

SECURITIES TRANSACTION SUMMARY
SUMMARY TO THE MONTHLY REPORT
SETTLEMENTS FOR THE PERIOD 2/01/09 THRU 2/28/09

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR FEBRUARY 28, 2009, PURSUANT TO CHAPTER 270 , P.L. 1950, AS AMENDED AND SUPPLEMENTED.

WILLIAM G. CLARK, DIRECTOR OF THE DIVISION OF INVESTMENT, ANNOUNCED TODAY THAT THE INVESTMENT FUNDS OF THE STATE OF NEW JERSEY HELD SECURITIES WITH A MARKET VALUE OF APPROXIMATELY \$68.8 BILLION ON FEBRUARY 28, 2009.

PURCHASES FOR ALL FUNDS

<u>LONG-TERM (OVER 12 MONTHS)</u>	<u>AMOUNT</u>	<u>AVG. YIELD</u>
CONVERTIBLE BONDS	5,500,000	9.56%
CONVERTIBLE ZERO COUPON BONDS	50,000	11.37%
CORPORATE ZERO COUPON DISCOUNT	25,000	7.37%
FINANCE CO--SENIOR DEBT	5,225,000	7.24%
FLOATING RATE NOTES--(QTLY)	3,394,000	17.93%
FLOATING RATE NOTES--(SEMI-ANNUAL)	730,000	15.31%
GAS & ELECTRIC BONDS	42,060,000	7.31%
INDUSTRIAL BONDS	334,740,416	6.75%
INTERNATIONAL CORPORATES	125,000,000	5.87%
PRIVATE EXPORT FUNDING	25,000,000	4.44%
PROVINCES OF CANADA	80,000,000	3.12%
TELEPHONE BONDS	88,000,000	12.88%
UNITED STATES TREASURY	51,900,000	3.78%
SUB-TOTAL	<u>761,624,416</u>	
 <u>SHORT-TERM (12 MONTHS & UNDER)</u>		
COMMERCIAL PAPER-DISCOUNT BASED	1,622,434,000	0.26%
COMMERCIAL PAPER-INTEREST BASED	867,675,000	0.30%
CERTIFICATES OF DEPOSIT	315,896,000	0.36%
FINANCE CO-SENIOR DEBT	255,000	44.03%
FLOATING RATE NOTES--(SEMI-ANNUAL)	110,000	15.43%
FOREIGN GOV'T T BILLS (BOOK VALUE)	81,020,620	0.96%
GOV'T CANADA CP DISCOUNT	37,500,000	0.38%
INDUSTRIAL BONDS	95,000	18.58%
UNITED STATES GOV'T AGENCIES	15,000,000	0.25%
UNITED STATES TREASURY	<u>1,105,850,000</u>	0.28%
SUB-TOTAL	4,045,835,620	
EXCHANGE TRADED SECURITIES	180,000	
PRIVATE EQUITY (BOOK VALUE)	49,757,068	
PUT OPTIONS (LONG)	300,000	
REAL ESTATE	50,956,321	
RIGHTS	35,000	
EQUITIES (FOREIGN) (BOOK VALUE)	526,480,201	
EQUITIES (US) (BOOK VALUE)	<u>433,381,605</u>	3.23%
TOTAL PURCHASES	<u><u>5,868,550,231</u></u> *	

FOREIGN CURRENCY PURCHASES (IN \$)	175,329,983
REDEMPTIONS & PREPAYMENTS	339,062
MATURITIES	4,529,318,000
MORTGAGE PRINCIPAL PAYMENTS	4,228,338
SALES (BOOK VALUE)	2,721,790,431

* Total includes purchases for the Common Funds; in addition, to all other State Funds such as Deferred Compensation Plan - Equity Fund, Deferred Compensation Plan - Small Cap Equity Fund, etc.

PURCHASES FOR THE COMMON FUNDS FOR THE MONTH OF FEBRUARY, 2009

<u>COMMON PENSION FUND A</u>	<u>AMOUNT</u>
CONVERTIBLE BONDS	5,500,000
PUT OPTIONS (LONG)	300,000
RIGHTS	35,000
TELEPHONE BONDS	45,000,000
EQUITIES (US) (BOOK VALUE)	407,071,969
 <u>COMMON PENSION FUND B</u>	
CONVERTIBLE ZERO COUPON BONDS	50,000
CORPORATE ZERO COUPON DISCOUNT	25,000
FINANCE CO--SENIOR DEBT	5,480,000
FLOATING RATE NOTES--(QTLY)	3,394,000
FLOATING RATE NOTES--(SEMI-ANNUAL)	840,000
GAS & ELECTRIC BONDS	42,060,000
INDUSTRIAL BONDS	325,835,416
INTERNATIONAL CORPORATES	125,000,000
PREFERRED STOCK (BOOK VALUE)	26,500
CONVERTIBLE PREFERRED STOCK (BOOK VALUE)	13,588
PRIVATE EXPORT FUNDING	25,000,000
PROVINCES OF CANADA	30,000,000
TELEPHONE BONDS	43,000,000
UNITED STATES TREASURY	50,000,000
 <u>COMMON PENSION FUND D</u>	
EQUITIES (FOREIGN) (BOOK VALUE)	526,480,201
FOREIGN GOV'T TREAS BILLS (BOOK VALUE)	81,020,620
 <u>COMMON PENSION FUND E</u>	
EXCHANGE TRADED SECURITIES	180,000
PRIVATE EQUITY (BOOK VALUE)	49,757,068
REAL ESTATE	50,956,321

CASH MANAGEMENT FUND

CERTIFICATES OF DEPOSIT	315,896,000
COMMERCIAL PAPER-DISCOUNT BASED	1,622,434,000
COMMERCIAL PAPER-INTEREST BASED	867,675,000
GOV'T CANADA CP DISCOUNT	37,500,000
INDUSTRIAL BONDS	9,000,000
PROVINCES OF CANADA	50,000,000
UNITED STATES GOV'T AGENCIES	15,000,000
UNITED STATES TREASURY	1,105,850,000
TOTAL PURCHASES	<u><u>5,840,380,683</u></u>

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

3690

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/09 THROUGH 2/28/09

ST LOTTERY FD - INVESTMENT (3690)

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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
<u>PURCHASE OF FIXED INCOME SECURITIES</u>									
PUR 36599	2/04/09 2/09/09	912803AA 287047	US TREASURY STRIPS CITIGROUP/CITIBANK DOMESTIC	2/15/15	100,000.00	2.662 85.292		85,292.00	
PUR 36607	2/04/09 2/09/09	912803BB 287047	US TREASURY STRIPS UBS WARBURG LLC	2/15/23	100,000.00	4.119 56.467		56,467.00	
PUR 36594	2/04/09 2/09/09	912820EM 287047	US TREASURY STRIPS JP MORGAN	2/15/10	100,000.00	.626 99.367		99,367.00	
PUR 44653	2/04/09 2/09/09	912833CZ 287047	US TREASURY STRIPS JP MORGAN	2/15/11	100,000.00	.925 98.157		98,157.00	
PUR 44654	2/04/09 2/09/09	912833DB 287047	US TREASURY STRIPS DEUTSCHE BANK AG (DOMESTIC)	2/15/12	100,000.00	1.712 94.988		94,988.00	
PUR 44655	2/04/09 2/09/09	912833DD 287047	US TREASURY STRIPS JP MORGAN	2/15/13	100,000.00	1.920 92.613		92,613.00	
PUR 44656	2/04/09 2/09/09	912833DF 287047	US TREASURY STRIPS JP MORGAN	2/15/14	100,000.00	2.332 89.019		89,019.00	
PUR 44657	2/04/09 2/09/09	912833KG 287047	US TREASURY STRIPS DEUTSCHE BANK AG (DOMESTIC)	2/15/16	100,000.00	3.152 80.298		80,298.00	
PUR 36601	2/04/09 2/09/09	912833KL 287047	US TREASURY STRIPS DEUTSCHE BANK AG (DOMESTIC)	2/15/17	100,000.00	3.319 76.807		76,807.00	
PUR 36602	2/04/09 2/09/09	912833KQ 287047	US TREASURY STRIPS DEUTSCHE BANK AG (DOMESTIC)	2/15/18	100,000.00	3.747 71.552		71,552.00	
PUR 44658	2/04/09 2/09/09	912833KU 287047	US TREASURY STRIPS JP MORGAN	2/15/19	100,000.00	3.730 69.063		69,063.00	
PUR 44659	2/04/09 2/09/09	912833KY 287047	US TREASURY STRIPS JP MORGAN	2/15/20	100,000.00	3.929 65.137		65,137.00	

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/09 THROUGH 2/28/09

ST LOTTERY FD - INVESTMENT (3690) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 44660	2/04/09 2/09/09	912833LC 287047	US TREASURY STRIPS CITIGROUP/CITIBANK DOMESTIC			4.073 61.604			
				2/15/21	100,000.00			61,604.00	
PUR 36606	2/04/09 2/09/09	912833LG 287047	US TREASURY STRIPS JP MORGAN			4.120 58.809			
				2/15/22	100,000.00			58,809.00	
PUR 36608	2/04/09 2/09/09	912833LQ 287047	US TREASURY STRIPS JP MORGAN			4.212 53.478			
				2/15/24	100,000.00			53,478.00	
PUR 44661	2/04/09 2/09/09	912833LU 287047	US TREASURY STRIPS DEUTSCHE BANK AG (DOMESTIC)			4.183 51.528			
				2/15/25	100,000.00			51,528.00	
PUR 44662	2/04/09 2/09/09	912833LY 287047	US TREASURY STRIPS JP MORGAN			4.006 50.916			
				2/15/26	100,000.00			50,916.00	
PUR 44663	2/04/09 2/09/09	912833PC 287047	US TREASURY STRIPS CITIGROUP/CITIBANK DOMESTIC			4.065 48.432			
				2/15/27	100,000.00			48,432.00	
PUR 36612	2/04/09 2/09/09	912833RY 287047	US TREASURY STRIPS UBS WARBURG LLC			4.116 46.078			
				2/15/28	100,000.00			46,078.00	
SUBTOTAL FIXED PURCHASES:					1,900,000.00			1,349,605.00	
TOTAL FUND PURCHASES:					1,900,000.00			1,349,605.00	

END OF REPORT FOR: ST LOTTERY FD - INVESTMENT

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/09 THROUGH 2/28/09

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
SALES OF STOCK AND OTHER EQUITIES									
SALE 28913	2/20/09 2/25/09	09367910 422331	BLOCKBUSTER INC. CL A INSTINET (PORTAL)		26,700.00	1.010	.16 186.90	26,779.94	-109,559.34
SALE 21323	2/20/09 2/25/09	24419910 422331	DEERE & CO. SANFORD BERNSTEIN & CO.		5,000.00	28.485	.80 200.00	142,224.70	16,532.51
SALE 15342	2/11/09 2/17/09	43851610 422304	HONEYWELL INTERNATIONAL INC LANGEN MCALENNEY		5,000.00	32.097	.90 200.00	160,285.10	-12,951.34
SALE 07163	2/20/09 2/25/09	59814810 422331	MIDWAY GAMES INC. INSTINET (PORTAL)		5,000.00	.100	.01 25.00	474.99	-101,600.01
SALE 12149	2/20/09 2/25/09	65566410 422331	NORDSTROM, INC. SANFORD BERNSTEIN & CO.		12,000.00	11.544	.78 480.00	138,041.22	-95,208.78
SALE 32020	2/20/09 2/25/09	73936310 422331	POWERWAVE TECHNOLOGIES, INC INSTINET (PORTAL)		1,228.00	.310	.01 6.14	374.65	-145,820.35
SALE 05840	2/20/09 2/25/09	74018910 422331	PRECISION CASTPARTS CORP. SANFORD BERNSTEIN & CO.		3,000.00	59.230	1.00 120.00	177,568.40	109,620.00
SALE 03294	1/29/09 2/03/09	74752510 422266	QUALCOMM INC. GOLDMAN SACHS & COMPANY		15,000.00	34.827	2.93 450.00	521,955.07	463,208.19
SALE 08825	2/11/09 2/17/09	78651420 422304	SAFEWAY INC. LANGEN MCALENNEY		5,000.00	20.659	.58 200.00	103,094.42	-53,054.66
SALE 15575	2/11/09 2/17/09	87612E10 422304	TARGET CORP. LANGEN MCALENNEY		5,000.00	31.589	.89 200.00	157,745.11	35,210.45
SALE 18410	2/11/09 2/17/09	88320310 422304	TEXTRON INC. LANGEN MCALENNEY		6,000.00	6.753	.23 240.00	40,274.77	-112,125.23
SALE 22390	1/29/09 2/03/09	88579Y10 422266	3M CO JP MORGAN		5,000.00	56.339	1.58 200.00	281,492.42	97,032.61

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STATE OF NEW JERSEY
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DETAIL REPORT OF SECURITIES TRANSACTIONS
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DCP EQUITY (4300) -Cont.

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 22390	2/20/09 2/25/09	88579Y10 422331	3M CO SANFORD BERNSTEIN & CO.		5,000.00	46.830	1.32 200.00	233,949.18	49,489.37
SALE 42760	2/20/09 2/25/09	89467510 422331	TREE.COM INC. INSTINET (PORTAL)		258.00	4.005	.01 1.81	1,031.39	-628.46
SALE 33749	2/20/09 2/25/09	89705120 422331	TRONOX INC. CL B INSTINET (PORTAL)		1,338.00	.040	.01 6.69	46.82	-11,372.40
SALE 17411	2/11/09 2/17/09	92343V10 422304	VERIZON COMMUNICATIONS INC LANGEN MCALENNY		20,000.00	29.889	3.35 800.00	596,974.65	-61,843.90
SALE 22175	1/29/09 2/03/09	98302410 422266	WYETH JP MORGAN		10,000.00	43.567	2.44 400.00	435,268.56	26,342.40
SUBTOTAL STOCK SALES:					130,524.00		17.00 3,916.54	3,017,581.39	93,271.06
TOTAL FUND SALES:					130,524.00		17.00 3,916.54	3,017,581.39	93,271.06

END OF REPORT FOR: DCP EQUITY

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/09 THROUGH 2/28/09

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
SALES OF STOCK AND OTHER EQUITIES									
SALE 15716	2/18/09 2/23/09	00463110 422321	ACME COMMUNICATIONS INC. INSTINET (PORTAL)		15,000.00	.263	.03 75.00	3,874.47	-168,102.28
SALE 15716	2/19/09 2/24/09	00463110 422326	ACME COMMUNICATIONS INC. INSTINET (PORTAL)		15,000.00	.213	.02 75.00	3,124.48	-168,852.27
SALE 19580	2/18/09 2/23/09	09367910 422321	BLOCKBUSTER INC. CL A INSTINET (DOMESTIC)		10,000.00	1.185	.07 70.00	11,783.93	-130,192.07
SALE 16590	2/18/09 2/23/09	09970910 422321	BORDERS GROUP, INC. INSTINET (DOMESTIC)		20,000.00	.511	.06 100.00	10,123.94	-300,001.06
SALE 16273	2/18/09 2/23/09	11704310 422321	BRUNSWICK CORP. DEUTSCHE BANK AG (DOMESTIC)		15,000.00	3.221	.28 600.00	47,720.72	-238,768.57
SALE 44245	2/18/09 2/23/09	22410J10 422321	CRACKER BARREL OLD COUNTRY DEUTSCHE BANK AG (DOMESTIC)		5,000.00	18.023	.50 200.00	89,915.50	-60,464.50
SALE 23325	2/18/09 2/23/09	33909910 422321	FLEETWOOD ENTERPRISES INC. INSTINET (PORTAL)		50,000.00	.094	.03 250.00	4,449.97	-278,400.03
SALE 20454	2/18/09 2/23/09	41805610 422321	HASBRO, INC. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	23.282	.66 200.00	116,209.34	34,546.09
SALE 19678	2/18/09 2/23/09	42345210 422321	HELMERICH & PAYNE, INC. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	22.005	.62 200.00	109,826.38	41,231.84
SALE 08706	2/18/09 2/23/09	44894710 422321	IDT CORP. INSTINET (DOMESTIC)		10,500.00	.336	.02 52.50	3,476.53	-125,738.78
SALE 20086	2/18/09 2/23/09	44894730 422321	IDT CORP. CL B INSTINET (DOMESTIC)		10,500.00	.342	.03 52.50	3,538.47	-100,423.72
SALE 16600	2/18/09 2/23/09	50533610 422321	LA-Z-BOY INC. INSTINET (DOMESTIC)		6,000.00	1.100	.04 42.00	6,557.96	-87,492.04

