 5/06/09	25674610 422544	DOLLAR TREE INC CREDIT SUISSE SEC (AES)		20,000.00	41.541	200.00	831,016.00	
PUR 42996	5/11/09 5/14/09	25674610 422575	DOLLAR TREE INC MAGNA SECURITIES (OTC)		10,000.00	42.116	150.00	421,307.00	
PUR 43747	5/05/09 5/08/09	26875P10 422552	EOG RESOURCES, INC. STURDIVANT/EXECUTION		30,000.00	70.578	450.00	2,117,796.00	
PUR 46593	5/08/09 5/13/09	29270J10 422571	ENERGY RECOVERY INC ITG (CHANNEL)		4,545.00	8.115	45.45	36,929.94	
PUR 46593	5/08/09 5/13/09	29270J10 422571	ENERGY RECOVERY INC ITG (CHANNEL)		50,000.00	8.102	500.00	405,575.00	

2 INTRA-DAY TRANSACTIONS SUBTOTAL: 54,545.00 8.103 545.45 442,504.94

PUR 5/08/09 29270J10 ENERGY RECOVERY INC
 46593 5/13/09 422571 LABRANCHE/OTC 22,728.00 8.111 340.92 184,696.82

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PUR 46593	5/11/09 5/14/09	29270J10 422575	ENERGY RECOVERY INC INSTINET (PORTAL)		12,268.00	8.097	85.88	99,417.42	
PUR 46593	5/11/09 5/14/09	29270J10 422575	ENERGY RECOVERY INC ITG (CHANNEL)		21,097.00	8.124	210.97	171,596.67	
PUR 46593	5/11/09 5/14/09	29270J10 422575	ENERGY RECOVERY INC LABRANCHE/OTC		9,091.00	8.197	136.37	74,654.39	
PUR 46593	5/12/09 5/15/09	29270J10 422581	ENERGY RECOVERY INC INSTINET (PORTAL)		17,104.00	7.987	119.73	136,724.25	
PUR 46593	5/12/09 5/15/09	29270J10 422581	ENERGY RECOVERY INC ITG (CHANNEL)		13,167.00	7.866	131.67	103,700.66	
PUR 46593	5/13/09 5/18/09	29270J10 422587	ENERGY RECOVERY INC MERRIMAN/OTC		50,000.00	7.700	750.00	385,755.00	
PUR 46593	5/14/09 5/19/09	29270J10 422591	ENERGY RECOVERY INC ITG (CHANNEL)		23,100.00	7.666	231.00	177,315.60	
PUR 46593	5/15/09 5/20/09	29270J10 422596	ENERGY RECOVERY INC ITG (CHANNEL)		50,230.00	7.827	502.30	393,652.51	
PUR 46593	5/18/09 5/21/09	29270J10 422600	ENERGY RECOVERY INC ITG (CHANNEL)		6,670.00	8.023	66.70	53,579.44	
PUR 46593	5/19/09 5/22/09	29270J10 422605	ENERGY RECOVERY INC LABRANCHE/OTC		20,000.00	7.950	300.00	159,296.00	
PUR 46593	5/26/09 5/29/09	29270J10 422625	ENERGY RECOVERY INC MERRIMAN/OTC		10,000.00	7.837	150.00	78,524.00	
PUR 39918	4/29/09 5/04/09	29363910 422532	ENTERCOM COMMUNICATIONS COR CITIGROUP/CITIBANK DOMESTIC		20,000.00	1.557	600.00	31,744.00	
PUR 44980	5/11/09 5/14/09	36467W10 422575	GAMESTOP CORP. MAGNA SECURITIES CORP		100,000.00	26.368	1,500.00	2,638,280.00	

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PUR 44980	5/14/09 5/19/09	36467W10 422591	GAMESTOP CORP. BMO CAPITAL MARKETS/EXECUTI		100,000.00	26.328	1,500.00	2,634,310.00	
PUR 44980	5/15/09 5/20/09	36467W10 422596	GAMESTOP CORP. RAYMOND JAMES/EXECUTION		50,000.00	26.440	750.00	1,322,755.00	
PUR 44980	5/18/09 5/21/09	36467W10 422600	GAMESTOP CORP. WILLIAMS CAPITAL GROUP		20,000.00	26.130	300.00	522,890.00	
PUR 44980	5/21/09 5/27/09	36467W10 422617	GAMESTOP CORP. BMO CAPITAL MARKETS/EXECUTI		130,000.00	22.935	1,950.00	2,983,487.00	
PUR 44980	5/21/09 5/27/09	36467W10 422617	GAMESTOP CORP. CAPIS/SOFT		100,000.00	22.682	5,000.00	2,273,170.00	
PUR 44980	5/22/09 5/28/09	36467W10 422621	GAMESTOP CORP. BMO CAPITAL MARKETS/EXECUTI		100,000.00	22.853	1,500.00	2,286,820.00	
PUR 44980	5/22/09 5/28/09	36467W10 422621	GAMESTOP CORP. BMO CAPITAL MARKETS/EXECUTI		40,000.00	22.723	600.00	909,508.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					140,000.00	22.816	2,100.00	3,196,328.00	

PUR 39922	5/26/09 5/29/09	36955010 422625	GENERAL DYNAMICS CORP. MAGNA SECURITIES CORP		20,000.00	56.066	300.00	1,121,622.00	
PUR 46117	4/28/09 5/01/09	38141G10 422528	GOLDMAN SACHS GROUP INC SIDOTI & CO		10,000.00	121.41	400.00	1,214,569.00	
PUR 46117	4/29/09 5/04/09	38141G10 422532	GOLDMAN SACHS GROUP INC OPPENHEIMER & CO., INC		9,100.00	122.71	364.00	1,117,023.18	
PUR 46117	4/29/09 5/04/09	38141G10 422532	GOLDMAN SACHS GROUP INC PACIFIC CREST SECURITIES		900.00	122.67	36.00	110,440.98	

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PUR 46117	5/07/09 5/12/09	38141G10 422563	GOLDMAN SACHS GROUP INC MAGNA SECURITIES CORP		10,000.00	140.59	150.00	1,406,049.00	
PUR 46117	5/12/09 5/15/09	38141G10 422581	GOLDMAN SACHS GROUP INC MAGNA SECURITIES CORP		10,000.00	136.98	150.00	1,370,044.00	
PUR 46117	5/18/09 5/21/09	38141G10 422600	GOLDMAN SACHS GROUP INC RAYMOND JAMES/EXECUTION		10,000.00	139.04	150.00	1,390,642.00	
PUR 46819	5/18/09 5/21/09	42224N10 422600	HEALTHSPRING INC MAGNA SECURITIES CORP		100,000.00	9.594	1,500.00	960,890.00	
PUR 46819	5/19/09 5/22/09	42224N10 422605	HEALTHSPRING INC STURDIVANT/EXECUTION		20,000.00	9.887	300.00	198,048.00	
PUR 46749	5/15/09 5/20/09	42823610 422596	HEWLETT-PACKARD CO PRINCETON SECURITIES GROUP		100,000.00	35.056	1,000.00	3,506,590.00	
PUR 46749	5/18/09 5/21/09	42823610 422600	HEWLETT-PACKARD CO ICAP CORPORATES LLC		100,000.00	35.195	1,000.00	3,520,520.00	
PUR 46749	5/18/09 5/21/09	42823610 422600	HEWLETT-PACKARD CO WILLIAMS CAPITAL GROUP		100,000.00	35.657	1,500.00	3,567,160.00	
PUR 46749	5/19/09 5/22/09	42823610 422605	HEWLETT-PACKARD CO MAGNA SECURITIES CORP		100,000.00	36.097	1,500.00	3,611,240.00	
PUR 46749	5/20/09 5/26/09	42823610 422611	HEWLETT-PACKARD CO ICAP CORPORATES LLC		100,000.00	34.869	1,000.00	3,487,930.00	
PUR 46749	5/22/09 5/28/09	42823610 422621	HEWLETT-PACKARD CO GRISWOLD COMPANY		100,000.00	34.186	1,000.00	3,419,620.00	
PUR 46749	5/26/09 5/29/09	42823610 422625	HEWLETT-PACKARD CO ICAP CORPORATES LLC		100,000.00	34.443	1,000.00	3,445,320.00	
PUR 39928	4/30/09 5/05/09	43575830 422538	HOLLY CORP. MERRILL LYNCH (RESEARCH)		20,000.00	21.686	800.00	434,516.00	

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PUR 46469	5/04/09 5/07/09	43851610 422548	HONEYWELL INTL MERIDIAN EQUITY PARTNERS		100,000.00	31.908	1,000.00	3,191,800.00	
PUR 46469	5/05/09 5/08/09	43851610 422552	HONEYWELL INTL MERIDIAN EQUITY PARTNERS		200,000.00	31.735	2,000.00	6,349,060.00	
PUR 46920	5/19/09 5/22/09	45814010 422605	INTEL CORP MORGAN STANLEY		1,000,000.00	15.503		15,502,600.00	
PUR 46920	5/20/09 5/26/09	45814010 422611	INTEL CORP MORGAN STANLEY		1,000,000.00	15.853		15,852,500.00	
PUR 39932	5/08/09 5/13/09	45920010 422571	INTL BUSINESS MACHINES CORP BMO CAPITAL MARKETS/EXECUTI		10,000.00	100.43	150.00	1,004,525.00	
PUR 39940	5/12/09 5/15/09	46625H10 422581	JP MORGAN CHASE & CO BMO CAPITAL MARKETS/EXECUTI		50,000.00	35.692	750.00	1,785,335.00	

PUR 39940	5/26/09 5/29/09	46625H10 422625	JP MORGAN CHASE & CO MORGAN STANLEY	100,000.00	35.578		3,557,780.00
PUR 43455	4/29/09 5/04/09	53071M50 422532	LIBERTY MEDIA CORP. UBS WARBURG LLC	100,000.00	24.743	3,000.00	2,477,300.00
PUR 44270	4/28/09 5/01/09	53591920 422528	LIONS GATE ENTERTAINMENT CO JP MORGAN	20,000.00	4.879	800.00	98,388.00
PUR 44270	4/29/09 5/04/09	53591920 422532	LIONS GATE ENTERTAINMENT CO CITIGROUP/CITIBANK DOMESTIC	6,400.00	4.966	256.00	32,039.04
PUR 44270	4/29/09 5/04/09	53591920 422532	LIONS GATE ENTERTAINMENT CO MERRILL LYNCH (RESEARCH)	13,600.00	4.967	544.00	68,089.76
PUR 44270	5/01/09 5/06/09	53591920 422544	LIONS GATE ENTERTAINMENT CO MAGNA SECURITIES CORP	40,000.00	4.863	600.00	195,136.00
PUR 44270	5/04/09 5/07/09	53591920 422548	LIONS GATE ENTERTAINMENT CO RAYMOND JAMES/EXECUTION	40,000.00	4.843	600.00	194,332.00

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PUR 44270	5/07/09 5/12/09	53591920 422563	LIONS GATE ENTERTAINMENT CO MAGNA SECURITIES CORP		20,000.00	5.097	300.00	102,238.00	
PUR 44270	5/18/09 5/21/09	53591920 422600	LIONS GATE ENTERTAINMENT CO MAGNA SECURITIES CORP		50,000.00	4.631	750.00	232,300.00	
PUR 39949	5/15/09 5/20/09	55616P10 422596	MACY'S, INC. ICAP CORPORATES LLC		100,000.00	11.614	1,000.00	1,162,440.00	
PUR 46379	4/29/09 5/04/09	57290110 422532	MARTEK BIOSCIENCES CORP CREDIT SUISSE SEC (AES)		20,000.00	17.923	200.00	358,650.00	
PUR 46379	4/30/09 5/05/09	57290110 422538	MARTEK BIOSCIENCES CORP CREDIT SUISSE SEC (AES)		20,000.00	18.326	200.00	366,710.00	
PUR 46379	5/01/09 5/06/09	57290110 422544	MARTEK BIOSCIENCES CORP CREDIT SUISSE SEC (AES)		20,000.00	18.171	200.00	363,622.00	
PUR 46379	5/04/09 5/07/09	57290110 422548	MARTEK BIOSCIENCES CORP CREDIT SUISSE SEC (AES)		20,000.00	18.295	200.00	366,106.00	
PUR 46379	5/04/09 5/07/09	57290110 422548	MARTEK BIOSCIENCES CORP CREDIT SUISSE SEC (AES)		20,000.00	17.737	200.00	354,938.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	18.016	400.00	721,044.00	
PUR 46379	5/05/09 5/08/09	57290110 422552	MARTEK BIOSCIENCES CORP CREDIT SUISSE SEC (AES)		20,000.00	18.717	200.00	374,536.00	
PUR 46379	5/15/09 5/20/09	57290110 422596	MARTEK BIOSCIENCES CORP ITG (CHANNEL)		20,000.00	18.012	200.00	360,436.00	
PUR 46379	5/19/09 5/22/09	57290110 422605	MARTEK BIOSCIENCES CORP KEYBANC CAPITAL MKTS INC		20,000.00	18.727	300.00	374,848.00	

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PUR 46345	4/28/09 5/01/09	57632310 422528	MASTEC INC JP MORGAN		42,000.00	12.936	1,680.00	545,004.60	
PUR 46345	4/29/09 5/04/09	57632310 422532	MASTEC INC CITIGROUP/CITIBANK DOMESTIC		30,000.00	13.519	1,200.00	406,770.00	
PUR 46345	4/29/09 5/04/09	57632310 422532	MASTEC INC JP MORGAN		8,000.00	13.231	320.00	106,165.60	
PUR 46345	4/30/09 5/05/09	57632310 422538	MASTEC INC CITIGROUP/CITIBANK DOMESTIC		30,000.00	12.588	1,200.00	378,846.00	

PUR 46345	4/30/09 5/05/09	57632310 422538	MASTEC INC MAGNA SECURITIES CORP						
				30,000.00	12.547	450.00	376,857.00		
PUR 46345	5/01/09 5/06/09	57632310 422544	MASTEC INC BMO CAPITAL MARKETS/EXECUTI	100,000.00	12.936	1,500.00	1,295,090.00		
PUR 46345	5/04/09 5/07/09	57632310 422548	MASTEC INC RAYMOND JAMES/EXECUTION	100,000.00	13.128	1,500.00	1,314,330.00		
PUR 46345	5/05/09 5/08/09	57632310 422552	MASTEC INC BMO CAPITAL MARKETS/EXECUTI	60,000.00	12.860	900.00	772,512.00		
PUR 46345	5/06/09 5/11/09	57632310 422557	MASTEC INC BMO CAPITAL MARKETS/EXECUTI	50,000.00	13.166	750.00	659,070.00		
PUR 46345	5/07/09 5/12/09	57632310 422563	MASTEC INC WILLIAMS CAPITAL GROUP	50,000.00	13.587	750.00	680,095.00		
PUR 46345	5/08/09 5/13/09	57632310 422571	MASTEC INC WILLIAMS CAPITAL GROUP	40,000.00	13.689	600.00	548,168.00		
PUR 46345	5/11/09 5/14/09	57632310 422575	MASTEC INC MAGNA SECURITIES CORP	20,000.00	13.290	300.00	266,096.00		
PUR 46345	5/14/09 5/19/09	57632310 422591	MASTEC INC MAGNA SECURITIES CORP	60,000.00	12.993	900.00	780,498.00		

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PUR 46345	5/15/09 5/20/09	57632310 422596	MASTEC INC RAYMOND JAMES/EXECUTION		40,000.00	13.050	600.00	522,584.00	
PUR 46345	5/18/09 5/21/09	57632310 422600	MASTEC INC RAYMOND JAMES/EXECUTION		40,000.00	13.000	600.00	520,592.00	
PUR 46345	5/19/09 5/22/09	57632310 422605	MASTEC INC STURDIVANT/EXECUTION		20,000.00	12.968	300.00	259,654.00	
PUR 46345	5/21/09 5/27/09	57632310 422617	MASTEC INC RAYMOND JAMES/EXECUTION		40,000.00	12.530	600.00	501,812.00	
PUR 46345	5/22/09 5/28/09	57632310 422621	MASTEC INC MAGNA SECURITIES CORP		30,000.00	12.606	450.00	378,633.00	
PUR 46345	5/26/09 5/29/09	57632310 422625	MASTEC INC MAGNA SECURITIES CORP		20,000.00	12.618	300.00	252,660.00	
PUR 42619	5/01/09 5/06/09	58013510 422544	MCDONALD'S CORP. WILLIAMS CAPITAL GROUP		30,000.00	52.220	450.00	1,567,056.00	
PUR 42619	5/04/09 5/07/09	58013510 422548	MCDONALD'S CORP. RAYMOND JAMES/EXECUTION		30,000.00	53.074	450.00	1,592,664.00	
PUR 42619	5/06/09 5/11/09	58013510 422557	MCDONALD'S CORP. BMO CAPITAL MARKETS/EXECUTI		40,000.00	53.814	600.00	2,153,156.00	
PUR 44746	4/29/09 5/04/09	58155Q10 422532	MCKESSON CORP. CITIGROUP/CITIBANK DOMESTIC		50,000.00	37.565	2,000.00	1,880,260.00	
PUR 44746	4/30/09 5/05/09	58155Q10 422538	MCKESSON CORP. MERRILL LYNCH (RESEARCH)		50,000.00	37.836	2,000.00	1,893,795.00	
PUR 46431	4/30/09 5/05/09	58469030 422538	MEDICIS PHARM-CL A STURDIVANT/EXECUTION		100,000.00	15.628	1,500.00	1,564,340.00	
PUR 46431	5/01/09 5/06/09	58469030 422544	MEDICIS PHARM-CL A WILLIAMS CAPITAL GROUP		20,000.00	16.099	300.00	322,276.00	

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PUR 46431	5/04/09 5/07/09	58469030 422548	MEDICIS PHARM-CL A RAYMOND JAMES/EXECUTION		40,000.00	15.695	600.00	628,416.00	
PUR 46431	5/05/09 5/08/09	58469030 422552	MEDICIS PHARM-CL A BMO CAPITAL MARKETS/EXECUTI		20,000.00	16.290	300.00	326,092.00	

PUR 46431	5/07/09 5/12/09	58469030 422563	MEDICIS PHARM-CL A MAGNA SECURITIES CORP	20,000.00	16.375	300.00	327,798.00
PUR 46431	5/08/09 5/13/09	58469030 422571	MEDICIS PHARM-CL A BMO CAPITAL MARKETS/EXECUTI	20,000.00	15.839	300.00	317,072.00
PUR 46431	5/11/09 5/14/09	58469030 422575	MEDICIS PHARM-CL A MAGNA SECURITIES CORP	20,000.00	15.651	300.00	313,310.00
PUR 46431	5/12/09 5/15/09	58469030 422581	MEDICIS PHARM-CL A WILLIAMS CAPITAL GROUP	20,000.00	15.518	300.00	310,654.00
PUR 46431	5/13/09 5/18/09	58469030 422587	MEDICIS PHARM-CL A RAYMOND JAMES/EXECUTION	20,000.00	15.318	300.00	306,652.00
PUR 46431	5/13/09 5/18/09	58469030 422587	MEDICIS PHARM-CL A WILLIAMS CAPITAL GROUP	20,000.00	14.829	300.00	296,884.00
PUR 46431	5/14/09 5/19/09	58469030 422591	MEDICIS PHARM-CL A MAGNA SECURITIES CORP	20,000.00	15.258	300.00	305,452.00
PUR 46431	5/15/09 5/20/09	58469030 422596	MEDICIS PHARM-CL A RAYMOND JAMES/EXECUTION	20,000.00	15.127	300.00	302,848.00
PUR 46431	5/18/09 5/21/09	58469030 422600	MEDICIS PHARM-CL A RAYMOND JAMES/EXECUTION	20,000.00	15.353	300.00	307,352.00
PUR 46431	5/22/09 5/28/09	58469030 422621	MEDICIS PHARM-CL A BMO CAPITAL MARKETS/EXECUTI	20,000.00	15.032	300.00	300,948.00
PUR 46431	5/22/09 5/28/09	58469030 422621	MEDICIS PHARM-CL A MAGNA SECURITIES CORP	20,000.00	15.100	300.00	302,306.00

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PUR 46431	5/26/09 5/29/09	58469030 422625	MEDICIS PHARM-CL A RAYMOND JAMES/EXECUTION		20,000.00	15.010	300.00	300,504.00	
PUR 43263	4/28/09 5/01/09	61945A10 422528	MOSIAC CO. (THE) CITIGROUP/CITIBANK DOMESTIC		20,000.00	39.043	800.00	781,662.00	
PUR 43263	4/28/09 5/01/09	61945A10 422528	MOSIAC CO. (THE) SIDOTI & CO		20,000.00	38.202	800.00	764,832.00	
PUR 43263	4/29/09 5/04/09	61945A10 422532	MOSIAC CO. (THE) CITIGROUP/CITIBANK DOMESTIC		20,000.00	39.774	800.00	796,288.00	
PUR 43263	4/30/09 5/05/09	61945A10 422538	MOSIAC CO. (THE) CITIGROUP/CITIBANK DOMESTIC		20,000.00	41.538	800.00	831,558.00	
PUR 46578	5/07/09 5/12/09	62886E10 422563	NCR CORP ICAP CORPORATES LLC		100,000.00	10.385	1,000.00	1,039,520.00	
PUR 46578	5/08/09 5/13/09	62886E10 422571	NCR CORP GRISWOLD COMPANY		100,000.00	10.962	1,000.00	1,097,150.00	
PUR 46578	5/08/09 5/13/09	62886E10 422571	NCR CORP WILLIAMS CAPITAL GROUP		100,000.00	10.682	1,500.00	1,069,740.00	
PUR 46578	5/11/09 5/14/09	62886E10 422575	NCR CORP GRISWOLD COMPANY		100,000.00	11.093	1,000.00	1,110,280.00	
PUR 46578	5/12/09 5/15/09	62886E10 422581	NCR CORP ICAP CORPORATES LLC		100,000.00	10.517	1,000.00	1,052,700.00	
PUR 46578	5/13/09 5/18/09	62886E10 422587	NCR CORP ICAP CORPORATES LLC		100,000.00	10.129	1,000.00	1,013,930.00	
PUR 46578	5/13/09 5/18/09	62886E10 422587	NCR CORP ICAP CORPORATES LLC		100,000.00	10.405	1,000.00	1,041,480.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	10.267	2,000.00	2,055,410.00	

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PUR 46578	5/14/09 5/19/09	62886E10 422591	NCR CORP RAYMOND JAMES/EXECUTION	100,000.00	10.356	1,500.00	1,037,120.00
PUR 46578	5/15/09 5/20/09	62886E10 422596	NCR CORP ICAP CORPORATES LLC	100,000.00	10.469	1,000.00	1,047,890.00
PUR 46578	5/18/09 5/21/09	62886E10 422600	NCR CORP PRINCETON SECURITIES GROUP	100,000.00	10.570	1,000.00	1,057,990.00
PUR 46578	5/19/09 5/22/09	62886E10 422605	NCR CORP BMO CAPITAL MARKETS/EXECUTI	100,000.00	10.853	1,500.00	1,086,800.00
PUR 46578	5/22/09 5/28/09	62886E10 422621	NCR CORP ICAP CORPORATES LLC	100,000.00	10.466	1,000.00	1,047,600.00
PUR 46287	4/28/09 5/01/09	62944T10 422528	NVR INC CITIGROUP/CITIBANK DOMESTIC	1,000.00	513.22	40.00	513,262.80
PUR 46287	4/28/09 5/01/09	62944T10 422528	NVR INC CRAIG-HALLUM CAPITAL GRP LL	1,000.00	516.94	40.00	516,986.00
PUR 46287	4/30/09 5/05/09	62944T10 422538	NVR INC CRAIG-HALLUM CAPITAL GRP LL	250.00	511.10	10.00	127,785.00
PUR 46287	4/30/09 5/05/09	62944T10 422538	NVR INC LAZARD CAPITAL MARKETS	5,000.00	509.47	200.00	2,547,594.00
PUR 46287	4/30/09 5/05/09	62944T10 422538	NVR INC MERRILL LYNCH (RESEARCH)	750.00	511.62	30.00	383,749.65
PUR 46287	5/04/09 5/07/09	62944T10 422548	NVR INC RAYMOND JAMES/EXECUTION	3,000.00	504.12	45.00	1,512,411.60
PUR 46287	5/05/09 5/08/09	62944T10 422552	NVR INC RAYMOND JAMES/EXECUTION	1,300.00	510.00	19.50	663,019.50
PUR 46287	5/06/09 5/11/09	62944T10 422557	NVR INC RAYMOND JAMES/EXECUTION	3,700.00	509.94	55.50	1,886,863.84

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D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S
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PUR 46287	5/07/09 5/12/09	62944T10 422563	NVR INC WILLIAMS CAPITAL GROUP		4,000.00	511.51	60.00	2,046,111.20	
PUR 46287	5/08/09 5/13/09	62944T10 422571	NVR INC BMO CAPITAL MARKETS/EXECUTI		3,000.00	498.89	45.00	1,496,730.00	
PUR 46287	5/11/09 5/14/09	62944T10 422575	NVR INC WILLIAMS CAPITAL GROUP		2,000.00	493.44	30.00	986,917.20	
PUR 46257	4/28/09 5/01/09	65584410 422528	NORFOLK SOUTHERN CORP CITIGROUP/CITIBANK DOMESTIC		20,000.00	35.087	800.00	702,534.00	
PUR 46257	4/29/09 5/04/09	65584410 422532	NORFOLK SOUTHERN CORP CITIGROUP/CITIBANK DOMESTIC		20,000.00	35.342	800.00	707,646.00	
PUR 46257	4/30/09 5/05/09	65584410 422538	NORFOLK SOUTHERN CORP CITIGROUP/CITIBANK DOMESTIC		40,000.00	36.125	1,600.00	1,446,596.00	
PUR 46257	5/04/09 5/07/09	65584410 422548	NORFOLK SOUTHERN CORP PRINCETON SECURITIES GROUP		40,000.00	37.015	400.00	1,480,984.00	
PUR 46257	5/05/09 5/08/09	65584410 422552	NORFOLK SOUTHERN CORP PRINCETON SECURITIES GROUP		60,000.00	37.072	600.00	2,224,914.00	
PUR 39956	5/11/09 5/14/09	67000610 422575	NOVELL, INC. ITG (CHANNEL)		100,000.00	4.047	1,000.00	405,670.00	
PUR 46205	4/29/09 5/04/09	68389X10 422532	ORACLE CORP UBS WARBURG LLC		100,000.00	19.691	3,000.00	1,972,130.00	
PUR 46205	4/30/09 5/05/09	68389X10 422538	ORACLE CORP CREDIT SUISSE SEC (AES)		200,000.00	19.648	2,000.00	3,931,600.00	
PUR 46205	5/04/09 5/07/09	68389X10 422548	ORACLE CORP CREDIT SUISSE SEC (AES)		100,000.00	19.294	1,000.00	1,930,360.00	
PUR 46205	5/11/09 5/14/09	68389X10 422575	ORACLE CORP ITG (CHANNEL)		100,000.00	18.636	1,000.00	1,864,600.00	

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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 5 / 0 1 / 0 9 T H R O U G H 5 / 3 1 / 0 9

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PUR 46205	5/21/09 5/27/09	68389X10 422617	ORACLE CORP MORGAN STANLEY		100,000.00	18.521		1,852,100.00	
PUR 46205	5/22/09 5/28/09	68389X10 422621	ORACLE CORP MORGAN STANLEY		60,000.00	18.512		1,110,690.00	
PUR 46205	5/22/09 5/28/09	68389X10 422621	ORACLE CORP MORGAN STANLEY		20,000.00	18.869		377,386.00	
PUR 46205	5/22/09 5/28/09	68389X10 422621	ORACLE CORP MORGAN STANLEY		20,000.00	18.825		376,500.00	
3 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	18.646		1,864,576.00	
PUR 45113	4/28/09 5/01/09	70867710 422528	PENNSYLVANIA COMMERCE BANCO UBS WARBURG LLC		5,527.00	21.868	165.81	121,030.25	
PUR 45113	4/29/09 5/04/09	70867710 422532	PENNSYLVANIA COMMERCE BANCO UBS WARBURG LLC		1,420.00	22.114	42.60	31,444.48	
PUR 45113	4/30/09 5/05/09	70867710 422538	PENNSYLVANIA COMMERCE BANCO UBS WARBURG LLC		3,053.00	22.695	91.59	69,378.20	
PUR 45113	5/01/09 5/06/09	70867710 422544	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)		3,581.00	21.030	35.81	75,344.24	
PUR 45113	5/05/09 5/08/09	70867710 422552	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)		6,419.00	20.981	64.19	134,738.02	
PUR 45113	5/05/09 5/08/09	70867710 422552	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)		10,000.00	20.971	100.00	209,812.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					16,419.00	20.975	164.19	344,550.02	

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 5/01/09 THROUGH 5/31/09

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PUR 45113	5/06/09 5/11/09	70867710 422557	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)		10,000.00	20.981	100.00	209,910.00	
PUR 45113	5/06/09 5/11/09	70867710 422557	PENNSYLVANIA COMMERCE BANCO MERRIMAN/OTC		3,293.00	21.191	49.40	69,832.35	
PUR 45113	5/07/09 5/12/09	70867710 422563	PENNSYLVANIA COMMERCE BANCO MERRIMAN/OTC		6,707.00	21.899	100.61	146,975.19	
PUR 45113	5/08/09 5/13/09	70867710 422571	PENNSYLVANIA COMMERCE BANCO LABRANCHE/OTC		5,000.00	21.614	75.00	108,144.00	
PUR 45113	5/11/09 5/14/09	70867710 422575	PENNSYLVANIA COMMERCE BANCO LABRANCHE/OTC		5,000.00	22.032	75.00	110,232.50	
PUR 45113	5/12/09 5/15/09	70867710 422581	PENNSYLVANIA COMMERCE BANCO INSTINET (PORTAL)		700.00	21.164	4.90	14,819.42	
PUR 45113	5/12/09 5/15/09	70867710 422581	PENNSYLVANIA COMMERCE BANCO ITG (CHANNEL)		418.00	21.258	4.18	8,890.23	
PUR 45113	5/13/09 5/18/09	70867710 422587	PENNSYLVANIA COMMERCE BANCO INSTINET (DOMESTIC)		400.00	21.160	2.80	8,466.80	
PUR 45113	5/14/09 5/19/09	70867710 422591	PENNSYLVANIA COMMERCE BANCO INSTINET (PORTAL)		1,672.00	20.982	11.70	35,092.94	
PUR 45113	5/14/09 5/19/09	70867710 422591	PENNSYLVANIA COMMERCE BANCO ITG (CHANNEL)		562.00	21.007	5.62	11,811.50	
PUR 45113	5/15/09 5/20/09	70867710 422596	PENNSYLVANIA COMMERCE BANCO INSTINET (PORTAL)		345.00	21.000	2.42	7,247.42	
PUR 45113	5/18/09 5/21/09	70867710 422600	PENNSYLVANIA COMMERCE BANCO INSTINET (PORTAL)		100.00	21.600	.70	2,160.70	
PUR 45113	5/20/09 5/26/09	70867710 422611	PENNSYLVANIA COMMERCE BANCO INSTINET (PORTAL)		284.00	21.465	1.99	6,097.99	

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PUR 45113	5/20/09 5/26/09	70867710 422611	PENNSYLVANIA COMMERCE BANCO ITG (CHANNEL)		500.00	21.449	5.00	10,729.50	
PUR 45113	5/21/09 5/27/09	70867710 422617	PENNSYLVANIA COMMERCE BANCO INSTINET (PORTAL)		1,499.00	21.227	10.49	31,829.76	
PUR 45113	5/21/09 5/27/09	70867710 422617	PENNSYLVANIA COMMERCE BANCO ITG (CHANNEL)		3,520.00	21.415	35.20	75,415.65	
PUR 45113	5/26/09 5/29/09	70867710 422625	PENNSYLVANIA COMMERCE BANCO MERRIMAN/OTC		10,000.00	20.411	150.00	204,258.00	
PUR 43552	5/04/09 5/07/09	71344810 422548	PEPSICO, INC. WILLIAMS CAPITAL GROUP		100,000.00	49.039	1,500.00	4,905,400.00	
PUR 46289	4/28/09 5/01/09	72925110 422528	PLUM CREEK TIMBER CO INC CITIGROUP/CITIBANK DOMESTIC		20,000.00	34.458	800.00	689,952.00	
PUR 46289	4/28/09 5/01/09	72925110 422528	PLUM CREEK TIMBER CO INC SOLEIL SECURITIES CORP.		20,000.00	34.389	800.00	688,570.00	
PUR 46289	4/29/09 5/04/09	72925110 422532	PLUM CREEK TIMBER CO INC CITIGROUP/CITIBANK DOMESTIC		20,000.00	33.959	800.00	679,976.00	
PUR 46289	4/30/09 5/05/09	72925110 422538	PLUM CREEK TIMBER CO INC STURDIVANT/EXECUTION		20,000.00	34.466	300.00	689,616.00	
PUR 46289	5/01/09 5/06/09	72925110 422544	PLUM CREEK TIMBER CO INC MAGNA SECURITIES CORP		20,000.00	34.110	300.00	682,506.00	
PUR 46289	5/04/09 5/07/09	72925110 422548	PLUM CREEK TIMBER CO INC RAYMOND JAMES/EXECUTION		20,000.00	34.796	300.00	696,224.00	
PUR 46289	5/06/09 5/11/09	72925110 422557	PLUM CREEK TIMBER CO INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	35.435	300.00	708,992.00	
PUR 46289	5/07/09 5/12/09	72925110 422563	PLUM CREEK TIMBER CO INC WILLIAMS CAPITAL GROUP		20,000.00	35.026	300.00	700,822.00	