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/09 THROUGH 2/28/09

DCP SMALL CAP. (EQUITY) (4302) -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 09688	2/18/09 2/23/09	63727710 422321	NATIONAL RV HOLDINGS, INC. INSTINET (PORTAL)		24,000.00	.042	.01 120.00	887.99	-410,250.01
SALE 18605	2/18/09 2/23/09	64944510 422321	NEW YORK COMMUNITY BANCORP, DEUTSCHE BANK AG (DOMESTIC)		10,000.00	10.784	.61 400.00	107,439.39	-15,672.54
SALE 16263	2/18/09 2/23/09	87227510 422321	TCF FINANCIAL CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	12.213	.69 400.00	121,725.31	-10,760.89
SALE 33231	2/18/09 2/23/09	88162420 422321	TEVA PHARMACEUTICAL INDS LT DEUTSCHE BANK AG (DOMESTIC)		12,642.00	46.000	3.26 505.68	581,023.06	471,793.71
SALE 20022	2/18/09 2/23/09	91131210 422321	UNITED PARCEL SERVICE-CL B DEUTSCHE BANK AG (DOMESTIC)		4,800.00	42.362	1.14 192.00	203,143.98	-63,446.02
SALE 06651	2/18/09 2/23/09	91704710 422321	URBAN OUTFITTERS INC DEUTSCHE BANK AG (DOMESTIC)		5,000.00	15.776	.45 200.00	78,678.55	71,659.30
SALE 37980	2/18/09 2/23/09	G9144P10 422321	TYCO ELECTRONICS LTD. DEUTSCHE BANK AG (DOMESTIC)		2,346.00	12.191	.17 93.84	28,506.78	-50,911.70
SUBTOTAL STOCK SALES:					235,788.00		8.69 3,828.52	1,532,006.75	-1,590,245.54
TOTAL FUND SALES:					235,788.00		8.69 3,828.52	1,532,006.75	-1,590,245.54

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

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/09 THROUGH 2/28/09

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

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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 40688	2/13/09 2/19/09	00206R10 422311	AT&T INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	24.295	60.00	48,649.00	
PUR 42872	2/13/09 2/19/09	02209S10 422311	ALTRIA GROUP INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	15.944	60.00	31,947.00	
PUR 43986	2/13/09 2/19/09	02991220 422311	AMERICAN TOWER CORP. CL-A DEUTSCHE BANK AG (DOMESTIC)		3,000.00	28.902	90.00	86,794.80	
PUR 43986	2/24/09 2/27/09	02991220 422338	AMERICAN TOWER CORP. CL-A JP MORGAN		1,000.00	26.131	30.00	26,161.00	
PUR 36208	2/12/09 2/18/09	03783310 422307	APPLE INC. UBS WARBURG LLC		1,000.00	97.355	30.00	97,384.80	
PUR 44642	2/04/09 2/09/09	04033V20 422283	ARIBA, INC. CREDIT SUISSE SEC (USA) LLC		27,000.00	7.700	810.00	208,699.20	
PUR 44642	2/05/09 2/10/09	04033V20 422288	ARIBA, INC. UBS WARBURG LLC		9,000.00	7.545	270.00	68,175.90	
PUR 38630	2/06/09 2/11/09	04622410 422292	ASTEC INDUSTRIES INC. UBS WARBURG LLC		2,000.00	27.801	60.00	55,662.00	
PUR 38630	2/10/09 2/13/09	04622410 422298	ASTEC INDUSTRIES INC. UBS WARBURG LLC		1,000.00	25.781	30.00	25,810.70	
PUR 38630	2/10/09 2/13/09	04622410 422298	ASTEC INDUSTRIES INC. UBS WARBURG LLC		2,000.00	28.107	60.00	56,273.80	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,000.00	27.332	90.00	82,084.50	
PUR 38630	2/13/09 2/19/09	04622410 422311	ASTEC INDUSTRIES INC. CITIGROUP/CITIBANK DOMESTIC		2,000.00	24.735	60.00	49,530.00	

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

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DETAIL REPORT OF SECURITIES TRANSACTIONS
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PUR 38630	2/17/09 2/20/09	04622410 422315	ASTEC INDUSTRIES INC. JEFFERIES & COMPANY		1,000.00	23.360	30.00	23,390.00	
PUR 44327	2/20/09 2/25/09	04951310 422329	ATMEL CORP. UBS WARBURG LLC		10,000.00	3.286	300.00	33,160.00	
PUR 44525	1/28/09 2/02/09	05276910 422259	AUTODESK INC. GOLDMAN SACHS & COMPANY		15,000.00	17.232	450.00	258,930.00	
PUR 44525	1/30/09 2/04/09	05276910 422269	AUTODESK INC. JANNEY MONTGOMERY SCOTT		3,000.00	16.970	90.00	51,000.00	
PUR 44525	2/10/09 2/13/09	05276910 422298	AUTODESK INC. UBS WARBURG LLC		2,000.00	17.932	60.00	35,923.00	
PUR 44525	2/11/09 2/17/09	05276910 422302	AUTODESK INC. UBS WARBURG LLC		1,000.00	17.340	30.00	17,370.00	
PUR 43168	2/03/09 2/06/09	05348W30 422278	AVANEX CORP. CREDIT SUISSE SEC (USA) LLC		10,000.00	1.821	300.00	18,511.00	
PUR 43168	2/03/09 2/06/09	05348W30 422278	AVANEX CORP. CREDIT SUISSE SEC (USA) LLC		14,000.00	1.854	420.00	26,371.80	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					24,000.00	1.840	720.00	44,882.80	
PUR 43168	2/04/09 2/09/09	05348W30 422283	AVANEX CORP. INSTINET (PORTAL)		10,000.00	1.817	70.00	18,243.00	
PUR 43168	2/05/09 2/10/09	05348W30 422288	AVANEX CORP. INSTINET (PORTAL)		6,519.00	1.761	45.63	11,525.59	
PUR 43168	2/06/09 2/11/09	05348W30 422292	AVANEX CORP. INSTINET (PORTAL)		3,481.00	1.672	24.37	5,845.99	

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PUR 43168	2/10/09 2/13/09	05348W30 422298	AVANEX CORP. UBS WARBURG LLC		10,000.00	1.820	100.00	18,295.00	
PUR 43168	2/11/09 2/17/09	05348W30 422302	AVANEX CORP. UBS WARBURG LLC		10,000.00	1.731	100.00	17,406.00	
PUR 43168	2/13/09 2/19/09	05348W30 422311	AVANEX CORP. INSTINET (PORTAL)		5,502.00	1.683	38.51	9,296.18	
PUR 43168	2/17/09 2/20/09	05348W30 422315	AVANEX CORP. INSTINET (PORTAL)		4,498.00	1.694	31.49	7,651.10	
PUR 43168	2/19/09 2/24/09	05348W30 422324	AVANEX CORP. INSTINET (PORTAL)		10,000.00	1.694	70.00	17,005.00	
PUR 37926	2/02/09 2/05/09	05714910 422273	BAKER (MICHAEL) CORP OPPENHEIMER & CO., INC		2,000.00	35.733	60.00	71,525.00	
PUR 37926	2/06/09 2/11/09	05714910 422292	BAKER (MICHAEL) CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	39.073	60.00	78,206.00	
PUR 37926	2/10/09 2/13/09	05714910 422298	BAKER (MICHAEL) CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	40.033	60.00	80,125.20	
PUR 40773	1/30/09 2/04/09	06212810 422269	BANK OF FLORIDA CORP. JANNEY MONTGOMERY SCOTT		2,000.00	3.200	60.00	6,460.00	
PUR 40773	2/09/09 2/12/09	06212810 422295	BANK OF FLORIDA CORP. UBS WARBURG LLC		8,000.00	2.996	240.00	24,204.00	
PUR 44006	2/24/09 2/27/09	06405810 422338	BANK OF NEW YORK MELLON COR JP MORGAN		5,000.00	22.079	150.00	110,545.00	
PUR 44626	2/03/09 2/06/09	09702310 422278	BOEING COMPANY (THE) DEUTSCHE BANK AG (DOMESTIC)		9,000.00	41.328	360.00	372,315.60	
PUR 44626	2/10/09 2/13/09	09702310 422298	BOEING COMPANY (THE) DEUTSCHE BANK AG (DOMESTIC)		1,000.00	40.157	30.00	40,187.00	

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PUR 44626	2/24/09 2/27/09	09702310 422338	BOEING COMPANY (THE) JP MORGAN		1,000.00	34.421	30.00	34,451.00	
PUR 42590	2/20/09 2/25/09	09946950 422329	BOOTS & COOTS INTERNATIONAL JP MORGAN		10,000.00	1.154	100.00	11,635.00	
PUR 44177	1/30/09 2/04/09	12665010 422269	CVS CORP OPPENHEIMER & CO., INC		1,000.00	27.035	30.00	27,064.60	
PUR 44177	2/11/09 2/17/09	12665010 422302	CVS CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	27.780	30.00	27,810.00	
PUR 42966	2/17/09 2/20/09	12686C10 422315	CABLEVISION SYSTEMS-NY GRP- CITIGROUP/CITIBANK DOMESTIC		15,000.00	13.057	450.00	196,302.00	
PUR 42966	2/18/09 2/23/09	12686C10 422319	CABLEVISION SYSTEMS-NY GRP- DEUTSCHE BANK AG (DOMESTIC)		5,000.00	13.230	150.00	66,300.00	
PUR 42966	2/23/09 2/26/09	12686C10 422334	CABLEVISION SYSTEMS-NY GRP- JP MORGAN		5,000.00	12.088	150.00	60,592.00	
PUR 43670	2/06/09 2/11/09	15678210 422292	CERNER CORP. UBS WARBURG LLC		1,000.00	34.771	30.00	34,801.00	
PUR 43670	2/10/09 2/13/09	15678210 422298	CERNER CORP. UBS WARBURG LLC		1,000.00	36.933	30.00	36,963.00	
PUR 23375	2/05/09 2/10/09	17275R10 422288	CISCO SYSTEMS, INC. UBS WARBURG LLC		12,000.00	15.930	360.00	191,518.80	
PUR 43952	1/30/09 2/04/09	18538Q10 422269	CLEARWIRE CORP. CL A JANNEY MONTGOMERY SCOTT		10,000.00	4.000	300.00	40,300.00	
PUR 43952	2/11/09 2/17/09	18538Q10 422302	CLEARWIRE CORP. CL A UBS WARBURG LLC		10,000.00	3.573	300.00	36,034.00	
PUR 43952	2/13/09 2/19/09	18538Q10 422311	CLEARWIRE CORP. CL A BARCLAYS CAPITAL (DOMESTIC)		10,000.00	3.600	300.00	36,300.00	

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PUR 43007	1/29/09 2/03/09	19210810 422264	COEUR D'ALENE MINES CORP. OPPENHEIMER & CO., INC		10,000.00	.700	100.00	7,100.00	
PUR 43007	1/30/09 2/04/09	19210810 422269	COEUR D'ALENE MINES CORP. OPPENHEIMER & CO., INC		10,000.00	.757	100.00	7,671.00	
PUR 43007	2/06/09 2/11/09	19210810 422292	COEUR D'ALENE MINES CORP. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	.711	600.00	21,930.00	
PUR 43007	2/09/09 2/12/09	19210810 422295	COEUR D'ALENE MINES CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	.709	200.00	14,380.00	
PUR 43007	2/10/09 2/13/09	19210810 422298	COEUR D'ALENE MINES CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	.730	100.00	7,400.00	
PUR 43007	2/12/09 2/18/09	19210810 422307	COEUR D'ALENE MINES CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	.748	100.00	7,578.00	
PUR 43007	2/13/09 2/19/09	19210810 422311	COEUR D'ALENE MINES CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	.704	100.00	7,139.00	
PUR 43007	2/17/09 2/20/09	19210810 422315	COEUR D'ALENE MINES CORP. INSTINET (DOMESTIC)		10,000.00	.740	50.00	7,450.00	
PUR 43007	2/18/09 2/23/09	19210810 422319	COEUR D'ALENE MINES CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	.710	100.00	7,200.00	
PUR 43007	2/20/09 2/25/09	19210810 422329	COEUR D'ALENE MINES CORP. JP MORGAN		10,000.00	.780	100.00	7,900.00	
PUR 41914	2/03/09 2/06/09	20337210 422278	COMMSCOPE INC. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	13.991	30.00	14,021.00	
PUR 37805	1/30/09 2/04/09	20825C10 422269	CONOCOPHILLIPS OPPENHEIMER & CO., INC		1,000.00	47.796	30.00	47,826.00	
PUR 43974	2/06/09 2/11/09	22405110 422292	COX RADIO CL A DEUTSCHE BANK AG (DOMESTIC)		4,000.00	5.351	120.00	21,522.40	

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PUR 35210	2/11/09 2/17/09	25179M10 422302	DEVON ENERGY CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	52.101	30.00	52,131.00	
PUR 35210	2/11/09 2/17/09	25179M10 422302	DEVON ENERGY CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	56.520	30.00	56,550.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	54.311	60.00	108,681.00	
PUR 44674	2/05/09 2/10/09	25468710 422288	WALT DISNEY CO JP MORGAN		20,000.00	18.945	800.00	379,690.00	
PUR 44674	2/06/09 2/11/09	25468710 422292	WALT DISNEY CO DEUTSCHE BANK AG (DOMESTIC)		2,000.00	19.084	60.00	38,228.00	
PUR 42995	2/06/09 2/11/09	25674610 422292	DOLLAR TREE INC UBS WARBURG LLC		2,000.00	35.880	60.00	71,820.00	
PUR 42995	2/09/09 2/12/09	25674610 422295	DOLLAR TREE INC UBS WARBURG LLC		2,000.00	35.499	60.00	71,057.20	
PUR 42995	2/10/09 2/13/09	25674610 422298	DOLLAR TREE INC UBS WARBURG LLC		1,000.00	35.398	30.00	35,428.00	
PUR 42995	2/12/09 2/18/09	25674610 422307	DOLLAR TREE INC UBS WARBURG LLC		1,000.00	33.562	30.00	33,591.90	
PUR 44052	2/10/09 2/13/09	26353410 422298	DU PONT (E.I.) DE NEMOURS DEUTSCHE BANK AG (DOMESTIC)		1,000.00	23.670	30.00	23,700.00	
PUR 44052	2/10/09 2/13/09	26353410 422298	DU PONT (E.I.) DE NEMOURS DEUTSCHE BANK AG (DOMESTIC)		1,000.00	24.593	30.00	24,623.20	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	24.132	60.00	48,323.20	

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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 2 / 0 1 / 0 9 T H R O U G H 2 / 2 8 / 0 9