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PUR 46289	5/08/09 5/13/09	72925110 422571	PLUM CREEK TIMBER CO INC MAGNA SECURITIES CORP		20,000.00	34.352	300.00	687,342.00	
PUR 46289	5/15/09 5/20/09	72925110 422596	PLUM CREEK TIMBER CO INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	32.760	300.00	655,500.00	
PUR 46289	5/21/09 5/27/09	72925110 422617	PLUM CREEK TIMBER CO INC RAYMOND JAMES/EXECUTION		20,000.00	32.321	300.00	646,710.00	
PUR 41584	5/18/09 5/21/09	75876610 422600	REGAL ENTERTAINMENT GROUP-A MAGNA SECURITIES CORP		50,000.00	11.959	750.00	598,695.00	
PUR 46982	5/20/09 5/27/09	7591EP10 422615	REGIONS FINANCIAL CORP BLAYLOCK ROBERT VAN LLC		10,000.00	4.000		40,000.00	
PUR 46982	5/20/09 5/27/09	7591EP10 422615	REGIONS FINANCIAL CORP GOLDMAN SACHS & COMPANY		450,000.00	4.000		1,800,000.00	
PUR 46982	5/20/09 5/27/09	7591EP10 422615	REGIONS FINANCIAL CORP JP MORGAN		400,000.00	4.000		1,600,000.00	
PUR 46982	5/20/09 5/27/09	7591EP10 422615	REGIONS FINANCIAL CORP LOOP CAPITAL		10,000.00	4.000		40,000.00	
PUR 46982	5/20/09 5/27/09	7591EP10 422615	REGIONS FINANCIAL CORP MORGAN KEEGAN		50,000.00	4.000		200,000.00	
PUR 46982	5/20/09 5/27/09	7591EP10 422615	REGIONS FINANCIAL CORP MURIEL SEIBERT & CO		10,000.00	4.000		40,000.00	
PUR 46982	5/20/09 5/27/09	7591EP10 422615	REGIONS FINANCIAL CORP RAMIREZ-INTL RESEARCH		10,000.00	4.000		40,000.00	

PUR 46982	5/20/09 5/27/09	7591EP10 422615	REGIONS FINANCIAL CORP WILLIAMS CAPITAL GROUP	10,000.00	4.000		40,000.00
PUR 46982	5/21/09 5/27/09	7591EP10 422617	REGIONS FINANCIAL CORP JP MORGAN	1,050,000.00	4.042	31,500.00	4,275,285.00

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PUR 46982	5/21/09 5/27/09	7591EP10 422617	REGIONS FINANCIAL CORP MORGAN STANLEY		1,000,000.00	4.105		4,104,900.00	
PUR 46982	5/22/09 5/28/09	7591EP10 422621	REGIONS FINANCIAL CORP CAPIS/SOFT		100,000.00	4.090	5,000.00	414,000.00	
PUR 46982	5/22/09 5/28/09	7591EP10 422621	REGIONS FINANCIAL CORP MORGAN STANLEY		1,000,000.00	4.154		4,153,600.00	
PUR 46982	5/22/09 5/28/09	7591EP10 422621	REGIONS FINANCIAL CORP MORGAN STANLEY		900,000.00	4.031		3,627,990.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					1,900,000.00	4.096		7,781,590.00	

PUR 46982	5/26/09 5/29/09	7591EP10 422625	REGIONS FINANCIAL CORP MORGAN STANLEY		1,000,000.00	3.819		3,819,100.00	
PUR 46104	5/15/09 5/20/09	78463510 422596	SPX CORP BMO CAPITAL MARKETS/EXECUTI		50,000.00	42.679	750.00	2,134,715.00	
PUR 39978	4/28/09 5/01/09	79084910 422528	ST. JUDE MEDICAL INC. CITIGROUP/CITIBANK DOMESTIC		10,000.00	34.739	400.00	347,793.00	
PUR 39975	5/04/09 5/07/09	80660510 422548	SCHERING-PLOUGH CORP. WILLIAMS CAPITAL GROUP		100,000.00	22.919	1,500.00	2,293,430.00	
PUR 39975	5/11/09 5/14/09	80660510 422575	SCHERING-PLOUGH CORP. PRINCETON SECURITIES GROUP		100,000.00	22.831	1,000.00	2,284,110.00	
PUR 43667	4/28/09 5/01/09	83269640 422528	JM SMUCKER CO/THE JP MORGAN		10,000.00	38.200	400.00	382,404.00	
PUR 43667	4/29/09 5/04/09	83269640 422532	JM SMUCKER CO/THE CITIGROUP/CITIBANK DOMESTIC		10,000.00	38.837	400.00	388,772.00	

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PUR 43667	4/30/09 5/05/09	83269640 422538	JM SMUCKER CO/THE CITIGROUP/CITIBANK DOMESTIC		6,700.00	39.475	268.00	264,747.82	
PUR 43667	4/30/09 5/05/09	83269640 422538	JM SMUCKER CO/THE MERRILL LYNCH (RESEARCH)		1,000.00	39.310	40.00	39,350.00	
PUR 43667	4/30/09 5/05/09	83269640 422538	JM SMUCKER CO/THE OPPENHEIMER & CO., INC		2,300.00	39.173	92.00	90,189.90	
PUR 43667	5/01/09 5/06/09	83269640 422544	JM SMUCKER CO/THE WILLIAMS CAPITAL GROUP		10,000.00	39.560	150.00	395,751.00	
PUR 46935	5/19/09 5/26/09	83416B10 422609	SOLARWINDS INC GOLDMAN SACHS & COMPANY		32,500.00	12.500		406,250.00	
PUR 46935	5/19/09 5/26/09	83416B10 422609	SOLARWINDS INC JEFFERIES & COMPANY		4,500.00	12.500		56,250.00	
PUR 46935	5/19/09 5/26/09	83416B10 422609	SOLARWINDS INC JP MORGAN		22,500.00	12.500		281,250.00	
PUR 46935	5/19/09 5/26/09	83416B10 422609	SOLARWINDS INC MORGAN STANLEY		26,000.00	12.500		325,000.00	
PUR 46935	5/19/09 5/26/09	83416B10 422609	SOLARWINDS INC THOMAS WEISEL		4,500.00	12.500		56,250.00	

PUR 45200	4/30/09 5/05/09	86681020 422538	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (AES)	200,000.00	9.158	2,000.00	1,833,660.00
PUR 40599	5/11/09 5/14/09	87157D10 422575	SYNAPTICS INCORPORATED ITG (CHANNEL)	25,000.00	28.883	250.00	722,315.00
PUR 40599	5/11/09 5/14/09	87157D10 422575	SYNAPTICS INCORPORATED MAGNA SECURITIES (OTC)	25,000.00	29.556	375.00	739,275.00
PUR 45483	5/06/09 5/11/09	88732J20 422557	TIME WARNER CABLE INC STURDIVANT/EXECUTION	20,000.00	33.409	300.00	668,482.00

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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 45483	5/13/09 5/18/09	88732J20 422587	TIME WARNER CABLE INC RAYMOND JAMES/EXECUTION		50,000.00	31.040	750.00	1,552,725.00	
PUR 46667	5/12/09 5/15/09	90297330 422581	US BANCORP GRISWOLD COMPANY		500,000.00	17.696	5,000.00	8,852,800.00	
PUR 46667	5/12/09 5/15/09	90297330 422581	US BANCORP MERIDIAN EQUITY PARTNERS		100,000.00	17.677	1,000.00	1,768,710.00	
PUR 46667	5/13/09 5/18/09	90297330 422587	US BANCORP GRISWOLD COMPANY		200,000.00	17.337	2,000.00	3,469,320.00	
PUR 46667	5/18/09 5/21/09	90297330 422600	US BANCORP PRINCETON SECURITIES GROUP		100,000.00	18.641	1,000.00	1,865,070.00	
PUR 41951	5/01/09 5/06/09	90341W10 422544	US AIRWAYS GROUP INC. RAYMOND JAMES/EXECUTION		100,000.00	3.992	1,500.00	400,660.00	
PUR 41951	5/04/09 5/07/09	90341W10 422548	US AIRWAYS GROUP INC. WILLIAMS CAPITAL GROUP		100,000.00	4.432	1,500.00	444,690.00	
PUR 39987	4/30/09 5/05/09	91136310 422538	UNITED RENTALS INC. CITIGROUP/CITIBANK DOMESTIC		50,000.00	6.027	2,000.00	303,365.00	
PUR 46721	5/14/09 5/19/09	92343V10 422591	VERIZON COMMUNICATIONS INC GRISWOLD COMPANY		100,000.00	29.996	1,000.00	3,000,610.00	
PUR 46721	5/14/09 5/19/09	92343V10 422591	VERIZON COMMUNICATIONS INC ICAP CORPORATES LLC		100,000.00	30.032	1,000.00	3,004,160.00	
PUR 46721	5/14/09 5/19/09	92343V10 422591	VERIZON COMMUNICATIONS INC MERIDIAN EQUITY PARTNERS		100,000.00	30.004	1,000.00	3,001,380.00	
PUR 46721	5/14/09 5/19/09	92343V10 422591	VERIZON COMMUNICATIONS INC PRINCETON SECURITIES GROUP		100,000.00	30.038	1,000.00	3,004,830.00	
PUR 46721	5/15/09 5/20/09	92343V10 422596	VERIZON COMMUNICATIONS INC MERIDIAN EQUITY PARTNERS		200,000.00	29.750	2,000.00	5,952,000.00	

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PUR 46721	5/18/09 5/21/09	92343V10 422600	VERIZON COMMUNICATIONS INC GRISWOLD COMPANY		150,000.00	29.663	1,500.00	4,450,905.00	
PUR 46721	5/18/09 5/21/09	92343V10 422600	VERIZON COMMUNICATIONS INC MERIDIAN EQUITY PARTNERS		100,000.00	29.903	1,000.00	2,991,310.00	
PUR 46721	5/20/09 5/26/09	92343V10 422611	VERIZON COMMUNICATIONS INC MERIDIAN EQUITY PARTNERS		50,000.00	29.886	500.00	1,494,775.00	
PUR 46721	5/22/09 5/28/09	92343V10 422621	VERIZON COMMUNICATIONS INC CAPIS/SOFT		100,000.00	28.942	5,000.00	2,899,230.00	
PUR 46721	5/22/09 5/28/09	92343V10 422621	VERIZON COMMUNICATIONS INC GRISWOLD COMPANY		100,000.00	28.963	1,000.00	2,897,250.00	
PUR 46746	5/15/09 5/20/09	92553P20 422596	VIACOM INC. "B" GRISWOLD COMPANY		200,000.00	20.314	2,000.00	4,064,880.00	
PUR	5/18/09	92553P20	VIACOM INC. "B"						

46746	5/21/09	422600	MERIDIAN EQUITY PARTNERS	100,000.00	20.828	1,000.00	2,083,830.00
PUR 39992	4/28/09 5/01/09	93114210 422528	WAL-MART STORES, INC. CITIGROUP/CITIBANK DOMESTIC	20,000.00	48.415	800.00	969,108.00
PUR 39992	5/07/09 5/12/09	93114210 422563	WAL-MART STORES, INC. PRINCETON SECURITIES GROUP	20,000.00	50.280	200.00	1,005,808.00
PUR 39992	5/07/09 5/12/09	93114210 422563	WAL-MART STORES, INC. RAYMOND JAMES/EXECUTION	60,000.00	50.582	900.00	3,035,790.00
PUR 39992	5/08/09 5/13/09	93114210 422571	WAL-MART STORES, INC. BMO CAPITAL MARKETS/EXECUTI	20,000.00	50.008	300.00	1,000,450.00
PUR 39992	5/13/09 5/18/09	93114210 422587	WAL-MART STORES, INC. ICAP CORPORATES LLC	100,000.00	49.981	1,000.00	4,999,080.00
PUR 39992	5/14/09 5/19/09	93114210 422591	WAL-MART STORES, INC. BMO CAPITAL MARKETS/EXECUTI	50,000.00	49.296	750.00	2,465,525.00

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PUR 39992	5/14/09 5/19/09	93114210 422591	WAL-MART STORES, INC. MAGNA SECURITIES CORP		50,000.00	49.471	750.00	2,474,295.00	
PUR 39992	5/22/09 5/28/09	93114210 422621	WAL-MART STORES, INC. PRINCETON SECURITIES GROUP		100,000.00	49.693	1,000.00	4,970,250.00	
PUR 46106	4/29/09 5/04/09	94106L10 422532	WASTE MANAGEMENT INC CITIGROUP/CITIBANK DOMESTIC		100,000.00	27.011	4,000.00	2,705,050.00	
PUR 46106	4/30/09 5/05/09	94106L10 422538	WASTE MANAGEMENT INC CITIGROUP/CITIBANK DOMESTIC		20,000.00	26.910	800.00	539,006.00	
PUR 46106	5/04/09 5/07/09	94106L10 422548	WASTE MANAGEMENT INC RAYMOND JAMES/EXECUTION		50,000.00	26.730	750.00	1,337,270.00	
PUR 46541	5/06/09 5/11/09	94974610 422557	WELLS FARGO & COMPANY GRISWOLD COMPANY		100,000.00	25.599	1,000.00	2,560,860.00	
PUR 46541	5/06/09 5/11/09	94974610 422557	WELLS FARGO & COMPANY MERIDIAN EQUITY PARTNERS		200,000.00	24.731	2,000.00	4,948,260.00	
PUR 46541	5/06/09 5/11/09	94974610 422557	WELLS FARGO & COMPANY PRINCETON SECURITIES GROUP		300,000.00	25.190	3,000.00	7,560,030.00	
PUR 46541	5/07/09 5/12/09	94974610 422563	WELLS FARGO & COMPANY GRISWOLD COMPANY		300,000.00	26.114	3,000.00	7,837,140.00	
PUR 46541	5/07/09 5/12/09	94974610 422563	WELLS FARGO & COMPANY MERIDIAN EQUITY PARTNERS		100,000.00	24.766	1,000.00	2,477,580.00	
PUR 46541	5/07/09 5/12/09	94974610 422563	WELLS FARGO & COMPANY MERIDIAN EQUITY PARTNERS		300,000.00	26.013	3,000.00	7,806,750.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					400,000.00	25.701	4,000.00	10,284,330.00	

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PUR 46541	5/07/09 5/12/09	94974610 422563	WELLS FARGO & COMPANY PRINCETON SECURITIES GROUP		100,000.00	24.582	1,000.00	2,459,190.00	
PUR 46541	5/08/09 5/13/09	94974610 422570	WELLS FARGO & COMPANY BARCLAYS CAPITAL (DOMESTIC)		10,000.00	22.000		220,000.00	
PUR 46541	5/08/09 5/13/09	94974610 422570	WELLS FARGO & COMPANY BLAYLOCK ROBERT VAN LLC		2,100.00	22.000		46,200.00	
PUR 46541	5/08/09 5/13/09	94974610 422570	WELLS FARGO & COMPANY CABRERA		2,000.00	22.000		44,000.00	
PUR	5/08/09	94974610	WELLS FARGO & COMPANY						

46541	5/13/09	422570	CASTLE OAK SECURITIES	2,100.00	22.000	46,200.00
PUR	5/08/09	94974610	WELLS FARGO & COMPANY			
46541	5/13/09	422570	CREDIT SUISSE SEC (USA) LLC	10,000.00	22.000	220,000.00
PUR	5/08/09	94974610	WELLS FARGO & COMPANY			
46541	5/13/09	422570	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	22.000	220,000.00
PUR	5/08/09	94974610	WELLS FARGO & COMPANY			
46541	5/13/09	422570	FOX-PITT KLTON CCHRN CRN WA	2,100.00	22.000	46,200.00
PUR	5/08/09	94974610	WELLS FARGO & COMPANY			
46541	5/13/09	422570	GOLDMAN SACHS & COMPANY	50,000.00	22.000	1,100,000.00
PUR	5/08/09	94974610	WELLS FARGO & COMPANY			
46541	5/13/09	422570	JP MORGAN	195,000.00	22.000	4,290,000.00
PUR	5/08/09	94974610	WELLS FARGO & COMPANY			
46541	5/13/09	422570	LOOP CAPITAL	2,100.00	22.000	46,200.00
PUR	5/08/09	94974610	WELLS FARGO & COMPANY			
46541	5/13/09	422570	MORGAN STANLEY	50,000.00	22.000	1,100,000.00
PUR	5/08/09	94974610	WELLS FARGO & COMPANY			
46541	5/13/09	422570	MURIEL SEIBERT & CO	2,100.00	22.000	46,200.00

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PUR	5/08/09	94974610	WELLS FARGO & COMPANY						
46541	5/13/09	422570	OPPENHEIMER & CO., INC		2,100.00	22.000		46,200.00	
PUR	5/08/09	94974610	WELLS FARGO & COMPANY						
46541	5/13/09	422570	RAMIREZ-INTL RESEARCH		2,000.00	22.000		44,000.00	
PUR	5/08/09	94974610	WELLS FARGO & COMPANY						
46541	5/13/09	422570	RAYMOND JAMES & ASSOCIATES,		2,100.00	22.000		46,200.00	
PUR	5/08/09	94974610	WELLS FARGO & COMPANY						
46541	5/13/09	422570	RBC CAPITAL (DOMESTIC)		10,000.00	22.000		220,000.00	
PUR	5/08/09	94974610	WELLS FARGO & COMPANY						
46541	5/13/09	422570	ROBERT W. BAIRD & CO INC		2,100.00	22.000		46,200.00	
PUR	5/08/09	94974610	WELLS FARGO & COMPANY						
46541	5/13/09	422570	STIFEL NICOLAUS		2,100.00	22.000		46,200.00	
PUR	5/08/09	94974610	WELLS FARGO & COMPANY						
46541	5/13/09	422570	UBS WARBURG LLC		10,000.00	22.000		220,000.00	
PUR	5/08/09	94974610	WELLS FARGO & COMPANY						
46541	5/13/09	422570	WACHOVIA SECURITIES, INC.		100,000.00	22.000		2,200,000.00	
PUR	5/08/09	94974610	WELLS FARGO & COMPANY						
46541	5/13/09	422570	WILLIAMS CAPITAL GROUP		2,100.00	22.000		46,200.00	
PUR	5/12/09	94974610	WELLS FARGO & COMPANY						
46541	5/15/09	422581	MERIDIAN EQUITY PARTNERS		165,000.00	26.181	1,650.00	4,321,564.50	
PUR	5/13/09	94974610	WELLS FARGO & COMPANY						
46541	5/18/09	422587	MERIDIAN EQUITY PARTNERS		100,000.00	24.305	1,000.00	2,431,470.00	
PUR	5/13/09	94974610	WELLS FARGO & COMPANY						
46541	5/18/09	422587	MERIDIAN EQUITY PARTNERS		300,000.00	24.647	3,000.00	7,397,160.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					400,000.00	24.562	4,000.00	9,828,630.00	

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PUR	5/04/09	96216610	WEYERHAEUSER CO						
46168	5/07/09	422548	WILLIAMS CAPITAL GROUP		60,000.00	35.845	900.00	2,151,570.00	
PUR	5/05/09	96216610	WEYERHAEUSER CO						

46168	5/08/09	422552	ICAP CORPORATES LLC	120,000.00	37.054	1,200.00	4,447,704.00
PUR	5/07/09	96216610	WEYERHAEUSER CO				
46168	5/12/09	422563	RAYMOND JAMES/EXECUTION	50,000.00	35.393	750.00	1,770,405.00
PUR	4/28/09	97314910	WIND RIVER SYSTEMS INC				
46207	5/01/09	422528	UBS WARBURG LLC	100,000.00	7.066	3,000.00	709,550.00
PUR	4/29/09	97314910	WIND RIVER SYSTEMS INC				
46207	5/04/09	422532	UBS WARBURG LLC	100,000.00	7.317	3,000.00	734,670.00
PUR	4/30/09	97314910	WIND RIVER SYSTEMS INC				
46207	5/05/09	422538	CREDIT SUISSE SEC (AES)	100,000.00	7.536	1,000.00	754,550.00
PUR	5/07/09	97314910	WIND RIVER SYSTEMS INC				
46207	5/12/09	422563	LABRANCHE/OTC	50,000.00	7.278	750.00	364,655.00
PUR	5/14/09	97314910	WIND RIVER SYSTEMS INC				
46207	5/19/09	422591	ITG (CHANNEL)	100,000.00	6.736	1,000.00	674,640.00
PUR	5/18/09	97314910	WIND RIVER SYSTEMS INC				
46207	5/21/09	422600	LABRANCHE/OTC	50,000.00	6.907	750.00	346,115.00
PUR	4/28/09	98302410	WYETH				
41913	5/01/09	422528	CRAIG-HALLUM CAPITAL GRP LL	100,000.00	42.239	4,000.00	4,227,900.00
PUR	4/29/09	98302410	WYETH				
41913	5/04/09	422532	CITIGROUP/CITIBANK DOMESTIC	100,000.00	42.585	4,000.00	4,262,510.00
PUR	4/30/09	98302410	WYETH				
41913	5/05/09	422538	MERIDIAN EQUITY PARTNERS	100,000.00	42.829	1,000.00	4,283,860.00
PUR	5/01/09	H8912810	TYCO INTERNATIONAL LTD				
46441	5/06/09	422544	MERIDIAN EQUITY PARTNERS	200,000.00	24.744	2,000.00	4,950,820.00

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PUR	5/04/09	H8912810	TYCO INTERNATIONAL LTD						
46441	5/07/09	422548	GRISWOLD COMPANY		80,000.00	25.144	800.00	2,012,328.00	
PUR	5/04/09	H8912810	TYCO INTERNATIONAL LTD						
46441	5/07/09	422548	GRISWOLD COMPANY		120,000.00	25.166	1,200.00	3,021,084.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	25.157	2,000.00	5,033,412.00	
PUR	5/05/09	H8912810	TYCO INTERNATIONAL LTD						
46441	5/08/09	422552	ICAP CORPORATES LLC		100,000.00	25.605	1,000.00	2,561,450.00	
PUR	5/06/09	H8912810	TYCO INTERNATIONAL LTD						
46441	5/11/09	422557	ICAP CORPORATES LLC		100,000.00	25.716	1,000.00	2,572,640.00	
PUR	5/07/09	H8912810	TYCO INTERNATIONAL LTD						
46441	5/12/09	422563	RAYMOND JAMES/EXECUTION		50,000.00	25.509	750.00	1,276,180.00	
PUR	5/11/09	H8912810	TYCO INTERNATIONAL LTD						
46441	5/14/09	422575	WILLIAMS CAPITAL GROUP		50,000.00	26.401	750.00	1,320,795.00	
SUBTOTAL STOCK PURCHASES:					30,860,000.00		361,831.00	530,580,773.61	
TOTAL FUND PURCHASES:					30,860,000.00		361,831.00	530,580,773.61	
SALES OF STOCK AND OTHER EQUITIES									
SALE	4/28/09	00206R10	AT&T INC.				64.94		
40683	5/01/09	422529	KEEFE BRUYETTE & WOODS INC.		100,000.00	25.268	4,000.00	2,522,715.06	-789,991.94
SALE	4/28/09	00206R10	AT&T INC.				66.31		
40683	5/01/09	422529	UBS WARBURG LLC		100,000.00	25.801	4,000.00	2,576,043.69	-736,663.31
SALE	4/29/09	00206R10	AT&T INC.				65.66		
40683	5/04/09	422533	UBS WARBURG LLC		100,000.00	25.546	4,000.00	2,550,564.34	-762,142.66

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SALE 40683	5/04/09 5/07/09	00206R10 422549	AT&T INC. PRINCETON SECURITIES GROUP		200,000.00	26.388	135.64 2,000.00	5,275,364.36	-1,350,049.63
SALE 39882	5/22/09 5/28/09	00282410 422622	ABBOTT LABORATORIES WILLIAMS CAPITAL GROUP		50,000.00	43.802	56.29 750.00	2,189,288.71	-258,306.48
SALE 39885	5/06/09 5/11/09	00825210 422558	AFFILIATED MANAGERS GROUP I BMO CAPITAL MARKETS/EXECUTI		30,000.00	59.174	45.63 450.00	1,774,715.37	-179,666.52
SALE 39885	5/18/09 5/21/09	00825210 422601	AFFILIATED MANAGERS GROUP I BMO CAPITAL MARKETS/EXECUTI		20,000.00	56.115	28.85 300.00	1,121,973.15	-180,948.11
SALE 39884	5/06/09 5/11/09	01964550 422558	ALLIS-CHALMERS ENERGY INC. BMO CAPITAL MARKETS/EXECUTI		50,000.00	3.205	4.12 750.00	159,480.88	-543,039.72
SALE 39884	5/11/09 5/14/09	01964550 422576	ALLIS-CHALMERS ENERGY INC. WILLIAMS CAPITAL GROUP		50,000.00	4.221	5.43 750.00	210,284.57	-492,236.03
SALE 39884	5/12/09 5/15/09	01964550 422582	ALLIS-CHALMERS ENERGY INC. STURDIVANT/EXECUTION		50,000.00	3.807	4.90 750.00	189,585.10	-512,935.50
SALE 39884 542,369.74	5/15/09 5/20/09	01964550 422597	ALLIS-CHALMERS ENERGY INC. MAGNA SECURITIES CORP		50,000.00	3.218	4.14 750.00	160,150.86	-
SALE 39884	5/18/09 5/21/09	01964550 422601	ALLIS-CHALMERS ENERGY INC. BMO CAPITAL MARKETS/EXECUTI		50,000.00	3.373	4.34 750.00	167,880.66	-534,639.94
SALE 39884	5/20/09 5/26/09	01964550 422612	ALLIS-CHALMERS ENERGY INC. RAYMOND JAMES/EXECUTION		50,000.00	3.724	4.79 750.00	185,465.21	-517,055.39
SALE 39888	5/01/09 5/06/09	03251110 422545	ANADARKO PETROLEUM CORP. WILLIAMS CAPITAL GROUP		40,000.00	45.349	46.62 600.00	1,813,325.38	935,519.87
SALE 39891	5/19/09 5/22/09	03529010 422606	ANIXTER INTERNATIONAL INC. STURDIVANT/EXECUTION		20,000.00	38.900	20.00 300.00	777,672.00	-295,036.22
SALE 39891	5/20/09 5/26/09	03529010 422612	ANIXTER INTERNATIONAL INC. RAYMOND JAMES/EXECUTION		20,000.00	40.269	20.70 300.00	805,051.30	-267,656.92

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SALE 39891	5/22/09 5/28/09	03529010 422622	ANIXTER INTERNATIONAL INC. MAGNA SECURITIES CORP		20,000.00	39.201	20.15 300.00	783,701.85	-289,006.37
SALE 39891	5/26/09 5/29/09	03529010 422626	ANIXTER INTERNATIONAL INC. RAYMOND JAMES/EXECUTION		20,000.00	39.213	20.16 300.00	783,931.84	-288,776.38
SALE 40527 27,583.48	5/07/09 5/12/09	04622410 422564	ASTEC INDUSTRIES INC. ITG (CHANNEL)		5,000.00	30.287	3.90 75.00	151,355.10	-
SALE 40527	5/07/09 5/12/09	04622410 422564	ASTEC INDUSTRIES INC. KEYBANC CAPITAL MKTS INC		15,000.00	28.952	11.17 225.00	434,048.33	-102,767.42
SALE 44931	5/21/09 5/27/09	04685W10 422618	ATHENAHEALTH INC MAGNA SECURITIES (OTC)		20,000.00	31.468	16.18 300.00	629,043.82	108,892.82
SALE 44526	4/29/09 5/04/09	05276910 422533	AUTODESK INC. UBS WARBURG LLC		50,000.00	19.013	24.44 1,500.00	949,110.56	102,007.56
SALE 44526	5/06/09 5/11/09	05276910 422558	AUTODESK INC. CREDIT SUISSE SEC (AES)		50,000.00	20.393	26.21 500.00	1,019,128.79	172,025.79
SALE 44526	5/07/09 5/12/09	05276910 422564	AUTODESK INC. SUSQUEHANNA/OTC		50,000.00	19.372	24.90 750.00	967,810.10	120,707.10
SALE 44526	5/11/09 5/14/09	05276910 422576	AUTODESK INC. ITG (CHANNEL)		25,000.00	19.530	12.55 250.00	487,987.45	64,435.95
SALE 44526	5/11/09 5/14/09	05276910 422576	AUTODESK INC. MAGNA SECURITIES (OTC)		25,000.00	19.476	12.52 375.00	486,512.48	62,960.98
SALE 44526	5/12/09 5/15/09	05276910 422582	AUTODESK INC. ITG (CHANNEL)		50,000.00	19.431	24.97 500.00	971,045.03	123,942.03
SALE 44526	5/13/09 5/18/09	05276910 422588	AUTODESK INC. LABRANCHE/OTC		50,000.00	18.734	24.08 750.00	935,945.92	88,842.92
SALE 44526	5/14/09 5/19/09	05276910 422592	AUTODESK INC. ITG (CHANNEL)		50,000.00	18.715	24.05 500.00	935,230.95	88,127.95

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SALE 44526	5/15/09 5/20/09	05276910 422597	AUTODESK INC. LABRANCHE/OTC		50,000.00	18.914	24.31 750.00	944,930.69	97,827.69
SALE 45202	4/29/09 5/04/09	06050510 422533	BANK OF AMERICA CORP. JP MORGAN		25,000.00	8.576	5.51 1,000.00	213,386.99	
SALE 45202	5/05/09 5/08/09	06050510 422553	BANK OF AMERICA CORP. RAYMOND JAMES/EXECUTION		100,000.00	10.883	27.97 1,500.00	1,086,792.03	375,546.14
SALE 45202	5/06/09 5/11/09	06050510 422558	BANK OF AMERICA CORP. GRISWOLD COMPANY		100,000.00	11.740	30.18 1,000.00	1,172,969.82	461,723.93
SALE 45202	5/06/09 5/11/09	06050510 422558	BANK OF AMERICA CORP. GRISWOLD COMPANY		100,000.00	11.830	30.41 1,000.00	1,181,999.59	470,753.70
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	11.785	60.59 2,000.00	2,354,969.41	932,477.63
SALE 45202	5/07/09 5/12/09	06050510 422564	BANK OF AMERICA CORP. GRISWOLD COMPANY		200,000.00	13.519	69.49 2,000.00	2,701,630.51	1,279,138.72
SALE 45202	5/07/09 5/12/09	06050510 422564	BANK OF AMERICA CORP. ICAP CORPORATES LLC		100,000.00	13.147	33.79 1,000.00	1,313,696.21	602,450.32
SALE 45202	5/07/09 5/12/09	06050510 422564	BANK OF AMERICA CORP. PRINCETON SECURITIES GROUP		100,000.00	14.430	37.09 1,000.00	1,441,992.91	730,747.02
SALE 45202	5/08/09 5/13/09	06050510 422572	BANK OF AMERICA CORP. GRISWOLD COMPANY		100,000.00	14.062	36.14 1,000.00	1,405,143.86	693,897.97
SALE 45202	5/08/09 5/13/09	06050510 422572	BANK OF AMERICA CORP. GRISWOLD COMPANY		200,000.00	14.257	73.29 2,000.00	2,849,406.71	1,426,914.92
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					300,000.00	14.192	109.43 3,000.00	4,254,550.57	2,120,812.89