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PUR 44052	2/13/09 2/19/09	26353410 422311	DU PONT (E.I.) DE NEMOURS DEUTSCHE BANK AG (DOMESTIC)		2,000.00	22.622	60.00	45,303.60	
PUR 44779	2/13/09 2/19/09	28238P10 422311	EHEALTH INC CITIGROUP/CITIBANK DOMESTIC		17,000.00	14.063	510.00	239,575.90	
PUR 44779	2/13/09 2/19/09	28238P10 422311	EHEALTH INC ITG (CHANNEL)		5,000.00	13.925	75.00	69,700.00	
PUR 44779	2/19/09 2/24/09	28238P10 422324	EHEALTH INC BARCLAYS CAPITAL (DOMESTIC)		2,000.00	12.913	60.00	25,885.80	
PUR 44853	2/20/09 2/25/09	29100P10 422329	EMERGENCY MEDICAL SVCS CO DEUTSCHE BANK AG (DOMESTIC)		3,400.00	34.997	102.00	119,090.10	
PUR 44853	2/23/09 2/26/09	29100P10 422334	EMERGENCY MEDICAL SVCS CO DEUTSCHE BANK AG (DOMESTIC)		6,600.00	34.828	198.00	230,064.78	
PUR 44684	2/06/09 2/11/09	29265910 422292	ENERGY CONVERSION DEVICES UBS WARBURG LLC		10,000.00	25.243	300.00	252,729.00	
PUR 44684	2/09/09 2/12/09	29265910 422295	ENERGY CONVERSION DEVICES UBS WARBURG LLC		5,000.00	25.887	150.00	129,587.00	
PUR 44684	2/11/09 2/17/09	29265910 422302	ENERGY CONVERSION DEVICES BARCLAYS CAPITAL (DOMESTIC)		461.00	27.129	13.83	12,520.11	
PUR 44684	2/11/09 2/17/09	29265910 422302	ENERGY CONVERSION DEVICES ITG (CHANNEL)		1,539.00	26.881	23.09	41,392.18	
PUR 44684	2/11/09 2/17/09	29265910 422302	ENERGY CONVERSION DEVICES UBS WARBURG LLC		1,000.00	28.300	30.00	28,330.00	
PUR 43302	2/02/09 2/05/09	29380T10 422273	ENTERTAINMENT PROPERTIES TR OPPENHEIMER & CO., INC		1,000.00	22.410	30.00	22,440.00	
PUR 43302	2/04/09 2/09/09	29380T10 422283	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		2,000.00	22.880	60.00	45,820.00	

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PUR 43302	2/06/09 2/11/09	29380T10 422292	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		4,000.00	22.625	120.00	90,620.00	
PUR 43302	2/09/09 2/12/09	29380T10 422295	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		1,000.00	23.244	30.00	23,274.00	
PUR 43302	2/10/09 2/13/09	29380T10 422298	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		1,000.00	21.156	30.00	21,186.40	
PUR 43302	2/10/09 2/13/09	29380T10 422298	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		1,000.00	23.255	30.00	23,285.00	
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		2,000.00	22.206	60.00	44,471.40	
PUR 43302	2/11/09 2/17/09	29380T10 422302	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		3,000.00	21.235	90.00	63,794.10	
PUR 43302	2/13/09 2/19/09	29380T10 422311	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		4,000.00	20.345	120.00	81,500.80	
PUR 43302	2/17/09 2/20/09	29380T10 422315	ENTERTAINMENT PROPERTIES TR CITIGROUP/CITIBANK DOMESTIC		2,000.00	18.684	60.00	37,428.00	
PUR 43302	2/17/09 2/20/09	29380T10 422315	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		3,000.00	19.330	90.00	58,080.00	
PUR 43302	2/18/09 2/23/09	29380T10 422319	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		1,000.00	18.600	30.00	18,630.00	
PUR 43302	2/18/09 2/23/09	29380T10 422319	ENTERTAINMENT PROPERTIES TR JP MORGAN		2,000.00	18.049	60.00	36,157.20	
PUR 43302	2/19/09 2/24/09	29380T10 422324	ENTERTAINMENT PROPERTIES TR JP MORGAN		2,000.00	18.600	60.00	37,260.00	

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PUR 43302	2/20/09 2/25/09	29380T10 422329	ENTERTAINMENT PROPERTIES TR JP MORGAN		2,000.00	17.820	80.00	35,720.00	
PUR 43302	2/23/09 2/26/09	29380T10 422334	ENTERTAINMENT PROPERTIES TR JP MORGAN		2,000.00	18.982	80.00	38,044.40	
PUR 43302	2/24/09 2/27/09	29380T10 422338	ENTERTAINMENT PROPERTIES TR JP MORGAN		4,000.00	16.263	120.00	65,171.20	
PUR 43302	2/24/09 2/27/09	29380T10 422338	ENTERTAINMENT PROPERTIES TR JP MORGAN		4,000.00	15.596	160.00	62,542.40	
PUR 43302	2/24/09 2/27/09	29380T10 422338	ENTERTAINMENT PROPERTIES TR JP MORGAN		2,000.00	16.946	60.00	33,951.00	
3 INTRA-DAY TRANSACTIONS SUBTOTAL:					10,000.00	16.132	340.00	161,664.60	
PUR 43708	1/29/09 2/03/09	30205120 422264	EXIDE TECHNOLOGIES GOLDMAN SACHS & COMPANY		1,550.00	3.843	46.50	6,002.69	
PUR 43708	1/29/09 2/03/09	30205120 422264	EXIDE TECHNOLOGIES ITG (CHANNEL)		450.00	3.763	4.50	1,697.99	
PUR 43708	2/02/09 2/05/09	30205120 422273	EXIDE TECHNOLOGIES ITG (CHANNEL)		2,000.00	3.567	20.00	7,154.00	
PUR 43708	2/03/09 2/06/09	30205120 422278	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		2,000.00	3.597	60.00	7,253.60	
PUR 43708	2/04/09 2/09/09	30205120 422283	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		2,000.00	3.593	60.00	7,245.40	
PUR 43708	2/06/09 2/11/09	30205120 422292	EXIDE TECHNOLOGIES UBS WARBURG LLC		2,000.00	3.533	60.00	7,125.00	

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PUR 43708	2/10/09 2/13/09	30205120 422298	EXIDE TECHNOLOGIES UBS WARBURG LLC		2,000.00	3.815	60.00	7,689.00	
PUR 43708	2/11/09 2/17/09	30205120 422302	EXIDE TECHNOLOGIES UBS WARBURG LLC		2,000.00	3.612	60.00	7,284.00	
PUR 43708	2/13/09 2/19/09	30205120 422311	EXIDE TECHNOLOGIES CITIGROUP/CITIBANK DOMESTIC		2,000.00	3.490	60.00	7,040.00	
PUR 44724	2/10/09 2/13/09	31677310 422298	FIFTH THIRD BAN UBS WARBURG LLC		10,000.00	2.209	300.00	22,390.00	
PUR 44724	2/10/09 2/13/09	31677310 422298	FIFTH THIRD BAN UBS WARBURG LLC		50,000.00	2.659	1,500.00	134,465.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					60,000.00	2.584	1,800.00	156,855.00	
PUR 44724	2/11/09 2/17/09	31677310 422302	FIFTH THIRD BAN UBS WARBURG LLC		10,000.00	2.370	300.00	24,000.00	
PUR 39085	1/28/09 2/02/09	33643310 422259	FIRST SOLAR INC. JANNEY MONTGOMERY SCOTT		300.00	145.20	9.00	43,569.00	
PUR 39085	1/30/09 2/04/09	33643310 422269	FIRST SOLAR INC. JANNEY MONTGOMERY SCOTT		200.00	141.55	6.00	28,315.98	
PUR 39085	2/03/09 2/06/09	33643310 422278	FIRST SOLAR INC. CREDIT SUISSE SEC (USA) LLC		200.00	140.99	6.00	28,204.00	
PUR 39085	2/04/09 2/09/09	33643310 422283	FIRST SOLAR INC. CREDIT SUISSE SEC (USA) LLC		200.00	144.94	6.00	28,994.00	
PUR 39085	2/11/09 2/17/09	33643310 422302	FIRST SOLAR INC. UBS WARBURG LLC		2,000.00	147.64	60.00	295,340.00	

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PUR 43534	2/11/09 2/17/09	36938510 422302	GENERAL COMMUNICATION INC-A UBS WARBURG LLC		4,000.00	6.472	120.00	26,006.40	
PUR 43534	2/13/09 2/19/09	36938510 422311	GENERAL COMMUNICATION INC-A CITIGROUP/CITIBANK DOMESTIC		4,000.00	6.491	120.00	26,082.00	
PUR 43534	2/18/09 2/23/09	36938510 422319	GENERAL COMMUNICATION INC-A JEFFERIES & COMPANY		6,000.00	6.082	180.00	36,673.20	
PUR 12731	2/10/09 2/13/09	36960410 422298	GENERAL ELECTRIC CO. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	11.551	300.00	115,813.00	
PUR 44780	2/13/09 2/19/09	39116410 422311	GREAT PLAINS ENERGY INC DEUTSCHE BANK AG (DOMESTIC)		20,000.00	15.526	600.00	311,126.00	
PUR 43756	1/30/09 2/04/09	41987910 422269	HAWAIIAN HOLDINGS INC OPPENHEIMER & CO., INC		2,000.00	4.500	40.00	9,040.00	
PUR 43756	2/11/09 2/17/09	41987910 422302	HAWAIIAN HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	4.361	60.00	8,782.00	
PUR 44598	2/02/09 2/05/09	43146610 422273	HILL INTERNATIONAL INC OPPENHEIMER & CO., INC		30,000.00	5.656	900.00	170,577.00	
PUR 44598	2/03/09 2/06/09	43146610 422278	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.537	300.00	55,672.00	
PUR 44598	2/03/09 2/06/09	43146610 422278	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.689	300.00	57,194.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	5.613	600.00	112,866.00	
PUR 44598	2/04/09 2/09/09	43146610 422283	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.659	300.00	56,893.00	

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PUR 44598	2/06/09 2/11/09	43146610 422292	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.401	300.00	54,305.00	
PUR 44598	2/09/09 2/12/09	43146610 422295	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.960	300.00	59,897.00	
PUR 44598	2/13/09 2/19/09	43146610 422311	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	4.920	120.00	19,799.60	
PUR 44598	2/13/09 2/19/09	43146610 422311	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	5.063	60.00	10,186.00	
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		6,000.00	4.968	180.00	29,985.60	
PUR 44598	2/17/09 2/20/09	43146610 422315	HILL INTERNATIONAL INC CITIGROUP/CITIBANK DOMESTIC		4,000.00	4.116	120.00	16,585.20	
PUR 44598	2/17/09 2/20/09	43146610 422315	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	4.900	60.00	9,860.00	
PUR 44598	2/18/09 2/23/09	43146610 422319	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	4.539	120.00	18,274.00	
PUR 44598	2/18/09 2/23/09	43146610 422319	HILL INTERNATIONAL INC JP MORGAN		4,000.00	3.752	120.00	15,126.00	
PUR 44598	2/24/09 2/27/09	43146610 422338	HILL INTERNATIONAL INC JP MORGAN		20,000.00	3.253	600.00	65,660.00	
PUR 28084	2/10/09 2/13/09	46625H10 422298	J.P. MORGAN CHASE & CO. DEUTSCHE BANK AG (DOMESTIC)		4,000.00	24.752	120.00	99,128.00	
PUR 18884	2/17/09 2/20/09	47816010 422315	JOHNSON & JOHNSON DEUTSCHE BANK AG (DOMESTIC)		3,000.00	56.690	90.00	170,160.00	

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PUR 18884	2/18/09 2/23/09	47816010 422319	JOHNSON & JOHNSON DEUTSCHE BANK AG (DOMESTIC)		2,000.00	55.510	60.00	111,080.00	
PUR 44247	2/05/09 2/10/09	52605730 422288	LENNAR CORP CL-B DEUTSCHE BANK AG (DOMESTIC)		2,000.00	6.286	60.00	12,631.00	
PUR 44247	2/11/09 2/17/09	52605730 422302	LENNAR CORP CL-B DEUTSCHE BANK AG (DOMESTIC)		4,000.00	5.640	120.00	22,680.00	
PUR 44247	2/13/09 2/19/09	52605730 422311	LENNAR CORP CL-B DEUTSCHE BANK AG (DOMESTIC)		2,000.00	5.448	60.00	10,956.00	
PUR 44053	2/04/09 2/09/09	53245710 422283	LILLY ELI DEUTSCHE BANK AG (DOMESTIC)		1,000.00	39.040	30.00	39,070.00	
PUR 44053	2/17/09 2/20/09	53245710 422315	LILLY ELI DEUTSCHE BANK AG (DOMESTIC)		6,000.00	34.500	180.00	207,180.00	
PUR 41562	1/30/09 2/04/09	53555510 422269	LINDSAY CORP. OPPENHEIMER & CO., INC		2,000.00	26.028	60.00	52,115.00	
PUR 43432	2/10/09 2/13/09	53591920 422298	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.091	300.00	41,207.00	
PUR 43432	2/11/09 2/17/09	53591920 422302	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.248	300.00	42,775.00	
PUR 44854	2/20/09 2/25/09	55402X10 422329	MWI VETERINARY SUPPLY INC UBS WARBURG LLC		6,102.00	26.482	183.06	161,776.22	
PUR 44854	2/23/09 2/26/09	55402X10 422334	MWI VETERINARY SUPPLY INC UBS WARBURG LLC		400.00	26.403	12.00	10,573.00	
PUR 44854	2/24/09 2/27/09	55402X10 422338	MWI VETERINARY SUPPLY INC UBS WARBURG LLC		1,498.00	26.497	44.94	39,736.70	
PUR 41251	2/06/09 2/11/09	55608B10 422292	MACQUARIE INFRASTRUCTURE CO DEUTSCHE BANK AG (DOMESTIC)		6,000.00	4.042	180.00	24,433.80	

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PUR 41251	2/10/09 2/13/09	55608B10 422298	MACQUARIE INFRASTRUCTURE CO DEUTSCHE BANK AG (DOMESTIC)		2,000.00	4.154	60.00	8,367.00	
PUR 41251	2/13/09 2/19/09	55608B10 422311	MACQUARIE INFRASTRUCTURE CO DEUTSCHE BANK AG (DOMESTIC)		3,000.00	3.937	90.00	11,901.00	
PUR 41251	2/18/09 2/23/09	55608B10 422319	MACQUARIE INFRASTRUCTURE CO DEUTSCHE BANK AG (DOMESTIC)		3,000.00	3.669	90.00	11,096.10	
PUR 44599	2/02/09 2/05/09	57708110 422273	MATTEL INC JP MORGAN		18,000.00	11.929	720.00	215,449.20	
PUR 44599	2/03/09 2/06/09	57708110 422278	MATTEL INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	11.920	300.00	119,503.00	
PUR 42586	1/30/09 2/04/09	58013510 422269	MCDONALD'S CORP. OPPENHEIMER & CO., INC		1,000.00	58.570	30.00	58,600.00	
PUR 42586	2/13/09 2/19/09	58013510 422311	MCDONALD'S CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	56.780	30.00	56,810.00	
PUR 42586	2/20/09 2/25/09	58013510 422329	MCDONALD'S CORP. JP MORGAN		1,000.00	54.760	30.00	54,790.00	
PUR 44745	2/11/09 2/17/09	58155Q10 422302	MCKESSON CORP DEUTSCHE BANK AG (DOMESTIC)		10,000.00	45.204	400.00	452,440.00	
PUR 44745	2/12/09 2/18/09	58155Q10 422307	MCKESSON CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	44.618	30.00	44,648.40	
PUR 44745	2/13/09 2/19/09	58155Q10 422311	MCKESSON CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	45.720	30.00	45,750.00	
PUR 38052	2/11/09 2/17/09	58497720 422302	MEDTOX SCIENTIFIC INC. UBS WARBURG LLC		2,000.00	6.315	60.00	12,690.40	
PUR 41790	2/13/09 2/19/09	58933110 422311	MERCK & CO., INC. DEUTSCHE BANK AG (DOMESTIC)		3,000.00	29.027	90.00	87,170.10	