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SALE 45202	5/12/09 5/15/09	06050510 422582	BANK OF AMERICA CORP. ICAP CORPORATES LLC		150,000.00	13.083	50.44 1,500.00	1,960,824.56	893,955.72
SALE 45202	5/12/09 5/15/09	06050510 422582	BANK OF AMERICA CORP. MERIDIAN EQUITY PARTNERS		200,000.00	12.362	63.55 2,000.00	2,470,416.45	1,047,924.66
SALE 45202	5/12/09 5/15/09	06050510 422582	BANK OF AMERICA CORP. PRINCETON SECURITIES GROUP		150,000.00	12.586	48.52 1,500.00	1,886,366.48	819,497.64
SALE 45202	5/13/09 5/18/09	06050510 422588	BANK OF AMERICA CORP. PRINCETON SECURITIES GROUP		250,000.00	11.690	75.11 2,500.00	2,919,849.89	1,141,735.15
SALE 45202	5/13/09 5/18/09	06050510 422588	BANK OF AMERICA CORP. SANDGRAIN SECURITIES		125,000.00	11.327	36.39 1,875.00	1,413,976.11	524,918.74
SALE 45202	5/13/09 5/18/09	06050510 422588	BANK OF AMERICA CORP. TOUSSAINT CAPITAL		125,000.00	11.294	36.29 1,875.00	1,409,838.71	520,781.34
SALE 42925	4/30/09 5/05/09	08578910 422539	BERRY PETROLEUM CO MAGNA SECURITIES CORP		40,000.00	16.858	17.34 600.00	673,706.66	239,004.27
SALE 42925	5/01/09 5/06/09	08578910 422545	BERRY PETROLEUM CO PRINCETON SECURITIES GROUP		30,000.00	15.923	12.28 300.00	477,371.72	151,344.93
SALE 42925	5/20/09 5/26/09	08578910 422612	BERRY PETROLEUM CO RAYMOND JAMES/EXECUTION		30,000.00	18.602	14.35 450.00	557,592.65	231,565.86
SALE 42925	5/21/09 5/27/09	08578910 422618	BERRY PETROLEUM CO WILLIAMS CAPITAL GROUP		30,000.00	17.747	13.69 450.00	531,955.31	205,928.52
SALE 42925	5/22/09 5/28/09	08578910 422622	BERRY PETROLEUM CO MAGNA SECURITIES CORP		40,000.00	17.796	18.30 600.00	711,217.70	276,515.31
SALE	5/26/09	08578910	BERRY PETROLEUM CO				18.06		

42925	5/29/09	422626	RAYMOND JAMES/EXECUTION	40,000.00	17.567	600.00	702,061.94	267,359.55
SALE	5/19/09	11012210	BRISTOL-MYERS SQUIBB CO.			52.50		
39897	5/22/09	422606	WILLIAMS CAPITAL GROUP	100,000.00	20.424	1,500.00	2,040,867.50	-629,229.06

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SALE 46083	5/01/09 5/06/09	12526910 422545	CF INDUSTRIES HOLDINGS INC WILLIAMS CAPITAL GROUP		40,000.00	74.470	76.56 600.00	2,978,119.44	111,404.24
SALE 46083	5/18/09 5/21/09	12526910 422601	CF INDUSTRIES HOLDINGS INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	80.411	41.34 300.00	1,607,884.66	174,527.06
SALE 46083	5/18/09 5/21/09	12526910 422601	CF INDUSTRIES HOLDINGS INC WILLIAMS CAPITAL GROUP		20,000.00	81.883	42.09 300.00	1,637,309.91	203,952.31
SALE 46083	5/20/09 5/26/09	12526910 422612	CF INDUSTRIES HOLDINGS INC RAYMOND JAMES/EXECUTION		10,000.00	83.502	21.47 150.00	834,851.53	118,172.73
SALE 44176	5/05/09 5/08/09	12665010 422553	CVS CORP. MAGNA SECURITIES CORP		50,000.00	31.735	40.78 750.00	1,585,934.22	229,383.97
SALE 44176	5/06/09 5/11/09	12665010 422558	CVS CORP. WILLIAMS CAPITAL GROUP		50,000.00	32.328	41.55 750.00	1,615,603.45	259,053.20
SALE 44176	5/14/09 5/19/09	12665010 422592	CVS CORP. MAGNA SECURITIES CORP		100,000.00	32.086	82.47 1,500.00	3,207,017.53	493,917.03
SALE 44176	5/15/09 5/20/09	12665010 422597	CVS CORP. MERIDIAN EQUITY PARTNERS		100,000.00	30.753	79.04 1,000.00	3,074,260.96	361,160.46
SALE 44176	5/18/09 5/21/09	12665010 422601	CVS CORP. BMO CAPITAL MARKETS/EXECUTI		50,000.00	30.800	39.58 750.00	1,539,225.42	182,675.17
SALE 45178	5/18/09 5/21/09	12673P10 422601	CA, INC. MORGAN STANLEY		300,000.00	17.766	136.98	5,329,663.02	431,797.02
SALE 39907	5/22/09 5/28/09	12686C10 422622	CABLEVISION SYSTEMS-NY GRP- MAGNA SECURITIES CORP		40,000.00	19.316	19.86 600.00	772,012.14	-344,410.46
SALE 43629	5/26/09 5/29/09	13442910 422626	CAMPBELL SOUP CO. WILLIAMS CAPITAL GROUP		50,000.00	28.168	36.20 750.00	1,407,613.80	-262,543.70
SALE 43671	4/30/09 5/05/09	15678210 422539	CERNER CORP. CREDIT SUISSE SEC (AES)		10,000.00	53.997	13.88 100.00	539,860.12	175,201.38

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SALE 43671	5/07/09 5/12/09	15678210 422564	CERNER CORP. LIQUIDNET		10,000.00	56.560	14.54 200.00	565,385.46	200,726.72
SALE 43671	5/13/09 5/18/09	15678210 422588	CERNER CORP. LABRANCHE/OTC		10,000.00	54.482	14.01 150.00	544,653.99	179,995.25
SALE 43671	5/19/09 5/22/09	15678210 422606	CERNER CORP. SUSQUEHANNA/OTC		10,000.00	57.456	14.77 150.00	574,396.23	209,737.49
SALE 43671	5/20/09 5/26/09	15678210 422612	CERNER CORP. SUSQUEHANNA/OTC		10,000.00	59.579	15.32 150.00	595,620.68	230,961.94
SALE 43671	5/21/09 5/27/09	15678210 422618	CERNER CORP. LABRANCHE/OTC		10,000.00	55.742	14.33 150.00	557,255.67	192,596.93
SALE 43671	5/22/09 5/28/09	15678210 422622	CERNER CORP. ITG (CHANNEL)		20,000.00	56.216	28.90 200.00	1,124,097.10	394,779.63
SALE 41852	5/05/09 5/08/09	16516710 422553	CHESAPEAKE ENERGY CORP. MAGNA SECURITIES CORP		100,000.00	21.137	54.33 1,500.00	2,112,185.67	-1,889,031.64
SALE 41852	5/22/09 5/28/09	16516710 422622	CHESAPEAKE ENERGY CORP. PRINCETON SECURITIES GROUP		100,000.00	20.612	52.98 1,000.00	2,060,107.02	-1,941,110.29
SALE 39905	5/07/09 5/12/09	17275R10 422564	CISCO SYSTEMS INC ITG (CHANNEL)		100,000.00	19.151	49.22 1,500.00	1,913,560.78	672,468.08

SALE 39905	5/07/09 5/12/09	17275R10 422564	CISCO SYSTEMS INC KEYBANC CAPITAL MKTS INC				145.32 4,500.00	5,649,754.68	1,926,476.57
SALE 40499	5/13/09 5/18/09	17737610 422588	CITRIX SYSTEMS INC. KEYBANC CAPITAL MKTS INC				69.00 1,500.00	2,683,141.00	-248,064.57
SALE 40499	5/14/09 5/19/09	17737610 422592	CITRIX SYSTEMS INC. ITG (CHANNEL)				83.07 1,200.00	3,230,916.93	-286,529.75
SALE 40499	5/15/09 5/20/09	17737610 422597	CITRIX SYSTEMS INC. MERRIMAN/OTC				14.10 300.00	548,271.90	-37,969.21

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SALE 39941	5/19/09 5/22/09	19121610 422606	COCA-COLA CO. (THE) GRISWOLD COMPANY		100,000.00	46.250	118.87 1,000.00	4,623,871.13	259,985.49
SALE 45369 130,261.35	5/04/09 5/07/09	19210810 422549	COEUR D'ALENE MINES CORP ICAP CORPORATES LLC		200,000.00	1.617	8.32 2,000.00	321,391.68	
SALE 45369	5/04/09 5/07/09	19210810 422549	COEUR D'ALENE MINES CORP INSTINET (DOMESTIC)		100,000.00	1.630	4.19 700.00	162,325.81	66,760.64
SALE 45369	5/06/09 5/11/09	19210810 422558	COEUR D'ALENE MINES CORP STURDIVANT/EXECUTION		200,000.00	1.631	8.39 2,000.00	324,231.61	133,101.28
SALE 45369	5/12/09 5/15/09	19210810 422582	COEUR D'ALENE MINES CORP INSTINET (DOMESTIC)		200,000.00	1.557	8.01 1,400.00	309,891.99	118,761.66
SALE 45369 92,642.32	5/13/09 5/18/09	19210810 422588	COEUR D'ALENE MINES CORP ICAP CORPORATES LLC		200,000.00	1.429	7.35 2,000.00	283,772.65	
SALE 42814	5/01/09 5/06/09	19259P30 422545	COINSTAR INC. CREDIT SUISSE SEC (AES)		10,000.00	35.727	9.19 100.00	357,160.81	57,937.90
SALE 42814	5/18/09 5/21/09	19259P30 422601	COINSTAR INC. ITG (CHANNEL)		10,000.00	33.387	8.59 100.00	333,764.41	34,541.50
SALE 42814	5/19/09 5/22/09	19259P30 422606	COINSTAR INC. MAGNA SECURITIES (OTC)		10,000.00	32.560	8.37 150.00	325,439.63	26,216.72
SALE 42814	5/20/09 5/26/09	19259P30 422612	COINSTAR INC. LABRANCHE/OTC		10,000.00	32.686	8.41 150.00	326,705.59	27,482.68
SALE 39906	4/29/09 5/04/09	20337210 422533	COMMSCOPE INC. JP MORGAN		70,000.00	23.879	42.96 2,800.00	1,668,687.04	-959,129.58
SALE 39906	5/04/09 5/07/09	20337210 422549	COMMSCOPE INC. BMO CAPITAL MARKETS/EXECUTI		30,000.00	26.438	20.39 450.00	792,654.61	-333,552.51
SALE 39906	5/06/09 5/11/09	20337210 422558	COMMSCOPE INC. WILLIAMS CAPITAL GROUP		20,000.00	26.941	13.85 300.00	538,496.15	-212,308.60

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SALE 39906	5/19/09 5/22/09	20337210 422606	COMMSCOPE INC. STURDIVANT/EXECUTION		20,000.00	24.218	12.45 300.00	484,037.55	-266,767.20
SALE 39906	5/20/09 5/26/09	20337210 422612	COMMSCOPE INC. RAYMOND JAMES/EXECUTION		20,000.00	25.916	13.33 300.00	518,004.67	-232,800.08
SALE 39906	5/22/09 5/28/09	20337210 422622	COMMSCOPE INC. BMO CAPITAL MARKETS/EXECUTI		20,000.00	24.626	12.66 300.00	492,205.34	-258,599.41
SALE 39906	5/22/09 5/28/09	20337210 422622	COMMSCOPE INC. MAGNA SECURITIES CORP		40,000.00	24.866	25.57 600.00	994,018.43	-507,591.06
SALE 39904	4/30/09 5/05/09	20825C10 422539	CONOCOPHILLIPS BMO CAPITAL MARKETS/EXECUTI		3,300.00	41.926	3.56 49.50	138,303.40	28,667.15
SALE 39904	4/30/09 5/05/09	20825C10 422539	CONOCOPHILLIPS CITIGROUP/CITIBANK DOMESTIC		16,700.00	41.995	18.03 668.00	700,623.79	145,797.90

SALE 39904	5/01/09 5/06/09	20825C10 422545	CONOCOPHILLIPS ICAP CORPORATES LLC		60,000.00	41.282	63.66 600.00	2,476,250.34	482,863.91
SALE 43011	5/01/09 5/06/09	21037110 422545	CONSTELLATION ENERGY GROUP, WILLIAMS CAPITAL GROUP		20,000.00	24.629	12.66 300.00	492,259.34	-246.90
SALE 43011	5/04/09 5/07/09	21037110 422549	CONSTELLATION ENERGY GROUP, BMO CAPITAL MARKETS/EXECUTI		80,000.00	24.896	51.19 1,200.00	1,990,412.81	20,387.86
SALE 43011	5/15/09 5/20/09	21037110 422597	CONSTELLATION ENERGY GROUP, MAGNA SECURITIES CORP		50,000.00	24.866	31.96 750.00	1,242,508.04	11,242.45
SALE 43011	5/19/09 5/22/09	21037110 422606	CONSTELLATION ENERGY GROUP, WILLIAMS CAPITAL GROUP		50,000.00	25.548	32.83 750.00	1,276,637.17	45,371.58
SALE 43011	5/22/09 5/28/09	21037110 422622	CONSTELLATION ENERGY GROUP, MAGNA SECURITIES CORP		50,000.00	25.775	33.13 750.00	1,287,986.87	56,721.28
SALE 43011	5/26/09 5/29/09	21037110 422626	CONSTELLATION ENERGY GROUP, RAYMOND JAMES/EXECUTION		50,000.00	25.678	33.00 750.00	1,283,137.00	51,871.41

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SALE 43985	4/28/09 5/01/09	22405110 422529	COX RADIO INC-CL A JP MORGAN		20,000.00	4.458	2.30 800.00	88,361.70	-
SALE 43985	4/29/09 5/04/09	22405110 422533	COX RADIO INC-CL A CITIGROUP/CITIBANK DOMESTIC		20,000.00	4.873	2.51 800.00	96,647.49	-20,745.67
SALE 43985	4/29/09 5/04/09	22405110 422533	COX RADIO INC-CL A JP MORGAN		40,000.00	4.806	4.95 1,600.00	190,615.05	-
SALE 43985	4/30/09 5/05/09	22405110 422539	COX RADIO INC-CL A CITIGROUP/CITIBANK DOMESTIC		240,000.00	4.802	29.62 9,600.00	1,142,802.38	-265,915.49
SALE 40472	5/07/09 5/12/09	23257720 422564	CYNOSURE INC. CL A ITG (CHANNEL)		5,000.00	7.003	.90 75.00	34,937.60	-
SALE 40472	5/07/09 5/12/09	23257720 422564	CYNOSURE INC. CL A SUSQUEHANNA/OTC		5,000.00	6.822	.88 75.00	34,033.12	-
SALE 40472	5/11/09 5/14/09	23257720 422576	CYNOSURE INC. CL A ITG (CHANNEL)		10,000.00	8.298	2.14 100.00	82,881.86	-
SALE 40472	5/12/09 5/15/09	23257720 422582	CYNOSURE INC. CL A ITG (CHANNEL)		10,000.00	8.272	2.13 100.00	82,618.87	-
SALE 40472	5/13/09 5/18/09	23257720 422588	CYNOSURE INC. CL A SUSQUEHANNA/OTC		10,000.00	7.436	1.92 150.00	74,203.08	-92,197.12
SALE 45495	5/07/09 5/12/09	23767P10 422564	DATA DOMAIN INC ITG (CHANNEL)		10,000.00	16.622	4.28 150.00	166,061.72	34,523.35
SALE 45495	5/07/09 5/12/09	23767P10 422564	DATA DOMAIN INC KEYBANC CAPITAL MKTS INC		30,000.00	16.184	12.48 450.00	485,051.52	90,436.42
SALE 45495	5/21/09 5/27/09	23767P10 422618	DATA DOMAIN INC MORGAN STANLEY		260,000.00	24.054	160.73	6,253,827.27	2,833,829.70
SALE 46444	5/18/09 5/21/09	24237010 422601	DEAN FOODS GRISWOLD COMPANY		100,000.00	18.489	47.52 1,000.00	1,847,882.48	11,856.83

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SALE 46444	5/19/09 5/22/09	24237010 422606	DEAN FOODS BMO CAPITAL MARKETS/EXECUTI		40,000.00	18.919	19.45 600.00	756,120.55	21,710.29
SALE 46444	5/26/09 5/29/09	24237010 422626	DEAN FOODS RAYMOND JAMES/EXECUTION		40,000.00	18.464	18.99 600.00	737,929.01	3,518.75

SALE	5/22/09	24419910	DEERE & CO.			43.68			
39908	5/28/09	422622	WILLIAMS CAPITAL GROUP	40,000.00	42.483	600.00	1,698,692.32	63,793.36	
SALE	5/12/09	25470M10	DISH NETWORKS			44.35			
46473	5/15/09	422582	ITG (CHANNEL)	100,000.00	17.255	1,000.00	1,724,445.65	230,459.65	
SALE	5/22/09	27805810	EATON CORP.			45.78			
39919	5/28/09	422622	WILLIAMS CAPITAL GROUP	40,000.00	44.525	600.00	1,780,350.22	-414,496.29	
SALE	5/26/09	27805810	EATON CORP.			45.88			
39919	5/29/09	422626	RAYMOND JAMES/EXECUTION	40,000.00	44.626	600.00	1,784,374.12	-410,472.39	
SALE	5/07/09	27864210	EBAY INC.			8.78			
45010	5/12/09	422564	ITG (CHANNEL)	20,000.00	17.068	300.00	341,053.22	133,935.22	
SALE	5/07/09	27864210	EBAY INC.			12.82			
45010	5/12/09	422564	KEYBANC CAPITAL MKTS INC	30,000.00	16.624	450.00	498,254.18	187,577.18	
SALE	4/28/09	29084Q10	EMCOR GROUP INC.			10.48			
39915	5/01/09	422529	JP MORGAN	20,000.00	20.377	800.00	406,735.52	171,883.26	
SALE	4/29/09	29084Q10	EMCOR GROUP INC.			10.90			
39915	5/04/09	422533	CITIGROUP/CITIBANK DOMESTIC	20,000.00	21.189	800.00	422,959.10	188,106.84	
SALE	4/30/09	29084Q10	EMCOR GROUP INC.			56.28			
39915	5/05/09	422539	UBS WARBURG LLC	100,000.00	21.895	4,000.00	2,185,463.72	1,011,202.43	
SALE	5/04/09	29084Q10	EMCOR GROUP INC.			21.99			
39915	5/07/09	422549	BMO CAPITAL MARKETS/EXECUTI	40,000.00	21.385	600.00	854,794.01	385,089.50	
SALE	5/04/09	29084Q10	EMCOR GROUP INC.			16.27			
39915	5/07/09	422549	RAYMOND JAMES/EXECUTION	30,000.00	21.095	450.00	632,383.73	280,105.34	

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SALE	5/19/09	29084Q10	EMCOR GROUP INC.			17.26			
39915	5/22/09	422606	RAYMOND JAMES/EXECUTION	30,000.00	22.382	450.00	670,998.74	318,720.35	
SALE	5/22/09	29084Q10	EMCOR GROUP INC.			11.08			
39915	5/28/09	422622	WILLIAMS CAPITAL GROUP	20,000.00	21.540	300.00	430,482.92	195,630.66	
SALE	4/28/09	29265910	ENERGY CONVERSION DEVICES,			8.19			
44685	5/01/09	422529	CREDIT SUISSE SEC (AES)	20,000.00	15.932	200.00	318,421.81	-187,353.16	
SALE	4/29/09	29265910	ENERGY CONVERSION DEVICES,			8.46			
44685	5/04/09	422533	UBS WARBURG LLC	20,000.00	16.449	600.00	328,361.54	-177,413.43	
SALE	4/30/09	29265910	ENERGY CONVERSION DEVICES,			24.90			
44685	5/05/09	422539	CREDIT SUISSE SEC (AES)	50,000.00	19.377	500.00	968,345.10	-296,092.33	
SALE	5/04/09	29265910	ENERGY CONVERSION DEVICES,			15.65			
44685	5/07/09	422549	CREDIT SUISSE SEC (AES)	30,000.00	20.293	300.00	608,459.35	-150,203.11	
SALE	5/04/09	29265910	ENERGY CONVERSION DEVICES,			15.38			
44685	5/07/09	422549	CREDIT SUISSE SEC (AES)	30,000.00	19.936	300.00	597,755.62	-160,906.84	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				60,000.00	20.114	31.03 600.00	1,206,214.97	-311,109.95	
SALE	5/06/09	29265910	ENERGY CONVERSION DEVICES,			25.98			
44685	5/11/09	422558	CREDIT SUISSE SEC (AES)	50,000.00	20.217	500.00	1,010,309.02	-254,128.42	
SALE	5/07/09	29265910	ENERGY CONVERSION DEVICES,			8.43			
44685	5/12/09	422564	ITG (CHANNEL)	20,000.00	16.390	300.00	327,495.57	-178,279.40	
SALE	5/07/09	29265910	ENERGY CONVERSION DEVICES,			12.53			
44685	5/12/09	422564	KEYBANC CAPITAL MKTS INC	30,000.00	16.242	450.00	486,791.47	-271,870.99	
SALE	5/08/09	29265910	ENERGY CONVERSION DEVICES,			21.17			
44685	5/13/09	422572	SUSQUEHANNA/OTC	50,000.00	16.471	750.00	822,768.83	-441,668.61	

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SALE 44685	5/11/09 5/14/09	29265910 422576	ENERGY CONVERSION DEVICES, ITG (CHANNEL)	50,000.00	16.067	20.65 500.00	802,834.35	-461,603.09
SALE 44685	5/12/09 5/15/09	29265910 422582	ENERGY CONVERSION DEVICES, ITG (CHANNEL)	50,000.00	16.185	20.80 500.00	808,729.20	-455,708.24
SALE 44685	5/12/09 5/15/09	29265910 422582	ENERGY CONVERSION DEVICES, MERRIMAN/OTC	50,000.00	16.235	20.87 750.00	810,959.13	-453,478.31
SALE 44685	5/13/09 5/18/09	29265910 422588	ENERGY CONVERSION DEVICES, SUSQUEHANNA/OTC	50,000.00	15.429	19.83 750.00	770,665.17	-493,772.27
SALE 44685	5/14/09 5/19/09	29265910 422592	ENERGY CONVERSION DEVICES, ITG (CHANNEL)	50,000.00	14.938	19.20 500.00	746,375.80	-518,061.64
SALE 44685	5/15/09 5/20/09	29265910 422597	ENERGY CONVERSION DEVICES, ITG (CHANNEL)	228,341.00	14.911	87.51 2,283.41	3,402,490.23	-2,371,967.94
SALE 44685	5/18/09 5/21/09	29265910 422601	ENERGY CONVERSION DEVICES, ITG (CHANNEL)	21,659.00	14.875	8.29 216.59	321,957.08	-225,771.93
SALE 40547	4/28/09 5/01/09	29266R10 422529	ENERGIZER HOLDINGS INC. JP MORGAN	10,000.00	56.083	14.42 400.00	560,416.58	-275,070.68
SALE 39917	4/30/09 5/05/09	29742510 422539	ESTERLINE TECHNOLOGIES CORP CITIGROUP/CITIBANK DOMESTIC	10,400.00	26.897	7.19 416.00	279,300.41	-106,161.12
SALE 39917	4/30/09 5/05/09	29742510 422539	ESTERLINE TECHNOLOGIES CORP PACIFIC CREST SECURITIES	9,600.00	27.309	6.74 384.00	261,775.66	-94,034.98
SALE 39917	5/04/09 5/07/09	29742510 422549	ESTERLINE TECHNOLOGIES CORP MAGNA SECURITIES CORP	20,000.00	26.298	13.52 300.00	525,646.48	-215,625.68
SALE 39917	5/06/09 5/11/09	29742510 422558	ESTERLINE TECHNOLOGIES CORP WILLIAMS CAPITAL GROUP	20,000.00	26.558	13.66 300.00	530,836.34	-210,435.82
SALE 39917	5/15/09 5/20/09	29742510 422597	ESTERLINE TECHNOLOGIES CORP MAGNA SECURITIES CORP	30,000.00	27.147	20.94 450.00	813,933.06	-297,975.19

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SALE 39917	5/18/09 5/21/09	29742510 422601	ESTERLINE TECHNOLOGIES CORP BMO CAPITAL MARKETS/EXECUTI		10,000.00	27.147	6.98 150.00	271,311.02	-99,325.06
SALE 39917	5/19/09 5/22/09	29742510 422606	ESTERLINE TECHNOLOGIES CORP BMO CAPITAL MARKETS/EXECUTI		20,000.00	27.477	14.13 300.00	549,221.87	-192,050.29
SALE 39917	5/20/09 5/26/09	29742510 422612	ESTERLINE TECHNOLOGIES CORP RAYMOND JAMES/EXECUTION		10,000.00	27.192	6.99 150.00	271,760.01	-98,876.07
SALE 39917	5/22/09 5/28/09	29742510 422622	ESTERLINE TECHNOLOGIES CORP WILLIAMS CAPITAL GROUP		20,000.00	26.860	13.81 300.00	536,876.19	-204,395.97
SALE 39920	5/26/09 5/29/09	30161N10 422626	EXELON CORP. MAGNA SECURITIES CORP		40,000.00	47.812	49.16 600.00	1,911,838.84	623,994.34
SALE 44060	5/06/09 5/11/09	30205120 422558	EXIDE TECHNOLOGIES LABRANCHE/OTC		40,000.00	6.321	6.50 600.00	252,245.50	101,496.79
SALE 44060	5/07/09 5/12/09	30205120 422564	EXIDE TECHNOLOGIES LABRANCHE/OTC		20,000.00	6.338	3.26 300.00	126,456.74	51,082.39
SALE 44060	5/08/09 5/13/09	30205120 422572	EXIDE TECHNOLOGIES MAGNA SECURITIES (OTC)		20,000.00	6.596	3.40 300.00	131,608.60	
SALE 44060	5/11/09 5/14/09	30205120 422576	EXIDE TECHNOLOGIES ITG (CHANNEL)		5,000.00	6.284	.81 50.00	31,367.19	
SALE 44060	5/11/09 5/14/09	30205120 422576	EXIDE TECHNOLOGIES MAGNA SECURITIES (OTC)		15,000.00	6.243	2.41 225.00	93,419.09	
SALE 44060	5/21/09 5/27/09	30205120 422618	EXIDE TECHNOLOGIES ITG (CHANNEL)		20,000.00	5.922	3.05 200.00	118,230.95	
SALE 40312	4/30/09 5/05/09	33643310 422539	FIRST SOLAR INC. CREDIT SUISSE SEC (AES)		5,000.00	180.70	23.23 50.00	903,458.27	-12,601.64
SALE 39923	5/08/09 5/13/09	36960410 422572	GENERAL ELECTRIC CO. WILLIAMS CAPITAL GROUP		100,000.00	14.408	37.03 1,500.00	1,439,242.97	-542,224.40

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SALE 46716	5/13/09 5/18/09	41457P10 422588	HARRIS STRATEX NETWORKS-CL KEYBANC CAPITAL MKTS INC		120,000.00	5.647	17.42 1,800.00	675,834.58	-501,525.11
SALE 46819	5/26/09 5/29/09	42224N10 422626	HEALTHSPRING INC MAGNA SECURITIES CORP		20,000.00	10.084	5.19 300.00	201,376.81	8,220.48
SALE 41547	4/28/09 5/01/09	44701110 422529	HUNTSMAN CORP. MERRILL LYNCH (RESEARCH)		100,000.00	4.909	12.62 4,000.00	486,837.38	-416,922.78
SALE 41547	5/04/09 5/07/09	44701110 422549	HUNTSMAN CORP. GRISWOLD COMPANY		100,000.00	5.683	14.61 1,000.00	567,255.39	-336,504.77
SALE 41547	5/07/09 5/12/09	44701110 422564	HUNTSMAN CORP. ICAP CORPORATES LLC		100,000.00	6.077	15.62 1,000.00	606,714.38	-
SALE 41547	5/08/09 5/13/09	44701110 422572	HUNTSMAN CORP. ICAP CORPORATES LLC		100,000.00	5.342	13.73 1,000.00	533,226.27	-
SALE 41547	5/20/09 5/26/09	44701110 422612	HUNTSMAN CORP. GRISWOLD COMPANY		100,000.00	7.016	18.04 1,000.00	700,581.96	-203,178.20
SALE 41547	5/21/09 5/27/09	44701110 422618	HUNTSMAN CORP. CAPIS/SOFT		100,000.00	6.537	16.81 5,000.00	648,703.19	-
SALE 39932	5/04/09 5/07/09	45920010 422549	INTL BUSINESS MACHINES CORP RAYMOND JAMES/EXECUTION		10,000.00	106.02	27.25 150.00	1,060,083.75	194,850.75
SALE 39932	5/18/09 5/21/09	45920010 422601	INTL BUSINESS MACHINES CORP MAGNA SECURITIES CORP		40,000.00	104.17	107.10 600.00	4,166,400.90	695,519.49
SALE 45093	5/01/09 5/06/09	46428777 422545	ISHARES DJ US FINANCIAL SER ICAP CORPORATES LLC		100,000.00	41.470	106.58 1,000.00	4,145,883.42	809,386.54
SALE 45093	5/21/09 5/27/09	46428777 422618	ISHARES DJ US FINANCIAL SER WILLIAMS CAPITAL GROUP		20,000.00	44.917	23.09 300.00	898,008.91	230,709.53
SALE 45093	5/22/09 5/28/09	46428777 422622	ISHARES DJ US FINANCIAL SER CAPIS/SOFT		100,000.00	44.529	114.45 5,000.00	4,447,825.55	1,111,328.67

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SALE 45093	5/22/09 5/28/09	46428777 422622	ISHARES DJ US FINANCIAL SER MERIDIAN EQUITY PARTNERS		80,000.00	44.702	91.91 800.00	3,575,244.09	906,046.59
SALE 45093	5/26/09 5/29/09	46428777 422626	ISHARES DJ US FINANCIAL SER WILLIAMS CAPITAL GROUP		50,000.00	45.719	58.75 750.00	2,285,121.25	616,872.81
SALE 39940	5/01/09 5/06/09	46625H10 422545	JP MORGAN CHASE & CO PRINCETON SECURITIES GROUP		100,000.00	33.402	85.85 1,000.00	3,339,124.15	435,345.33
SALE 39940	5/08/09 5/13/09	46625H10 422572	JP MORGAN CHASE & CO MERIDIAN EQUITY PARTNERS		50,000.00	36.906	47.43 500.00	1,844,732.57	392,843.16
SALE 39939	5/13/09 5/18/09	47816010 422588	JOHNSON & JOHNSON BMO CAPITAL MARKETS/EXECUTI		50,000.00	55.256	71.01 750.00	2,761,953.99	943,586.66
SALE 39939	5/13/09 5/18/09	47816010 422588	JOHNSON & JOHNSON RAYMOND JAMES/EXECUTION		50,000.00	55.122	70.84 750.00	2,755,269.16	936,901.83
SALE 39939	5/21/09 5/27/09	47816010 422618	JOHNSON & JOHNSON CAPIS/SOFT		100,000.00	54.965	141.26 5,000.00	5,491,318.74	1,854,584.07
SALE 39939	5/22/09 5/28/09	47816010 422622	JOHNSON & JOHNSON ICAP CORPORATES LLC		100,000.00	55.130	141.69 1,000.00	5,511,868.31	1,875,133.64
SALE 39939	5/22/09 5/28/09	47816010 422622	JOHNSON & JOHNSON MERIDIAN EQUITY PARTNERS		100,000.00	55.052	141.49 1,000.00	5,504,008.51	1,867,273.84
SALE 39944	5/20/09 5/26/09	50540R40 422612	LABORATORY CORP OF AMERICA RAYMOND JAMES/EXECUTION		20,000.00	61.934	31.84 300.00	1,238,340.16	107,053.75
SALE 43455	5/04/09 5/07/09	53071M50 422549	LIBERTY MEDIA CORP. CREDIT SUISSE SEC (AES)		300,000.00	25.148	193.90 3,000.00	7,541,206.10	2,607,789.46
SALE 43455	5/05/09 5/08/09	53071M50 422553	LIBERTY MEDIA CORP. CREDIT SUISSE SEC (AES)		800,000.00	24.415	501.97 8,000.00	19,523,178.03	6,367,400.32