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PUR 12799	2/10/09 2/13/09	59491810 422298	MICROSOFT CORP. UBS WARBURG LLC		4,000.00	19.418	120.00	77,793.60	
PUR 12799	2/24/09 2/27/09	59491810 422338	MICROSOFT CORP. CREDIT SUISSE SEC (USA) LLC		10,000.00	17.007	300.00	170,367.00	
PUR 43940	1/30/09 2/04/09	60786L10 422269	MODUSLINK GLOBAL SOLUTIONS JANNEY MONTGOMERY SCOTT		10,000.00	2.511	300.00	25,406.00	
PUR 41264	1/28/09 2/02/09	60871R20 422259	MOLSON COORS BREWING CO. OPPENHEIMER & CO., INC		1,000.00	41.707	30.00	41,737.00	
PUR 41264	1/30/09 2/04/09	60871R20 422269	MOLSON COORS BREWING CO. OPPENHEIMER & CO., INC		1,000.00	40.700	30.00	40,730.00	
PUR 41264	2/03/09 2/06/09	60871R20 422278	MOLSON COORS BREWING CO. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	40.035	30.00	40,065.00	
PUR 43453	2/06/09 2/11/09	61166W10 422292	MONSANTO CO DEUTSCHE BANK AG (DOMESTIC)		1,000.00	84.373	30.00	84,403.00	
PUR 44439	1/30/09 2/04/09	62458M10 422269	MOVE INC JANNEY MONTGOMERY SCOTT		10,000.00	1.675	100.00	16,852.00	
PUR 44439	2/06/09 2/11/09	62458M10 422292	MOVE INC UBS WARBURG LLC		10,000.00	1.720	100.00	17,300.00	
PUR 44439	2/12/09 2/18/09	62458M10 422307	MOVE INC UBS WARBURG LLC		10,000.00	1.608	100.00	16,182.00	
PUR 43555	2/13/09 2/19/09	62937750 422311	NRG ENERGY INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	22.170	30.00	22,200.00	
PUR 43555	2/18/09 2/23/09	62937750 422319	NRG ENERGY INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	19.838	80.00	39,755.40	
PUR 43555	2/23/09 2/26/09	62937750 422334	NRG ENERGY INC JP MORGAN		1,000.00	19.623	30.00	19,653.00	

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PUR 43555	2/24/09 2/27/09	62937750 422338	NRG ENERGY INC JP MORGAN		1,000.00	19.498	30.00	19,528.00	
PUR 43579	2/13/09 2/19/09	62949110 422311	NYSE EURONEXT DEUTSCHE BANK AG (DOMESTIC)		9,000.00	19.419	270.00	175,037.40	
PUR 44091	1/30/09 2/04/09	65122910 422269	NEWELL RUBBERMAID INC OPPENHEIMER & CO., INC		4,000.00	8.180	120.00	32,840.00	
PUR 44091	2/02/09 2/05/09	65122910 422273	NEWELL RUBBERMAID INC OPPENHEIMER & CO., INC		2,000.00	7.870	60.00	15,800.00	
PUR 44091	2/11/09 2/17/09	65122910 422302	NEWELL RUBBERMAID INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	7.820	120.00	31,400.00	
PUR 42992	1/29/09 2/03/09	65163910 422264	NEWMONT MINING CORP. OPPENHEIMER & CO., INC		1,000.00	37.300	30.00	37,330.00	
PUR 42992	2/06/09 2/11/09	65163910 422292	NEWMONT MINING CORP. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	40.972	150.00	205,007.50	
PUR 42992	2/20/09 2/25/09	65163910 422329	NEWMONT MINING CORP. JP MORGAN		2,000.00	42.520	60.00	85,100.00	
PUR 42992	2/24/09 2/27/09	65163910 422338	NEWMONT MINING CORP. JP MORGAN		1,000.00	40.431	30.00	40,460.50	
PUR 44790	2/17/09 2/20/09	65440K10 422315	99 CENTS ONLY STORES CITIGROUP/CITIBANK DOMESTIC		25,500.00	7.776	765.00	199,060.65	
PUR 44790	2/18/09 2/23/09	65440K10 422319	99 CENTS ONLY STORES CITIGROUP/CITIBANK DOMESTIC		4,500.00	7.800	135.00	35,235.00	
PUR 44790	2/18/09 2/23/09	65440K10 422319	99 CENTS ONLY STORES JP MORGAN		10,000.00	7.570	300.00	76,004.00	
PUR 44790	2/20/09 2/25/09	65440K10 422329	99 CENTS ONLY STORES JP MORGAN		8,000.00	7.651	240.00	61,448.00	

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PUR 44749	2/12/09 2/18/09	65584410 422307	NORFOLK SOUTHERN CORP DEUTSCHE BANK AG (DOMESTIC)		10,000.00	37.129	300.00	371,585.00	
PUR 44749	2/13/09 2/19/09	65584410 422311	NORFOLK SOUTHERN CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	37.117	30.00	37,146.50	
PUR 29494	2/13/09 2/19/09	69002720 422311	OUTDOOR CHANNEL HOLDINGS, I BARCLAYS CAPITAL (DOMESTIC)		2,000.00	5.300	60.00	10,660.00	
PUR 29494	2/13/09 2/19/09	69002720 422311	OUTDOOR CHANNEL HOLDINGS, I CITIGROUP/CITIBANK DOMESTIC		2,000.00	5.869	60.00	11,798.00	
PUR 29494	2/17/09 2/20/09	69002720 422315	OUTDOOR CHANNEL HOLDINGS, I ITG (CHANNEL)		2,000.00	4.520	20.00	9,060.00	
PUR 29494	2/18/09 2/23/09	69002720 422319	OUTDOOR CHANNEL HOLDINGS, I ITG (CHANNEL)		2,000.00	3.970	20.00	7,960.40	
PUR 29494	2/18/09 2/23/09	69002720 422319	OUTDOOR CHANNEL HOLDINGS, I ITG (CHANNEL)		2,000.00	4.245	20.00	8,509.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	4.107	40.00	16,469.40	
PUR 29494	2/23/09 2/26/09	69002720 422334	OUTDOOR CHANNEL HOLDINGS, I ITG (CHANNEL)		3,000.00	3.916	30.00	11,776.80	
PUR 29494	2/24/09 2/27/09	69002720 422338	OUTDOOR CHANNEL HOLDINGS, I ITG (CHANNEL)		2,000.00	3.984	20.00	7,988.40	
PUR 40443	2/18/09 2/23/09	70454910 422319	PEABODY ENERGY CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	25.630	30.00	25,660.00	
PUR 40443	2/24/09 2/27/09	70454910 422338	PEABODY ENERGY CORP. JP MORGAN		2,000.00	22.532	60.00	45,124.00	

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PUR 43554	1/30/09 2/04/09	71344810 422269	PEPSICO INC OPPENHEIMER & CO., INC		1,000.00	51.006	30.00	51,036.00	
PUR 43554	2/10/09 2/13/09	71344810 422298	PEPSICO INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	49.532	60.00	99,123.00	
PUR 43554	2/10/09 2/13/09	71344810 422298	PEPSICO INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	50.940	30.00	50,970.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,000.00	50.001	90.00	150,093.00	
PUR 43554	2/11/09 2/17/09	71344810 422302	PEPSICO INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	49.900	30.00	49,930.00	
PUR 40646	1/30/09 2/04/09	71817210 422269	PHILIP MORRIS INTERNATIONAL OPPENHEIMER & CO., INC		1,000.00	38.299	30.00	38,329.00	
PUR 40646	2/04/09 2/09/09	71817210 422283	PHILIP MORRIS INTERNATIONAL DEUTSCHE BANK AG (DOMESTIC)		4,000.00	36.703	120.00	146,930.00	
PUR 40646	2/06/09 2/11/09	71817210 422292	PHILIP MORRIS INTERNATIONAL SANFORD BERNSTEIN & CO.		4,000.00	37.204	160.00	148,976.00	
PUR 40646	2/11/09 2/17/09	71817210 422302	PHILIP MORRIS INTERNATIONAL DEUTSCHE BANK AG (DOMESTIC)		1,000.00	36.040	30.00	36,070.00	
PUR 40646	2/13/09 2/19/09	71817210 422311	PHILIP MORRIS INTERNATIONAL DEUTSCHE BANK AG (DOMESTIC)		3,000.00	36.011	90.00	108,122.10	
PUR 33680	1/30/09 2/04/09	74271810 422269	PROCTER & GAMBLE CO. OPPENHEIMER & CO., INC		367.00	55.130	11.01	20,243.72	
PUR 38456	2/13/09 2/19/09	74346Y10 422311	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	5.308	60.00	10,676.00	

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PUR 38456	2/13/09 2/19/09	74346Y10 422311	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	5.593	60.00	11,246.00	
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		4,000.00	5.451	120.00	21,922.00	
PUR 38440	2/24/09 2/27/09	74973W10 422338	RTI INTERNATIONAL METALS IN JP MORGAN		6,000.00	11.420	180.00	68,701.20	
PUR 42765	2/23/09 2/26/09	75190730 422334	RAMTRON INTERNATIONAL CORP. INSTINET (PORTAL)		2,000.00	1.160	14.00	2,334.00	
PUR 39062	2/06/09 2/11/09	76011210 422292	RENTECH INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	.873	200.00	8,928.00	
PUR 39062	2/23/09 2/26/09	76011210 422334	RENTECH INC. INSTINET (PORTAL)		10,000.00	.612	50.00	6,174.00	
PUR 43802	1/28/09 2/02/09	76041610 422259	REPUBLIC FIRST BANCORP IN JANNEY MONTGOMERY SCOTT		2,000.00	7.719	60.00	15,498.00	
PUR 43802	1/30/09 2/04/09	76041610 422269	REPUBLIC FIRST BANCORP IN JANNEY MONTGOMERY SCOTT		2,000.00	7.872	60.00	15,804.00	
PUR 43802	2/05/09 2/10/09	76041610 422288	REPUBLIC FIRST BANCORP IN UBS WARBURG LLC		2,000.00	7.689	60.00	15,437.00	
PUR 43802	2/09/09 2/12/09	76041610 422295	REPUBLIC FIRST BANCORP IN UBS WARBURG LLC		2,000.00	7.687	60.00	15,434.40	
PUR 43802	2/10/09 2/13/09	76041610 422298	REPUBLIC FIRST BANCORP IN UBS WARBURG LLC		2,000.00	7.659	60.00	15,378.60	
PUR 43802	2/11/09 2/17/09	76041610 422302	REPUBLIC FIRST BANCORP IN BARCLAYS CAPITAL (DOMESTIC)		4,000.00	6.816	120.00	27,385.60	

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PUR 43802	2/12/09 2/18/09	76041610 422307	REPUBLIC FIRST BANCORP IN UBS WARBURG LLC		2,000.00	7.271	60.00	14,602.40	
PUR 43802	2/18/09 2/23/09	76041610 422319	REPUBLIC FIRST BANCORP IN JEFFERIES & COMPANY		2,000.00	6.875	60.00	13,810.00	
PUR 43802	2/19/09 2/24/09	76041610 422324	REPUBLIC FIRST BANCORP IN BARCLAYS CAPITAL (DOMESTIC)		2,000.00	7.103	60.00	14,266.00	
PUR 43802	2/20/09 2/25/09	76041610 422329	REPUBLIC FIRST BANCORP IN ITG (CHANNEL)		4,000.00	6.045	60.00	24,238.00	
PUR 43802	2/23/09 2/26/09	76041610 422334	REPUBLIC FIRST BANCORP IN ITG (CHANNEL)		2,000.00	6.274	30.00	12,577.20	
PUR 36871	2/06/09 2/11/09	76171310 422292	REYNOLDS AMERICAN INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	38.772	60.00	77,604.00	
PUR 36871	2/11/09 2/17/09	76171310 422302	REYNOLDS AMERICAN INC. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	39.550	30.00	39,580.00	
PUR 44725	2/10/09 2/13/09	78462F10 422298	SPDR TRUST SERIES 1 LANGEN MCALENNY		90,000.00	83.131	2,700.00	7,484,526.00	
PUR 43474	1/30/09 2/04/09	81725T10 422269	SENSIENT TECHNOLOGIES OPPENHEIMER & CO., INC		1,000.00	22.250	30.00	22,279.90	
PUR 44468	1/29/09 2/03/09	82922610 422264	SINCLAIR BROADCAST GROUP-A ITG (CHANNEL)		4,407.00	2.100	44.07	9,298.77	
PUR 44468	1/29/09 2/03/09	82922610 422264	SINCLAIR BROADCAST GROUP-A JANNEY MONTGOMERY SCOTT		25,000.00	2.097	750.00	53,185.00	
PUR 44468	1/30/09 2/04/09	82922610 422269	SINCLAIR BROADCAST GROUP-A ITG (CHANNEL)		44,593.00	2.074	445.93	92,922.89	
PUR 44468	1/30/09 2/04/09	82922610 422269	SINCLAIR BROADCAST GROUP-A JANNEY MONTGOMERY SCOTT		25,000.00	2.100	750.00	53,250.00	

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PUR 44468	2/02/09 2/05/09	82922610 422273	SINCLAIR BROADCAST GROUP-A JANNEY MONTGOMERY SCOTT		10,000.00	1.850	100.00	18,596.00	
PUR 44468	2/03/09 2/06/09	82922610 422278	SINCLAIR BROADCAST GROUP-A CREDIT SUISSE SEC (USA) LLC		10,000.00	1.830	300.00	18,596.00	
PUR 44468	2/06/09 2/11/09	82922610 422292	SINCLAIR BROADCAST GROUP-A UBS WARBURG LLC		20,000.00	1.497	200.00	30,146.00	
PUR 44743	2/11/09 2/17/09	84756010 422302	SPECTRA ENERGY CORP CITIGROUP/CITIBANK DOMESTIC		15,160.00	14.326	454.80	217,636.96	
PUR 44743	2/12/09 2/18/09	84756010 422307	SPECTRA ENERGY CORP CITIGROUP/CITIBANK DOMESTIC		4,840.00	14.220	145.20	68,967.58	
PUR 44743	2/13/09 2/19/09	84756010 422311	SPECTRA ENERGY CORP DEUTSCHE BANK AG (DOMESTIC)		10,000.00	14.186	300.00	142,160.00	
PUR 44438	1/28/09 2/02/09	85747710 422259	STATE STREET CORP. OPPENHEIMER & CO., INC		1,000.00	22.790	30.00	22,820.00	
PUR 44831	2/19/09 2/24/09	86837X10 422324	SUPERIOR WELL SERVICES INC JEFFERIES & COMPANY		20,000.00	7.430	600.00	149,204.00	
PUR 44831	2/20/09 2/25/09	86837X10 422329	SUPERIOR WELL SERVICES INC ITG (CHANNEL)		8,989.00	7.242	134.84	65,233.18	
PUR 44831	2/20/09 2/25/09	86837X10 422329	SUPERIOR WELL SERVICES INC UBS WARBURG LLC		10,000.00	7.308	300.00	73,377.00	
PUR 44831	2/23/09 2/26/09	86837X10 422334	SUPERIOR WELL SERVICES INC CREDIT SUISSE SEC (USA) LLC		15,000.00	5.979	450.00	90,135.00	
PUR 44831	2/23/09 2/26/09	86837X10 422334	SUPERIOR WELL SERVICES INC INSTINET (PORTAL)		5,000.00	5.920	35.00	29,636.00	
PUR 44831	2/23/09 2/26/09	86837X10 422334	SUPERIOR WELL SERVICES INC ITG (CHANNEL)		1,011.00	7.207	15.17	7,301.35	

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PUR 42545	1/30/09 2/04/09	88320310 422269	TEXTRON INC. OPPENHEIMER & CO., INC		10,000.00	8.994	300.00	90,243.00	
PUR 42545	2/03/09 2/06/09	88320310 422278	TEXTRON INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	8.481	300.00	85,107.00	
PUR 42545	2/10/09 2/13/09	88320310 422298	TEXTRON INC. DEUTSCHE BANK AG (DOMESTIC)		6,000.00	6.241	180.00	37,627.80	
PUR 42545	2/10/09 2/13/09	88320310 422298	TEXTRON INC. DEUTSCHE BANK AG (DOMESTIC)		4,000.00	7.685	120.00	30,859.20	
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		10,000.00	6.819	300.00	68,487.00	
PUR 42545	2/13/09 2/19/09	88320310 422311	TEXTRON INC. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	6.886	150.00	34,581.00	
PUR 44747	2/11/09 2/17/09	88633P30 422302	TICKETMASTER BARCLAYS CAPITAL (DOMESTIC)		40,000.00	5.103	1,200.00	205,300.00	
PUR 44747	2/12/09 2/18/09	88633P30 422307	TICKETMASTER UBS WARBURG LLC		10,000.00	5.121	300.00	51,506.00	
PUR 44747	2/13/09 2/19/09	88633P30 422311	TICKETMASTER CITIGROUP/CITIBANK DOMESTIC		10,000.00	5.335	300.00	53,650.00	
PUR 41243	2/12/09 2/18/09	88731710 422307	TIME WARNER INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	8.460	60.00	16,980.00	
PUR 41243	2/13/09 2/19/09	88731710 422311	TIME WARNER INC. DEUTSCHE BANK AG (DOMESTIC)		4,000.00	8.760	120.00	35,159.20	
PUR 42955	2/10/09 2/13/09	90323610 422298	URS CORP DEUTSCHE BANK AG (DOMESTIC)		3,000.00	37.031	90.00	111,183.90	

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PUR 42955	2/11/09 2/17/09	90323610 422302	URS CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	35.500	30.00	35,530.00	
PUR 43732	1/28/09 2/02/09	90341W10 422259	US AIRWAYS GROUP INC OPPENHEIMER & CO., INC		40,000.00	7.136	1,200.00	286,632.00	
PUR 43732	1/30/09 2/04/09	90341W10 422269	US AIRWAYS GROUP INC OPPENHEIMER & CO., INC		10,000.00	5.492	300.00	55,216.00	
PUR 43732	2/03/09 2/06/09	90341W10 422278	US AIRWAYS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	5.829	120.00	23,436.00	
PUR 43732	2/06/09 2/11/09	90341W10 422292	US AIRWAYS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.313	400.00	53,532.00	
PUR 44273	2/13/09 2/19/09	91126810 422311	UNITED ONLINE INC CITIGROUP/CITIBANK DOMESTIC		10,000.00	5.271	300.00	53,005.00	
PUR 44273	2/18/09 2/23/09	91126810 422319	UNITED ONLINE INC JEFFERIES & COMPANY		30,000.00	4.996	900.00	150,774.00	
PUR 44273	2/20/09 2/25/09	91126810 422329	UNITED ONLINE INC UBS WARBURG LLC		20,000.00	4.346	600.00	87,512.00	
PUR 43990	1/30/09 2/04/09	92046N10 422269	VALUECLICK INC JANNEY MONTGOMERY SCOTT		4,000.00	6.340	120.00	25,478.00	
PUR 43990	2/06/09 2/11/09	92046N10 422292	VALUECLICK INC UBS WARBURG LLC		20,000.00	7.231	600.00	145,218.00	
PUR 43990	2/09/09 2/12/09	92046N10 422295	VALUECLICK INC UBS WARBURG LLC		4,000.00	6.896	120.00	27,702.40	
PUR 43990	2/10/09 2/13/09	92046N10 422298	VALUECLICK INC UBS WARBURG LLC		2,000.00	6.822	60.00	13,703.40	
PUR 43990	2/12/09 2/18/09	92046N10 422307	VALUECLICK INC UBS WARBURG LLC		2,000.00	6.568	60.00	13,196.60	

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PUR 43853	2/02/09 2/05/09	92343V10 422273	VERIZON COMMUNICATIONS INC OPPENHEIMER & CO., INC		3,000.00	30.290	90.00	90,960.00	
PUR 43853	2/04/09 2/09/09	92343V10 422283	VERIZON COMMUNICATIONS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	31.662	60.00	63,384.60	
PUR 44220	1/30/09 2/04/09	92824110 422269	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		2,000.00	12.170	60.00	24,400.00	
PUR 44220	2/04/09 2/09/09	92824110 422283	VIOPHARMA INC CREDIT SUISSE SEC (USA) LLC		1,000.00	12.410	30.00	12,440.00	
PUR 44220	2/05/09 2/10/09	92824110 422288	VIOPHARMA INC UBS WARBURG LLC		2,000.00	12.034	60.00	24,128.60	
PUR 44220	2/06/09 2/11/09	92824110 422292	VIOPHARMA INC UBS WARBURG LLC		4,000.00	12.160	120.00	48,761.20	
PUR 44220	2/09/09 2/12/09	92824110 422295	VIOPHARMA INC UBS WARBURG LLC		21,000.00	6.353	630.00	134,049.30	
PUR 44220	2/10/09 2/13/09	92824110 422298	VIOPHARMA INC UBS WARBURG LLC		10,000.00	6.014	300.00	60,435.00	
PUR 40141	1/30/09 2/04/09	93114210 422269	WAL-MART STORES, INC. OPPENHEIMER & CO., INC		1,000.00	48.040	30.00	48,070.00	
PUR 40141	2/04/09 2/09/09	93114210 422283	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	47.250	60.00	94,560.00	
PUR 40141	2/10/09 2/13/09	93114210 422298	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	47.537	60.00	95,134.00	
PUR 40141	2/13/09 2/19/09	93114210 422311	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	46.738	60.00	93,535.00	
PUR 44214	1/30/09 2/04/09	93142210 422269	WALGREEN CO. OPPENHEIMER & CO., INC		1,000.00	28.020	30.00	28,050.00	

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PUR 44214	2/09/09 2/12/09	93142210 422295	WALGREEN CO. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	27.736	60.00	55,531.60	
PUR 44214	2/11/09 2/17/09	93142210 422302	WALGREEN CO. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	26.738	60.00	53,535.00	
PUR 44214	2/11/09 2/17/09	93142210 422302	WALGREEN CO. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	27.000	30.00	27,030.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,000.00	26.825	90.00	80,565.00	
PUR 44214	2/12/09 2/18/09	93142210 422307	WALGREEN CO. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	26.318	30.00	26,348.00	
PUR 44214	2/13/09 2/19/09	93142210 422311	WALGREEN CO. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	26.803	60.00	53,665.00	
PUR 44214	2/17/09 2/20/09	93142210 422315	WALGREEN CO. CITIGROUP/CITIBANK DOMESTIC		1,000.00	25.590	30.00	25,620.00	
PUR 44522	1/28/09 2/02/09	94974610 422259	WELLS FARGO & COMPANY OPPENHEIMER & CO., INC		30,000.00	19.250	900.00	578,400.00	
PUR 44522	2/10/09 2/13/09	94974610 422298	WELLS FARGO & COMPANY DEUTSCHE BANK AG (DOMESTIC)		4,000.00	16.469	120.00	65,994.00	
PUR 42697	2/03/09 2/06/09	97314910 422278	WIND RIVER SYSTEMS, INC. CREDIT SUISSE SEC (USA) LLC		4,000.00	8.042	120.00	32,288.40	
PUR 42697	2/04/09 2/09/09	97314910 422283	WIND RIVER SYSTEMS, INC. CREDIT SUISSE SEC (USA) LLC		4,000.00	7.859	120.00	31,556.40	
PUR 42697	2/11/09 2/17/09	97314910 422302	WIND RIVER SYSTEMS, INC. UBS WARBURG LLC		2,000.00	8.044	60.00	16,148.00	

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PUR 42697	2/23/09 2/26/09	97314910 422334	WIND RIVER SYSTEMS, INC. CREDIT SUISSE SEC (USA) LLC		4,000.00	7.416	120.00	29,785.60	
PUR 42697	2/24/09 2/27/09	97314910 422338	WIND RIVER SYSTEMS, INC. CREDIT SUISSE SEC (USA) LLC		4,000.00	7.297	120.00	29,308.40	
PUR 44469	1/28/09 2/02/09	98302410 422259	WYETH OPPENHEIMER & CO., INC		5,000.00	43.764	150.00	218,971.00	
PUR 44469	2/02/09 2/05/09	98302410 422273	WYETH OPPENHEIMER & CO., INC		5,000.00	43.388	150.00	217,089.00	
PUR 44469	2/03/09 2/06/09	98302410 422278	WYETH DEUTSCHE BANK AG (DOMESTIC)		2,000.00	43.550	60.00	87,160.00	
PUR 44469	2/06/09 2/11/09	98302410 422292	WYETH DEUTSCHE BANK AG (DOMESTIC)		2,000.00	43.345	60.00	86,750.00	
PUR 43303	1/28/09 2/02/09	98970110 422259	ZIONS BANCORP JANNEY MONTGOMERY SCOTT		3,000.00	15.680	90.00	47,130.00	
PUR 43303	2/06/09 2/11/09	98970110 422292	ZIONS BANCORP UBS WARBURG LLC		5,000.00	13.990	150.00	70,100.00	
PUR 43303	2/10/09 2/13/09	98970110 422298	ZIONS BANCORP UBS WARBURG LLC		5,000.00	14.360	150.00	71,950.50	
PUR 43303	2/11/09 2/17/09	98970110 422302	ZIONS BANCORP UBS WARBURG LLC		2,000.00	12.870	60.00	25,800.00	
SUBTOTAL STOCK PURCHASES:					1,889,267.00		50,299.94	26,269,548.81	
TOTAL FUND PURCHASES:					1,889,267.00		50,299.94	26,269,548.81	

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SALES OF STOCK AND OTHER EQUITIES									
SALE 43627	2/02/09 2/05/09	00086T10 422274	A.C. MOORE ARTS & CRAFTS, I INSTINET (PORTAL)		10,000.00	1.696	.10 70.00	16,891.90	-4,241.33
SALE 43627	2/12/09 2/18/09	00086T10 422308	A.C. MOORE ARTS & CRAFTS, I INSTINET (PORTAL)		9,300.00	1.600	.09 65.10	14,815.74	-4,838.16
SALE 43627	2/13/09 2/19/09	00086T10 422312	A.C. MOORE ARTS & CRAFTS, I INSTINET (PORTAL)		700.00	1.619	.01 4.90	1,128.11	-351.22
SALE 43627	2/18/09 2/23/09	00086T10 422320	A.C. MOORE ARTS & CRAFTS, I INSTINET (PORTAL)		10,000.00	1.502	.09 70.00	14,949.91	-6,183.32
SALE 40688	2/02/09 2/05/09	00206R10 422274	AT&T INC. OPPENHEIMER & CO., INC		2,000.00	24.820	.28 60.00	49,579.72	-14,575.86
SALE 43433	1/30/09 2/04/09	00282410 422270	ABBOTT LABORATORIES OPPENHEIMER & CO., INC		1,000.00	55.567	.32 30.00	55,536.68	770.81
SALE 43172	2/11/09 2/17/09	00507V10 422303	ACTIVISION BLIZZARD INC BARCLAYS CAPITAL (DOMESTIC)		4,000.00	9.553	.22 120.00	38,091.78	-10,308.15
SALE 43172	2/12/09 2/18/09	00507V10 422308	ACTIVISION BLIZZARD INC UBS WARBURG LLC		4,000.00	9.019	.21 120.00	35,953.79	-12,446.14
SALE 43172	2/13/09 2/19/09	00507V10 422312	ACTIVISION BLIZZARD INC JEFFERIES & COMPANY		26,000.00	9.356	1.37 780.00	242,469.43	-72,130.13
SALE 43436	1/28/09 2/02/09	00817Y10 422260	AETNA INC OPPENHEIMER & CO., INC		1,000.00	33.773	.19 30.00	33,742.81	3,255.51
SALE 43436	1/28/09 2/02/09	00817Y10 422260	AETNA INC OPPENHEIMER & CO., INC		3,000.00	32.800	.56 90.00	98,309.44	6,847.52
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		4,000.00	33.043	.75 120.00	132,052.25	10,103.03

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SALE 42113	2/02/09 2/05/09	03251510 422274	ANADIGICS INC JANNEY MONTGOMERY SCOTT		40,000.00	1.992	.45 400.00	79,267.55	-51,206.16
SALE 42113	2/03/09 2/06/09	03251510 422279	ANADIGICS INC CREDIT SUISSE SEC (USA) LLC		60,000.00	2.068	.70 1,800.00	122,297.30	-73,413.27
SALE 42113	2/04/09 2/09/09	03251510 422284	ANADIGICS INC ITG (CHANNEL)		17,300.00	2.069	.21 173.00	35,618.76	-20,811.12
SALE 42113	2/05/09 2/10/09	03251510 422289	ANADIGICS INC ITG (CHANNEL)		2,700.00	2.099	.04 27.00	5,638.91	-3,168.07
SALE 42113	2/11/09 2/17/09	03251510 422303	ANADIGICS INC UBS WARBURG LLC		20,000.00	2.353	.27 600.00	46,449.73	-18,787.13
SALE 36208	1/28/09 2/02/09	03783310 422260	APPLE INC. JANNEY MONTGOMERY SCOTT		500.00	91.940	.26 15.00	45,954.79	-20,427.55
SALE 36208	2/05/09 2/10/09	03783310 422289	APPLE INC. UBS WARBURG LLC		500.00	92.780	.26 15.00	46,374.74	-20,007.60
SALE 43914	1/28/09 2/02/09	05722410 422260	BAKER HUGHES INCORPORATED OPPENHEIMER & CO., INC		5,000.00	35.496	1.00 150.00	177,327.00	23,016.79
SALE 44006	1/28/09 2/02/09	06405810 422260	BANK OF NEW YORK MELLON COR OPPENHEIMER & CO., INC		1,000.00	26.270	.15 30.00	26,239.85	-2,246.25
SALE 44006	2/03/09 2/06/09	06405810 422279	BANK OF NEW YORK MELLON COR DEUTSCHE BANK AG (DOMESTIC)		1,000.00	26.860	.16 30.00	26,830.04	-1,656.06
SALE 44006	2/12/09 2/18/09	06405810 422308	BANK OF NEW YORK MELLON COR DEUTSCHE BANK AG (DOMESTIC)		1,000.00	26.085	.15 40.00	26,045.25	-2,440.85
SALE 44006	2/17/09 2/20/09	06405810 422316	BANK OF NEW YORK MELLON COR CITIGROUP/CITIBANK DOMESTIC		2,000.00	23.500	.27 60.00	46,939.73	-10,032.47
SALE 44448	2/03/09 2/06/09	09062X10 422279	BIOGEN IDEC INC CREDIT SUISSE SEC (USA) LLC		1,000.00	50.047	.29 30.00	50,016.21	1,867.01