SALE 43455	5/06/09 5/11/09	53071M50 422558	LIBERTY MEDIA CORP. CREDIT SUISSE SEC (AES)	500,000.00	25.414	326.58 5,000.00	12,701,723.42	4,479,362.35
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SALE 46169	5/08/09 5/13/09	53418710 422572	LINCOLN NATIONAL CORP BMO CAPITAL MARKETS/EXECUTI		80,000.00	17.004	34.97 1,200.00	1,359,117.03	589,149.03
SALE 41563	4/28/09 5/01/09	53555510 422529	LINDSAY CORP. JP MORGAN		10,000.00	35.983	9.25 400.00	359,417.75	-409,345.58
SALE 41563	5/14/09 5/19/09	53555510 422592	LINDSAY CORP. WILLIAMS CAPITAL GROUP		50,000.00	32.959	42.36 750.00	1,647,137.64	-2,196,679.00
SALE 41563	5/15/09 5/20/09	53555510 422597	LINDSAY CORP. WILLIAMS CAPITAL GROUP		50,000.00	34.206	43.96 750.00	1,709,511.04	-2,134,305.60
SALE 41563	5/20/09 5/26/09	53555510 422612	LINDSAY CORP. RAYMOND JAMES/EXECUTION		20,000.00	36.964	19.00 300.00	738,961.00	-798,565.66
SALE 41563	5/22/09 5/28/09	53555510 422622	LINDSAY CORP. WILLIAMS CAPITAL GROUP		30,000.00	33.406	25.76 450.00	1,001,695.24	-1,304,594.74
SALE 41563	5/26/09 5/29/09	53555510 422626	LINDSAY CORP. RAYMOND JAMES/EXECUTION		30,000.00	33.234	25.63 450.00	996,544.37	-1,309,745.61
SALE 39991	5/07/09 5/12/09	55271510 422564	MEMC ELECTRONICS MATERIALS, BMO CAPITAL MARKETS/EXECUTI		30,000.00	17.310	13.35 450.00	518,827.65	-200,763.00
SALE 39991	5/08/09 5/13/09	55271510 422572	MEMC ELECTRONICS MATERIALS, WILLIAMS CAPITAL GROUP		50,000.00	17.358	22.31 750.00	867,117.69	-332,200.06
SALE 39949	5/11/09 5/14/09	55616P10 422576	MACY'S, INC. PRINCETON SECURITIES GROUP		100,000.00	12.453	32.01 1,000.00	1,244,307.99	-738,859.20
SALE 44600	4/28/09 5/01/09	57708110 422529	MATTEL, INC. MERRILL LYNCH (RESEARCH)		100,000.00	14.681	37.74 4,000.00	1,464,072.26	289,656.71
SALE 44600	4/29/09 5/04/09	57708110 422533	MATTEL, INC. SANFORD BERNSTEIN & CO.		100,000.00	15.234	39.16 4,000.00	1,519,400.84	344,985.28
SALE 44600	4/29/09 5/04/09	57708110 422533	MATTEL, INC. UBS WARBURG LLC		100,000.00	15.265	39.24 4,000.00	1,522,470.76	348,055.21

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SALE 44600	4/30/09 5/05/09	57708110 422539	MATTEL, INC. UBS WARBURG LLC		100,000.00	15.292	39.30 4,000.00	1,525,140.70	350,725.14
SALE 42619	5/21/09 5/27/09	58013510 422618	MCDONALD'S CORP. WILLIAMS CAPITAL GROUP		20,000.00	55.963	28.77 300.00	1,118,929.23	-81,873.32
SALE 42619	5/22/09 5/28/09	58013510 422622	MCDONALD'S CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	57.426	29.52 300.00	1,148,194.48	-52,608.07
SALE 42619	5/26/09 5/29/09	58013510 422626	MCDONALD'S CORP. RAYMOND JAMES/EXECUTION		20,000.00	57.708	29.67 300.00	1,153,822.33	-46,980.22
SALE 44746	5/08/09 5/13/09	58155Q10 422572	MCKESSON CORP. MAGNA SECURITIES CORP		50,000.00	40.897	52.56 750.00	2,044,042.44	-63,655.31
SALE 44746	5/11/09 5/14/09	58155Q10 422576	MCKESSON CORP. WILLIAMS CAPITAL GROUP		30,000.00	40.779	31.45 450.00	1,222,891.55	-41,727.10
SALE 44746	5/12/09 5/15/09	58155Q10 422582	MCKESSON CORP. WILLIAMS CAPITAL GROUP		30,000.00	40.472	31.21 450.00	1,213,687.79	-50,930.86
SALE 44746	5/13/09 5/18/09	58155Q10 422588	MCKESSON CORP. MAGNA SECURITIES CORP		10,000.00	40.244	10.35 150.00	402,274.65	-19,264.90
SALE 43733	4/29/09 5/04/09	58505510 422533	MEDTRONIC, INC. SANFORD BERNSTEIN & CO.		100,000.00	30.753	79.04 4,000.00	3,071,170.96	-196,976.54
SALE 43733	4/29/09 5/04/09	58505510 422533	MEDTRONIC, INC. UBS WARBURG LLC		100,000.00	31.698	81.47 4,000.00	3,165,738.53	-102,408.97

SALE 43733	4/30/09 5/05/09	58505510 422539	MEDTRONIC, INC. UBS WARBURG LLC				82.60 4,000.00	3,209,627.40	-58,520.10
SALE 43733	5/05/09 5/08/09	58505510 422553	MEDTRONIC, INC. GRISWOLD COMPANY				84.26 1,000.00	3,277,245.74	9,098.24
SALE 43733	5/07/09 5/12/09	58505510 422564	MEDTRONIC, INC. ICAP CORPORATES LLC				84.82 1,000.00	3,299,245.18	31,097.68

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SALE 43733	5/11/09 5/14/09	58505510 422576	MEDTRONIC, INC. ICAP CORPORATES LLC		200,000.00	33.524	172.32 2,000.00	6,702,667.68	166,372.68
SALE 39952	5/06/09 5/11/09	61166W10 422558	MONSANTO CO. BMO CAPITAL MARKETS/EXECUTI		15,000.00	89.550	34.53 225.00	1,342,984.47	344,745.68
SALE 39952	5/13/09 5/18/09	61166W10 422588	MONSANTO CO. WILLIAMS CAPITAL GROUP		15,000.00	89.788	34.62 225.00	1,346,555.88	348,317.09
SALE 39952	5/14/09 5/19/09	61166W10 422592	MONSANTO CO. RAYMOND JAMES/EXECUTION		20,000.00	90.265	46.40 300.00	1,804,949.60	473,964.54
SALE 43263	5/06/09 5/11/09	61945A10 422558	MOSIAC CO. (THE) WILLIAMS CAPITAL GROUP		20,000.00	46.717	24.02 300.00	934,015.98	181,119.69
SALE 43263	5/19/09 5/22/09	61945A10 422606	MOSIAC CO. (THE) MAGNA SECURITIES CORP		50,000.00	56.481	72.58 750.00	2,823,242.42	941,001.69
SALE 43263	5/20/09 5/26/09	61945A10 422612	MOSIAC CO. (THE) WILLIAMS CAPITAL GROUP		20,000.00	58.296	29.97 300.00	1,165,596.03	412,699.74
SALE 43263	5/22/09 5/28/09	61945A10 422622	MOSIAC CO. (THE) MAGNA SECURITIES CORP		20,000.00	55.959	28.77 300.00	1,118,841.23	365,944.94
SALE 43551	5/12/09 5/15/09	62937750 422582	NRG ENERGY INC. WILLIAMS CAPITAL GROUP		100,000.00	20.859	53.61 1,500.00	2,084,386.39	-13,649.16
SALE 43551	5/13/09 5/18/09	62937750 422588	NRG ENERGY INC. MAGNA SECURITIES CORP		100,000.00	20.400	52.43 1,500.00	2,038,397.57	-59,637.98
SALE 43551	5/15/09 5/20/09	62937750 422597	NRG ENERGY INC. WILLIAMS CAPITAL GROUP		50,000.00	19.447	24.99 750.00	971,570.01	-77,447.77
SALE 43551	5/20/09 5/26/09	62937750 422612	NRG ENERGY INC. WILLIAMS CAPITAL GROUP		50,000.00	20.020	25.73 750.00	1,000,234.27	-48,783.51
SALE 42901	4/30/09 5/05/09	63935N10 422539	NAVIGANT CONSULTING, INC. UBS WARBURG LLC		30,000.00	14.644	11.30 1,200.00	438,120.70	-96,213.54

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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 42901	5/04/09 5/07/09	63935N10 422549	NAVIGANT CONSULTING, INC. MAGNA SECURITIES CORP		30,000.00	14.461	11.15 450.00	433,377.85	-100,956.39
SALE 42901	5/06/09 5/11/09	63935N10 422558	NAVIGANT CONSULTING, INC. WILLIAMS CAPITAL GROUP		30,000.00	14.010	10.81 450.00	419,839.19	-114,495.05
SALE 42901	5/07/09 5/12/09	63935N10 422564	NAVIGANT CONSULTING, INC. BMO CAPITAL MARKETS/EXECUTI		30,000.00	13.787	10.63 450.00	413,143.37	-121,190.87
SALE 42901	5/08/09 5/13/09	63935N10 422572	NAVIGANT CONSULTING, INC. WILLIAMS CAPITAL GROUP		30,000.00	13.699	10.57 450.00	410,518.43	-123,815.82
SALE 42901	5/11/09 5/14/09	63935N10 422576	NAVIGANT CONSULTING, INC. WILLIAMS CAPITAL GROUP		30,000.00	13.404	10.34 450.00	401,644.66	-132,689.59
SALE 42901	5/12/09 5/15/09	63935N10 422582	NAVIGANT CONSULTING, INC. BMO CAPITAL MARKETS/EXECUTI		30,000.00	13.176	10.16 450.00	394,807.84	-139,526.41
SALE 42901	5/13/09 5/18/09	63935N10 422588	NAVIGANT CONSULTING, INC. MAGNA SECURITIES CORP		30,000.00	13.273	10.24 450.00	397,732.76	-136,601.49
SALE	5/15/09	63935N10	NAVIGANT CONSULTING, INC.				9.76		

42901	5/20/09	422597	MAGNA SECURITIES CORP		30,000.00	12.650	450.00	379,052.24	-155,282.01
SALE	5/18/09	63935N10	NAVIGANT CONSULTING, INC.				9.56		
42901	5/21/09	422601	BMO CAPITAL MARKETS/EXECUTI		30,000.00	12.398	450.00	371,486.44	-162,847.81
SALE	5/19/09	63935N10	NAVIGANT CONSULTING, INC.				9.74		
42901	5/22/09	422606	RAYMOND JAMES/EXECUTION		30,000.00	12.632	450.00	378,494.26	-155,839.99
SALE	5/20/09	63935N10	NAVIGANT CONSULTING, INC.				9.71		
42901	5/26/09	422612	WILLIAMS CAPITAL GROUP		30,000.00	12.584	450.00	377,060.29	-157,273.96
SALE	5/22/09	63935N10	NAVIGANT CONSULTING, INC.				12.52		
42901	5/28/09	422622	WILLIAMS CAPITAL GROUP		40,000.00	12.174	600.00	486,351.48	-226,094.18
SALE	5/26/09	63935N10	NAVIGANT CONSULTING, INC.				12.59		
42901	5/29/09	422626	RAYMOND JAMES/EXECUTION		40,000.00	12.242	600.00	489,055.41	-223,390.25

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SALE	5/22/09	65163910	NEWMONT MINING CORP.				60.63		
42997	5/28/09	422622	BMO CAPITAL MARKETS/EXECUTI		50,000.00	47.177	750.00	2,358,014.37	423,209.97
SALE	5/22/09	65163910	NEWMONT MINING CORP.				60.74		
42997	5/28/09	422622	BMO CAPITAL MARKETS/EXECUTI		50,000.00	47.263	750.00	2,362,359.26	427,554.86
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	47.220	121.37 1,500.00	4,720,373.63	850,764.83
SALE	5/26/09	65163910	NEWMONT MINING CORP.				59.20		
42997	5/29/09	422626	RAYMOND JAMES/EXECUTION		50,000.00	46.066	750.00	2,302,485.80	367,681.40
SALE	5/22/09	67018T10	NU SKIN ENTERPRISES INC.				7.21		
39958	5/28/09	422622	BMO CAPITAL MARKETS/EXECUTI		20,000.00	14.025	300.00	280,200.79	-26,886.58
SALE	5/07/09	67073Y10	NV ENERGY INC.				53.81		
43884	5/12/09	422564	PRINCETON SECURITIES GROUP		200,000.00	10.467	2,000.00	2,091,426.19	269,987.82
SALE	5/08/09	67073Y10	NV ENERGY INC.				80.97		
43884	5/13/09	422572	PRINCETON SECURITIES GROUP		300,000.00	10.502	3,000.00	3,147,489.03	415,331.47
SALE	5/19/09	67073Y10	NV ENERGY INC.				25.73		
43884	5/22/09	422606	ICAP CORPORATES LLC		100,000.00	10.009	1,000.00	999,854.27	89,135.08
SALE	5/21/09	67073Y10	NV ENERGY INC.				77.09		
43884	5/27/09	422618	CAPIS/SOFT		300,000.00	9.999	15,000.00	2,984,472.91	252,315.35
SALE	5/22/09	69331C10	P G & E CORP				17.97		
41416	5/28/09	422622	BMO CAPITAL MARKETS/EXECUTI		20,000.00	34.960	300.00	698,878.03	-78,776.19
SALE	4/29/09	70109410	PARKER-HANNIFIN CORP.				23.23		
42253	5/04/09	422533	JP MORGAN		20,000.00	45.193	800.00	903,034.77	-380,874.73
SALE	4/29/09	70109410	PARKER-HANNIFIN CORP.				19.79		
42253	5/04/09	422533	JP MORGAN		17,400.00	44.248	696.00	769,199.41	-347,801.86
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					37,400.00	44.753	43.02 1,496.00	1,672,234.18	-728,676.59

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SALE	4/29/09	70109410	PARKER-HANNIFIN CORP.				14.35		
42253	5/04/09	422533	SANFORD BERNSTEIN & CO.		12,600.00	44.299	504.00	557,654.09	-251,208.90
SALE	4/30/09	70109410	PARKER-HANNIFIN CORP.				8.80		
42253	5/05/09	422539	BMO CAPITAL MARKETS/EXECUTI		7,400.00	46.220	111.00	341,904.50	-133,142.02
SALE	4/30/09	70109410	PARKER-HANNIFIN CORP.				14.94		
42253	5/05/09	422539	UBS WARBURG LLC		12,600.00	46.135	504.00	580,778.28	-228,084.71
SALE	5/11/09	70109410	PARKER-HANNIFIN CORP.				23.56		
42253	5/14/09	422576	WILLIAMS CAPITAL GROUP		20,000.00	45.831	300.00	916,292.44	-367,617.06

SALE 42253	5/12/09 5/15/09	70109410 422582	PARKER-HANNIFIN CORP. WILLIAMS CAPITAL GROUP		50,000.00	44.694	57.44 750.00	2,233,912.56	-975,861.19
SALE 39898	5/04/09 5/07/09	70454910 422549	PEABODY ENERGY CORP. RAYMOND JAMES/EXECUTION		60,000.00	31.966	49.30 900.00	1,916,992.70	23,741.21
SALE 39898	5/04/09 5/07/09	70454910 422549	PEABODY ENERGY CORP. STURDIVANT/EXECUTION		60,000.00	31.779	49.01 900.00	1,905,772.99	12,521.50
SALE 39898	5/07/09 5/12/09	70454910 422564	PEABODY ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI		30,000.00	33.192	25.60 450.00	995,293.40	48,667.66
SALE 43552	5/20/09 5/26/09	71344810 422612	PEPSICO, INC. MAGNA SECURITIES CORP		100,000.00	52.278	134.36 1,500.00	5,226,125.64	-283,627.27
SALE 40653	5/07/09 5/12/09	71817210 422564	PHILIP MORRIS INTERNATIONAL MAGNA SECURITIES CORP		50,000.00	40.653	52.24 750.00	2,031,852.76	-31,091.25
SALE 40653	5/08/09 5/13/09	71817210 422572	PHILIP MORRIS INTERNATIONAL MERIDIAN EQUITY PARTNERS		50,000.00	41.296	53.07 500.00	2,064,246.93	1,302.92
SALE 40653	5/14/09 5/19/09	71817210 422592	PHILIP MORRIS INTERNATIONAL RAYMOND JAMES/EXECUTION		100,000.00	42.124	108.26 1,500.00	4,210,771.74	84,883.71
SALE 40653	5/15/09 5/20/09	71817210 422597	PHILIP MORRIS INTERNATIONAL PRINCETON SECURITIES GROUP		100,000.00	42.620	109.54 1,000.00	4,260,920.46	135,032.43

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SALE 40653	5/20/09 5/26/09	71817210 422612	PHILIP MORRIS INTERNATIONAL GRISWOLD COMPANY		100,000.00	42.907	110.28 1,000.00	4,289,599.72	163,711.69
SALE 40653	5/22/09 5/28/09	71817210 422622	PHILIP MORRIS INTERNATIONAL MERIDIAN EQUITY PARTNERS		10,000.00	42.723	10.98 100.00	427,122.02	14,533.22
SALE 40653	5/22/09 5/28/09	71817210 422622	PHILIP MORRIS INTERNATIONAL MERIDIAN EQUITY PARTNERS		100,000.00	42.973	110.45 1,000.00	4,296,209.55	170,321.52
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					110,000.00	42.950	121.43 1,100.00	4,723,331.57	184,854.74
SALE 39964	5/20/09 5/26/09	74271810 422612	PROCTER & GAMBLE CO. WILLIAMS CAPITAL GROUP		60,000.00	54.394	83.88 900.00	3,262,650.12	1,880,792.22
SALE 39973	4/28/09 5/01/09	74973W10 422529	RTI INTERNATIONAL METALS IN JP MORGAN		30,000.00	13.658	10.54 1,200.00	408,523.46	-609,563.83
SALE 39973	4/29/09 5/04/09	74973W10 422533	RTI INTERNATIONAL METALS IN JP MORGAN		20,000.00	12.818	6.59 800.00	255,543.41	-423,181.45
SALE 39973	5/06/09 5/11/09	74973W10 422558	RTI INTERNATIONAL METALS IN WILLIAMS CAPITAL GROUP		20,000.00	14.785	7.60 300.00	295,392.40	-383,332.46
SALE 39973	5/07/09 5/12/09	74973W10 422564	RTI INTERNATIONAL METALS IN RAYMOND JAMES/EXECUTION		30,000.00	15.325	11.82 450.00	459,282.18	-558,805.11
SALE 39973	5/19/09 5/22/09	74973W10 422606	RTI INTERNATIONAL METALS IN WILLIAMS CAPITAL GROUP		20,000.00	14.178	7.29 300.00	283,252.71	-395,472.15
SALE 39973	5/26/09 5/29/09	74973W10 422626	RTI INTERNATIONAL METALS IN MAGNA SECURITIES CORP		50,000.00	14.080	18.10 750.00	703,206.90	-993,605.25
SALE 41584	4/28/09 5/01/09	75876610 422529	REGAL ENTERTAINMENT GROUP-A MERRILL LYNCH (RESEARCH)		50,000.00	12.972	16.67 2,000.00	646,583.33	-111,991.08

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SALE 41584	4/29/09 5/04/09	75876610 422533	REGAL ENTERTAINMENT GROUP-A JP MORGAN		50,000.00	13.652	17.55 2,000.00	680,597.45	-77,976.96
SALE 41584	4/30/09 5/05/09	75876610 422539	REGAL ENTERTAINMENT GROUP-A UBS WARBURG LLC		50,000.00	12.824	16.48 2,000.00	639,168.52	-119,405.89

SALE 46104	4/28/09 5/01/09	78463510 422529	SPX CORP JP MORGAN		50,000.00	46.926	60.30 2,000.00	2,344,234.70	219,449.70
SALE 46104	4/30/09 5/05/09	78463510 422539	SPX CORP RAYMOND JAMES/EXECUTION		50,000.00	46.903	60.28 750.00	2,344,344.72	219,559.72
SALE 46104	5/19/09 5/22/09	78463510 422606	SPX CORP BMO CAPITAL MARKETS/EXECUTI		30,000.00	45.207	34.86 450.00	1,355,710.14	79,647.54
SALE 46104	5/20/09 5/26/09	78463510 422612	SPX CORP BMO CAPITAL MARKETS/EXECUTI		50,000.00	46.622	59.91 750.00	2,330,280.09	203,509.09
SALE 46104	5/26/09 5/29/09	78463510 422626	SPX CORP MAGNA SECURITIES CORP		20,000.00	46.470	23.89 300.00	929,078.11	78,369.71
SALE 39978	5/14/09 5/19/09	79084910 422592	ST. JUDE MEDICAL INC. RAYMOND JAMES/EXECUTION		110,000.00	37.391	105.71 1,650.00	4,111,298.29	1,581,773.18
SALE 40530	5/20/09 5/26/09	80311110 422612	SARA LEE CORP. MERIDIAN EQUITY PARTNERS		100,000.00	9.688	24.90 1,000.00	967,775.10	-323,980.97
SALE 39975	5/20/09 5/26/09	80660510 422612	SCHERING-PLOUGH CORP. CAPIS/SOFT		100,000.00	23.757	61.06 5,000.00	2,370,648.94	-4,401.29
SALE 39975	5/20/09 5/26/09	80660510 422612	SCHERING-PLOUGH CORP. ICAP CORPORATES LLC		200,000.00	23.810	122.39 2,000.00	4,759,857.61	9,757.14
SALE 43475	5/06/09 5/11/09	81725T10 422558	SENSIENT TECHNOLOGIES CORP. BMO CAPITAL MARKETS/EXECUTI		30,000.00	22.843	17.62 450.00	684,819.38	-14,498.49
SALE 43475	5/11/09 5/14/09	81725T10 422576	SENSIENT TECHNOLOGIES CORP. WILLIAMS CAPITAL GROUP		20,000.00	23.142	11.90 300.00	462,526.10	-3,685.82

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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

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 5/01/09 THROUGH 5/31/09

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SALE 43475	5/13/09 5/18/09	81725T10 422588	SENSIENT TECHNOLOGIES CORP. WILLIAMS CAPITAL GROUP		20,000.00	22.981	11.82 300.00	459,310.18	-6,901.73
SALE 44744	5/06/09 5/11/09	84756010 422558	SPECTRA ENERGY CORP. WILLIAMS CAPITAL GROUP		50,000.00	15.447	19.85 750.00	771,580.15	84,625.42
SALE 44744	5/07/09 5/12/09	84756010 422564	SPECTRA ENERGY CORP. GRISWOLD COMPANY		100,000.00	15.796	40.60 1,000.00	1,578,509.40	204,599.95
SALE 44744	5/08/09 5/13/09	84756010 422572	SPECTRA ENERGY CORP. GRISWOLD COMPANY		100,000.00	16.249	41.76 1,000.00	1,623,838.24	249,928.79
SALE 44744	5/11/09 5/14/09	84756010 422576	SPECTRA ENERGY CORP. ICAP CORPORATES LLC		100,000.00	15.761	40.51 1,000.00	1,575,049.49	201,140.04
SALE 44744	5/13/09 5/18/09	84756010 422588	SPECTRA ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI		100,000.00	15.221	39.12 1,500.00	1,520,570.88	146,661.43
SALE 44744	5/20/09 5/26/09	84756010 422612	SPECTRA ENERGY CORP. STURDIVANT/EXECUTION		100,000.00	15.549	39.97 1,500.00	1,553,400.03	179,490.57
SALE 44744	5/22/09 5/28/09	84756010 422622	SPECTRA ENERGY CORP. MERIDIAN EQUITY PARTNERS		100,000.00	15.131	38.89 1,000.00	1,512,071.11	138,161.66
SALE 44744	5/26/09 5/29/09	84756010 422626	SPECTRA ENERGY CORP. PRINCETON SECURITIES GROUP		100,000.00	15.414	39.62 1,000.00	1,540,400.38	166,490.92
SALE 39985	4/29/09 5/04/09	88320310 422533	TEXTRON INC. JP MORGAN		200,000.00	10.861	55.83 8,000.00	2,164,204.17	-1,236,507.45
SALE 39985	4/30/09 5/05/09	88320310 422539	TEXTRON INC. GRISWOLD COMPANY		200,000.00	11.148	57.31 2,000.00	2,227,582.69	-1,173,128.93
SALE 39985	4/30/09 5/05/09	88320310 422539	TEXTRON INC. PRINCETON SECURITIES GROUP		100,000.00	10.833	27.85 1,000.00	1,082,292.15	-618,063.66
SALE 39985	5/04/09 5/07/09	88320310 422549	TEXTRON INC. MERIDIAN EQUITY PARTNERS		300,000.00	10.991	84.74 3,000.00	3,294,065.26	-1,807,002.18

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SALE 45488	5/04/09 5/07/09	88731730 422549	TIME WARNER INC PRINCETON SECURITIES GROUP				125.30 2,000.00	4,873,034.70	-1,739,105.22
SALE 45483	5/01/09 5/06/09	88732J20 422545	TIME WARNER CABLE INC WILLIAMS CAPITAL GROUP	200,000.00	24.376		25.68 450.00	998,710.32	-346,671.22
SALE 42782	5/15/09 5/20/09	90323610 422597	URS CORP WILLIAMS CAPITAL GROUP	30,000.00	33.306		23.81 300.00	926,010.19	139,614.40
SALE 44855	5/07/09 5/12/09	91126810 422564	UNITED ONLINE, INC. ITG (CHANNEL)	20,000.00	46.317		1.88 150.00	72,975.12	
29,212.03									
SALE 44855	5/07/09 5/12/09	91126810 422564	UNITED ONLINE, INC. SUSQUEHANNA/OTC	10,000.00	7.313		7.46 600.00	289,376.54	114,324.19
SALE 40418	5/14/09 5/19/09	91324P10 422592	UNITEDHEALTH GROUP INC BMO CAPITAL MARKETS/EXECUTI	40,000.00	7.250		143.18 3,000.00	5,567,796.82	-265,562.51
SALE 40418	5/15/09 5/20/09	91324P10 422597	UNITEDHEALTH GROUP INC ICAP CORPORATES LLC	200,000.00	27.855		72.74 1,000.00	2,829,097.26	-87,582.41
SALE 40418	5/18/09 5/21/09	91324P10 422601	UNITEDHEALTH GROUP INC GRISWOLD COMPANY	100,000.00	28.302		69.58 1,000.00	2,706,190.42	-210,489.25
SALE 40418	5/19/09 5/22/09	91324P10 422606	UNITEDHEALTH GROUP INC GRISWOLD COMPANY	100,000.00	27.073		70.63 1,000.00	2,747,069.37	-169,610.30
SALE 42815	4/28/09 5/01/09	91886610 422529	VALASSIS COMMUNICATIONS INC JP MORGAN	100,000.00	27.481		4.23 2,000.00	162,235.77	-
78,957.15									
SALE 42815	4/29/09 5/04/09	91886610 422533	VALASSIS COMMUNICATIONS INC JP MORGAN	50,000.00	3.285		4.70 2,000.00	180,500.30	-
60,692.62									
SALE 42815	4/30/09 5/05/09	91886610 422539	VALASSIS COMMUNICATIONS INC MAGNA SECURITIES CORP	50,000.00	3.650		5.54 750.00	214,689.46	-
26,503.46									
SALE 42815	5/04/09 5/07/09	91886610 422549	VALASSIS COMMUNICATIONS INC MAGNA SECURITIES CORP	50,000.00	4.309		5.98 750.00	231,844.02	-
9,348.90									

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SALE 42815	5/07/09 5/12/09	91886610 422564	VALASSIS COMMUNICATIONS INC ICAP CORPORATES LLC		50,000.00	4.982	6.41 500.00	248,578.59	
7,385.67									
SALE 42815	5/08/09 5/13/09	91886610 422572	VALASSIS COMMUNICATIONS INC WILLIAMS CAPITAL GROUP		50,000.00	5.290	6.80 750.00	263,753.20	22,560.28
SALE 42815	5/11/09 5/14/09	91886610 422576	VALASSIS COMMUNICATIONS INC MAGNA SECURITIES CORP		50,000.00	5.027	6.46 750.00	250,583.54	
9,390.62									
SALE 42815	5/12/09 5/15/09	91886610 422582	VALASSIS COMMUNICATIONS INC MAGNA SECURITIES CORP		50,000.00	5.081	6.53 750.00	253,308.47	
12,115.55									
SALE 42815	5/13/09 5/18/09	91886610 422588	VALASSIS COMMUNICATIONS INC WILLIAMS CAPITAL GROUP		50,000.00	5.030	6.47 750.00	250,763.53	9,570.62
SALE 42815	5/15/09 5/20/09	91886610 422597	VALASSIS COMMUNICATIONS INC MAGNA SECURITIES CORP		50,000.00	5.272	6.78 750.00	262,818.22	
21,625.30									
SALE 42815	5/20/09 5/26/09	91886610 422612	VALASSIS COMMUNICATIONS INC BMO CAPITAL MARKETS/EXECUTI		50,000.00	5.851	7.52 750.00	291,767.48	50,574.57
SALE 44215	5/07/09 5/12/09	93142210 422564	WALGREEN CO. BMO CAPITAL MARKETS/EXECUTI		100,000.00	30.644	78.76 1,500.00	3,062,791.24	455,980.24
SALE 43669	4/29/09 5/04/09	93439040 422533	WARNACO GROUP INC. (THE) JP MORGAN		50,000.00	28.158	36.19 2,000.00	1,405,843.81	553,395.98
SALE 43669	4/30/09 5/05/09	93439040 422539	WARNACO GROUP INC. (THE) MAGNA SECURITIES CORP		50,000.00	29.212	37.54 750.00	1,459,827.46	607,379.62
SALE 43669	5/07/09 5/12/09	93439040 422564	WARNACO GROUP INC. (THE) BMO CAPITAL MARKETS/EXECUTI		50,000.00	28.008	35.99 750.00	1,399,599.01	547,151.18
SALE 43669	5/11/09 5/14/09	93439040 422576	WARNACO GROUP INC. (THE) MAGNA SECURITIES CORP		50,000.00	28.108	36.12 750.00	1,404,608.88	552,161.04
SALE 43669	5/12/09 5/15/09	93439040 422582	WARNACO GROUP INC. (THE) WILLIAMS CAPITAL GROUP		50,000.00	29.701	38.17 750.00	1,484,261.83	631,814.00

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SALE 43669	5/13/09 5/18/09	93439040 422588	WARNACO GROUP INC. (THE) BMO CAPITAL MARKETS/EXECUTI		50,000.00	28.040	36.04 500.00	1,401,463.96	549,016.12
SALE 46106	5/18/09 5/21/09	94106L10 422601	WASTE MANAGEMENT INC MAGNA SECURITIES CORP		100,000.00	27.710	71.22 1,500.00	2,769,428.78	91,708.78
SALE 46106	5/19/09 5/22/09	94106L10 422606	WASTE MANAGEMENT INC ICAP CORPORATES LLC		100,000.00	28.300	72.74 1,000.00	2,828,937.26	151,217.26
SALE 46106	5/20/09 5/26/09	94106L10 422612	WASTE MANAGEMENT INC GRISWOLD COMPANY		100,000.00	28.604	73.52 1,000.00	2,859,326.48	181,606.48
SALE 46541	5/08/09 5/13/09	94974610 422572	WELLS FARGO & COMPANY MERIDIAN EQUITY PARTNERS		235,000.00	27.834	168.11 2,350.00	6,538,424.89	758,956.79
SALE 39997	5/15/09 5/20/09	98433210 422597	YAHOO! INC. SUSQUEHANNA/OTC		50,000.00	15.008	19.29 750.00	749,645.71	-18,673.59
SALE 43304	4/28/09 5/01/09	98970110 422529	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		25,395.00	10.800	7.05 253.95	274,005.00	-457,844.06
SALE 43304	4/28/09 5/01/09	98970110 422529	ZIONS BANCORPORATION UBS WARBURG LLC		50,000.00	10.753	13.82 1,500.00	536,151.18	-904,780.22
SALE 43304	4/29/09 5/04/09	98970110 422533	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		24,605.00	10.819	6.85 246.05	265,948.60	-443,133.74
SALE 43304	5/04/09 5/07/09	98970110 422549	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		50,000.00	12.443	15.99 500.00	621,639.01	-819,292.38
SALE 43304	5/04/09 5/07/09	98970110 422549	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		50,000.00	11.658	14.99 500.00	582,395.01	-858,536.38
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	12.051	30.98 1,000.00	1,204,034.02	-1,677,828.76

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SALE 43304	5/05/09 5/08/09	98970110 422553	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		50,000.00	12.583	16.17 500.00	628,608.83	-812,322.57
SALE 43304	5/05/09 5/08/09	98970110 422553	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		50,000.00	12.838	16.50 500.00	641,378.50	-799,552.90
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	12.710	32.67 1,000.00	1,269,987.33	-1,611,875.47
SALE 43304	5/06/09 5/11/09	98970110 422558	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		42,500.00	15.222	16.63 425.00	646,480.62	-578,311.07
SALE 43304	5/06/09 5/11/09	98970110 422558	ZIONS BANCORPORATION ITG (CHANNEL)		7,500.00	15.583	3.01 112.50	116,755.49	-99,384.22
SALE 43304	5/07/09 5/12/09	98970110 422564	ZIONS BANCORPORATION ITG (CHANNEL)		10,000.00	17.092	4.40 150.00	170,769.60	-117,416.68
SALE 43304	5/07/09 5/12/09	98970110 422564	ZIONS BANCORPORATION LIQUIDNET		50,000.00	16.705	21.47 1,000.00	834,228.53	-606,702.87
SALE 43304	5/07/09 5/12/09	98970110 422564	ZIONS BANCORPORATION MAGNA SECURITIES (OTC)		40,000.00	17.147	17.63 600.00	685,254.37	-467,490.75
SALE 44960	4/28/09 5/01/09	G9144P10 422529	TYCO ELECTRONICS LTD. MERRILL LYNCH (RESEARCH)		100,000.00	16.682	42.88 4,000.00	1,664,137.12	849,933.85
SALE 44960	4/30/09 5/05/09	G9144P10 422539	TYCO ELECTRONICS LTD. RAYMOND JAMES/EXECUTION		50,000.00	17.894	23.00 750.00	893,947.00	486,845.37
SALE 44960	5/11/09 5/14/09	G9144P10 422576	TYCO ELECTRONICS LTD. MAGNA SECURITIES CORP		50,000.00	17.467	22.45 750.00	872,592.55	465,490.91