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SALE 44448	2/18/09 2/23/09	09062X10 422320	BIOGEN IDEC INC JEFFERIES & COMPANY		9,000.00	50.983	2.57 270.00	458,570.83	25,228.03
SALE 37974	2/10/09 2/13/09	11012210 422299	BRISTOL-MYERS SQUIBB CO. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	22.910	.13 30.00	22,879.87	187.95
SALE 43959	2/02/09 2/05/09	12673P10 422274	CA INC OPPENHEIMER & CO., INC		12,000.00	17.798	1.20 360.00	213,210.00	27,278.40
SALE 42966	1/30/09 2/04/09	12686C10 422270	CABLEVISION SYSTEMS-NY GRP- OPPENHEIMER & CO., INC		5,000.00	15.957	.45 150.00	79,635.55	-29,892.02
SALE 42966	2/02/09 2/05/09	12686C10 422274	CABLEVISION SYSTEMS-NY GRP- OPPENHEIMER & CO., INC		5,000.00	15.422	.44 150.00	76,960.56	-32,567.01
SALE 42966	2/04/09 2/09/09	12686C10 422284	CABLEVISION SYSTEMS-NY GRP- DEUTSCHE BANK AG (DOMESTIC)		5,000.00	14.758	.42 150.00	73,638.58	-35,889.00
SALE 43903	2/19/09 2/24/09	15133V20 422325	CENTENNIAL COMMUNICATIONS BARCLAYS CAPITAL (DOMESTIC)		10,000.00	8.240	.47 300.00	82,099.53	4,632.97
SALE 43903	2/23/09 2/26/09	15133V20 422335	CENTENNIAL COMMUNICATIONS CREDIT SUISSE SEC (USA) LLC		10,000.00	8.240	.47 300.00	82,099.53	4,632.97
SALE 43903	2/24/09 2/27/09	15133V20 422339	CENTENNIAL COMMUNICATIONS CREDIT SUISSE SEC (USA) LLC		10,000.00	8.240	.47 300.00	82,099.53	4,632.97
SALE 43670	2/17/09 2/20/09	15678210 422316	CERNER CORP. JEFFERIES & COMPANY		1,000.00	37.592	.22 30.00	37,561.78	153.36
SALE 44206	2/03/09 2/06/09	20779710 422279	CONNECTICUT WATER SERVICE, CREDIT SUISSE SEC (USA) LLC		3,000.00	23.705	.40 90.00	71,025.20	2,042.65
SALE 43010	2/11/09 2/17/09	21037110 422303	CONSTELLATION ENERGY GROUP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	25.510	.29 60.00	50,959.71	1,186.37
SALE 43010	2/20/09 2/25/09	21037110 422330	CONSTELLATION ENERGY GROUP JP MORGAN		2,000.00	22.325	.26 60.00	44,589.74	-5,183.60

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SALE 43148	2/03/09 2/06/09	23257720 422279	CYNOSURE INC CL A CREDIT SUISSE SEC (USA) LLC		6,000.00	7.500	.26 180.00	44,819.74	-48,886.78
SALE 43148	2/10/09 2/13/09	23257720 422299	CYNOSURE INC CL A UBS WARBURG LLC		6,000.00	7.551	.26 180.00	45,128.14	-48,578.38
SALE 43148	2/11/09 2/17/09	23257720 422303	CYNOSURE INC CL A UBS WARBURG LLC		6,000.00	7.626	.26 180.00	45,576.94	-48,129.58
SALE 43148	2/13/09 2/19/09	23257720 422312	CYNOSURE INC CL A JEFFERIES & COMPANY		6,000.00	8.093	.28 180.00	48,378.92	-45,327.60
SALE 44446	1/28/09 2/02/09	25470M10 422260	DISH NETWORKS GOLDMAN SACHS & COMPANY		12,000.00	13.220	.89 360.00	158,279.11	21,936.51
SALE 44446	2/04/09 2/09/09	25470M10 422284	DISH NETWORKS CREDIT SUISSE SEC (USA) LLC		12,000.00	12.782	.86 360.00	153,024.34	16,681.74
SALE 43731	2/03/09 2/06/09	29084Q10 422279	EMCOR GROUP INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	20.953	.47 160.00	83,650.73	27,754.03
SALE 43731	2/04/09 2/09/09	29084Q10 422284	EMCOR GROUP INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	21.324	.24 60.00	42,587.76	14,639.41
SALE 43731	2/05/09 2/10/09	29084Q10 422289	EMCOR GROUP INC DEUTSCHE BANK AG (DOMESTIC)		3,000.00	21.032	.36 120.00	62,975.94	21,053.42
SALE 37233	1/28/09 2/02/09	29363910 422260	ENTERCOM COMMUNICATIONS COR OPPENHEIMER & CO., INC		4,000.00	1.300	.03 120.00	5,081.57	-13,565.04
SALE 44005	2/03/09 2/06/09	31428X10 422279	FEDEX CORP. DEUTSCHE BANK AG (DOMESTIC)		3,000.00	52.585	.89 90.00	157,663.51	-42,016.49
SALE 42617	1/30/09 2/04/09	35952H10 422270	FUELCELL ENERGY INC JANNEY MONTGOMERY SCOTT		10,000.00	3.930	.23 300.00	38,998.77	-34,005.92
SALE 41933	2/11/09 2/17/09	38238810 422303	GOODRICH CORP. DEUTSCHE BANK AG (DOMESTIC)		13,000.00	39.272	2.86 390.00	510,148.34	-107,821.29

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SALE 33645	2/03/09 2/06/09	38259P50 422279	GOOGLE INC. CREDIT SUISSE SEC (USA) LLC		200.00	334.66	.38 6.00	66,926.98	-32,412.26
SALE 37953	2/11/09 2/17/09	43575830 422303	HOLLY CORP. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	25.277	.29 60.00	50,492.71	-20,652.16
SALE 37953	2/11/09 2/17/09	43575830 422303	HOLLY CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	25.400	.14 40.00	25,360.06	-10,212.37
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,000.00	25.318	.43 100.00	75,852.77	-30,864.53
SALE 28084	2/11/09 2/17/09	46625H10 422303	J.P. MORGAN CHASE & CO. DEUTSCHE BANK AG (DOMESTIC)		4,000.00	25.642	.58 120.00	102,446.62	-51,330.79
SALE 28084	2/17/09 2/20/09	46625H10 422316	J.P. MORGAN CHASE & CO. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	22.670	1.27 300.00	226,398.73	-158,044.79
SALE 25663	2/13/09 2/19/09	48517030 422312	KANSAS CITY SOUTHERN DEUTSCHE BANK AG (DOMESTIC)		2,000.00	19.705	.23 60.00	39,348.77	-20,220.65
SALE 39623	2/02/09 2/05/09	50207910 422274	LMI AEROSPACE INC. JANNEY MONTGOMERY SCOTT		2,000.00	11.198	.13 60.00	22,334.87	-8,532.82
SALE 39623	2/03/09 2/06/09	50207910 422279	LMI AEROSPACE INC. CREDIT SUISSE SEC (USA) LLC		2,000.00	11.927	.14 60.00	23,793.26	-7,074.43
SALE 43435	1/30/09 2/04/09	53071M50 422270	LIBERTY MEDIA CORP JANNEY MONTGOMERY SCOTT		2,000.00	18.555	.21 60.00	37,049.79	2,415.70
SALE 42956	1/30/09 2/04/09	53418710 422270	LINCOLN NATIONAL CORP OPPENHEIMER & CO., INC		2,000.00	16.920	.19 60.00	33,779.81	-16,973.75
SALE 42956	2/17/09 2/20/09	53418710 422316	LINCOLN NATIONAL CORP CITIGROUP/CITIBANK DOMESTIC		18,000.00	13.106	1.33 540.00	235,372.07	-221,409.95

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SALE 41562	2/19/09 2/24/09	53555510 422325	LINDSAY CORP. JP MORGAN		2,000.00	28.223	.32 60.00	56,385.68	-54,179.04
SALE 43432	2/04/09 2/09/09	53591920 422284	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		20,000.00	5.510	.62 800.00	109,399.38	-38,722.43
SALE 43432	2/17/09 2/20/09	53591920 422316	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.174	.24 300.00	41,441.76	-22,597.30
SALE 43432	2/18/09 2/23/09	53591920 422320	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.150	.24 300.00	41,199.76	-22,839.30
SALE 43432	2/19/09 2/24/09	53591920 422325	LIONS GATE ENTERTAINMENT CO JP MORGAN		4,000.00	4.485	.11 120.00	17,819.89	-7,795.73
SALE 43432	2/20/09 2/25/09	53591920 422330	LIONS GATE ENTERTAINMENT CO JP MORGAN		10,000.00	4.403	.25 300.00	43,731.75	-20,307.31
SALE 43432	2/23/09 2/26/09	53591920 422335	LIONS GATE ENTERTAINMENT CO JP MORGAN		6,000.00	4.507	.16 180.00	26,861.84	-11,561.60
SALE 40131	2/02/09 2/05/09	53814610 422274	LIVEPERSON, INC. JANNEY MONTGOMERY SCOTT		10,000.00	1.926	.11 100.00	19,158.89	-16,392.49
SALE 40131	2/03/09 2/06/09	53814610 422279	LIVEPERSON, INC. CREDIT SUISSE SEC (USA) LLC		10,000.00	2.001	.12 300.00	19,704.88	-15,846.50
SALE 40131	2/10/09 2/13/09	53814610 422299	LIVEPERSON, INC. UBS WARBURG LLC		10,000.00	1.826	.11 100.00	18,157.89	-17,393.49
SALE 40131	2/11/09 2/17/09	53814610 422303	LIVEPERSON, INC. UBS WARBURG LLC		10,000.00	1.722	.10 100.00	17,119.90	-18,431.48
SALE 40131	2/13/09 2/19/09	53814610 422312	LIVEPERSON, INC. INSTINET (PORTAL)		10,000.00	1.990	.12 70.00	19,826.88	-15,724.50
SALE 40131	2/17/09 2/20/09	53814610 422316	LIVEPERSON, INC. INSTINET (PORTAL)		10,000.00	2.000	.12 70.00	19,929.88	-15,621.50

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SALE 40131	2/17/09 2/20/09	53814610 422316	LIVEPERSON, INC. JEFFERIES & COMPANY		10,000.00	1.917	.11 300.00	18,873.89	-16,677.49
SALE 40575	2/10/09 2/13/09	55271510 422299	MEMC ELECTRONICS MATERIALS, DEUTSCHE BANK AG (DOMESTIC)		2,000.00	15.135	.17 60.00	30,209.83	-49,347.09
SALE 40575	2/13/09 2/19/09	55271510 422312	MEMC ELECTRONICS MATERIALS, DEUTSCHE BANK AG (DOMESTIC)		2,000.00	16.278	.19 60.00	32,495.81	-47,061.11
SALE 40575	2/17/09 2/20/09	55271510 422316	MEMC ELECTRONICS MATERIALS, DEUTSCHE BANK AG (DOMESTIC)		1,000.00	15.355	.09 30.00	15,324.91	-24,453.55
SALE 43101	1/28/09 2/02/09	55616P10 422260	MACY'S INC JP MORGAN		28,000.00	9.897	1.56 840.00	276,263.24	-149,811.42
SALE 43829	2/11/09 2/17/09	58505510 422303	MEDTRONIC INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	32.273	.37 60.00	64,484.63	1,148.13
SALE 43829	2/17/09 2/20/09	58505510 422316	MEDTRONIC INC CITIGROUP/CITIBANK DOMESTIC		1,000.00	34.660	.20 30.00	34,629.80	2,961.55
SALE 43264	2/17/09 2/20/09	61945A10 422316	MOSIAC CO/THE DEUTSCHE BANK AG (DOMESTIC)		1,000.00	40.500	.23 30.00	40,469.77	4,166.09
SALE 44439	2/19/09 2/24/09	62458M10 422325	MOVE INC INSTINET (PORTAL)		10,000.00	1.718	.10 70.00	17,111.90	880.01
SALE 44439	2/20/09 2/25/09	62458M10 422330	MOVE INC INSTINET (PORTAL)		10,000.00	1.703	.10 70.00	16,961.90	730.00
SALE 43500	2/03/09 2/06/09	63530910 422279	NATIONAL CINEMEDIA INC CREDIT SUISSE SEC (USA) LLC		4,000.00	10.610	.24 120.00	42,319.76	14,614.60
SALE 43500	2/10/09 2/13/09	63530910 422299	NATIONAL CINEMEDIA INC UBS WARBURG LLC		2,000.00	11.646	.14 60.00	23,231.06	9,378.48
SALE 43500	2/11/09 2/17/09	63530910 422303	NATIONAL CINEMEDIA INC UBS WARBURG LLC		2,000.00	11.446	.13 60.00	22,830.87	8,978.29

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SALE 42992	2/11/09 2/17/09	65163910 422303	NEWMONT MINING CORP. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	41.919	1.18 150.00	209,444.82	11,697.84
SALE 43276	2/11/09 2/17/09	67018T10 422303	NU SKIN ENTERPRISES INC - A DEUTSCHE BANK AG (DOMESTIC)		5,000.00	11.115	.32 150.00	55,423.18	-5,683.38
SALE 43554	2/18/09 2/23/09	71344810 422320	PEPSICO INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	51.960	.59 60.00	103,859.41	-4,235.17
SALE 43554	2/19/09 2/24/09	71344810 422325	PEPSICO INC JP MORGAN		1,000.00	51.510	.29 30.00	51,479.71	-2,567.58
SALE 38456	1/28/09 2/02/09	74346Y10 422260	PROS HOLDINGS INC. OPPENHEIMER & CO., INC		4,000.00	5.852	.14 120.00	23,289.06	-26,431.99
SALE 38456	1/30/09 2/04/09	74346Y10 422270	PROS HOLDINGS INC. OPPENHEIMER & CO., INC		2,000.00	6.434	.08 60.00	12,806.92	-12,053.61
SALE 38456	2/03/09 2/06/09	74346Y10 422279	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	6.086	.07 60.00	12,111.73	-12,748.80
SALE 38456	2/11/09 2/17/09	74346Y10 422303	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	5.844	.07 60.00	11,626.93	-13,233.60
SALE 40042	1/28/09 2/02/09	74531010 422260	PUGET ENERGY INC. JP MORGAN		20,000.00	29.174	3.27 600.00	582,876.73	70,020.85
SALE 40042	1/30/09 2/04/09	74531010 422270	PUGET ENERGY INC. OPPENHEIMER & CO., INC		11,000.00	29.571	1.83 330.00	324,943.67	42,872.93
SALE 40042	2/02/09 2/05/09	74531010 422274	PUGET ENERGY INC. OPPENHEIMER & CO., INC		10,000.00	29.425	1.65 300.00	293,948.35	37,520.41
SALE 42765	1/30/09 2/04/09	75190730 422270	RAMTRON INTERNATIONAL CORP. JANNEY MONTGOMERY SCOTT		2,000.00	1.651	.02 20.00	3,280.98	-2,292.47
SALE 44725	2/11/09 2/17/09	78462F10 422303	SPDR TRUST SERIES 1 DEUTSCHE BANK AG (DOMESTIC)		10,000.00	83.660	4.69 300.00	836,295.31	4,681.31

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SALE 44725	2/12/09 2/18/09	78462F10 422308	SPDR TRUST SERIES 1 DEUTSCHE BANK AG (DOMESTIC)		10,000.00	82.086	4.60 300.00	820,552.40	-11,061.60
SALE 44725	2/13/09 2/19/09	78462F10 422312	SPDR TRUST SERIES 1 DEUTSCHE BANK AG (DOMESTIC)		10,000.00	83.426	4.68 300.00	833,956.32	2,342.32
SALE 44725	2/13/09 2/19/09	78462F10 422312	SPDR TRUST SERIES 1 DEUTSCHE BANK AG (DOMESTIC)		10,000.00	83.257	4.67 300.00	832,267.33	653.33
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	83.342	9.35 600.00	1,666,223.65	2,995.65
SALE 44725	2/17/09 2/20/09	78462F10 422316	SPDR TRUST SERIES 1 CITIGROUP/CITIBANK DOMESTIC		2,000.00	79.910	.90 60.00	159,759.10	-6,563.70
SALE 44725	2/20/09 2/25/09	78462F10 422330	SPDR TRUST SERIES 1 JP MORGAN		3,000.00	77.290	1.30 90.00	231,778.70	-17,705.50
SALE 44725	2/23/09 2/26/09	78462F10 422335	SPDR TRUST SERIES 1 JP MORGAN		2,000.00	75.646	.85 60.00	151,231.15	-15,091.65
SALE 44725	2/24/09 2/27/09	78462F10 422339	SPDR TRUST SERIES 1 JP MORGAN		4,000.00	77.359	1.74 120.00	309,315.06	-23,330.54
SALE 33134	1/30/09 2/04/09	79084910 422270	ST. JUDE MEDICAL INC. OPPENHEIMER & CO., INC		2,000.00	35.871	.41 60.00	71,680.59	-5,899.39
SALE 33134	2/17/09 2/20/09	79084910 422316	ST. JUDE MEDICAL INC. CITIGROUP/CITIBANK DOMESTIC		1,000.00	38.023	.22 30.00	37,992.78	-797.21
SALE 43666	1/30/09 2/04/09	83269640 422270	JM SMUCKER CO/THE OPPENHEIMER & CO., INC		1,000.00	45.071	.26 30.00	45,041.04	4,932.44
SALE 43666	2/04/09 2/09/09	83269640 422284	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	45.518	2.55 300.00	454,881.45	53,795.40