SALE	5/12/09	G9144P10	TYCO ELECTRONICS LTD.				22.46		
44960	5/15/09	422582	MAGNA SECURITIES CORP	50,000.00	17.476	750.00		873,002.54	465,900.91

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SALE	5/15/09	G9144P10	TYCO ELECTRONICS LTD.				21.91		
44960	5/20/09	422597	WILLIAMS CAPITAL GROUP		50,000.00	17.049	750.00	851,673.09	444,571.45
SUBTOTAL STOCK SALES:					23,505,000.00		13,272.85 377,320.00	515,993,796.95	13,599,643.71
TOTAL FUND SALES:					23,505,000.00		13,272.85 377,320.00	515,993,796.95	13,599,643.71

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PURCHASE OF FIXED INCOME SECURITIES									
PUR	5/06/09	00130HBP	AES CORP	9.7500		9.747			
45464	5/11/09	287423	LOGAN CIRCLE	4/15/16	400,000.00	100.00		400,000.00	
PUR	5/04/09	029171AC	AMERICAN REAL ESTATE PROPER	8.1250		12.443			
42254	5/07/09	287423	LOGAN CIRCLE	6/01/12	320,000.00	89.250		285,600.00	
PUR	5/21/09	03070QAK	AMERISTAR CASINOS	9.2500		9.281			
47064	5/27/09	287423	LOGAN CIRCLE	6/01/14	770,000.00	99.875		769,037.50	
PUR	5/04/09	038521AG	ARAMARK SERVICES CORPORATIO	6.3006		8.520			
42100	5/07/09	287423	LOGAN CIRCLE	2/01/15	500,000.00	82.000		410,000.00	
PUR	5/21/09	085789AD	BERRY PETROL CO	10.2500		12.000			
47063	5/27/09	287423	LOGAN CIRCLE	6/01/14	345,000.00	93.546		322,733.70	
PUR	5/20/09	090572AL	BIO RAD LABS	8.0000		8.321			
47050	5/26/09	287423	LOGAN CIRCLE	9/15/16	525,000.00	98.250		515,812.50	
PUR	4/29/09	090613AD	BIOMET INC	10.3750		11.259			
44863	5/04/09	287423	LOGAN CIRCLE	10/15/17	250,000.00	95.250		238,125.00	
PUR	5/04/09	090613AD	BIOMET INC	10.3750		11.067			
44863	5/07/09	287423	LOGAN CIRCLE	10/15/17	150,000.00	96.250		144,375.00	
PUR	5/12/09	124857AC	CBS CORP	8.8750		9.769			
46763	5/15/09	287423	LOGAN CIRCLE	5/15/19	330,000.00	94.375		311,437.50	
PUR	5/20/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.306			
43098	5/26/09	287423	LOGAN CIRCLE	7/15/15	250,000.00	98.000		245,000.00	
PUR	5/19/09	12621PAC	CRC HEALTH CORP	10.7500		18.124			
42082	5/22/09	287423	LOGAN CIRCLE	2/01/16	500,000.00	72.000		360,000.00	
PUR	5/11/09	126304AZ	CSC HOLDINGS INC	8.6250		8.699			
45011	5/14/09	287423	LOGAN CIRCLE	2/15/19	400,000.00	99.500		398,000.00	

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PUR 44800	5/06/09 5/11/09	165167CD 287423	CHESAPEAKE ENRGY LOGAN CIRCLE	9.5000 2/15/15	150,000.00	9.465 100.12	150,187.50
PUR 43800	5/04/09 5/07/09	17453BAJ 287423	CITIZENS COMMUNICATIONS LOGAN CIRCLE	9.0000 8/15/31	650,000.00	11.209 82.000	533,000.00
PUR 47281	5/11/09 5/14/09	21036PAC 287555	CONSTELLATION BRDS LOGAN CIRCLE	8.1250 1/15/12	550,000.00	8.117 100.00	550,000.00
PUR 42155	5/05/09 5/08/09	226566AC 287423	CRICKET COMMUNICATIONS LOGAN CIRCLE	9.3750 11/01/14	500,000.00	9.553 99.250	496,250.00
PUR 46604	5/05/09 5/08/09	22818TAA 287423	CROWN AMERICAS LOGAN CIRCLE	7.6250 5/15/17	175,000.00	8.125 97.092	169,911.00
PUR 45546	5/06/09 5/11/09	269246AT 287423	E TRADE FINAC LOGAN CIRCLE	12.5000 11/30/17	500,000.00	24.600 57.500	287,500.00
PUR 44862	5/05/09 5/08/09	27876GBF 287423	EHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	330,000.00	8.380 95.000	313,500.00
PUR 42257	5/04/09 5/07/09	28140JAD 287423	EDUCATION MANAGEMENT LOGAN CIRCLE	10.2500 6/01/16	400,000.00	10.657 98.000	392,000.00
PUR 44718	5/22/09 5/28/09	28336LBT 287423	EL PASO CORP LOGAN CIRCLE	8.2500 2/15/16	360,000.00	8.619 98.125	353,250.00
PUR 43480	4/29/09 5/04/09	319963AP 287423	FIRST DATA CORP LOGAN CIRCLE	9.8750 9/24/15	250,000.00	18.999 67.000	167,500.00
PUR 43480	5/04/09 5/07/09	319963AP 287423	FIRST DATA CORP LOGAN CIRCLE	9.8750 9/24/15	500,000.00	18.558 68.250	341,250.00
PUR 42159	5/05/09 5/08/09	345397VA 287423	FORD MOTOR CREDIT CO LLC LOGAN CIRCLE	9.8750 8/10/11	500,000.00	15.985 88.750	443,750.00
PUR 44801	5/20/09 5/26/09	346091BC 287423	FOREST OIL LOGAN CIRCLE	8.5000 2/15/14	150,000.00	9.567 96.000	144,000.00

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PUR 43646	5/05/09 5/08/09	35671DAS 287423	FREEMPORT MCMORAN LOGAN CIRCLE	8.3750 4/01/17	210,000.00	8.638 98.500		206,850.00	
PUR 44230	5/18/09 5/21/09	36186CAV 287423	GENERAL MOTORS ACCEPTANCE C LOGAN CIRCLE	7.2500 3/02/11	150,000.00	15.170 88.000		132,000.00	
PUR 46644	5/06/09 5/11/09	382550AZ 287423	GOODYEAR TIRE LOGAN CIRCLE	10.5000 5/15/16	350,000.00	11.375 95.846		335,461.00	
PUR 46644	5/07/09 5/12/09	382550AZ 287423	GOODYEAR TIRE LOGAN CIRCLE	10.5000 5/15/16	175,000.00	10.500 100.00		175,000.00	
PUR 43351	5/19/09 5/22/09	404119AU 287423	HCA INC LOGAN CIRCLE	9.1250 11/15/14	250,000.00	9.663 97.750		244,375.00	
PUR 46258	5/05/09 5/08/09	404119BE 287423	HCA INC LOGAN CIRCLE	8.5000 4/15/19	250,000.00	8.442 100.37		250,937.50	
PUR 42086	5/04/09 5/07/09	421924BC 287423	HEALTHSOUTH CORPORATION LOGAN CIRCLE	9.1331 6/15/14	150,000.00	10.911 90.000		135,000.00	
PUR 46645	5/06/09 5/11/09	44107TAF 287423	HOST HOTEL RES LOGAN CIRCLE	9.0000 5/15/17	350,000.00	9.618 96.599		338,096.50	
PUR 44197	5/05/09 5/08/09	442488BC 287423	K HOVNANIAN ENTERPRISES LOGAN CIRCLE	11.5000 5/01/13	205,000.00	16.041 87.000		178,350.00	
PUR 42087	5/08/09 5/13/09	44332LAC 287423	HUB INTERNATIONAL HOLDINGS LOGAN CIRCLE	10.2500 6/15/15	350,000.00	21.182 63.500		222,250.00	
PUR 42167	5/15/09 5/20/09	444433AF 287423	HUGHES NETWORK SYSTEMS LOGAN CIRCLE	9.5000 4/15/14	250,000.00	11.045 94.250		235,625.00	
PUR 47065	5/21/09 5/27/09	444433AG 287423	HUGHES NETWORK SYS LOGAN CIRCLE	9.5000 4/15/14	225,000.00	11.438 92.875		208,968.75	
PUR 44171	5/06/09 5/11/09	44701QAK 287423	HUNTSMAN INTL LLC LOGAN CIRCLE	7.3750 1/01/15	250,000.00	14.876 72.000		180,000.00	

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PUR 42259	5/06/09 5/11/09	44980YAK 287423	IPCS INC LOGAN CIRCLE	4.9256 5/01/13	150,000.00	8.364 82.500		123,750.00	
PUR 46672	5/07/09 5/12/09	457030AF 287423	INGLES MKTS INC LOGAN CIRCLE	8.8750 5/15/17	100,000.00	9.500 96.548		96,548.00	
PUR 43097	5/11/09 5/14/09	45823VAA 287423	INTELSAT SUBSIDIARY HOLDINGS LOGAN CIRCLE	9.2500 8/15/14	400,000.00	9.801 97.750		391,000.00	
PUR 44838	5/01/09 5/06/09	45928HAA 287423	INTERNATIONAL COAL LOGAN CIRCLE	10.2500 7/15/14	175,000.00	21.823 65.000		113,750.00	
PUR 44488	5/04/09 5/07/09	45974VA2 287423	INTL LEASE FINANCE CORP LOGAN CIRCLE	5.7500 6/15/11	250,000.00	18.879 78.000		195,000.00	
PUR 46646	5/06/09 5/11/09	460146CD 287423	INTL PAPER CO LOGAN CIRCLE	9.3750 5/15/19	500,000.00	9.750 97.634		488,170.00	
PUR 46673	5/07/09 5/12/09	46126PAF 287423	INVERNESS MEDICA IMA LOGAN CIRCLE	9.0000 5/15/16	275,000.00	9.625 96.865		266,378.75	
PUR 43657	5/20/09 5/26/09	46284PAL 287423	IRON MOUNTAIN LOGAN CIRCLE	8.0000 6/15/20	500,000.00	8.713 95.000		475,000.00	
PUR 46318	5/21/09 5/27/09	466112AA 287423	JBS USA LLC LOGAN CIRCLE	11.6250 5/01/14	250,000.00	12.594 96.500		241,250.00	
PUR 46428	5/05/09 5/08/09	471109AC 287423	JARDEN CORP LOGAN CIRCLE	8.0000 5/01/16	200,000.00	8.530 97.250		194,500.00	
PUR 42169	5/12/09 5/15/09	48238QAF 287423	KAR HOLDINGS INC LOGAN CIRCLE	10.0000 5/01/15	250,000.00	18.832 69.125		172,812.50	
PUR 42169	5/13/09 5/18/09	48238QAF 287423	KAR HOLDINGS INC LOGAN CIRCLE	10.0000 5/01/15	200,000.00	19.257 68.000		136,000.00	
PUR 42089	5/04/09 5/07/09	505447AH 287423	LABRANCHE & CO INC LOGAN CIRCLE	11.0000 5/15/12	320,000.00	14.352 92.000		294,400.00	

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PUR 42338	5/12/09 5/15/09	517834AB 287423	LAS VEGAS SANDS CORP LOGAN CIRCLE	6.3750 2/15/15	375,000.00	13.142 73.250		274,687.50	
PUR 42260	5/05/09 5/08/09	536020AA 287423	LINN ENERGY LLC LOGAN CIRCLE	9.8750 7/01/18	400,000.00	11.581 90.500		362,000.00	
PUR 45013	5/05/09 5/08/09	552953AF 287423	MGM MIRAGE INC LOGAN CIRCLE	6.0000 10/01/09	500,000.00	40.861 88.000		440,000.00	
PUR 46929	5/14/09 5/19/09	552953BF 287423	MGM MIRAGE INC LOGAN CIRCLE	10.3750 5/15/14	400,000.00	11.125 97.184		388,736.00	
PUR 42092	5/14/09 5/19/09	562567AF 287423	MANDALAY RESORT LOGAN CIRCLE	9.3750 2/15/10	150,000.00	21.568 92.000		138,000.00	
PUR 43074	5/07/09 5/12/09	570506AH 287423	MARKWEST ENERGY LOGAN CIRCLE	8.7500 4/15/18	200,000.00	11.477 85.000		170,000.00	
PUR 47049	5/20/09 5/26/09	570506AJ 287423	MARKWEST ENERGY LOGAN CIRCLE	6.8750 11/01/14	135,000.00	12.585 78.000		105,300.00	
PUR 42170	5/07/09 5/12/09	58445MAJ 287423	MEDIACOM LLC LOGAN CIRCLE	9.5000 1/15/13	350,000.00	10.199 97.875		342,562.50	
PUR 44311	5/11/09 5/14/09	59001AAK 287423	MERITAGE HOMES CORP LOGAN CIRCLE	6.2500 3/15/15	100,000.00	12.388 75.000		75,000.00	
PUR 42188	5/18/09 5/21/09	629377AU 287423	NRG ENERGY INC LOGAN CIRCLE	7.3750 2/01/16	250,000.00	8.568 94.000		235,000.00	
PUR 46478	4/29/09 5/04/09	62941FAG 287423	NTL CABLE PLC LOGAN CIRCLE	8.7500 4/15/14	550,000.00	9.293 97.875		538,312.50	
PUR 46697	5/08/09 5/13/09	629855AN 287423	NALCO CO LOGAN CIRCLE	8.2500 5/15/17	350,000.00	8.250 100.00		350,000.00	
PUR 46697	5/08/09 5/13/09	629855AN 287423	NALCO CO LOGAN CIRCLE	8.2500 5/15/17	175,000.00	8.625 97.863		171,260.25	

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PUR 44296	5/19/09 5/22/09	640204AG 287423	NEIMAN MARCUS GROUP LOGAN CIRCLE	9.0000 10/15/15	150,000.00	24.771 50.000		75,000.00	
PUR 42391	5/04/09 5/07/09	68383KAB 287423	OPTI CANADA INCORPORATED LOGAN CIRCLE	8.2500 12/15/14	350,000.00	22.882 55.000		192,500.00	
PUR 46674	5/07/09 5/12/09	69073TAM 287423	OWENS BROCKWAY LOGAN CIRCLE	7.3750 5/15/16	350,000.00	7.994 96.724		338,534.00	
PUR 42096	5/12/09 5/15/09	72347QAD 287423	PINNACLE FOODS FINANCE LOGAN CIRCLE	10.6250 4/01/17	425,000.00	15.540 78.063		331,765.63	
PUR 46579	5/04/09 5/07/09	74439HAH 287423	PSYCHIATRIC SOLU LOGAN CIRCLE	7.7500 7/15/15	375,000.00	10.244 88.750		332,812.50	
PUR 46239	5/19/09 5/22/09	74913GAU 287423	QWEST CORP LOGAN CIRCLE	8.3750 5/01/16	600,000.00	8.567 99.000		594,000.00	
PUR 42311	5/05/09 5/08/09	75524TAA 287423	REABLE THERAPEUTICS LOGAN CIRCLE	11.7500 11/15/14	250,000.00	22.261 67.500		168,750.00	
PUR 46958	5/15/09 5/20/09	75886AAC 287423	REGENCY ENERGY P LOGAN CIRCLE	9.3750 6/01/16	580,000.00	10.500 94.496		548,076.80	
PUR 46494	4/30/09 5/05/09	783764AN 287423	RYLAND GROUP LOGAN CIRCLE	8.4000 5/15/17	205,000.00	8.750 98.006		200,912.30	
PUR 47282	5/11/09 5/14/09	80007PAH 287423	SANDRIDGE ENERGT INC LOGAN CIRCLE	6.2500 5/15/16	430,000.00	7.025 95.773		411,823.90	
PUR 47026	5/18/09 5/21/09	80874YAE 287423	SCIENTIFIC GAMES LOGAN CIRCLE	9.2500 6/15/19	175,000.00	9.751 96.823		169,440.25	
PUR 47026	5/19/09 5/22/09	80874YAE 287423	SCIENTIFIC GAMES LOGAN CIRCLE	9.2500 6/15/19	175,000.00	9.502 98.375		172,156.25	
PUR 46447	4/28/09 5/01/09	81180VAA 287423	SEAGATE TECH INT LOGAN CIRCLE	10.0000 5/01/14	300,000.00	11.250 95.317		285,951.00	

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PUR 46447	5/04/09 5/07/09	81180VAA 287423	SEAGATE TECH INT LOGAN CIRCLE	10.0000 5/01/14	300,000.00	9.805 100.75		302,250.00	
PUR 47104	5/26/09 5/29/09	812141AP 287423	SEALY MATTRESS CO LOGAN CIRCLE	10.8750 4/15/16	165,000.00	11.738 95.976		158,360.40	
PUR 46923	5/14/09 5/19/09	847788AM 287423	SPEEDWAY MOTORSP LOGAN CIRCLE	8.7500 6/01/16	170,000.00	9.375 96.826		164,604.20	
PUR 42178	5/18/09 5/21/09	852060AJ 287423	SPRINT CAPITAL CORP LOGAN CIRCLE	7.6250 1/30/11	200,000.00	9.408 97.250		194,500.00	
PUR 42179	5/04/09 5/07/09	852060AT 287423	SPRINT CAPITAL CORP LOGAN CIRCLE	8.7500 3/15/32	500,000.00	10.970 81.500		407,500.00	
PUR 42181	5/13/09 5/18/09	858119AL 287423	STEEL DYNAMICS INC LOGAN CIRCLE	7.7500 4/15/16	300,000.00	11.127 84.000		252,000.00	
PUR 44298	5/05/09 5/08/09	867363AL 287423	SUNGARD DATA SYS IN LOGAN CIRCLE	10.2500 8/15/15	400,000.00	13.236 87.500		350,000.00	
PUR 44298	5/12/09 5/15/09	867363AL 287423	SUNGARD DATA SYS IN LOGAN CIRCLE	10.2500 8/15/15	180,000.00	12.983 88.500		159,300.00	
PUR 46580	4/30/09 5/07/09	868536AT 287423	SUPERVALU INC LOGAN CIRCLE	8.0000 5/01/16	100,000.00	8.579 97.000		97,000.00	
PUR 46605	5/05/09 5/08/09	878742AG 287423	TECK RESOURCES LOGAN CIRCLE	9.7500 5/15/14	525,000.00	11.000 95.270		500,167.50	
PUR 42182	4/30/09 5/05/09	87952VAB 287423	TELESAT CANADA LOGAN CIRCLE	12.5000 11/01/17	190,000.00	16.135 83.500		158,650.00	
PUR	5/04/09	87952VAB	TELESAT CANADA	12.5000		15.949			

42182	5/07/09	287423	LOGAN CIRCLE	11/01/17	175,000.00	84.250		147,437.50
PUR	5/04/09	882330AF	TEXAS COMPETI	10.5000			22.412	
45625	5/07/09	287423	LOGAN CIRCLE	11/01/15	500,000.00	60.250		301,250.00

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PUR	4/28/09	882330AH	TEXAS COMPETI	10.5000		10.500			
45627	5/01/09	287423	LOGAN CIRCLE	11/01/16	844.00	100.00		844.00	
PUR	5/05/09	88633PAA	TICKET MASTER	10.7500		17.451			
44404	5/08/09	287423	LOGAN CIRCLE	8/01/16	300,000.00	73.000		219,000.00	
PUR	5/18/09	88732AAD	TIME WARNER TELECOM	9.2500		8.979			
42313	5/21/09	287423	LOGAN CIRCLE	2/15/14	500,000.00	101.00		505,000.00	
PUR	5/06/09	902494AQ	TYSON FOODS INC	10.5000		8.868			
45014	5/11/09	287423	LOGAN CIRCLE	3/01/14	150,000.00	106.25		159,375.00	
PUR	5/26/09	90320LAC	UPC HOLDING BV	9.8750		11.241			
47105	5/29/09	287423	LOGAN CIRCLE	4/15/18	175,000.00	92.427		161,747.25	
PUR	5/04/09	90333HAD	U S I HLDGS CORP	6.0238		20.423			
44341	5/07/09	287423	LOGAN CIRCLE	11/15/14	250,000.00	50.000		125,000.00	
PUR	5/04/09	91359PAE	UNIVERSAL HOSPITAL SERVICES	6.3025		10.807			
42542	5/07/09	287423	LOGAN CIRCLE	6/01/15	350,000.00	78.750		275,625.00	
PUR	5/08/09	918242AB	VIMPELCOM	9.1250		13.670			
43048	5/13/09	287423	LOGAN CIRCLE	4/30/18	200,000.00	76.875		153,750.00	
PUR	5/04/09	92203RAB	VANGUARD HEALTH HOLDINGS			10.807			
43047	5/07/09	287423	LOGAN CIRCLE	10/01/15	350,000.00	89.000		311,500.00	
PUR	5/06/09	934548AE	WARNER MUSIC GROUP	7.3750		13.483			
46647	5/11/09	287423	LOGAN CIRCLE	4/15/14	163,000.00	78.500		127,955.00	
SUBTOTAL FIXED PURCHASES:					30,933,844.00			27,419,089.93	
TOTAL FUND PURCHASES:					30,933,844.00			27,419,089.93	

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SALES OF FIXED INCOME SECURITIES									
SALE	4/28/09	02209SAH	ALTRIA GROUP	10.2000		10.204			
45510	5/01/09	287423	LOGAN CIRCLE	2/06/39	10,000.00	109.48		10,948.00	954.86
SALE	5/21/09	03070QAK	AMERISTAR CASINOS	9.2500		9.281			
47064	5/27/09	287423	LOGAN CIRCLE	6/01/14	320,000.00	101.25		324,000.00	4,400.00
SALE	5/21/09	03070QAK	AMERISTAR CASINOS	9.2500		9.281			
47064	5/27/09	287423	LOGAN CIRCLE	6/01/14	450,000.00	100.00		450,000.00	562.50
SALE	4/28/09	03523TAB	ANHEUSER-BUSC	7.7750		7.786			
45514	5/01/09	287423	LOGAN CIRCLE	1/15/19	10,000.00	106.33		10,633.20	642.43
SALE	5/14/09	038521AG	ARAMARK SERVICES CORPORATIO	6.3006		7.345			
42100	5/19/09	287423	LOGAN CIRCLE	2/01/15	865,000.00	79.500		687,675.00	-64,347.66
SALE	5/20/09	090572AL	BIO RAD LABS	8.0000		8.321			
47050	5/26/09	287423	LOGAN CIRCLE	9/15/16	525,000.00	100.00		525,000.00	9,187.50
SALE	5/08/09	090613AD	BIOMET INC	10.3750		11.695			
44863	5/13/09	287423	LOGAN CIRCLE	10/15/17	145,000.00	95.750		138,837.50	3,950.16
SALE	5/05/09	1248BPAC	CCO HLDGS LLC& CCO	8.7500		14.708			
44836	5/08/09	287423	LOGAN CIRCLE	11/15/13	150,000.00	87.000		130,500.00	9,278.06
SALE	4/30/09	14987BAA	CC HOLDINGS GS V LLC/CRO	7.7500		8.254			
46429	5/05/09	287423	LOGAN CIRCLE	5/01/17	85,000.00	100.50		85,425.00	2,894.82

SALE 45536	4/28/09 5/01/09	224044BV 287423	COX COMM INC LOGAN CIRCLE	8.3750 3/01/39		8.410 96.470					19,294.00	-625.89
SALE 46604	5/05/09 5/08/09	22818TAA 287423	CROWN AMERICAS LOGAN CIRCLE	7.6250 5/15/17		8.125 97.625					170,843.75	932.75
SALE 46246	4/28/09 5/01/09	284138AG 287423	ELAN FIN PLC / CP LOGAN CIRCLE	8.8750 12/01/13		24.897 83.000					58,100.00	17,805.04

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SALE 45550	5/20/09 5/26/09	29255WAG 287423	ENCORE ACQUIS LOGAN CIRCLE	6.0000 7/15/15	15,000.00	13.949 81.500		12,225.00	2,038.99
SALE 45554	4/28/09 5/01/09	31428XAR 287423	FEDEX CORP LOGAN CIRCLE	8.0000 1/15/19	10,000.00	7.997 108.25		10,825.40	825.40
SALE 44229	5/13/09 5/18/09	36186CAQ 287423	GENERAL MOTORS ACCEPTANCE C LOGAN CIRCLE	8.0000 11/01/31	125,000.00	8.870 71.000		88,750.00	-25,730.85
SALE 44339	5/07/09 5/12/09	382550AY 287423	GOODYEAR TIRE LOGAN CIRCLE	6.3175 12/01/09	405,000.00	13.767 99.875		404,493.75	15,084.19
SALE 46055	5/14/09 5/19/09	413627BC 287423	HARRAH'S OPERATING LOGAN CIRCLE	10.0000 12/15/18	6,000.00	10.237 52.500		3,150.00	-2,763.43
SALE 46147	5/14/09 5/19/09	413627BJ 287423	HARRAHS OPERATING CO LOGAN CIRCLE	10.0000 12/15/18	17,000.00	40.827 52.500		8,925.00	4,404.62
SALE 46645	5/06/09 5/11/09	44107TAF 287423	HOST HOTEL RES LOGAN CIRCLE	9.0000 5/15/17	175,000.00	9.618 97.125		169,968.75	920.50
SALE 46645	5/06/09 5/11/09	44107TAF 287423	HOST HOTEL RES LOGAN CIRCLE	9.0000 5/15/17	175,000.00	9.618 96.875		169,531.25	483.00
SALE 47065	5/21/09 5/27/09	444433AG 287423	HUGHES NETWORK SYS LOGAN CIRCLE	9.5000 4/15/14	225,000.00	11.438 93.000		209,250.00	281.25
SALE 46672	5/07/09 5/12/09	457030AF 287423	INGLES MKTS INC LOGAN CIRCLE	8.8750 5/15/17	100,000.00	9.500 98.250		98,250.00	1,702.00
SALE 45578	4/29/09 5/04/09	502413AS 287423	L-3 COMMUNICA LOGAN CIRCLE	5.8750 1/15/15	35,000.00	7.003 92.250		32,287.50	-879.11
SALE 45013	5/12/09 5/15/09	552953AF 287423	MGM MIRAGE INC LOGAN CIRCLE	6.0000 10/01/09	120,000.00	58.705 92.500		111,000.00	10,715.77
SALE 45013	5/14/09 5/19/09	552953AF 287423	MGM MIRAGE INC LOGAN CIRCLE	6.0000 10/01/09	480,000.00	58.705 99.750		478,800.00	75,811.09

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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 47049	5/21/09 5/27/09	570506AJ 287423	MARKWEST ENERGY LOGAN CIRCLE	6.8750 11/01/14	135,000.00	12.585 79.500		107,325.00	2,014.86
SALE 45584 17.35	5/26/09 5/29/09	576203AJ 287423	MASSEY ENERGY LOGAN CIRCLE	3.2500 8/01/15	25,000.00	10.955 66.000		16,500.00	-
SALE 45589	5/20/09 5/26/09	62940QAA 287423	NSG HOLDINGS LOGAN CIRCLE	7.7500 12/15/25	20,000.00	7.909 78.500		15,700.00	-4,008.17
SALE 42241	4/29/09 5/04/09	62941FAH 287423	NTL CABLE (VIRGIN MEDIA) LOGAN CIRCLE	9.1250 8/15/16	340,000.00	11.560 96.500		328,100.00	28,225.03
SALE 46674	5/08/09 5/13/09	69073TAM 287423	OWENS BROCKWAY LOGAN CIRCLE	7.3750 5/15/16	350,000.00	7.994 97.000		339,500.00	961.22
SALE 45606	5/14/09 5/19/09	749121BY 287423	QWEST COMM CV LOGAN CIRCLE	3.5000 11/15/25	10,000.00	4.341 99.000		9,900.00	882.81
SALE 42392	5/15/09 5/20/09	75886AAB 287423	REGENCY ENERGY LOGAN CIRCLE	8.3750 12/15/13	205,000.00	7.788 95.000		194,750.00	-14,781.53

SALE	5/06/09	783764AN	RYLAND GROUP	8.4000		8.750			
46494	5/11/09	287423	LOGAN CIRCLE	5/15/17	205,000.00	97.875		200,643.75	-280.14
SALE	5/11/09	80007PAC	SANDRIDGE ENERGY	8.0000		8.434			
45614	5/14/09	287423	LOGAN CIRCLE	6/01/18	30,000.00	86.750		26,025.00	-3,159.75
SALE	5/26/09	812141AP	SEALY MATTRESS CO	10.8750		11.738			
47104	5/29/09	287423	LOGAN CIRCLE	4/15/16	165,000.00	100.25		165,412.50	7,052.10
SALE	5/01/09	817565BF	SERVICE CORP INTL	7.0000		9.450			
46139	5/06/09	287423	LOGAN CIRCLE	6/15/17	155,000.00	90.500		140,275.00	6,473.77
SALE	5/08/09	867363AL	SUNGARD DATA SYS IN	10.2500		14.800			
44298	5/13/09	287423	LOGAN CIRCLE	8/15/15	150,000.00	89.000		133,500.00	10,806.41
SALE	4/30/09	868536AT	SUPERVALU INC	8.0000		8.579			
46580	5/07/09	287423	LOGAN CIRCLE	5/01/16	100,000.00	98.000		98,000.00	1,000.00

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STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 5/01/09 THROUGH 5/31/09

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	5/26/09	893830AU	TRANSOCEAN IN	1.6250		2.340			
45629	5/29/09	287423	LOGAN CIRCLE	12/15/37	5,000.00	92.000		4,600.00	341.52
SALE	5/26/09	90320LAC	UPC HOLDING BV	9.8750		11.241			
47105	5/29/09	287423	LOGAN CIRCLE	4/15/18	175,000.00	96.750		169,312.50	7,565.25
SALE	5/08/09	91359PAE	UNIVERSAL HOSPITAL SERVICES	6.3025		10.357			
42542	5/13/09	287423	LOGAN CIRCLE	6/01/15	325,000.00	80.875		262,843.75	1,187.94
SUBTOTAL FIXED SALES:					7,108,000.00			6,621,100.60	
112,791.96									
TOTAL FUND SALES:					7,108,000.00			6,621,100.60	
112,791.96									

END OF REPORT FOR: LOGAN CIRCLE

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STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 5/01/09 THROUGH 5/31/09

POST ADVISORY (5164)

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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	5/11/09	00104CAA	A E S CORPORATION	9.3750		8.951			
46755	5/14/09	287424	POST ADVISORY	9/15/10	1,000,000.00	100.50		1,005,000.00	
PUR	5/05/09	022089AC	ALTRA INDL MOTION IN	9.0000		12.502			
46606	5/08/09	287424	POST ADVISORY	12/01/11	1,000,000.00	92.500		925,000.00	
PUR	4/30/09	029171AC	AMR REAL ESTATE PTR	8.1250		12.435			
46501	5/05/09	287424	POST ADVISORY	6/01/12	1,500,000.00	89.250		1,338,750.00	
PUR	5/04/09	029171AC	AMR REAL ESTATE PTR	8.1250		12.443			
46501	5/07/09	287424	LOGAN CIRCLE	6/01/12	1,850,000.00	89.250		1,651,125.00	
PUR	5/04/09	030210AA	AMERICAN TIRE	7.4575		30.955			
46581	5/07/09	287424	LOGAN CIRCLE	4/01/12	1,200,000.00	56.000		672,000.00	
PUR	4/28/09	05454RAE	AXCAN INTERMEDIATE	9.2500		9.132			
46465	5/01/09	287424	POST ADVISORY	3/01/15	750,000.00	100.50		753,750.00	
PUR	5/08/09	05454RAE	AXCAN INTERMEDIATE	9.2500		9.075			
46465	5/13/09	287424	POST ADVISORY	3/01/15	1,000,000.00	100.75		1,007,500.00	
PUR	5/05/09	093645AD	BLOCK COMMUNICATIONS	8.2500		11.740			
46607	5/08/09	287424	POST ADVISORY	12/15/15	480,000.00	84.250		404,400.00	
PUR	5/08/09	125896AV	CMS ENERGY	7.7500		6.973			
46692	5/13/09	287424	POST ADVISORY	8/01/10	2,000,000.00	100.87		2,017,500.00	
PUR	5/05/09	126304AU	CSC HOLDINGS INC	8.5000		8.180			
46612	5/08/09	287424	POST ADVISORY	6/15/15	3,250,000.00	101.50		3,298,750.00	

PUR 46930	5/14/09 5/19/09	13134YAD 287424	CALPINE CONSTRUCTION POST ADVISORY	8.0000 6/01/16	1,600,000.00	8.875 95.488	1,527,808.00
PUR 46242	5/04/09 5/07/09	15133VAG 287424	CENTENNIAL COMM LOGAN CIRCLE	10.0000 1/01/13	270,000.00	7.986 106.25	286,875.00