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SALE 43666	2/05/09 2/10/09	83269640 422289	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		5,000.00	44.443	1.25 200.00	222,012.75	21,469.72
SALE 44438	2/03/09 2/06/09	85747710 422279	STATE STREET CORP. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	23.491	.27 60.00	46,921.33	8,717.13
SALE 44438	2/05/09 2/10/09	85747710 422289	STATE STREET CORP. BARCLAYS CAPITAL (DOMESTIC)		14,000.00	26.147	2.05 560.00	365,498.75	98,069.35
SALE 39378	1/29/09 2/03/09	87157D10 422265	SYNAPTICS INCORPORATED GOLDMAN SACHS & COMPANY		2,000.00	24.835	.28 60.00	49,610.52	5,134.77
SALE 39378	1/30/09 2/04/09	87157D10 422270	SYNAPTICS INCORPORATED JANNEY MONTGOMERY SCOTT		2,000.00	24.881	.28 60.00	49,701.52	5,225.77
SALE 39378	2/02/09 2/05/09	87157D10 422274	SYNAPTICS INCORPORATED JANNEY MONTGOMERY SCOTT		2,000.00	23.301	.27 60.00	46,541.73	2,065.98
SALE 39378	2/03/09 2/06/09	87157D10 422279	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (USA) LLC		1,000.00	23.358	.14 30.00	23,327.56	1,089.69
SALE 36147	1/30/09 2/04/09	88870610 422270	TIVO INC. JANNEY MONTGOMERY SCOTT		4,000.00	7.367	.17 120.00	29,347.83	5,266.77
SALE 36147	2/10/09 2/13/09	88870610 422299	TIVO INC. UBS WARBURG LLC		2,000.00	7.646	.09 60.00	15,231.91	3,191.38
SALE 36147	2/13/09 2/19/09	88870610 422312	TIVO INC. JEFFERIES & COMPANY		2,000.00	7.667	.09 60.00	15,273.91	3,233.38
SALE 36147	2/17/09 2/20/09	88870610 422316	TIVO INC. JEFFERIES & COMPANY		2,000.00	7.214	.09 60.00	14,366.91	2,326.38
SALE 43853	2/24/09 2/27/09	92343V10 422339	VERIZON COMMUNICATIONS INC JP MORGAN		1,000.00	27.980	.16 30.00	27,949.84	-2,867.72
SALE 40141	2/17/09 2/20/09	93114210 422316	WAL-MART STORES, INC. CITIGROUP/CITIBANK DOMESTIC		2,000.00	48.190	.54 60.00	96,319.46	-7,862.45

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SALE 40141	2/18/09 2/23/09	93114210 422320	WAL-MART STORES, INC. JP MORGAN		1,000.00	49.490	.28 30.00	49,459.72	-2,631.23
SALE 43668	2/02/09 2/05/09	93439040 422274	WARNACO GROUP INC OPPENHEIMER & CO., INC		2,000.00	22.210	.25 60.00	44,359.75	11,576.92
SALE 43668	2/03/09 2/06/09	93439040 422279	WARNACO GROUP INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	21.860	.25 60.00	43,658.75	10,875.92
SALE 43668	2/10/09 2/13/09	93439040 422299	WARNACO GROUP INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	23.387	.14 30.00	23,356.86	6,965.45
SALE 43668	2/13/09 2/19/09	93439040 422312	WARNACO GROUP INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	22.662	.13 30.00	22,631.87	6,240.46
SALE 43668	2/17/09 2/20/09	93439040 422316	WARNACO GROUP INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	21.400	.24 60.00	42,739.76	9,956.93
SALE 43668	2/19/09 2/24/09	93439040 422325	WARNACO GROUP INC JP MORGAN		1,000.00	21.680	.13 30.00	21,649.87	5,258.45
SALE 44054	2/18/09 2/23/09	94973V10 422320	WELLPOINT INC DEUTSCHE BANK AG (DOMESTIC)		9,000.00	41.960	2.12 270.00	377,367.88	48,813.88
SALE 44522	2/20/09 2/25/09	94974610 422330	WELLS FARGO & COMPANY JP MORGAN		34,000.00	10.668	2.04 1,020.00	361,700.16	-282,693.84
SALE 43705	1/28/09 2/02/09	98433210 422260	YAHOO! INC. GOLDMAN SACHS & COMPANY		4,000.00	12.199	.28 120.00	48,676.12	-394.25
SUBTOTAL STOCK SALES:					856,200.00		82.39	14,564,910.29	-1,671,840.10
TOTAL FUND SALES:					856,200.00		22,716.00	14,564,910.29	-1,671,840.10

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44680	2/06/09 2/06/09	00282CPB 287046	ABBOTT LABORATORIES DISC C BANK OF AMERICA SECURITIES	.1700 2/11/09		.170 99.998		37,541,113.60	
PUR 44636	2/04/09 2/04/09	00282CPD 287030	ABBOTT LABORATORIES DISC C BANK OF AMERICA SECURITIES	.1500 2/13/09	24,116,000.00	.150 99.996		24,115,095.65	
PUR 44618	2/03/09 2/03/09	01039LQ3 287024	ALABAMA POWER CO DISC C P MERRILL LYNCH (RESEARCH)	.2300 3/03/09	23,562,000.00	.230 99.982		23,557,785.02	
PUR 44694	2/09/09 2/09/09	01039LQ3 287053	ALABAMA POWER CO DISC C P MERRILL LYNCH (RESEARCH)	.2500 3/03/09	22,000,000.00	.250 99.985		21,996,638.88	
PUR 44649	2/05/09 2/05/09	02585RC2 287040	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1500 2/06/09	50,000,000.00	.150 100.00		50,000,000.00	
PUR 44643	2/05/09 2/05/09	02585RC3 287040	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1500 2/09/09	30,000,000.00	.150 100.00		30,000,000.00	
PUR 44676	2/06/09 2/06/09	02585RC6 287046	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.2500 3/02/09	25,000,000.00	.250 100.00		25,000,000.00	
PUR 44679	2/06/09 2/06/09	02585RC8 287046	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.3200 3/06/09	20,000,000.00	.320 100.00		20,000,000.00	
PUR 44692	2/09/09 2/09/09	02585RD2 287053	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.2500 2/27/09	25,000,000.00	.250 100.00		25,000,000.00	
PUR 44738	2/11/09 2/11/09	02585RD9 287066	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.3200 3/13/09	30,000,000.00	.320 100.00		30,000,000.00	
PUR 44835	2/20/09 2/20/09	02585RG2 287103	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.3000 3/09/09	25,000,000.00	.300 100.00		25,000,000.00	
PUR 44899	2/26/09 2/26/09	0556N0PT 287130	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.2500 2/27/09	25,000,000.00	.250 99.999		24,999,826.39	

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PUR 44590	2/02/09 2/02/09	05570BYG 287018	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.3100 2/23/09	25,000,000.00	.310 100.00		25,000,000.00	
PUR 44677	2/06/09 2/06/09	05570BYU 287046	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.3300 3/02/09	25,000,000.00	.330 100.00		25,000,000.00	
PUR 44845	2/20/09 2/20/09	06051HRN 287103	BANK OF AMERICA TLGP DISC C BANK OF AMERICA SECURITIES	.3600 4/22/09	30,000,000.00	.360 99.939		29,981,700.00	
PUR 44823	2/19/09 2/19/09	06416PFM 287097	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.4000 3/23/09	25,000,000.00	.400 100.00		25,000,000.00	
PUR 44922	2/27/09 2/27/09	06416PGK 287137	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.4000 4/01/09	39,250,000.00	.400 100.00		39,250,000.00	
PUR 44575	2/02/09 2/02/09	0660P0P9 287018	BANK OF AMERICA CORP DISC C BANK OF AMERICA SECURITIES	.3500 2/09/09	25,000,000.00	.350 99.993		24,998,298.60	
PUR 44647	2/05/09 2/05/09	0660P0P9 287040	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.3700 2/09/09	10,000,000.00	.370 99.996		9,999,588.89	
PUR 44828	2/20/09 2/20/09	0660P0PP 287103	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.2700 2/23/09	100,000,000.00	.270 99.998		99,997,750.00	
PUR 44859	2/23/09 2/23/09	0660P0Q2 287110	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.3600 3/02/09	50,000,000.00	.360 99.993		49,996,500.00	
PUR 44584	2/02/09 2/02/09	13508TS1 287018	GOV'T OF CANADA DISC C P RBC CAPITAL (DOMESTIC)	.3800 5/01/09	37,500,000.00	.380 99.907		37,465,166.67	
PUR 44628	2/04/09 2/04/09	14178LPR 287030	CARGILL INC DISC C P BANK OF AMERICA SECURITIES	.3000 2/25/09	75,000,000.00	.300 99.983		74,986,875.00	
PUR 44634	2/04/09 2/04/09	16677EMA 287030	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.2500 2/23/09	55,000,000.00	.250 100.00		55,000,000.00	
PUR 44632	2/04/09 2/04/09	16677EMC 287030	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.2500 2/27/09	40,000,000.00	.250 100.00		40,000,000.00	

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PUR 44691	2/09/09 2/09/09	16677EMK 287053	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.2500 3/06/09	50,000,000.00	.250 100.00		50,000,000.00	
PUR 44832	2/20/09 2/20/09	16677ENH 287103	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.3800 3/25/09	45,000,000.00	.380 100.00		45,000,000.00	
PUR 44721	2/10/09 2/10/09	1667MBRL 287059	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.3700 3/12/09	25,000,000.00	.370 100.00		25,000,000.00	
PUR 44737	2/11/09 2/11/09	1667MBRN 287066	CHEVRON CORP IBN CHEVRON USA INC	.4000 3/13/09	70,000,000.00	.400 100.00		70,000,000.00	
PUR 44809	2/18/09 2/18/09	1667MBRS 284091	CHEVRON CORP IBN CHEVRON USA INC	.3000 3/05/09	19,702,000.00	.300 100.00		19,702,000.00	
PUR 44860	2/23/09 2/23/09	1667MBRU 287110	CHEVRON CORP IBN CHEVRON USA INC	.3800 3/25/09	45,000,000.00	.380 100.00		45,000,000.00	
PUR 44892	2/23/09 2/26/09	191216AH 287130	COCA COLA CO GLOBAL NOTES MORGAN STANLEY	5.7500 3/15/11	9,000,000.00	2.394 106.68		9,601,380.00	
PUR 44765	2/13/09 2/13/09	2082M2PH 287079	CONOCO PHILLIPS DISC C P JP MORGAN	.3000 2/17/09	17,848,000.00	.300 99.997		17,847,405.07	
PUR 44841	2/20/09 2/20/09	2082M2PP 287103	CONOCO PHILLIPS DISC C P MERRILL LYNCH (RESEARCH)	.1900 2/23/09	40,000,000.00	.190 99.998		39,999,366.68	
PUR 44650	2/05/09 2/05/09	25154BMN 287040	DEUTSCHE BANK AG YANKEE CER DEUTSCHE BANK	.2400 2/23/09	15,000,000.00	.240 100.00		15,000,000.00	
PUR 44844	2/20/09 2/20/09	25154BMT 287103	DEUTSCHE BANK AG YANKEE CER DEUTSCHE BANK AG (DOMESTIC)	.3000 3/11/09	25,000,000.00	.300 100.00		25,000,000.00	
PUR 44767	2/13/09 2/13/09	2635J4PL 287079	DUPONT EI DENEMOURS CO DISC CREDIT SUISSE SEC (USA) LLC	.2500 2/20/09	2,335,000.00	.250 99.995		2,334,886.49	
PUR 44869	2/24/09 2/24/09	2635J4QJ 287116	DUPONT (EI) DENEMOURS DISC CREDIT SUISSE SEC (USA) LLC	.2800 3/18/09	5,527,000.00	.280 99.983		5,526,054.27	

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PUR 44924	2/27/09 2/27/09	2635J4QJ 287137	DUPONT (EI) DENEMOURS DISC CREDIT SUISSE SEC (USA) LLC	.2700 3/18/09	5,223,000.00	.270 99.986		5,222,255.72	
PUR 44842	2/20/09 2/20/09	313397EA 287103	FED HM LN MTG CORP DISC NTS MORGAN STANLEY	.2500 4/07/09	15,000,000.00	.250 99.968		14,995,208.34	
PUR 44588	2/02/09 2/02/09	34108AQ2 287018	FLORIDA POWER & LIGHT CORP MERRILL LYNCH (RESEARCH)	.2500 3/02/09	16,700,000.00	.250 99.981		16,696,752.79	
PUR 44797	2/18/09 2/18/09	34108AQ9 287091	FLORIDA POWER & LIGHT CORP MERRILL LYNCH (RESEARCH)	.2500 3/09/09	12,000,000.00	.250 99.987		11,998,416.67	
PUR 44919	2/27/09 2/27/09	34108AQT 287137	FLORIDA POWER & LIGHT CORP MERRILL LYNCH (RESEARCH)	.3100 3/27/09	35,750,000.00	.310 99.976		35,741,380.28	
PUR 44751	2/13/09 2/13/09	36967LAV 287079	GENERAL ELECTRIC CP TLGP GENERAL ELECTRIC CAP/TLGP	.3500 4/14/09	85,000,000.00	.350 100.00		85,000,000.00	
PUR 44808	2/18/09 2/18/09	36967LAX 287091	GENERAL ELECTRIC CP TLGP GENERAL ELECTRIC CAP/TLGP	.3800 4/20/09	45,000,000.00	.380 100.00		45,000,000.00	
PUR 44824	2/19/09 2/19/09	36967LAY 287097	GENERAL ELECTRIC CP TLGP GENERAL ELECTRIC COMPANY	.3800 4/20/09	40,000,000.00	.380 100.00		40,000,000.00	
PUR 44843	2/20/09 2/20/09	36967LBA 287103	GENERAL ELECTRIC CP TLGP GENERAL ELECTRIC CAP/TLGP	.3800 4/24/09	45,000,000.00	.380 100.00		45,000,000.00	
PUR 44596	2/02/09 2/02/09	3696E2BP 287018	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.2500 2/03/09	5,353,000.00	.250 100.00		5,353,000.00	
PUR 44846	2/20/09 2/20/09	3696E2DQ 287103	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.2000 2/23/09	16,447,000.00	.200 100.00		16,447,000.00	
PUR 44847	2/20/09 2/20/09	3696E2DQ 287103	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.2000 2/23/09	5,268,000.00	.200 100.00		5,268,000.00	
PUR 44764	2/13/09 2/13/09	42823JQ4 287079	HEWLETT PACKARD CO DISC C P BANK OF AMERICA SECURITIES	.3200 3/04/09	23,361,000.00	.320 99.983		23,357,054.58	