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

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
PUR 46608	5/05/09 5/08/09	17243RAB 287424	CINEMARK INC POST ADVISORY	9.7500 3/15/14	1,000,000.00	9.450 101.12		1,011,250.00	
PUR 46759	5/22/09 5/27/09	19242WAA 287424	COGNIS GMBH POST ADVISORY	3.3200 9/15/13	2,000,000.00	9.992 76.875		1,537,500.00	
PUR 46582	5/04/09 5/07/09	20338CAE 287424	COMMUNICATIONS & PWR LOGAN CIRCLE	8.0000 2/01/12	2,000,000.00	10.129 95.000		1,900,000.00	
PUR 46466	4/28/09 5/01/09	204780AC 287424	COMPUCOM SYSTEMS POST ADVISORY	12.5000 10/01/15	750,000.00	20.353 72.500		543,750.00	
PUR 46609	5/05/09 5/08/09	217203AB 287424	COPANO ENERGY LLC POST ADVISORY	8.1250 3/01/16	1,025,000.00	9.648 92.500		948,125.00	
PUR 46610	5/05/09 5/08/09	22025YAD 287424	CORRECTIONS CORP POST ADVISORY	7.5000 5/01/11	505,000.00	7.499 100.00		505,000.00	
PUR 46610	5/05/09 5/08/09	22025YAD 287424	CORRECTIONS CORP POST ADVISORY	7.5000 5/01/11	1,495,000.00	7.499 100.00		1,495,000.00	
PUR 46611	5/05/09 5/08/09	22818TAA 287424	CROWN AMERICAS POST ADVISORY	7.6250 5/15/17	650,000.00	8.125 97.092		631,098.00	
PUR 46769	5/12/09 5/15/09	247367AP 287424	DELTA AIR LINES IN POST ADVISORY	7.5700 11/18/10	2,000,000.00	11.075 95.250		1,905,000.00	
PUR 46693	5/08/09 5/13/09	25380QAB 287424	DIGICEL SA POST ADVISORY	12.0000 4/01/14	1,850,000.00	12.765 97.250		1,799,125.00	
PUR 46583	5/04/09 5/07/09	281023AN 287424	EDISON MISSION LOGAN CIRCLE	7.5000 6/15/13	1,085,000.00	11.904 86.000		933,100.00	
PUR 46583	5/06/09 5/11/09	281023AN 287424	EDISON MISSION POST ADVISORY	7.5000 6/15/13	1,000,000.00	11.400 87.500		875,000.00	
PUR 47023	5/19/09 5/22/09	283831AG 287424	EL POLLO LOCO INC POST ADVISORY	11.7500 12/01/12	725,000.00	12.465 98.000		710,500.00	

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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
PUR 46574	5/01/09 5/06/09	315292AD 287424	FERRELLGAS LP/FINANCE POST ADVISORY	6.7500 5/01/14	500,000.00	9.234 90.250		451,250.00	
PUR 42144	5/05/09 5/08/09	315292AE 287424	FERRELLGAS PARTNERS LP POST ADVISORY	6.7500 5/01/14	500,000.00	8.766 92.000		460,000.00	
PUR 46613	5/05/09 5/08/09	35671DAR 287424	FREEMPORT MCMORAN POST ADVISORY	8.2500 4/01/15	1,000,000.00	8.411 99.250		992,500.00	
PUR 45963	5/08/09 5/13/09	382550AY 287424	GOODYEAR TIRE POST ADVISORY	6.3175 12/01/09	1,925,000.00	6.544 99.875		1,922,593.75	
PUR 46584	5/04/09 5/07/09	404119BA 287424	HCA INC LOGAN CIRCLE	9.6250 11/15/16	600,000.00	10.913 93.500		561,000.00	
PUR 46770	5/12/09 5/15/09	412690AA 287424	HARLAND CLARKE HLD POST ADVISORY	5.6331 5/15/15	1,125,000.00	16.155 60.000		675,000.00	
PUR 46585	5/04/09 5/07/09	44701RAE 287424	HUNTSMAN LLC LOGAN CIRCLE	11.6250 10/15/10	1,500,000.00	10.180 101.87		1,528,125.00	
PUR 46973	5/15/09 5/20/09	45170RAA 287424	IESY REPOSITORY POST ADVISORY	10.3750 2/15/15	650,000.00	9.845 102.25		664,625.00	
PUR 46668	5/07/09 5/12/09	45661TAB 287424	INERGY LP INERGY FIN POST ADVISORY	6.8750 12/15/14	2,000,000.00	8.233 94.000		1,880,000.00	

PUR 46669	5/07/09 5/12/09	457030AF 287424	INGLES MKTS INC POST ADVISORY	8.8750 5/15/17		9.500 825,000.00	96.548		796,521.00
PUR 46614	5/05/09 5/08/09	462846AA 287424	IRON MOUNTAIN INC POST ADVISORY	8.6250 4/01/13		8.506 2,000,000.00	100.37		2,007,500.00
PUR 46427	5/05/09 5/08/09	471109AC 287424	JARDEN CORP POST ADVISORY	8.0000 5/01/16		8.580 750,000.00	97.000		727,500.00
PUR 44785	5/07/09 5/12/09	51508LAD 287424	LANDRY'S RESTAURANT INC POST ADVISORY	14.0000 8/15/11		17.860 1,200,000.00	93.000		1,116,000.00

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

P A G E :

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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 46915	5/13/09 5/18/09	536022AA 287424	LINN ENERGY LLC POST ADVISORY	11.7500 5/15/17	850,000.00	12.749 95.081		808,188.50	
PUR 46350	5/07/09 5/12/09	552953AD 287424	M G M MIRAGE INC POST ADVISORY	8.5000 9/15/10	1,350,000.00	21.089 85.875		1,159,312.50	
PUR 46351	5/07/09 5/12/09	552953AF 287424	MGM MIRAGE INC POST ADVISORY	6.0000 10/01/09	75,000.00	28.055 92.250		69,187.50	
PUR 46351	5/07/09 5/12/09	552953AF 287424	MGM MIRAGE INC POST ADVISORY	6.0000 10/01/09	725,000.00	24.245 93.500		677,875.00	
PUR 46351	5/13/09 5/18/09	552953AF 287424	MGM MIRAGE INC POST ADVISORY	6.0000 10/01/09	1,000,000.00	8.726 99.000		990,000.00	
PUR 46928	5/14/09 5/19/09	552953BF 287424	MGM MIRAGE INC POST ADVISORY	10.3750 5/15/14	600,000.00	11.125 97.184		583,104.00	
PUR 46927	5/14/09 5/19/09	552953BG 287424	MGM MIRAGE INC POST ADVISORY	11.1250 11/15/17	600,000.00	11.625 97.344		584,064.00	
PUR 45990	5/01/09 5/06/09	591709AC 287424	METROPCS WIRE POST ADVISORY	9.2500 11/01/14	1,075,000.00	9.190 100.25		1,077,687.50	
PUR 45990	5/13/09 5/18/09	591709AC 287424	METROPCS WIRE POST ADVISORY	9.2500 11/01/14	500,000.00	9.100 100.62		503,125.00	
PUR 46670	5/07/09 5/12/09	60467PAH 287424	MIRANT AMERICAS POST ADVISORY	8.3000 5/01/11	550,000.00	8.227 100.12		550,687.50	
PUR 46615	5/05/09 5/08/09	60467XAC 287424	MIRANT NORTH AMER LL POST ADVISORY	7.3750 12/31/13	2,000,000.00	8.294 96.500		1,930,000.00	
PUR 46616	5/05/09 5/08/09	629377AT 287424	NRG ENERGY INC POST ADVISORY	7.2500 2/01/14	1,700,000.00	8.020 97.000		1,649,000.00	
PUR 46694	5/08/09 5/13/09	629855AN 287424	NALCO CO POST ADVISORY	8.2500 5/15/17	1,000,000.00	8.625 97.863		978,630.00	

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

P A G E :

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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 46617	5/05/09 5/08/09	681904AG 287424	OMNICARE INC POST ADVISORY	6.1250 6/01/13	1,000,000.00	7.801 94.250		942,500.00	
PUR 46618	5/05/09 5/08/09	681904AJ 287424	OMNICARE INC POST ADVISORY	6.7500 12/15/13	1,000,000.00	7.933 95.500		955,000.00	
PUR 46695	5/08/09 5/13/09	69073TAM 287424	OWENS BROCKWAY POST ADVISORY	7.3750 5/15/16	1,000,000.00	7.966 96.875		968,750.00	
PUR 46586	5/04/09 5/07/09	74913GAC 287424	QWEST CORP LOGAN CIRCLE	8.8750 3/15/12	2,000,000.00	8.070 102.00		2,040,000.00	
PUR 46015	5/18/09 5/21/09	750829AB 287424	RAINBOW NATIO POST ADVISORY	10.3750 9/01/14	1,750,000.00	9.506 103.51		1,811,468.75	
PUR 46971	5/15/09 5/20/09	75886AAC 287424	REGENCY ENERGY P POST ADVISORY	9.3750 6/01/16	1,750,000.00	10.500 94.496		1,653,680.00	
PUR	5/11/09	759576AE	REMINGTON ARMS INC NEW	10.5000		13.674			

46760	5/14/09	287424	POST ADVISORY		2/01/11	675,000.00	95.250		642,937.50
PUR	5/13/09	759576AE	REMINGTON ARMS INC NEW		10.5000		13.693		
46760	5/18/09	287424	POST ADVISORY		2/01/11	150,000.00	95.250		142,875.00
PUR	5/21/09	759576AE	REMINGTON ARMS INC NEW		10.5000		12.082		
46760	5/27/09	287424	POST ADVISORY		2/01/11	400,000.00	97.625		390,500.00
PUR	5/15/09	767754BM	RITE AID CORP		8.6250		20.403		
46972	5/20/09	287424	POST ADVISORY		3/01/15	1,400,000.00	61.000		854,000.00
PUR	5/26/09	812141AP	SEALY MATTRESS CO		10.8750		11.738		
47103	5/29/09	287424	POST ADVISORY		4/15/16	725,000.00	95.976		695,826.00
PUR	5/26/09	812141AP	SEALY MATTRESS CO		10.8750		10.687		
47103	5/29/09	287424	POST ADVISORY		4/15/16	275,000.00	100.87		277,406.25
PUR	5/01/09	817565BQ	SERVICE CORP INTL		6.7500		8.270		
46573	5/06/09	287424	POST ADVISORY		4/01/15	1,000,000.00	93.000		930,000.00

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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
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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
PUR	5/07/09	827048AL	SILGAN HOLDINGS	7.2500		7.744			
46671	5/12/09	287424	POST ADVISORY	8/15/16	1,100,000.00	97.280		1,070,080.00	
PUR	5/05/09	867363AH	SUNGARD DATA SYS INC	9.1250		10.680			
46619	5/08/09	287424	POST ADVISORY	8/15/13	2,000,000.00	94.750		1,895,000.00	
PUR	5/06/09	867363AM	SUNGARD DATA SYS	10.6250		11.566			
46648	5/11/09	287424	POST ADVISORY	5/15/15	500,000.00	96.000		480,000.00	
PUR	5/04/09	868536AT	SUPERVALU INC	8.0000		8.579			
46587	5/07/09	287424	LOGAN CIRCLE	5/01/16	1,500,000.00	97.000		1,455,000.00	
PUR	5/05/09	878742AG	TECK RESOURCES	9.7500		11.000			
46620	5/08/09	287424	POST ADVISORY	5/15/14	875,000.00	95.270		833,612.50	
PUR	5/05/09	878742AN	TECK RESOURCES	10.7500		11.625			
46621	5/08/09	287424	POST ADVISORY	5/15/19	875,000.00	94.893		830,313.75	
PUR	5/05/09	87922RAG	TELCORDIA TECHNOLOGIES	4.8813		14.625			
46624	5/08/09	287424	POST ADVISORY	7/15/12	2,000,000.00	75.500		1,510,000.00	
PUR	5/08/09	88033GBA	TENET HEALTHCARE	9.8750		11.174			
46696	5/13/09	287424	POST ADVISORY	7/01/14	1,025,000.00	95.000		973,750.00	
PUR	4/28/09	882330AH	TEXAS COMPETI	10.5000		10.500			
46040	5/01/09	287424	POST ADVISORY	11/01/16	3,656.00	100.00		3,656.00	
PUR	5/12/09	88633PAA	TICKETMASTER	10.7500		14.862			
46768	5/15/09	287424	POST ADVISORY	8/01/16	1,045,000.00	82.125		858,206.25	
PUR	5/06/09	902494AQ	TYSON FOODS I	10.5000		8.868			
46044	5/11/09	287424	POST ADVISORY	3/01/14	1,000,000.00	106.25		1,062,500.00	
PUR	4/30/09	90338WAG	US ONCOLOGY INC	10.7500		12.595			
46502	5/05/09	287424	POST ADVISORY	8/15/14	1,000,000.00	93.000		930,000.00	
PUR	5/05/09	911365AN	UNITED RENTALS NORTH	6.5000		10.991			
46623	5/08/09	287424	POST ADVISORY	2/15/12	1,000,000.00	89.500		895,000.00	

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

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PUR	5/08/09	92658TAM	VIDEOTRON LTEE	9.1250		8.396			
46185	5/13/09	287424	POST ADVISORY	4/15/18	1,000,000.00	104.50		1,045,000.00	
PUR	5/22/09	92933BAA	WMG ACQUISITION CORP	9.5000		10.250			
47082	5/28/09	287424	POST ADVISORY	6/15/16	1,343,000.00	96.289		1,293,161.27	
PUR	5/22/09	92933BAA	WMG ACQUISITION CORP	9.5000		9.697			
47082	5/28/09	287424	POST ADVISORY	6/15/16	682,000.00	99.000		675,180.00	

S U B T O T A L F I X E D P U R C H A S E S : 8 8 , 6 5 8 , 6 5 6 . 0 0

8 3 , 1 4 1 , 7 8 5 . 5 2

TOTAL FUND PURCHASES: 88,658,656.00 83,141,785.52

SALES OF FIXED INCOME SECURITIES

SALE	DATE	CUSIP	DESCRIPTION	RATE	PAR	YIELD	EXPENSE	COST	GAIN
45891	5/21/09	00130HBA	AES CORP POST ADVISORY	8.7500	65,000.00	8.319	100.00	65,000.00	-926.94
45902	5/21/09	03523TAB	ANHEUSER-BUSC POST ADVISORY	7.7750	50,000.00	7.786	104.96	52,480.00	2,524.20
45903	4/29/09	038521AD	ARAMARK CORP POST ADVISORY	8.5000	25,000.00	9.162	94.750	23,687.50	-580.03
45905	4/29/09	03939RAB	ARCH WESTERN POST ADVISORY	6.7500	105,000.00	7.202	86.700	91,035.00	-12,271.43
45915	4/29/09	12543DAF	COMMUNITY HEA POST ADVISORY	8.8750	70,000.00	8.590	99.000	69,300.00	-1,626.99
46612	5/18/09	126304AU	CSC HOLDINGS INC POST ADVISORY	8.5000	1,750,000.00	8.180	96.988	1,697,281.25	-78,918.33
45917	5/21/09	126408GQ	CSX CORP POST ADVISORY	7.3750	30,000.00	7.466	101.25	30,375.00	565.59

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45919	4/29/09	165167CC	CHESAPEAKE EN POST ADVISORY	7.2500	115,000.00	7.804	86.950	99,992.50	-10,741.30
45920	5/26/09	165167CD	CHESAPEAKE EN POST ADVISORY	9.5000	135,000.00	10.530	98.000	132,300.00	3,199.05
45926	5/13/09	20588YAC	CONNACHER OIL POST ADVISORY	10.2500	125,000.00	9.382	52.750	65,937.50	-64,281.28
45927	5/21/09	22025YAJ	CORRECTIONS C POST ADVISORY	6.7500	25,000.00	6.742	94.500	23,625.00	-1,375.00
46611	5/12/09	22818TAA	CROWN AMERICAS POST ADVISORY	7.6250	650,000.00	8.125	98.000	637,000.00	5,850.71
45935	5/21/09	25380WAA	DIGICEL GROUP POST ADVISORY	8.8750	150,000.00	11.922	79.500	119,250.00	-12,340.17
45953	5/01/09	346091BA	FOREST OIL CO POST ADVISORY	7.2500	150,000.00	12.303	82.500	123,750.00	16,957.22
45958	5/21/09	367905AB	GAYLORD ENTER POST ADVISORY	8.0000	60,000.00	10.066	80.500	48,300.00	-7,323.30
45960	5/21/09	373298BV	GEORGIA PACIF POST ADVISORY	8.1250	45,000.00	15.967	100.12	45,056.25	5,823.02
45966	5/21/09	398905AC	GROUP 1 AUTOM POST ADVISORY	8.2500	9,000.00	10.565	82.500	7,425.00	-878.29
45975	4/29/09	45822EAK	INTELSAT SUBS POST ADVISORY	8.8750	20,000.00	11.609	98.000	19,600.00	1,839.97
45977	4/29/09	45823VAC	INTELSAT CORP POST ADVISORY	9.2500	35,000.00	13.162	96.000	33,600.00	4,810.63
42138	5/20/09	460690AV	INTERPUBLIC GROUP POST ADVISORY	6.2500	750,000.00	9.237	85.000	637,500.00	-17,949.57

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45981	5/21/09	521863AK	LEAP WIRELESS POST ADVISORY	4.5000	15,000.00	12.511	80.500	12,075.00	1,529.92
SALE	5/22/09	552953AF	MGM MIRAGE INC	6.0000		31.175			

Domestic Report

46351	5/28/09	287424	POST ADVISORY	10/01/09	2,300,000.00	100.00		2,300,000.00	180,892.17
SALE	5/14/09	552953BF	MGM MIRAGE INC	10.3750					
46928	5/19/09	287424	POST ADVISORY	5/15/14	100,000.00	101.12		101,125.00	3,941.00
SALE	5/14/09	552953BG	MGM MIRAGE INC	11.1250					
46927	5/19/09	287424	POST ADVISORY	11/15/17	100,000.00	102.00		102,000.00	4,656.00
SALE	5/20/09	552953BG	MGM MIRAGE INC	11.1250					
46927	5/26/09	287424	POST ADVISORY	11/15/17	500,000.00	104.00		520,000.00	33,289.66
SALE	4/29/09	576203AJ	MASSEY ENERGY	3.2500					
45987	5/04/09	287424	POST ADVISORY	8/01/15	95,000.00	60.600		57,570.00	-4,939.69
SALE	5/15/09	629855AN	NALCO CO	8.2500					
46694	5/20/09	287424	POST ADVISORY	5/15/17	1,000,000.00	98.750		987,500.00	8,847.39
SALE	4/29/09	65409QAC	NIELSEN FINAN	10.0000					
46001	5/04/09	287424	POST ADVISORY	8/01/14	100,000.00	92.500		92,500.00	-9,079.38
SALE	5/12/09	65409QAJ	NIELSEN FIN L						
46002	5/15/09	287424	POST ADVISORY	8/01/16	5,000.00	53.500		2,675.00	425.00
SALE	4/29/09	749121BV	QWEST COMMUNI	7.5000					
46013	5/04/09	287424	POST ADVISORY	2/15/14	345,000.00	92.500		319,125.00	3,064.79
SALE	4/29/09	75524TAA	REABLE THERAP	11.7500					
46017	5/04/09	287424	POST ADVISORY	11/15/14	5,000.00	63.000		3,150.00	-149.59
SALE	5/15/09	767201AF	RIO TINTO FINANCE	8.9500					
46200	5/20/09	287424	POST ADVISORY	5/01/14	1,000,000.00	104.25		1,042,500.00	54,300.65
SALE	5/21/09	772739AD	ROCK-TENN CO	5.6250					
46020	5/27/09	287424	POST ADVISORY	3/15/13	25,000.00	89.000		22,250.00	-
61.42									

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SALE	5/21/09	77531QAP	ROGERS WIRELE	8.0000					
46021	5/27/09	287424	POST ADVISORY	12/15/12	25,000.00	102.49		25,622.55	465.19
SALE	5/21/09	79546VAC	SALLY HOLDING	9.2500					
46023	5/27/09	287424	POST ADVISORY	11/15/14	50,000.00	100.50		50,250.00	-268.67
SALE	5/12/09	800907AK	SANMINA SCI C	8.1250					
46025	5/15/09	287424	POST ADVISORY	3/01/16	15,000.00	50.000		7,500.00	-6,135.91
SALE	4/29/09	852060AJ	SPRINT CAPITA	7.6250					
46030	5/04/09	287424	POST ADVISORY	1/30/11	195,000.00	96.000		187,200.00	-4,774.97
SALE	4/29/09	867363AM	SUNGARD DATA	10.6250					
46033	5/04/09	287424	POST ADVISORY	5/15/15	25,000.00	94.000		23,500.00	-1,235.66
SALE	5/14/09	878742AG	TECK RESOURCES	9.7500					
46620	5/19/09	287424	POST ADVISORY	5/15/14	875,000.00	95.500		835,625.00	1,803.68
SALE	5/08/09	878742AN	TECK RESOURCES	10.7500					
46621	5/13/09	287424	POST ADVISORY	5/15/19	875,000.00	101.50		888,125.00	57,742.55
SALE	4/30/09	882330AF	TEXAS COMPETI	10.5000					
46038	5/05/09	287424	POST ADVISORY	11/01/15	15,000.00	57.250		8,587.50	-939.54
SALE	4/30/09	882330AG	TEXAN COMPETI	10.2500					
46039	5/05/09	287424	POST ADVISORY	11/01/15	275,000.00	57.250		157,437.50	-117,562.50
SALE	5/21/09	882330AH	TEXAS COMPETI	10.5000					
46040	5/27/09	287424	POST ADVISORY	11/01/16	65,000.00	11.122		23,400.00	-39,579.99
SALE	5/21/09	88830MAD	TITAN INTERNA	8.0000					
46041	5/27/09	287424	POST ADVISORY	1/15/12	125,000.00	85.000		106,250.00	-18,242.47
SALE	4/28/09	969457BR	WILLIAMS COS	8.7500					
46050	5/01/09	287424	POST ADVISORY	1/15/20	55,000.00	102.25		56,237.50	1,680.62
-									
			SUBTOTAL FIXED SALES:		12,549,000.00			11,954,700.05	-
17,973.41									
-									
			TOTAL FUND SALES:		12,549,000.00			11,954,700.05	-
17,973.41									

END OF REPORT FOR: POST ADVISORY

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STATE OF NEW JERSEY
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PURCHASE OF FIXED INCOME SECURITIES									
PUR 45748	5/07/09 5/12/09	00130HBA 287426	AES CORP PIMCO	8.7500 5/15/13	400,000.00	8.339 101.37		405,500.00	
PUR 45748	5/18/09 5/21/09	00130HBA 287425	AES CORP PIMCO	8.7500 5/15/13	100,000.00	8.674 100.25		100,250.00	
PUR 46553	5/01/09 5/06/09	00130HBC 287425	AES CORP PIMCO	7.7500 3/01/14	1,500,000.00	9.115 94.750		1,421,250.00	
PUR 46961	5/15/09 5/20/09	00130HBH 287425	AES CORP PIMCO	8.0000 10/15/17	1,500,000.00	9.488 91.500		1,372,500.00	
PUR 46962	5/15/09 5/20/09	013104AJ 287425	ALBERTSONS INC PIMCO	7.5000 2/15/11	250,000.00	7.646 99.750		249,375.00	
PUR 46177	4/28/09 5/01/09	030096AF 287425	AMERICAN STORES CO PIMCO	8.0000 6/01/26	750,000.00	9.491 87.500		656,250.00	
PUR 46554	5/01/09 5/06/09	03073KAF 287425	AMERIGAS PARTNERS PIMCO	7.1250 5/20/16	300,000.00	7.875 96.000		288,000.00	
PUR 46554	5/18/09 5/21/09	03073KAF 287425	AMERIGAS PARTNERS PIMCO	7.1250 5/20/16	1,600,000.00	8.421 93.250		1,492,000.00	
PUR 43790	4/30/09 5/05/09	038521AG 287425	ARAMARK CORPORATION PIMCO	4.6700 2/01/15	600,000.00	8.894 80.500		483,000.00	
PUR 46627	5/05/09 5/08/09	090613AE 287425	BIOMET INC PIMCO	11.6250 10/15/17	2,000,000.00	12.054 97.750		1,955,000.00	
PUR 42071	4/30/09 5/05/09	12543DAF 287425	COMMUNITY HEALTH SYSTEMS PIMCO	8.8750 7/15/15	1,500,000.00	8.870 100.00		1,500,000.00	
PUR 44698	4/28/09 5/01/09	126304AK 287425	CSC HLDGS INC PIMCO	7.6250 7/15/18	1,075,000.00	8.495 94.500		1,015,875.00	

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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 44698	5/01/09 5/06/09	126304AK 287425	CSC HLDGS INC PIMCO	7.6250 7/15/18	525,000.00	8.012 97.500		511,875.00	
PUR 42034	5/18/09 5/21/09	126304AP 287425	CSC HOLDINGS INC PIMCO	7.6250 4/01/11	1,600,000.00	8.355 98.750		1,580,000.00	
PUR 42036	4/28/09 5/01/09	165167BJ 287425	CHESAPEAKE ENERGY PIMCO	7.0000 8/15/14	750,000.00	9.053 91.500		686,250.00	
PUR 45773	5/15/09 5/20/09	165167CC 287425	CHESAPEAKE EN PIMCO	7.2500 12/15/18	1,600,000.00	9.963 83.500		1,336,000.00	
PUR 42478	5/15/09 5/20/09	17453BAW 287425	CITIZENS COMMUNICATIONS PIMCO	7.1250 3/15/19	1,600,000.00	8.820 89.000		1,424,000.00	
PUR 42674	4/30/09 5/05/09	204386AK 287425	CIE GENERAL GEOPHYSIQUE PIMCO	7.7500 5/15/17	400,000.00	11.099 82.500		330,000.00	
PUR 43577	5/05/09 5/08/09	226566AC 287425	CRICKET COMMUNICATIONS PIMCO	9.3750 11/01/14	250,000.00	9.583 99.125		247,812.50	
PUR 47028	5/18/09 5/21/09	228188AB 287425	CROWN AMERS LLC PIMCO	7.6250 11/15/13	1,600,000.00	8.002 98.600		1,577,600.00	
PUR 42038	5/07/09 5/12/09	23918KAH 287426	DAVITA INC PIMCO	7.2500 3/15/15	300,000.00	7.733 97.750		293,250.00	
PUR 42106	5/01/09 5/06/09	25459HAB 287425	DIRECTV HLDGS PIMCO	8.3750 3/15/13	300,000.00	7.760 102.00		306,000.00	
PUR 45793	5/07/09 5/12/09	27876GAQ 287426	ECHOSTAR DBS PIMCO	6.3750 10/01/11	1,000,000.00	7.653 97.250		972,500.00	
PUR 46963	5/15/09 5/20/09	27876GBE 287425	ECHOSTAR DBS CORP PIMCO	7.1250 2/01/16	1,600,000.00	9.205 89.750		1,436,000.00	
PUR 42107	5/01/09 5/06/09	28336LBQ 287425	EL PASO CORP PIMCO	7.0000 6/15/17	1,100,000.00	8.377 92.000		1,012,000.00	

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
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 5 / 0 1 / 0 9 T H R O U G H 5 / 3 1 / 0 9

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PUR 42107	5/08/09 5/13/09	28336LBQ 287425	EL PASO CORP PIMCO	7.0000 6/15/17	750,000.00	8.132 93.375		700,312.50	
PUR 46964	5/15/09 5/20/09	28336LBR 287425	EL PASO NATL GAS PIMCO	7.2500 6/01/18	1,500,000.00	8.581 91.750		1,376,250.00	
PUR 42267	5/05/09 5/08/09	293791AV 287425	ENTERPRISE PRODUCTS PIMCO	8.3750 8/01+66	1,000,000.00	11.534 72.625		726,250.00	
PUR 46965	5/15/09 5/20/09	315292AD 287425	FERRELLGAS LP FIN PIMCO	6.7500 5/01/14	1,600,000.00	9.317 90.000		1,440,000.00	
PUR 42264	5/07/09 5/12/09	345397TZ 287426	FORD MOTOR CREDIT CO LLC PIMCO	7.0000 10/01/13	1,250,000.00	12.788 81.000		1,012,500.00	
PUR 43649	5/07/09 5/12/09	345397VC 287426	FORD MOTOR CREDIT PIMCO	8.0000 12/15/16	250,000.00	12.336 79.000		197,500.00	
PUR 46497	4/30/09 5/05/09	35671DAS 287425	FREEMPORT MCMORAN PIMCO	8.3750 4/01/17	500,000.00	8.638 98.500		492,500.00	
PUR 46497	5/15/09 5/20/09	35671DAS 287425	FREEMPORT MCMORAN PIMCO	8.3750 4/01/17	1,600,000.00	8.911 97.000		1,552,000.00	
PUR 46555	5/01/09 5/06/09	35804GAF 287425	FRESENIUS US FIN PIMCO	9.0000 7/15/15	300,000.00	7.708 106.25		318,750.00	
PUR 46555	5/08/09 5/13/09	35804GAF 287425	FRESENIUS US FIN PIMCO	9.0000 7/15/15	200,000.00	7.754 106.00		212,000.00	
PUR 46555	5/18/09 5/21/09	35804GAF 287425	FRESENIUS US FIN PIMCO	9.0000 7/15/15	1,600,000.00	8.054 104.50		1,672,000.00	
PUR 46455	4/28/09 5/01/09	35906AAA 287425	FRONTIER COMM PIMCO	8.2500 5/01/14	500,000.00	9.073 96.750		483,750.00	
PUR 46556	5/01/09 5/06/09	373298BP 287425	GEORGIA PAC CORP PIMCO	7.2500 6/01/28	2,000,000.00	10.039 76.500		1,530,000.00	

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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 46766	5/12/09 5/15/09	373298CG 287426	GEORGIA PACIFIC PIMCO	7.0000 1/15/15	550,000.00	8.057 95.250		523,875.00	
PUR 46690	5/08/09 5/13/09	37331NAA 287425	GEORGIA PACIFIC LLC PIMCO	8.2500 5/01/16	450,000.00	8.059 101.00		454,500.00	
PUR 46690	5/15/09 5/20/09	37331NAA 287425	GEORGIA PACIFIC LLC PIMCO	8.2500 5/01/16	1,600,000.00	8.442 99.000		1,584,000.00	
PUR 42108	5/01/09 5/06/09	382550AU 287425	GOODYEAR TIRE PIMCO	9.0000 7/01/15	400,000.00	10.689 92.500		370,000.00	
PUR 46691	5/08/09 5/13/09	382550AZ 287425	GOODYEAR TIRE PIMCO	10.5000 5/15/16	150,000.00	10.603 99.500		149,250.00	
PUR 46691	5/08/09 5/13/09	382550AZ 287425	GOODYEAR TIRE PIMCO	10.5000 5/15/16	100,000.00	10.577 99.625		99,625.00	
PUR 46557	5/01/09 5/06/09	404119AU 287425	HCA INC PIMCO	9.1250 11/15/14	1,350,000.00	9.539 98.250		1,326,375.00	
PUR 42072	5/07/09 5/12/09	404119AX 287426	HCA INC PIMCO	9.2500 11/15/16	400,000.00	9.297 99.750		399,000.00	
PUR 42072	5/15/09 5/20/09	404119AX 287425	HCA INC PIMCO	9.2500 11/15/16	1,600,000.00	9.825 97.000		1,552,000.00	
PUR 44192	5/15/09 5/20/09	404119BA 287425	HCA INC PIMCO	9.6300 11/15/16	12,969.00	9.629 100.00		12,969.00	
PUR 46261	4/28/09 5/01/09	404119BE 287425	HCA INC PIMCO	8.5000 4/15/19	1,450,000.00	8.613 99.250		1,439,125.00	

PUR 46767	5/12/09 5/15/09	421915EH 287426	HEALTH CARE PROP PIMCO	5.6500 12/15/13	1,100,000.00	8.388 89.750	987,250.00
PUR 46558	5/01/09 5/06/09	44108EAY 287425	HOST MARRIOTT LP PIMCO	6.3750 3/15/15	150,000.00	9.300 87.000	130,500.00

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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 46498	4/30/09 5/05/09	44108EBA 287425	HOST MARRIOTT LP PIMCO	6.7500 6/01/16	250,000.00	9.138 87.750		219,375.00	
PUR 47030	5/18/09 5/21/09	458207AD 287425	INTELSAT JACKSON PIMCO	9.5000 6/15/16	1,600,000.00	9.547 99.750		1,596,000.00	
PUR 45823	5/05/09 5/08/09	45823VAC 287425	INTELSAT CORP PIMCO	9.2500 6/15/16	1,100,000.00	9.843 97.000		1,067,000.00	
PUR 46966	5/15/09 5/20/09	494553AB 287425	KINDER MORGAN PIMCO	6.5000 9/01/12	1,600,000.00	8.083 95.500		1,528,000.00	
PUR 42246	5/01/09 5/06/09	49455WAD 287425	KINDER MORGAN PIMCO	5.7000 1/05/16	650,000.00	7.954 88.500		575,250.00	
PUR 45836	5/05/09 5/08/09	591709AG 287425	METROPCS WIRE PIMCO	9.2500 11/01/14	250,000.00	9.072 100.75		251,875.00	
PUR 43063	5/07/09 5/12/09	59832WAF 287426	MIDWEST GENERATION PIMCO	8.5600 1/02/16	584,360.17	8.556 100.00		584,360.17	
PUR 42050	4/30/09 5/05/09	629377AU 287425	NRG ENERGY INC PIMCO	7.3750 2/01/16	950,000.00	8.205 95.750		909,625.00	
PUR 46967	5/15/09 5/20/09	629855AN 287425	NALCO CO PIMCO	8.2500 5/15/17	1,600,000.00	8.424 99.000		1,584,000.00	
PUR 47032	5/18/09 5/21/09	651290AH 287425	NEWFIELD EXPL CO PIMCO	6.6250 9/01/14	1,000,000.00	8.725 91.250		912,500.00	
PUR 43745	5/19/09 5/22/09	651290AJ 287425	NEWFIELD EXPLORATION CO PIMCO	6.6250 4/15/16	150,000.00	9.002 87.970		131,955.00	
PUR 43650	5/15/09 5/20/09	651290AK 287425	NEWFIELD EXPLOR PIMCO	7.1250 5/15/18	450,000.00	8.931 89.000		400,500.00	
PUR 46456	4/28/09 5/01/09	708130AB 287425	JC PENNEY CORP PIMCO	5.7500 2/15/18	450,000.00	8.537 83.000		373,500.00	

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PUR 47033	5/19/09 5/22/09	708160BQ 287425	PENNEY J C INC DEB PIMCO	7.9500 4/01/17	325,000.00	8.210 98.500		320,125.00	
PUR 43531	5/01/09 5/06/09	74819RAG 287425	QUEBECOR MEDIA PIMCO	7.7500 3/15/16	700,000.00	10.792 85.500		598,500.00	
PUR 46968	5/15/09 5/20/09	749121BP 287425	QWEST COMMUNICATIONS PIMCO	7.2500 2/15/11	1,000,000.00	8.662 97.750		977,500.00	
PUR 46464	4/28/09 5/01/09	74913GAE 287425	QWEST CORP PIMCO	7.8750 9/01/11	800,000.00	8.589 98.500		788,000.00	
PUR 46464	5/18/09 5/21/09	74913GAE 287425	QWEST CORP PIMCO	7.8750 9/01/11	600,000.00	8.356 99.000		594,000.00	
PUR 46537	5/07/09 5/12/09	74971XAA 287426	RRI ENERGY INC PIMCO	6.7500 12/15/14	600,000.00	7.640 96.000		576,000.00	
PUR 46537	5/18/09 5/21/09	74971XAA 287425	RRI ENERGY INC PIMCO	6.7500 12/15/14	1,600,000.00	7.875 95.000		1,520,000.00	
PUR 46559	5/01/09 5/06/09	75952BAM 287425	RELIANT ENERGY INC PIMCO	6.7500 12/15/14	600,000.00	7.638 96.000		576,000.00	
PUR	5/01/09	780153AL	ROYAL CARIBBEAN CRUISES	8.7500		12.852			

43064	5/06/09	287425	PIMCO		2/02/11	250,000.00	93.750		234,375.00
PUR	5/15/09	780153AL	ROYAL CARIBBEAN CRUISES		8.7500		12.500		
43064	5/20/09	287425	PIMCO		2/02/11	400,000.00	94.380		377,520.00
PUR	4/28/09	852060AG	SPRINT CAPITAL CORP		6.9000		10.127		
42056	5/01/09	287425	PIMCO		5/01/19	1,600,000.00	80.000		1,280,000.00
PUR	4/30/09	852060AG	SPRINT CAPITAL CORP		6.9000		9.537		
42056	5/05/09	287425	PIMCO		5/01/19	125,000.00	83.250		104,062.50
PUR	5/07/09	852060AG	SPRINT CAPITAL CORP		6.9000		9.364		
42056	5/12/09	287426	PIMCO		5/01/19	750,000.00	84.250		631,875.00

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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	5/15/09	852060AG	SPRINT CAPITAL CORP	6.9000		10.567			
42056	5/20/09	287425	PIMCO	5/01/19	1,600,000.00	77.750		1,244,000.00	
PUR	5/01/09	852060AS	SPRINT CAP CORP	8.3750		9.696			
46560	5/06/09	287425	PIMCO	3/15/12	375,000.00	96.750		362,812.50	
PUR	4/30/09	85590AAL	STARWOOD HOTELS	6.7500		8.962			
46499	5/05/09	287425	PIMCO	5/15/18	300,000.00	86.500		259,500.00	
PUR	5/05/09	864486AB	SUBURBAN PROPANE PARTNERS L	6.8750		8.062			
43614	5/08/09	287425	PIMCO	12/15/13	200,000.00	95.500		191,000.00	
PUR	4/30/09	867363AH	SUNGARD DATA SYS INC	9.1250		10.677			
42057	5/05/09	287425	PIMCO	8/15/13	500,000.00	94.750		473,750.00	
PUR	5/19/09	868536AS	SUPERVALU INC	7.5000		8.073			
43532	5/22/09	287425	PIMCO	11/15/14	875,000.00	97.500		853,125.00	
PUR	5/18/09	868536AT	SUPERVALU INC	8.0000		8.433			
47029	5/21/09	287425	PIMCO	5/01/16	475,000.00	97.750		464,312.50	
PUR	5/05/09	878742AG	TECK RESOURCES	9.7500		11.000			
46628	5/08/09	287425	PIMCO	5/15/14	525,000.00	95.270		500,167.50	
PUR	5/05/09	878742AK	TECK RESOURCES	10.2500		11.375			
46629	5/08/09	287425	PIMCO	5/15/16	475,000.00	94.654		449,606.50	
PUR	5/07/09	878742AK	TECK RESOURCES	10.2500		10.123			
46629	5/12/09	287426	PIMCO	5/15/16	225,000.00	100.62		226,406.25	
PUR	5/05/09	878742AN	TECK RESOURCES	10.7500		11.625			
46630	5/08/09	287425	PIMCO	5/15/19	600,000.00	94.893		569,358.00	
PUR	5/07/09	878742AN	TECK RESOURCES	10.7500		10.423			
46630	5/12/09	287426	PIMCO	5/15/19	125,000.00	102.00		127,500.00	
PUR	5/15/09	878742AN	TECK RESOURCES	10.7500		10.937			
46630	5/20/09	287425	PIMCO	5/15/19	1,600,000.00	98.875		1,582,000.00	

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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	4/28/09	882330AH	TEXAS COMPETITIVE	10.5000		10.500			
45878	5/01/09	287293	PIMCO	11/01/16	5,062.00	100.00		5,062.00	
PUR	5/05/09	911365AN	UNITED RENTALS NORTH AMER I	6.5000		10.762			
42291	5/08/09	287425	PIMCO	2/15/12	250,000.00	90.000		225,000.00	
PUR	5/05/09	911365AN	UNITED RENTALS NORTH AMER I	6.5000		10.991			
42291	5/08/09	287425	PIMCO	2/15/12	250,000.00	89.500		223,750.00	
PUR	5/15/09	911365AN	UNITED RENTALS NORTH AMER I	6.5000		12.001			
42291	5/20/09	287425	PIMCO	2/15/12	375,000.00	87.460		327,975.00	
PUR	5/15/09	911365AN	UNITED RENTALS NORTH AMER I	6.5000		11.626			
42291	5/20/09	287425	PIMCO	2/15/12	100,000.00	88.250		88,250.00	
PUR	5/18/09	911365AN	UNITED RENTALS NORTH AMER I	6.5000		11.513			
42291	5/21/09	287425	PIMCO	2/15/12	1,125,000.00	88.500		995,625.00	

PUR	5/18/09	92276MAK	VENTAS REALTY LP CAP	7.1250		8.414		
47031	5/21/09	287425	PIMCO	6/01/15	1,600,000.00	94.000		1,504,000.00
PUR	5/12/09	92276MAU	VENTAS REALTY LP	6.5000		8.007		
46179	5/15/09	287426	PIMCO	6/01/16	300,000.00	92.000		276,000.00
PUR	5/15/09	969457BF	WILLIAMS COS INC	7.1250		7.501		
46969	5/20/09	287425	PIMCO	9/01/11	1,000,000.00	99.210		992,100.00
PUR	5/05/09	97314XAA	WIND ACQUISIT	10.7500		9.649		
45889	5/08/09	287425	PIMCO	12/01/15	450,000.00	105.25		473,625.00
PUR	4/30/09	97381WAD	WINDSTREAM CORP	8.6250		8.621		
42477	5/05/09	287425	PIMCO	8/01/16	800,000.00	100.00		800,000.00
PUR	5/15/09	97381WAD	WINDSTREAM CORP	8.6250		9.004		
42477	5/20/09	287425	PIMCO	8/01/16	1,600,000.00	98.000		1,568,000.00
PUR	5/05/09	983130AD	WYNN LAS VEGAS LLC	6.6250		9.573		
43066	5/08/09	287425	PIMCO	12/01/14	200,000.00	87.500		175,000.00

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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	5/15/09	983130AK	WYNN LAS VEGAS LLC/CORP	6.6250		10.648			
46974	5/20/09	287425	PIMCO	12/01/14	1,600,000.00	83.500		1,336,000.00	
SUBTOTAL FIXED PURCHASES:					84,077,391.17			78,400,391.92	
TOTAL FUND PURCHASES:					84,077,391.17			78,400,391.92	

SALES OF FIXED INCOME SECURITIES

SALE	5/04/09	370442BW	GENERAL MOTORS	8.2500		18.176			
43027	5/07/09	287425	PIMCO	7/15/23	300,000.00	7.000		21,000.00	-
128,923.07									
SALE	5/07/09	370442BW	GENERAL MOTORS	8.2500		18.176			
43027	5/12/09	287426	PIMCO	7/15/23	200,000.00	7.000		14,000.00	-
85,973.75									
SALE	5/12/09	75952BAM	RELIANT ENERGY INC	6.7500		7.638			
46559	5/12/09	287425	PIMCO	12/15/14	600,000.00	96.000		576,000.00	-
64.85									
SALE	4/29/09	92276MAP	VENTAS REALTY	6.7500		5.961			
42931	5/04/09	287425	PIMCO	6/01/10	250,000.00	103.42		258,562.50	
6,553.10									
SALE	5/18/09	952355AC	WEST CORP	9.5000		24.551			
43613	5/21/09	287425	PIMCO	10/15/14	150,000.00	88.500		132,750.00	
48,438.68									
SUBTOTAL FIXED SALES:					1,500,000.00			1,002,312.50	-
TOTAL FUND SALES:					1,500,000.00			1,002,312.50	-

END OF REPORT FOR: PIMCO

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PUR	5/26/09	029171AF	AMERICAN REAL	7.1250		12.079			
45646	5/29/09	287426	NOMURA	2/15/13	200,000.00	85.500		171,000.00	

PUR 47066	5/21/09 5/27/09	03070QAK 287426	AMERISTAR CASINOS NOMURA	9.2500 6/01/14	325,000.00	10.000 97.097		315,565.25
PUR 47066	5/21/09 5/27/09	03070QAK 287426	AMERISTAR CASINOS NOMURA	9.2500 6/01/14	200,000.00	9.377 99.500		199,000.00
PUR 47066	5/21/09 5/27/09	03070QAK 287426	AMERISTAR CASINOS NOMURA	9.2500 6/01/14	100,000.00	9.249 100.00		100,000.00
PUR 46064	5/26/09 5/29/09	03216NAD 287426	AMSCAN HOLDINGS NOMURA	8.7500 5/01/14	150,000.00	12.962 85.000		127,500.00
PUR 47067	5/21/09 5/27/09	044209AC 287426	ASHLAND INC NOMURA	9.1250 6/01/17	325,000.00	9.750 96.577		313,875.25
PUR 47068	5/21/09 5/27/09	085789AD 287426	BERRY PETROL CO NOMURA	10.2500 6/01/14	250,000.00	12.000 93.546		233,865.00
PUR 47068	5/26/09 5/29/09	085789AD 287426	BERRY PETROL CO NOMURA	10.2500 6/01/14	300,000.00	11.318 96.000		288,000.00
PUR 47051	5/20/09 5/26/09	090572AL 287426	BIO RAD LABS NOMURA	8.0000 9/15/16	75,000.00	8.321 98.250		73,687.50
PUR 47051	5/20/09 5/26/09	090572AL 287426	BIO RAD LABS NOMURA	8.0000 9/15/16	75,000.00	7.928 100.37		75,281.25
PUR 47051	5/26/09 5/29/09	090572AL 287426	BIO RAD LABS NOMURA	8.0000 9/15/16	200,000.00	7.860 100.75		201,500.00
PUR 43672	5/19/09 5/22/09	090613AC 287426	BIOMET INC NOMURA	10.0000 10/15/17	500,000.00	9.644 102.00		510,000.00

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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

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 5/01/09 THROUGH 5/31/09

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PUR 43672	5/19/09 5/22/09	090613AC 287426	BIOMET INC NOMURA	10.0000 10/15/17	500,000.00	9.644 102.00		510,000.00	
PUR 43015	5/20/09 5/26/09	090613AE 287426	BIOMET INC NOMURA	11.6250 10/15/17	500,000.00	12.053 97.750		488,750.00	
PUR 42194	5/05/09 5/08/09	093679AC 287426	BLOCKBUSTER INC NOMURA	9.0000 9/01/12	50,000.00	31.195 56.000		28,000.00	
PUR 42002	4/29/09 5/04/09	12543DAF 287426	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	50,000.00	9.031 99.250		49,625.00	
PUR 42002	5/01/09 5/06/09	12543DAF 287426	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	1,000,000.00	9.031 99.250		992,500.00	
PUR 42002	5/12/09 5/15/09	12543DAF 287426	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	250,000.00	9.414 97.500		243,750.00	
PUR 46561	5/01/09 5/06/09	125577AZ 287426	CIT GROUP INC SENIOR NOTES NOMURA	7.6250 11/30/12	400,000.00	21.664 66.250		265,000.00	
PUR 46561	5/01/09 5/06/09	125577AZ 287426	CIT GROUP INC SENIOR NOTES NOMURA	7.6250 11/30/12	125,000.00	21.529 66.500		83,125.00	
PUR 46561	5/12/09 5/15/09	125577AZ 287426	CIT GROUP INC SENIOR NOTES NOMURA	7.6250 11/30/12	75,000.00	20.360 68.875		51,656.25	
PUR 46561	5/12/09 5/15/09	125577AZ 287426	CIT GROUP INC SENIOR NOTES NOMURA	7.6250 11/30/12	50,000.00	20.295 69.000		34,500.00	
PUR 46561	5/21/09 5/27/09	125577AZ 287426	CIT GROUP INC SENIOR NOTES NOMURA	7.6250 11/30/12	100,000.00	18.881 72.000		72,000.00	
PUR 46640	5/06/09 5/11/09	125581BF 287426	CIT GROUP INC NOMURA	5.8000 7/28/11	175,000.00	23.083 71.250		124,687.50	
PUR 46640	5/21/09 5/27/09	125581BF 287426	CIT GROUP INC NOMURA	5.8000 7/28/11	50,000.00	22.111 73.000		36,500.00	

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PUR 46548	5/01/09 5/06/09	125581CT 287426	CIT GROUP INC NOMURA	5.4000 2/13/12	500,000.00	22.712 65.750		328,750.00
PUR 46548	5/01/09 5/06/09	125581CT 287426	CIT GROUP INC NOMURA	5.4000 2/13/12	500,000.00	22.877 65.500		327,500.00
PUR 46548	5/15/09 5/20/09	125581CT 287426	CIT GROUP INC NOMURA	5.4000 2/13/12	75,000.00	24.310 63.750		47,812.50
PUR 47069	5/21/09 5/27/09	125581FS 287426	CIT GROUP INC NOMURA	12.0000 12/18/18	250,000.00	26.282 50.750		126,875.00
PUR 47069	5/21/09 5/27/09	125581FS 287426	CIT GROUP INC NOMURA	12.0000 12/18/18	200,000.00	26.917 49.500		99,000.00
PUR 47069	5/21/09 5/27/09	125581FS 287426	CIT GROUP INC NOMURA	12.0000 12/18/18	200,000.00	27.179 49.000		98,000.00
PUR 43084	5/18/09 5/21/09	12686CAW 287426	CABLEVISION SYSTEMS NOMURA	8.0000 4/15/12	100,000.00	9.299 96.750		96,750.00
PUR 43084	5/20/09 5/26/09	12686CAW 287426	CABLEVISION SYSTEMS NOMURA	8.0000 4/15/12	325,000.00	9.150 97.125		315,656.25
PUR 46764	5/12/09 5/15/09	15941RAC 287426	CHAPARRAL ENERGY INC NOMURA	8.5000 12/01/15	300,000.00	25.323 47.500		142,500.00
PUR 46764	5/26/09 5/29/09	15941RAC 287426	CHAPARRAL ENERGY INC NOMURA	8.5000 12/01/15	125,000.00	20.257 58.500		73,125.00
PUR 44638	5/20/09 5/26/09	165167CD 287426	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	200,000.00	9.872 98.375		196,750.00
PUR 43684	5/26/09 5/29/09	226566AH 287426	CRICKET COMMUNICATIONS NOMURA	10.0000 7/15/15	200,000.00	9.884 100.50		201,000.00
PUR 46595	5/05/09 5/08/09	22818TAA 287426	CROWN AMERICAS NOMURA	7.6250 5/15/17	275,000.00	8.125 97.092		267,003.00

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PUR 44501	5/19/09 5/22/09	228227AZ 287426	CROWN CASTLE INT NOMURA	9.0000 1/15/15	375,000.00	8.995 100.00		375,000.00	
PUR 46448	4/28/09 5/01/09	23331AAX 287426	D R HORTON INC NOMURA	5.3750 6/15/12	25,000.00	9.526 89.000		22,250.00	
PUR 46683	5/08/09 5/13/09	23331ABB 287426	DR HORTON CV NOMURA	2.0000 5/15/14	75,000.00	2.000 100.00		75,000.00	
PUR 43758	5/26/09 5/29/09	25459HAG 287426	DIRECTTV HOLDINGS NOMURA	7.6250 5/15/16	475,000.00	8.247 96.750		459,562.50	
PUR 42297	5/08/09 5/13/09	26816LAT 287426	DYNEGY HOLDINGS INCORPORATE NOMURA	8.3750 5/01/16	500,000.00	12.232 82.250		411,250.00	
PUR 46684	5/08/09 5/13/09	28368EAD 287426	EL PASO ENERGY CORP NOMURA	7.8000 8/01/31	1,280,000.00	10.033 80.250		1,027,200.00	
PUR 44545	4/29/09 5/04/09	292680AC 287426	ENERGY FUTURE NOMURA	10.8750 11/01/17	100,000.00	20.056 63.250		63,250.00	
PUR 44545	4/29/09 5/04/09	292680AC 287426	ENERGY FUTURE NOMURA	10.8750 11/01/17	100,000.00	20.144 63.000		63,000.00	
PUR 44545	4/29/09 5/04/09	292680AC 287426	ENERGY FUTURE NOMURA	10.8750 11/01/17	100,000.00	20.144 63.000		63,000.00	
PUR 44545	4/30/09 5/05/09	292680AC 287426	ENERGY FUTURE NOMURA	10.8750 11/01/17	100,000.00	18.644 67.500		67,500.00	
PUR 44545	4/30/09 5/05/09	292680AC 287426	ENERGY FUTURE NOMURA	10.8750 11/01/17	100,000.00	18.644 67.500		67,500.00	
PUR 44545	5/05/09 5/08/09	292680AC 287426	ENERGY FUTURE NOMURA	10.8750 11/01/17	1,000,000.00	17.285 72.000		720,000.00	
PUR 44545	5/18/09 5/21/09	292680AC 287426	ENERGY FUTURE NOMURA	10.8750 11/01/17	100,000.00	17.812 70.250		70,250.00	

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PUR 46449	4/28/09 5/01/09	314275AA 287426	FEDERATED RETAIL NOMURA	5.9000 12/01/16	25,000.00	9.520 80.750		20,187.50	
PUR 44687	5/06/09 5/11/09	319963AP 287426	FIRST DATA CORP NOMURA	9.8750 9/24/15	75,000.00	17.703 70.750		53,062.50	
PUR 44687	5/06/09 5/11/09	319963AP 287426	FIRST DATA CORP NOMURA	9.8750 9/24/15	25,000.00	17.703 70.750		17,687.50	
PUR 44687	5/06/09 5/11/09	319963AP 287426	FIRST DATA CORP NOMURA	9.8750 9/24/15	1,000,000.00	18.480 68.500		685,000.00	
PUR 46750	5/11/09 5/14/09	345370CA 287426	FORD MTR CO NOMURA	7.4500 7/16/31	200,000.00	13.913 55.875		111,750.00	
PUR 46596	5/05/09 5/08/09	345397VC 287426	FORD MOTOR CREDIT CO NOMURA	8.0000 12/15/16	100,000.00	12.758 77.250		77,250.00	
PUR 46596	5/06/09 5/11/09	345397VC 287426	FORD MOTOR CREDIT CO NOMURA	8.0000 12/15/16	2,500,000.00	12.824 77.000		1,925,000.00	
PUR 42198	5/07/09 5/12/09	345397VH 287426	FORD MOTOR CREDIT CO LLC NOMURA	12.0000 5/15/15	600,000.00	14.863 88.875		533,250.00	
PUR 42929	5/01/09 5/06/09	35671DAS 287426	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	656,000.00	8.773 97.750		641,240.00	
PUR 42929	5/14/09 5/19/09	35671DAS 287426	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	75,000.00	9.141 95.750		71,812.50	
PUR 42929	5/21/09 5/27/09	35671DAS 287426	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	500,000.00	8.639 98.500		492,500.00	
PUR 47109	5/26/09 5/29/09	373298BM 287426	GEORGIA PACIFIC CORP NOMURA	7.7000 6/15/15	200,000.00	8.951 94.250		188,500.00	
PUR 42006	5/01/09 5/06/09	404119AX 287426	HCA INC NOMURA	9.2500 11/15/16	1,000,000.00	9.485 98.750		987,500.00	

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PUR 42006	5/01/09 5/06/09	404119AX 287426	HCA INC NOMURA	9.2500 11/15/16	1,000,000.00	9.629 98.000		980,000.00	
PUR 46260	5/06/09 5/11/09	404119BE 287426	HCA INC NOMURA	8.5000 4/15/19	1,000,000.00	8.423 100.50		1,005,000.00	
PUR 46260	5/15/09 5/20/09	404119BE 287426	HCA INC NOMURA	8.5000 4/15/19	75,000.00	8.727 98.500		73,875.00	
PUR 46260	5/26/09 5/29/09	404119BE 287426	HCA INC NOMURA	8.5000 4/15/19	175,000.00	8.727 98.500		172,375.00	
PUR 46479	4/29/09 5/04/09	413627BG 287426	HARRAHS OPERATING NOMURA	10.0000 12/15/18	100,000.00	26.082 44.125		44,125.00	
PUR 46479	4/30/09 5/05/09	413627BG 287426	HARRAHS OPERATING NOMURA	10.0000 12/15/18	25,000.00	24.715 46.750		11,687.50	
PUR 46479	4/30/09 5/05/09	413627BG 287426	HARRAHS OPERATING NOMURA	10.0000 12/15/18	125,000.00	24.468 47.250		59,062.50	
PUR 46479	5/06/09 5/11/09	413627BG 287426	HARRAHS OPERATING NOMURA	10.0000 12/15/18	2,000,000.00	22.752 51.000		1,020,000.00	
PUR 46479	5/06/09 5/11/09	413627BG 287426	HARRAHS OPERATING NOMURA	10.0000 12/15/18	100,000.00	22.537 51.500		51,500.00	
PUR 46479	5/18/09 5/21/09	413627BG 287426	HARRAHS OPERATING NOMURA	10.0000 12/15/18	100,000.00	26.476 43.500		43,500.00	
PUR 46479	5/18/09 5/21/09	413627BG 287426	HARRAHS OPERATING NOMURA	10.0000 12/15/18	25,000.00	24.632 47.000		11,750.00	
PUR 46143	4/29/09 5/04/09	413627BJ 287426	HARRAHS OPERATING CO NOMURA	10.0000 12/15/18	100,000.00	26.428 43.500		43,500.00	
PUR 46143	4/30/09 5/05/09	413627BJ 287426	HARRAHS OPERATING CO NOMURA	10.0000 12/15/18	25,000.00	24.591 47.000		11,750.00	

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PUR 46480	4/29/09 5/04/09	428040BZ 287426	HERTZ CORP NOMURA	8.8750 1/01/14	300,000.00	16.064 77.000		231,000.00	
PUR 46480	4/29/09 5/04/09	428040BZ 287426	HERTZ CORP NOMURA	8.8750 1/01/14	300,000.00	16.342 76.250		228,750.00	
PUR 46480	4/29/09 5/04/09	428040BZ 287426	HERTZ CORP NOMURA	8.8750 1/01/14	25,000.00	15.880 77.500		19,375.00	
PUR 46480	4/29/09 5/04/09	428040BZ 287426	HERTZ CORP NOMURA	8.8750 1/01/14	100,000.00	15.880 77.500		77,500.00	
PUR 46480	5/06/09 5/11/09	428040BZ 287426	HERTZ CORP NOMURA	8.8750 1/01/14	50,000.00	12.978 86.000		43,000.00	
PUR 46480	5/06/09 5/11/09	428040BZ 287426	HERTZ CORP NOMURA	8.8750 1/01/14	50,000.00	13.385 84.750		42,375.00	
PUR 46480	5/06/09 5/11/09	428040BZ 287426	HERTZ CORP NOMURA	8.8750 1/01/14	250,000.00	12.897 86.250		215,625.00	
PUR 46480	5/06/09 5/11/09	428040BZ 287426	HERTZ CORP NOMURA	8.8750 1/01/14	150,000.00	12.658 87.000		130,500.00	
PUR 46480	5/11/09 5/14/09	428040BZ 287426	HERTZ CORP NOMURA	8.8750 1/01/14	150,000.00	12.904 86.250		129,375.00	
PUR 46480	5/20/09 5/26/09	428040BZ 287426	HERTZ CORP NOMURA	8.8750 1/01/14	200,000.00	11.670 90.250		180,500.00	
PUR 42501	5/20/09 5/26/09	428040CA 287426	HERTZ CORPORATION NOMURA	10.5000 1/01/16	500,000.00	13.728 86.250		431,250.00	
PUR 46641	5/06/09 5/11/09	44107TAF 287426	HOST HOTEL RES NOMURA	9.0000 5/15/17	425,000.00	9.618 96.599		410,545.75	
PUR 42854	5/19/09 5/22/09	442488AU 287426	K HOVNANIAN ENTERPRISES NOMURA	6.2500 1/15/15	500,000.00	27.156 41.250		206,250.00	

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PUR 42300	5/21/09 5/27/09	45773BAC 287426	INNPHOS INC NOMURA	8.8750 8/15/14	75,000.00	11.294 90.625		67,968.75	
PUR 46642	5/06/09 5/11/09	460146CD 287426	INTL PAPER CO NOMURA	9.3750 5/15/19	500,000.00	9.492 99.250		496,250.00	
PUR 46642	5/06/09 5/11/09	460146CD 287426	INTL PAPER CO NOMURA	9.3750 5/15/19	275,000.00	9.750 97.634		268,493.50	
PUR 46642	5/26/09 5/29/09	460146CD 287426	INTL PAPER CO NOMURA	9.3750 5/15/19	375,000.00	9.772 97.500		365,625.00	
PUR 46661	5/07/09 5/12/09	46126PAF 287426	INVERNESS MEDICA IMA NOMURA	9.0000 5/15/16	275,000.00	9.625 96.865		266,378.75	
PUR 42011	5/06/09 5/11/09	464592AG 287426	ISLE OF CAPRI CASINO NOMURA	7.0000 3/01/14	50,000.00	12.923 79.250		39,625.00	
PUR 47110	5/26/09 5/29/09	48238QAF 287426	KAR HLDGS INC NOMURA	10.0000 5/01/15	400,000.00	15.089 80.500		322,000.00	
PUR 46495	4/30/09 5/05/09	549463AC 287426	LUCENT TECHNOLOGIES NOMURA	6.5000 1/15/28	200,000.00	14.112 50.250		100,500.00	
PUR 42205	5/05/09 5/08/09	552953AD 287426	MGM MIRAGE INC NOMURA	8.5000 9/15/10	25,000.00	23.122 83.750		20,937.50	
PUR 42205	5/05/09 5/08/09	552953AD 287426	MGM MIRAGE INC NOMURA	8.5000 9/15/10	25,000.00	23.378 83.500		20,875.00	
PUR 42205	5/13/09 5/18/09	552953AD 287426	MGM MIRAGE INC NOMURA	8.5000 9/15/10	50,000.00	14.241 93.250		46,625.00	
PUR 42205	5/13/09 5/18/09	552953AD 287426	MGM MIRAGE INC NOMURA	8.5000 9/15/10	50,000.00	15.371 92.000		46,000.00	

PUR	5/05/09	552953AL	MGM MIRAGE INC	6.7500		18.907			
43610	5/08/09	287426	NOMURA	9/01/12	150,000.00	71.000			106,500.00

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PUR	5/20/09	552953AL	MGM MIRAGE INC	6.7500		21.191			
43610	5/26/09	287426	NOMURA	9/01/12	300,000.00	67.125		201,375.00	
PUR	4/29/09	552953AR	MGM MIRAGE INC	6.6250		21.053			
46483	5/04/09	287426	NOMURA	7/15/15	250,000.00	51.250		128,125.00	
PUR	5/05/09	552953AR	MGM MIRAGE INC	6.6250		14.824			
46483	5/08/09	287426	NOMURA	7/15/15	150,000.00	67.500		101,250.00	
PUR	5/05/09	552953AW	MGM MIRAGE INC	6.7500		19.016			
43258	5/08/09	287426	NOMURA	4/01/13	50,000.00	67.250		33,625.00	
PUR	4/29/09	552953BB	MGM MIRAGE INC	7.6250		20.556			
46484	5/04/09	287426	NOMURA	1/15/17	25,000.00	51.000		12,750.00	
PUR	5/05/09	552953BB	MGM MIRAGE INC	7.6250		15.139			
46484	5/08/09	287426	NOMURA	1/15/17	500,000.00	66.500		332,500.00	
PUR	4/29/09	552953BC	MGM MIRAGE INC	7.5000		21.150			
43430	5/04/09	287426	NOMURA	6/01/16	25,000.00	51.000		12,750.00	
PUR	5/15/09	552953BD	MGM MIRAGE	13.0000		10.503			
46959	5/20/09	287426	NOMURA	11/15/13	75,000.00	108.75		81,562.50	
PUR	5/14/09	552953BF	MGM MIRAGE INC	10.3750		10.342			
46924	5/19/09	287426	NOMURA	5/15/14	75,000.00	100.12		75,093.75	
PUR	5/14/09	552953BF	MGM MIRAGE INC	10.3750		11.125			
46924	5/19/09	287426	NOMURA	5/15/14	200,000.00	97.184		194,368.00	
PUR	5/14/09	552953BF	MGM MIRAGE INC	10.3750		10.211			
46924	5/19/09	287426	NOMURA	5/15/14	25,000.00	100.62		25,156.25	
PUR	5/14/09	552953BF	MGM MIRAGE INC	10.3750		10.211			
46924	5/19/09	287426	NOMURA	5/15/14	75,000.00	100.62		75,468.75	
PUR	5/14/09	552953BG	MGM MIRAGE INC	11.1250		11.311			
46925	5/19/09	287426	NOMURA	11/15/17	25,000.00	99.000		24,750.00	

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PUR	5/14/09	552953BG	MGM MIRAGE INC	11.1250		11.625			
46925	5/19/09	287426	NOMURA	11/15/17	325,000.00	97.344		316,368.00	
PUR	5/14/09	552953BG	MGM MIRAGE INC	11.1250		11.124			
46925	5/19/09	287426	NOMURA	11/15/17	25,000.00	100.00		25,000.00	
PUR	5/14/09	552953BG	MGM MIRAGE INC	11.1250		11.124			
46925	5/19/09	287426	NOMURA	11/15/17	25,000.00	100.00		25,000.00	
PUR	4/28/09	55616XAE	MACYS RETAIL HLD	8.8750		10.488			
46451	5/01/09	287426	NOMURA	7/15/15	25,000.00	92.750		23,187.50	
PUR	5/13/09	562567AF	MANDALAY RESORT	9.3750		20.306			
46913	5/18/09	287426	NOMURA	2/15/10	75,000.00	92.750		69,562.50	
PUR	5/13/09	562567AF	MANDALAY RESORT	9.3750		19.904			
46913	5/18/09	287426	NOMURA	2/15/10	125,000.00	93.000		116,250.00	
PUR	5/05/09	570506AE	MARKWEST ENERGY PART	8.5000		11.865			
46597	5/08/09	287426	NOMURA	7/15/16	125,000.00	84.000		105,000.00	
PUR	5/20/09	570506AJ	MARKWEST ENERGY	6.8750		12.585			
47052	5/26/09	287426	NOMURA	11/01/14	200,000.00	78.000		156,000.00	
PUR	4/29/09	577778BS	MAY DEPT STORES CO	5.7500		9.501			
46482	5/04/09	287426	NOMURA	7/15/14	75,000.00	84.875		63,656.25	
PUR	4/30/09	577778BS	MAY DEPT STORES CO	5.7500		9.332			
46482	5/05/09	287426	NOMURA	7/15/14	100,000.00	85.500		85,500.00	

PUR 45712	5/01/09 5/06/09	591709AC 287426	METROPCS WIRE NOMURA	9.2500 11/01/14	500,000.00	9.161 100.37		501,875.00
PUR 42350	5/06/09 5/11/09	60467PAQ 287426	MIRANT AMERICAS GENR NOMURA	8.5000 10/01/21	1,000,000.00	10.467 86.500		865,000.00
PUR 42350	5/06/09 5/11/09	60467PAQ 287426	MIRANT AMERICAS GENR NOMURA	8.5000 10/01/21	1,000,000.00	10.589 85.750		857,500.00

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PUR 46485	4/29/09 5/04/09	608328AR 287426	MOHEGAN TRIBAL GAMIN NOMURA	6.8750 2/15/15	300,000.00	22.753 50.250		150,750.00	
PUR 46485	4/30/09 5/05/09	608328AR 287426	MOHEGAN TRIBAL GAMIN NOMURA	6.8750 2/15/15	200,000.00	18.292 60.250		120,500.00	
PUR 46485	4/30/09 5/05/09	608328AR 287426	MOHEGAN TRIBAL GAMIN NOMURA	6.8750 2/15/15	150,000.00	17.996 61.000		91,500.00	
PUR 42220	5/05/09 5/08/09	629377AU 287426	NRG ENERGY INC NOMURA	7.3750 2/01/16	2,000,000.00	8.105 96.250		1,925,000.00	
PUR 42220	5/19/09 5/22/09	629377AU 287426	NRG ENERGY INC NOMURA	7.3750 2/01/16	50,000.00	8.620 93.750		46,875.00	
PUR 46551	5/01/09 5/06/09	629855AE 287426	NALCO CO NOMURA	7.7500 11/15/11	610,000.00	7.638 100.25		611,525.00	
PUR 46685	5/08/09 5/13/09	629855AN 287426	NALCO CO NOMURA	8.2500 5/15/17	50,000.00	8.207 100.25		50,125.00	
PUR 46685	5/08/09 5/13/09	629855AN 287426	NALCO CO NOMURA	8.2500 5/15/17	50,000.00	8.207 100.25		50,125.00	
PUR 46685	5/08/09 5/13/09	629855AN 287426	NALCO CO NOMURA	8.2500 5/15/17	275,000.00	8.625 97.863		269,123.25	
PUR 46685	5/08/09 5/13/09	629855AN 287426	NALCO CO NOMURA	8.2500 5/15/17	25,000.00	8.315 99.625		24,906.25	
PUR 46685	5/08/09 5/13/09	629855AN 287426	NALCO CO NOMURA	8.2500 5/15/17	25,000.00	8.402 99.125		24,781.25	
PUR 46685	5/08/09 5/13/09	629855AN 287426	NALCO CO NOMURA	8.2500 5/15/17	25,000.00	8.207 100.25		25,062.50	
PUR 46685	5/08/09 5/13/09	629855AN 287426	NALCO CO NOMURA	8.2500 5/15/17	25,000.00	8.250 100.00		25,000.00	

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PUR 45222	5/01/09 5/06/09	65332VBH 287426	NEXTEL COMMUNICATNS NOMURA	6.8750 10/31/13	500,000.00	13.755 77.500		387,500.00	
PUR 45222	5/19/09 5/22/09	65332VBH 287426	NEXTEL COMMUNICATNS NOMURA	6.8750 10/31/13	150,000.00	13.099 79.500		119,250.00	
PUR 46452	4/28/09 5/01/09	65409QAW 287426	NIELSEN FINANCE LLC NOMURA	11.5000 5/01/16	50,000.00	13.114 92.750		46,375.00	
PUR 46452	4/28/09 5/01/09	65409QAW 287426	NIELSEN FINANCE LLC NOMURA	11.5000 5/01/16	25,000.00	13.144 92.625		23,156.25	
PUR 46452	4/29/09 5/04/09	65409QAW 287426	NIELSEN FINANCE LLC NOMURA	11.5000 5/01/16	50,000.00	12.853 93.875		46,937.50	
PUR 46452	5/01/09 5/06/09	65409QAW 287426	NIELSEN FINANCE LLC NOMURA	11.5000 5/01/16	500,000.00	12.883 93.750		468,750.00	
PUR 46452	5/12/09 5/15/09	65409QAW 287426	NIELSEN FINANCE LLC NOMURA	11.5000 5/01/16	175,000.00	12.484 95.500		167,125.00	
PUR	5/19/09	67000XAB	NOVELIS INC	7.2500		17.232			

45245	5/22/09	287426	NOMURA		2/15/15	325,000.00	64.500		209,625.00
PUR	4/29/09	67090FAC	NUVEEN INVESTMENTS		10.5000		28.155		
42211	5/04/09	287426	NOMURA		11/15/15	50,000.00	48.500		24,250.00
PUR	4/29/09	67090FAC	NUVEEN INVESTMENTS		10.5000		26.232		
42211	5/04/09	287426	NOMURA		11/15/15	100,000.00	52.000		52,000.00
PUR	5/08/09	67090FAC	NUVEEN INVESTMENTS		10.5000		25.012		
42211	5/13/09	287426	NOMURA		11/15/15	1,000,000.00	54.500		545,000.00
PUR	5/08/09	67090FAC	NUVEEN INVESTMENTS		10.5000		25.135		
42211	5/13/09	287426	NOMURA		11/15/15	1,000,000.00	54.250		542,500.00
PUR	5/26/09	67090FAC	NUVEEN INVESTMENTS		10.5000		25.068		
42211	5/29/09	287426	NOMURA		11/15/15	300,000.00	54.500		163,500.00

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PUR	5/07/09	69073TAM	OWENS BROCKWAY	7.3750		7.994			
46662	5/12/09	287426	NOMURA	5/15/16	200,000.00	96.724		193,448.00	
PUR	5/18/09	700690AQ	CAESARS ENTERTAINMEN	7.8750		37.205			
43831	5/21/09	287426	NOMURA	3/15/10	150,000.00	80.750		121,125.00	
PUR	5/26/09	700690AQ	CAESARS ENTERTAINMEN	7.8750		32.160			
43831	5/29/09	287426	NOMURA	3/15/10	75,000.00	84.000		63,000.00	
PUR	4/28/09	708130AB	JC PENNEY CORP	5.7500		8.354			
46450	5/01/09	287426	NOMURA	2/15/18	25,000.00	84.000		21,000.00	
PUR	4/29/09	708130AC	JC PENNEY CORP	6.3750		9.055			
46481	5/04/09	287426	NOMURA	10/15/36	50,000.00	73.000		36,500.00	
PUR	4/29/09	708130AC	JC PENNEY CORP	6.3750		9.055			
46481	5/04/09	287426	NOMURA	10/15/36	25,000.00	73.000		18,250.00	
PUR	4/30/09	708130AC	JC PENNEY CORP	6.3750		8.991			
46481	5/05/09	287426	NOMURA	10/15/36	50,000.00	73.500		36,750.00	
PUR	4/30/09	708130AC	JC PENNEY CORP	6.3750		8.864			
46481	5/05/09	287426	NOMURA	10/15/36	100,000.00	74.510		74,510.00	
PUR	4/28/09	708160BQ	PENNEY J C INC DEB	7.9500		8.932			
46453	5/01/09	287426	NOMURA	4/01/17	25,000.00	94.500		23,625.00	
PUR	5/20/09	726505AG	PLAINS EXPLORATION & PRO	10.0000		10.254			
44988	5/26/09	287426	NOMURA	3/01/16	100,000.00	98.750		98,750.00	
PUR	5/18/09	74913GAC	QWEST CORP	8.8750		8.764			
43938	5/21/09	287426	NOMURA	3/15/12	500,000.00	100.25		501,250.00	
PUR	5/18/09	74913GAC	QWEST CORP	8.8750		8.815			
43938	5/21/09	287426	NOMURA	3/15/12	500,000.00	100.12		500,625.00	
PUR	5/11/09	75281AAK	RANGE RESOURCES CORP	8.0000		8.750			
46751	5/14/09	287426	NOMURA	5/15/19	125,000.00	95.067		118,833.75	

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PUR	5/12/09	75281AAK	RANGE RESOURCES CORP	8.0000		8.682			
46751	5/15/09	287426	NOMURA	5/15/19	125,000.00	95.500		119,375.00	
PUR	5/12/09	75281AAK	RANGE RESOURCES CORP	8.0000		8.682			
46751	5/15/09	287426	NOMURA	5/15/19	50,000.00	95.500		47,750.00	
PUR	5/12/09	75281AAK	RANGE RESOURCES CORP	8.0000		8.702			
46751	5/15/09	287426	NOMURA	5/15/19	75,000.00	95.375		71,531.25	
PUR	5/13/09	75281AAK	RANGE RESOURCES CORP	8.0000		8.644			
46751	5/18/09	287426	NOMURA	5/15/19	75,000.00	95.750		71,812.50	
PUR	5/15/09	75886AAC	REGENCY ENERGY P	9.3750		10.500			
46960	5/20/09	287426	NOMURA	6/01/16	325,000.00	94.496		307,112.00	

PUR 46960	5/18/09 5/21/09	75886AAC 287426	REGENCY ENERGY P NOMURA	9.3750 6/01/16	75,000.00	10.606 94.000	70,500.00
PUR 46197	5/14/09 5/19/09	767201AH 287426	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	100,000.00	8.471 103.50	103,500.00
PUR 46197	5/14/09 5/19/09	767201AH 287426	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	75,000.00	8.471 103.50	77,625.00
PUR 46197	5/18/09 5/21/09	767201AH 287426	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	600,000.00	8.252 105.00	630,000.00
PUR 46197	5/20/09 5/26/09	767201AH 287426	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	550,000.00	8.089 106.12	583,687.50
PUR 43655	5/05/09 5/08/09	767754BQ 287426	RITE AID CORP NOMURA	9.3750 12/15/15	1,250,000.00	22.125 56.750	709,375.00
PUR 43874	5/05/09 5/08/09	767754BT 287426	RITE AID CORP NOMURA	9.5000 6/15/17	750,000.00	20.631 57.000	427,500.00
PUR 46663	5/07/09 5/12/09	767754BV 287426	RITE AID CORP NOMURA	10.3750 7/15/16	75,000.00	13.107 87.500	65,625.00

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PUR 46496	4/30/09 5/05/09	783764AN 287426	RYLAND GROUP NOMURA	8.4000 5/15/17	100,000.00	8.750 98.006		98,006.00	
PUR 46436	4/28/09 5/01/09	800907AJ 287426	SANMINA SCI CORP NOMURA	6.7500 3/01/13	125,000.00	25.333 56.000		70,000.00	
PUR 45733	5/20/09 5/26/09	800907AK 287426	SANMINA SCI C NOMURA	8.1250 3/01/16	100,000.00	20.483 55.750		55,750.00	
PUR 46454	4/28/09 5/01/09	81180VAA 287426	SEAGATE TECH INT NOMURA	10.0000 5/01/14	150,000.00	11.250 95.317		142,975.50	
PUR 47111	5/26/09 5/29/09	812141AP 287426	SEALY CORPORATION NOMURA	10.8750 4/15/16	25,000.00	10.661 101.00		25,250.00	
PUR 47111	5/26/09 5/29/09	812141AP 287426	SEALY CORPORATION NOMURA	10.8750 4/15/16	125,000.00	11.738 95.976		119,970.00	
PUR 47111	5/26/09 5/29/09	812141AP 287426	SEALY CORPORATION NOMURA	10.8750 4/15/16	100,000.00	10.922 99.750		99,750.00	
PUR 47111	5/26/09 5/29/09	812141AP 287426	SEALY CORPORATION NOMURA	10.8750 4/15/16	100,000.00	10.713 100.75		100,750.00	
PUR 47111	5/26/09 5/29/09	812141AP 287426	SEALY CORPORATION NOMURA	10.8750 4/15/16	100,000.00	10.765 100.50		100,500.00	
PUR 47111	5/26/09 5/29/09	812141AP 287426	SEALY CORPORATION NOMURA	10.8750 4/15/16	100,000.00	10.817 100.25		100,250.00	
PUR 46664	5/07/09 5/12/09	827048AL 287426	SILGAN HOLDINGS NOMURA	7.2500 8/15/16	225,000.00	7.744 97.280		218,880.00	
PUR 46765	5/12/09 5/15/09	83545GAG 287426	SONIC AUTOMOTIVE NOMURA	8.6250 8/15/13	125,000.00	22.854 62.500		78,125.00	
PUR 43922	5/26/09 5/29/09	852060AJ 287426	SPRINT CAPITAL CORP NOMURA	7.6250 1/30/11	50,000.00	8.763 98.250		49,125.00	

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PUR 43558	5/01/09 5/06/09	852060AS 287426	SPRINT CAPITAL CORP NOMURA	8.3750 3/15/12	940,000.00	9.958 96.125		903,575.00	
PUR 42598	5/15/09 5/20/09	85375CAT 287426	STANDARD PACIFIC CORPORATIO NOMURA	7.0000 8/15/15	225,000.00	17.843 60.125		135,281.25	
PUR 43104	5/20/09 5/26/09	867363AM 287426	SUNGARD DATA SYS INC NOMURA	10.6250 5/15/15	475,000.00	11.876 94.750		450,062.50	

PUR 46572	5/04/09 5/07/09	868536AT 287426	SUPERVALU INC NOMURA	8.0000 5/01/16	25,000.00	8.335 98.250		24,562.50
PUR 46572	5/04/09 5/07/09	868536AT 287426	SUPERVALU INC NOMURA	8.0000 5/01/16	25,000.00	8.190 99.000		24,750.00
PUR 46572	5/04/09 5/07/09	868536AT 287426	SUPERVALU INC NOMURA	8.0000 5/01/16	50,000.00	8.579 97.000		48,500.00
PUR 46572	5/04/09 5/07/09	868536AT 287426	SUPERVALU INC NOMURA	8.0000 5/01/16	25,000.00	8.359 98.125		24,531.25
PUR 46572	5/04/09 5/07/09	868536AT 287426	SUPERVALU INC NOMURA	8.0000 5/01/16	25,000.00	8.287 98.500		24,625.00
PUR 46572	5/04/09 5/07/09	868536AT 287426	SUPERVALU INC NOMURA	8.0000 5/01/16	50,000.00	8.263 98.625		49,312.50
PUR 46572	5/04/09 5/07/09	868536AT 287426	SUPERVALU INC NOMURA	8.0000 5/01/16	25,000.00	8.335 98.250		24,562.50
PUR 46686	5/08/09 5/13/09	87264MAB 287426	TRW AUTOMOTIVE NOMURA	7.2500 3/15/17	100,000.00	15.580 63.000		63,000.00
PUR 46598	5/05/09 5/08/09	878742AG 287426	TECK RESOURCES NOMURA	9.7500 5/15/14	425,000.00	11.000 95.270		404,897.50
PUR 46598	5/12/09 5/15/09	878742AG 287426	TECK RESOURCES NOMURA	9.7500 5/15/14	100,000.00	10.470 97.250		97,250.00

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PUR 46598	5/14/09 5/19/09	878742AG 287426	TECK RESOURCES NOMURA	9.7500 5/15/14	125,000.00	10.808 96.000		120,000.00	
PUR 46598	5/19/09 5/22/09	878742AG 287426	TECK RESOURCES NOMURA	9.7500 5/15/14	50,000.00	10.272 98.000		49,000.00	
PUR 46599	5/05/09 5/08/09	878742AK 287426	TECK RESOURCES NOMURA	10.2500 5/15/16	350,000.00	11.375 94.654		331,289.00	
PUR 46600	5/05/09 5/08/09	878742AN 287426	TECK RESOURCES NOMURA	10.7500 5/15/19	425,000.00	11.625 94.893		403,295.25	
PUR 46600	5/15/09 5/20/09	878742AN 287426	TECK RESOURCES NOMURA	10.7500 5/15/19	100,000.00	11.001 98.500		98,500.00	
PUR 46600	5/21/09 5/27/09	878742AN 287426	TECK RESOURCES NOMURA	10.7500 5/15/19	150,000.00	10.584 101.00		151,500.00	
PUR 46600	5/21/09 5/27/09	878742AN 287426	TECK RESOURCES NOMURA	10.7500 5/15/19	150,000.00	10.584 101.00		151,500.00	
PUR 46600	5/26/09 5/29/09	878742AN 287426	TECK RESOURCES NOMURA	10.7500 5/15/19	375,000.00	10.461 101.75		381,562.50	
PUR 46752	5/11/09 5/14/09	88033GBA 287426	TENET HEALTHCARE NOMURA	9.8750 7/01/14	75,000.00	11.041 95.500		71,625.00	
PUR 46752	5/11/09 5/14/09	88033GBA 287426	TENET HEALTHCARE NOMURA	9.8750 7/01/14	50,000.00	10.907 96.000		48,000.00	
PUR 46752	5/12/09 5/15/09	88033GBA 287426	TENET HEALTHCARE NOMURA	9.8750 7/01/14	50,000.00	10.908 96.000		48,000.00	
PUR 46752	5/13/09 5/18/09	88033GBA 287426	TENET HEALTHCARE NOMURA	9.8750 7/01/14	25,000.00	10.843 96.250		24,062.50	
PUR 46752	5/26/09 5/29/09	88033GBA 287426	TENET HEALTHCARE NOMURA	9.8750 7/01/14	75,000.00	10.321 98.250		73,687.50	

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PUR	5/07/09	88033GBC	TENET HEALTH CARE CORP	9.2500		10.487			

43348	5/12/09	287426	NOMURA	2/01/15	1,000,000.00	94.750		947,500.00
PUR	5/08/09	88033GBC	TENET HEALTH CARE CORP	9.2500		10.396		
43348	5/13/09	287426	NOMURA	2/01/15	1,000,000.00	95.125		951,250.00
PUR	5/05/09	880349AK	TENNECO INC	8.1250		26.120		
46603	5/08/09	287426	NOMURA	11/15/15	50,000.00	45.000		22,500.00
PUR	5/05/09	880349AK	TENNECO INC	8.1250		26.996		
46603	5/08/09	287426	NOMURA	11/15/15	75,000.00	43.500		32,625.00
PUR	4/29/09	882330AF	TEXAS COMPETITIVE	10.5000		26.300		
44548	5/04/09	287426	NOMURA	11/01/15	100,000.00	52.000		52,000.00
PUR	4/29/09	882330AG	TEXAN COMPETITIVE ELEC HLD	10.2500		25.773		
44571	5/04/09	287426	NOMURA	11/01/15	100,000.00	52.250		52,250.00
PUR	5/06/09	882330AG	TEXAN COMPETITIVE ELEC HLD	10.2500		19.602		
44571	5/11/09	287426	NOMURA	11/01/15	75,000.00	66.500		49,875.00
PUR	5/06/09	882330AG	TEXAN COMPETITIVE ELEC HLD	10.2500		19.237		
44571	5/11/09	287426	NOMURA	11/01/15	250,000.00	67.500		168,750.00
PUR	4/28/09	882330AH	TEXAS COMPETI	10.5000		10.500		
45741	5/01/09	287426	NOMURA	11/01/16	4,500.00	100.00		4,500.00
PUR	5/26/09	90320LAC	UPC HOLDING BV	9.8750		10.397		
47112	5/29/09	287426	NOMURA	4/15/18	600,000.00	97.000		582,000.00
PUR	5/26/09	90320LAC	UPC HOLDING BV	9.8750		10.419		
47112	5/29/09	287426	NOMURA	4/15/18	100,000.00	96.875		96,875.00
PUR	5/26/09	90320LAC	UPC HOLDING BV	9.8750		10.441		
47112	5/29/09	287426	NOMURA	4/15/18	100,000.00	96.750		96,750.00
PUR	5/26/09	90320LAC	UPC HOLDING BV	9.8750		10.441		
47112	5/29/09	287426	NOMURA	4/15/18	100,000.00	96.750		96,750.00

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PUR	5/26/09	90320LAC	UPC HOLDING BV	9.8750		10.486			
47112	5/29/09	287426	NOMURA	4/15/18	100,000.00	96.500		96,500.00	
PUR	5/26/09	90320LAC	UPC HOLDING BV	9.8750		10.531			
47112	5/29/09	287426	NOMURA	4/15/18	100,000.00	96.250		96,250.00	
PUR	5/26/09	90320LAC	UPC HOLDING BV	9.8750		10.531			
47112	5/29/09	287426	NOMURA	4/15/18	100,000.00	96.250		96,250.00	
PUR	5/26/09	90320LAC	UPC HOLDING BV	9.8750		11.241			
47112	5/29/09	287426	NOMURA	4/15/18	100,000.00	92.427		92,427.00	
PUR	5/15/09	904201AA	UNIVISION COMM	9.7500		52.662			
42020	5/20/09	287426	NOMURA	3/15/15	75,000.00	23.750		17,812.50	
PUR	5/01/09	912656AG	US STEEL CORP	7.0000		11.189			
46552	5/06/09	287426	NOMURA	2/01/18	100,000.00	77.000		77,000.00	
PUR	5/20/09	912656AG	US STEEL CORP	7.0000		10.268			
46552	5/26/09	287426	NOMURA	2/01/18	500,000.00	81.500		407,500.00	
PUR	5/20/09	912656AG	US STEEL CORP	7.0000		10.217			
46552	5/26/09	287426	NOMURA	2/01/18	175,000.00	81.750		143,062.50	
PUR	5/06/09	912909AB	US STEEL CORP	5.6500		10.009			
46643	5/11/09	287426	NOMURA	6/01/13	300,000.00	85.750		257,250.00	
PUR	5/12/09	913405AC	UNIVERSAL CITY DEV PARTNERS	11.7500		17.938			
43688	5/15/09	287426	NOMURA	4/01/10	250,000.00	95.125		237,812.50	
PUR	5/08/09	913406AC	UNIVERSAL CITY FL	5.9200		52.093			
46687	5/13/09	287426	NOMURA	5/01/10	80,000.00	68.000		54,400.00	
PUR	5/08/09	913406AF	UNIVERSAL CITY FL	8.3750		43.364			
46688	5/13/09	287426	NOMURA	5/01/10	800,000.00	74.500		596,000.00	
PUR	5/14/09	913406AF	UNIVERSAL CITY FL	8.3750		49.420			
46688	5/19/09	287426	NOMURA	5/01/10	175,000.00	71.500		125,125.00	

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PUR 47027	5/18/09 5/21/09	92658TAM 287426	VIDEOTRON LTEE NOMURA	9.1250 4/15/18	100,000.00	8.493 103.87		103,875.00	
PUR 47363	5/26/09 5/29/09	92658TAN 287426	VIDEOTRON LTEE NOMURA	9.1250 4/15/18	400,000.00	8.552 103.49		413,980.63	
PUR 47081	5/22/09 5/28/09	92933BAA 287426	WMG ACQUISITION CORP NOMURA	9.5000 6/15/16	200,000.00	10.250 96.289		192,578.00	
PUR 44757	5/08/09 5/13/09	97381WAC 287426	WINDSTREAM CORP NOMURA	8.1250 8/01/13	3,000,000.00	8.334 99.250		2,977,500.00	
PUR 46914	1/06/09 5/15/09	9TERM0FF 287426	GREEKTOWN HOLDINGS NOMURA	12/03/12	50,000.00	27.509 40.052		20,026.10	
SUBTOTAL FIXED PURCHASES:					66,370,500.00			55,699,754.48	
TOTAL FUND PURCHASES:					66,370,500.00			55,699,754.48	

SALES OF FIXED INCOME SECURITIES

SALE 44895	4/28/09 5/01/09	01958XAZ 287426	ALLIED WASTE NORTH AMER INC NOMURA	7.8750 4/15/13	150,000.00	8.003 100.87		151,312.50	1,961.67
SALE 45643	4/28/09 5/01/09	01958XBF 287426	ALLIED WASTE NOMURA	6.1250 2/15/14	35,000.00	9.127 95.500		33,425.00	2,434.13
SALE 45644	4/28/09 5/01/09	01958XBK 287426	ALLIED WASTE NOMURA	6.3750 4/15/11	160,000.00	5.955 99.500		159,200.00	-2,018.66
SALE 44914	4/28/09 5/01/09	01958XBR 287426	ALLIED WASTE NORTH NOMURA	7.1250 5/15/16	25,000.00	7.578 96.750		24,187.50	-202.20
SALE 45651	4/30/09 5/05/09	049302AB 287426	ATLAS ENERGY NOMURA	10.7500 2/01/18	95,000.00	15.968 88.500		84,075.00	12,058.18

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SALE 44111	5/11/09 5/14/09	21036PAC 287426	CONSTELLATION BRDS NOMURA	8.1250 1/15/12	100,000.00	12.276 100.00		100,000.00	9,239.71
SALE 45670	4/28/09 5/01/09	23327BAA 287426	DJO FINANCE L NOMURA	10.8750 11/15/14	200,000.00	10.969 77.000		154,000.00	-45,215.95
SALE 46683	5/19/09 5/22/09	23331ABB 287426	DR HORTON CV NOMURA	2.0000 5/15/14	75,000.00	2.000 100.00		75,000.00	
SALE 44165	5/06/09 5/11/09	28336LBR 287426	EL PASO NATL GAS NOMURA	7.2500 6/01/18	25,000.00	11.531 92.500		23,125.00	4,045.86
SALE 44687	5/15/09 5/20/09	319963AP 287426	FIRST DATA CORP NOMURA	9.8750 9/24/15	125,000.00	18.449 62.500		78,125.00	-7,687.03
SALE 44687	5/15/09 5/20/09	319963AP 287426	FIRST DATA CORP NOMURA	9.8750 9/24/15	75,000.00	18.449 62.500		46,875.00	-4,612.22
SALE 44687	5/15/09 5/20/09	319963AP 287426	FIRST DATA CORP NOMURA	9.8750 9/24/15	75,000.00	18.449 62.500		46,875.00	-4,612.22
SALE 45687	5/11/09 5/14/09	350472AC 287426	FOUNDATION PA NOMURA	7.2500 8/01/14	95,000.00	7.195 93.000		88,350.00	-6,857.45
SALE 42929	4/28/09 5/01/09	35671DAS 287426	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.181 97.125		24,281.25	2,907.33
SALE 42929	4/28/09 5/01/09	35671DAS 287426	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	75,000.00	11.181 97.125		72,843.75	8,722.00
SALE 44236	5/07/09 5/12/09	36186CAN 287426	GENERAL MOTORS ACCEPTANCE C NOMURA	7.7500 1/19/10	135,000.00	-12.07 92.000		124,200.00	-41,692.31
SALE 45689	4/29/09 5/04/09	367905AB 287426	GAYLORD ENTER NOMURA	8.0000 11/15/13	80,000.00	10.066 73.000		58,400.00	-15,698.49
SALE 46056	5/14/09 5/19/09	413627BC 287426	HARRAH'S OPERATING NOMURA	10.0000 12/15/18	40,000.00	10.237 52.000		20,800.00	-18,622.82

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SALE 42009	4/28/09 5/01/09	44108EAS 287426	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	11.409 93.000		23,250.00	1,939.80
SALE 45701	4/28/09 5/01/09	45822EAD 287426	INTELSAT SUBS NOMURA	8.5000 1/15/13	65,000.00	12.742 97.750		63,537.50	6,505.98
SALE 42372	5/05/09 5/08/09	46284PAL 287426	IRON MOUNTAIN NOMURA	8.0000 6/15/20	250,000.00	8.317 97.250		243,125.00	-1,171.98
SALE 45705	4/28/09 5/01/09	502413AS 287426	L-3 COMMUNICA NOMURA	5.8750 1/15/15	155,000.00	7.003 93.000		144,150.00	-2,720.79
SALE 46435	4/28/09 5/01/09	526057AZ 287426	LENNAR CORP NOMURA	12.2500 6/01/17	25,000.00	12.627 101.12		25,281.25	756.48
SALE 46435	5/06/09 5/11/09	526057AZ 287426	LENNAR CORP NOMURA	12.2500 6/01/17	100,000.00	12.627 103.50		103,500.00	5,389.60
SALE 45709	4/30/09 5/05/09	52736RAV 287426	LEVI STRAUSS NOMURA	8.8750 4/01/16	65,000.00	11.597 88.000		57,200.00	463.18
SALE 46382	5/13/09 5/18/09	552953AG 287426	MGM MIRAGE NOMURA	5.8750 2/27/14	25,000.00	24.850 69.000		17,250.00	5,111.83
SALE 46959	5/21/09 5/27/09	552953BD 287426	MGM MIRAGE NOMURA	13.0000 11/15/13	75,000.00	10.503 110.00		82,500.00	964.31
SALE 45713	5/11/09 5/14/09	594087AJ 287426	MICHAELS STOR NOMURA	10.0000 11/01/14	20,000.00	15.080 69.250		13,850.00	-2,454.90
SALE 42214	5/15/09 5/20/09	76010RAC 287426	RENTAL SERVICE CORP NOMURA	9.5000 12/01/14	50,000.00	14.799 73.000		36,500.00	-3,721.15
SALE 46198	5/07/09 5/12/09	767201AF 287426	RIO TINTO FINANCE NOMURA	8.9500 5/01/14	50,000.00	9.250 107.50		53,750.00	4,340.25
SALE 43655	5/14/09 5/19/09	767754BQ 287426	RITE AID CORP NOMURA	9.3750 12/15/15	100,000.00	25.604 53.250		53,250.00	3,659.84

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SALE 43655	5/14/09 5/19/09	767754BQ 287426	RITE AID CORP NOMURA	9.3750 12/15/15	125,000.00	25.604 54.000		67,500.00	5,512.30
SALE 43874	5/14/09 5/19/09	767754BT 287426	RITE AID CORP NOMURA	9.5000 6/15/17	75,000.00	20.979 54.000		40,500.00	-1,640.17
SALE 43874	5/14/09 5/19/09	767754BT 287426	RITE AID CORP NOMURA	9.5000 6/15/17	75,000.00	20.979 53.000		39,750.00	-2,390.17
SALE 44035	4/30/09 5/05/09	77531QAP 287426	ROGERS WIRELESS INC NOMURA	8.0000 12/15/12	155,000.00	8.987 102.50		158,875.00	8,528.25
SALE 46496	5/06/09 5/11/09	783764AN 287426	RYLAND GROUP NOMURA	8.4000 5/15/17	100,000.00	8.750 98.125		98,125.00	113.35
SALE 45732	5/11/09 5/14/09	79546VAC 287426	SALLY HOLDING NOMURA	9.2500 11/15/14	60,000.00	9.004 102.25		61,350.00	720.94
SALE 44312	5/08/09 5/13/09	79546VAF 287426	SALLY HOLDINGS NOMURA	10.5000 11/15/16	150,000.00	14.005 101.50		152,250.00	26,202.39
SALE 45737	5/07/09 5/12/09	852060AD 287426	SPRINT CAPITA NOMURA	6.8750 11/15/28	45,000.00	8.403 71.000		31,950.00	-6,510.52
SALE 43656	4/30/09 5/05/09	88033GBA 287426	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	350,000.00	15.748 93.000		325,500.00	46,424.68
SALE 42288	4/29/09 5/04/09	92276MAH 287426	VENTAS REALTY NOMURA	6.6250 10/15/14	500,000.00	7.285 95.275		476,375.00	-8,977.36
SUBTOTAL FIXED SALES:					4,230,000.00			3,734,393.75	-
18,804.33									

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SALES OF STOCK AND OTHER EQUITIES									
SALE 44758 5,330.84	5/18/09 5/21/09	35671D78 287426	FREEPORT-MCMORAN COPPER & G NOMURA		325.00	76.298	16.25	24,780.61	
			SUBTOTAL STOCK SALES:		325.00		16.25	24,780.61	
			TOTAL FUND SALES:		4,230,325.00			3,759,174.36	-
13,473.49							16.25		

END OF REPORT FOR: NOMURA