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PUR 44753	2/13/09 2/13/09	42823JQ5 287079	HEWLETT PACKARD CO DISC C P CITIGROUP GBL MKT(FMLY SALO	.3400 3/05/09		.340 99.981		34,993,388.89	
PUR 44591	2/02/09 2/02/09	42823JQ9 287018	HEWLETT PACKARD CO DISC C P CREDIT SUISSE SEC (USA) LLC	.3000 3/09/09	33,300,000.00	.300 99.971		33,290,287.49	
PUR 44787	2/17/09 2/17/09	42823JQL 287085	HEWLETT PACKARD CO DISC C P BANK OF AMERICA SECURITIES	.3500 3/20/09	58,339,000.00	.350 99.970		58,321,417.27	
PUR 44788	2/17/09 2/17/09	4497W0PJ 287085	ING US FUNDING DISC C P ING FINANCIAL MARKETS LLC	.3000 2/18/09	6,661,000.00	.300 99.999		6,660,944.49	
PUR 44900	2/26/09 2/26/09	4497W0PT 287130	ING US FUNDING DISC C P ING FINANCIAL MARKETS LLC	.2500 2/27/09	25,000,000.00	.250 99.999		24,999,826.39	
PUR 44625	2/04/09 2/04/09	4662J0P5 287030	JP MORGAN CHASE CO DISC C P JP MORGAN	.3100 2/05/09	25,000,000.00	.310 99.999		24,999,784.73	
PUR 44646	2/05/09 2/05/09	4662J0P6 287040	JP MORGAN CHASE CO DISC C P JP MORGAN	.2500 2/06/09	25,000,000.00	.250 99.999		24,999,826.40	
PUR 44672	2/06/09 2/06/09	4662J0P9 287046	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.2500 2/09/09	25,000,000.00	.250 99.998		24,999,479.18	
PUR 44897	2/26/09 2/26/09	4662J0PT 287130	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.2500 2/27/09	60,000,000.00	.250 99.999		59,999,583.36	
PUR 44898	2/26/09 2/26/09	4662J0PT 287130	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.2500 2/27/09	40,000,000.00	.250 99.999		39,999,722.24	
PUR 44866	2/24/09 2/24/09	4662J0QA 287116	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.2500 3/10/09	40,000,000.00	.250 99.990		39,996,111.12	
PUR 44651	2/05/09 2/05/09	47816FPD 287040	JOHNSON & JOHNSON DISC C P WILLIAMS CAPITAL GROUP	.2000 2/13/09	20,000,000.00	.200 99.996		19,999,111.11	
PUR 44693	2/09/09 2/09/09	47816FQ6 287053	JOHNSON & JOHNSON DISC C P WILLIAMS CAPITAL GROUP	.2000 3/06/09	50,000,000.00	.200 99.986		49,993,055.56	

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PUR 44700	2/09/09 2/09/09	47816FQ6 287053	JOHNSON & JOHNSON DISC C P WILLIAMS CAPITAL GROUP	.2000 3/06/09	50,000,000.00	.200 99.986		49,993,055.56	
PUR 44732	2/11/09 2/11/09	53245PPD 287066	ELI LILLY CO DISC C P BANK OF AMERICA SECURITIES	.1900 2/13/09	31,653,000.00	.190 99.999		31,652,665.87	
PUR 44671	2/06/09 2/06/09	63253LFA 287046	NATIONAL AUSTRALIA FDG DE I NATL AUSTRALIA FUNDING DELA	.1700 2/09/09	25,000,000.00	.170 100.00		25,000,000.00	
PUR 44748	2/09/09 2/13/09	683234A3 287079	PROVINCE OF ONTARIO NBF SECURITIES	3.1250 9/08/10	10,000,000.00	1.957 101.79		10,179,600.00	
PUR 44813	2/13/09 2/19/09	683234A3 287097	PROVINCE OF ONTARIO NBF SECURITIES	3.1250 9/08/10	10,000,000.00	1.902 101.86		10,186,200.00	
PUR 44812	2/13/09 2/19/09	683234A3 287097	PROVINCE OF ONTARIO RBC DOMINION SECURITIES -IE	3.1250 9/08/10	30,000,000.00	1.990 101.72		30,517,800.00	
PUR 44633	2/04/09 2/04/09	7244P0PH 287030	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.2000 2/17/09	14,000,000.00	.200 99.993		13,998,988.89	
PUR 44702	2/09/09 2/09/09	7244P0PH 287053	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.2300 2/17/09	16,270,000.00	.230 99.995		16,269,168.42	
PUR 44681	2/06/09 2/06/09	7426M4P9 287046	PRIVATE EXPORT FUNDING CORP JP MORGAN	.2600 2/09/09	110,000.00	.260 99.998		109,997.62	
PUR 44709	2/09/09 2/09/09	7426M4PA 287053	PRIVATE EXPORT FUNDING CORP JP MORGAN	.2500 2/10/09	6,925,000.00	.250 99.999		6,924,951.91	
PUR 44624	2/04/09 2/04/09	74271TP6 287030	PROCTER & GAMBLE CO DISC C MERRILL LYNCH (RESEARCH)	.2500 2/06/09	45,000,000.00	.250 99.999		44,999,375.00	
PUR 44595	2/02/09 2/02/09	74271TQ9 287018	PROCTER & GAMBLE CO DISC C MERRILL LYNCH (RESEARCH)	.2100 3/09/09	21,600,000.00	.210 99.980		21,595,589.99	
PUR 44644	2/05/09 2/05/09	7443KQH6 287040	PRUDENTIAL FUNDING LLC IBN PRUDENTIAL FUNDING INC	.2500 2/06/09	25,000,000.00	.250 100.00		25,000,000.00	

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PUR 44739	2/11/09 2/11/09	7443KQJ4 287066	PRUDENTIAL FUNDING LLC IBN PRUDENTIAL FUNDING INC	.2500 2/13/09	18,347,000.00	.250 100.00		18,347,000.00	
PUR 44825	2/19/09 2/19/09	7443KQK6 287097	PRUDENTIAL FUNDING LLC IBN PRUDENTIAL FUNDING INC	.2300 2/20/09	2,558,000.00	.230 100.00		2,558,000.00	
PUR 44673	2/06/09 2/06/09	83365RP9 287046	SOCIETE GENERALE NA DISC C SOCIETE GENERALE INTERNATIO	.2000 2/09/09	35,000,000.00	.200 99.998		34,999,416.67	
PUR 44573	2/02/09 2/02/09	8336P2TR 287018	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.3500 2/09/09	25,000,000.00	.350 100.00		25,000,000.00	
PUR 44733	2/11/09 2/11/09	8336P2UN 287066	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.4500 3/11/09	25,000,000.00	.450 100.00		25,000,000.00	
PUR 44802	2/18/09 2/18/09	8336P2V3 287091	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.3700 3/11/09	25,000,000.00	.370 100.00		25,000,000.00	
PUR 44889	2/25/09 2/25/09	8336P2VB 287124	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.2700 3/04/09	11,646,000.00	.270 100.00		11,646,000.00	
PUR 44678	2/06/09 2/06/09	87019PF4 287046	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.3800 3/06/09	25,000,000.00	.380 100.00		25,000,000.00	
PUR 44840	2/20/09 2/20/09	87019PF6 287103	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.4200 3/24/09	25,000,000.00	.420 100.00		25,000,000.00	
PUR 44865	2/24/09 2/24/09	87019PF8 287116	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.4200 3/27/09	25,000,000.00	.420 100.00		25,000,000.00	
PUR 44594	2/02/09 2/02/09	89233GPP 287018	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.3500 2/23/09	38,400,000.00	.350 99.980		38,392,160.00	
PUR 44796	2/18/09 2/18/09	89233GQP 287091	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.4000 3/23/09	30,300,000.00	.400 99.963		30,288,890.00	
PUR 44864	2/24/09 2/24/09	89233GQP 287116	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.3000 3/23/09	50,000,000.00	.300 99.978		49,988,750.00	

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PUR 44795	2/18/09 2/18/09	89233GQQ 287091	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.4000 3/24/09		.400 99.962		30,288,553.33	
PUR 44577	2/02/09 2/02/09	90328APH 287018	USAA CAPITAL CORP DISC C P GOLDMAN SACHS & COMPANY	.2000 2/17/09	12,500,000.00	.200 99.992		12,498,958.34	
PUR 44861	2/23/09 2/23/09	90328APQ 287110	USAA CAPITAL CORP DISC C P GOLDMAN SACHS & COMPANY	.2000 2/24/09	17,313,000.00	.200 99.999		17,312,903.81	
PUR 44652	2/05/09 2/05/09	90477DP6 287040	UNILEVER CAPITAL CORP DISC JP MORGAN	.2500 2/06/09	1,738,000.00	.250 99.999		1,737,987.93	
PUR 44645	2/05/09 2/05/09	9113A2P9 287040	UPS DISC C P CREDIT SUISSE SEC (USA) LLC	.0600 2/09/09	35,000,000.00	.060 99.999		34,999,766.66	
PUR 44883	2/25/09 2/25/09	912795K5 287124	U.S. TREASURY BILLS BANK OF AMERICA SECURITIES	.0770 2/26/09	140,000,000.00	.077 100.00		139,999,700.54	
PUR 44884	2/25/09 2/25/09	912795K5 287124	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.0595 2/26/09	75,000,000.00	.060 100.00		74,999,876.04	
PUR 44856	2/23/09 2/23/09	912795K8 287110	U S TREASURY BILLS JP MORGAN	.1745 3/19/09	100,000,000.00	.175 99.988		99,988,366.68	
PUR 44635	2/04/09 2/04/09	912795K9 287030	U S TREASURY BILLS GREENWICH CAPITAL MARKETS	.2620 3/26/09	16,000,000.00	.262 99.964		15,994,177.78	
PUR 44736	2/11/09 2/11/09	912795L8 287066	U S TREASURY BILLS JP MORGAN	.2945 5/14/09	100,000,000.00	.295 99.925		99,924,738.90	
PUR 44794	2/17/09 2/18/09	912795L8 287091	U S TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.2850 5/14/09	37,425,000.00	.285 99.933		37,399,816.09	
PUR 44789	2/17/09 2/17/09	912795L8 287085	U S TREASURY BILLS DEUTSCHE BANK SECURITIES IN	.2745 5/14/09	37,425,000.00	.275 99.934		37,400,458.56	
PUR 44885	2/25/09 2/25/09	912795M2 287124	U S TREASURY BILLS GREENWICH CAPITAL MARKETS	.2820 5/28/09	100,000,000.00	.282 99.928		99,927,933.34	

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PUR 44923	2/27/09 2/27/09	912795M2 287137	U S TREASURY BILLS BNP PARIBAS SECURITIES CORP	.2495 5/28/09		.250 99.938		49,968,812.50	
PUR 44734	2/11/09 2/11/09	912795M4 287066	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	.3195 6/11/09	100,000,000.00	.320 99.894		99,893,500.00	
PUR 44735	2/11/09 2/11/09	912795N5 287066	U S TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.4400 8/06/09	100,000,000.00	.441 99.785		99,784,888.90	
PUR 44886	2/25/09 2/25/09	912795Q8 287124	U S TREASURY BILLS JP MORGAN	.3545 7/02/09	100,000,000.00	.355 99.875		99,874,940.28	
PUR 44887	2/25/09 2/25/09	912795Q8 287124	U S TREASURY BILLS JP MORGAN	.3545 7/02/09	50,000,000.00	.355 99.875		49,937,470.14	
PUR 44888	2/25/09 2/25/09	912795S2 287124	U S TREASURY BILLS GREENWICH CAPITAL MARKETS	.4820 8/27/09	100,000,000.00	.483 99.755		99,754,983.34	
PUR 44703	2/09/09 2/09/09	91302CPR 287053	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1800 2/25/09	18,730,000.00	.180 99.992		18,728,501.60	
PUR 44695	2/09/09 2/09/09	91302CPT 287053	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1800 2/27/09	53,000,000.00	.180 99.991		52,995,230.00	
PUR 44742	2/11/09 2/11/09	91302CQ2 287066	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.1900 3/02/09	15,331,000.00	.190 99.990		15,329,462.64	
PUR 44822	2/19/09 2/19/09	9497F0PS 287097	WELLS FARGO DISC C P WELLS FARGO	.2500 2/26/09	50,000,000.00	.250 99.995		49,997,569.44	
PUR 44839	2/20/09 2/20/09	9497F0Q4 287103	WELLS FARGO DISC C P WELLS FARGO	.2500 3/04/09	25,000,000.00	.250 99.992		24,997,916.67	
SUBTOTAL FIXED PURCHASES:					402335000.00			4023613161.26	
TOTAL FUND PURCHASES:					402335000.00			4023613161.26	

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D U R I N G T H E P E R I O D 2 / 0 1 / 0 9 T H R O U G H 2 / 2 8 / 0 9

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SALES OF FIXED INCOME SECURITIES									
SALE	2/26/09	912795K6	U S TREASURY BILLS	1.7905		1.806			
42851	2/26/09	287130	CREDIT SUISSE SEC (USA) LLC	3/05/09	18,873,000.00	99.998		18,872,557.79	6,128.48
SUBTOTAL FIXED SALES:					18,873,000.00			18,872,557.79	6,128.48
TOTAL FUND SALES:					18,873,000.00			18,872,557.79	6,128.48

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44615	1/28/09 2/02/09	529289AA 422261	LEXINGTON MASTER LP GOLDMAN SACHS & COMPANY	5.4500 1/15/27	3,000,000.00	9.428 65.875		1,976,250.00	
PUR 44615	2/05/09 2/10/09	529289AA 422285	LEXINGTON MASTER LP FRIEDMAN BILLINGS RAMSEY	5.4500 1/15/27	2,500,000.00	9.732 64.000		1,600,000.00	
PUR 44850	2/18/09 2/23/09	65332VBG 287108	NEXTEL COMM CO GUAR NOTES CANTOR FITZGERALD SECURITIE	7.3750 8/01/15	12,000,000.00	23.897 47.000		5,640,000.00	
PUR 44850	2/18/09 2/23/09	65332VBG 287108	NEXTEL COMM CO GUAR NOTES JP MORGAN	7.3750 8/01/15	10,000,000.00	23.832 47.125		4,712,500.00	
PUR 44877	2/20/09 2/25/09	65332VBH 287123	NEXTEL COMM CO GUAR NOTES JP MORGAN	6.8750 10/31/13	13,000,000.00	26.195 49.500		6,435,000.00	
PUR 44851	2/18/09 2/23/09	65332VBJ 287108	NEXTEL COMM CO GUAR NOTES CREDIT SUISSE SEC (USA) LLC	5.9500 3/15/14	10,000,000.00	24.657 47.500		4,750,000.00	
SUBTOTAL FIXED PURCHASES:					50,500,000.00			25,113,750.00	
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 32425	2/09/09 2/12/09	00206R10 422293	AT&T INC. BARCLAYS CAPITAL (DOMESTIC)		1,100,000.00	25.878	44,000.00	28,510,240.00	
PUR 32425	2/10/09 2/13/09	00206R10 422296	AT&T INC. MERRILL LYNCH (RESEARCH)		900,000.00	25.029	36,000.00	22,561,740.00	
PUR 32425	2/19/09 2/24/09	00206R10 422322	AT&T INC. CITIGROUP/CITIBANK DOMESTIC		1,200,000.00	23.443	48,000.00	28,179,000.00	
PUR 32425	2/20/09 2/25/09	00206R10 422327	AT&T INC. BLAIR, WILLIAM & COMPANY		619,200.00	23.717	24,768.00	14,710,396.32	

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PUR 32425	2/20/09 2/25/09	00206R10 422327	AT&T INC. CRAIG-HALLUM CAPITAL GRP LL		80,800.00	23.798	3,232.00	1,926,078.08	
PUR 06156	2/11/09 2/17/09	01736110 422300	ALLEGHENY ENERGY, INC. MIDWOOD SECURITIES, INC.		81,250.00	29.252	4,062.50	2,380,803.75	
PUR 06156	2/11/09 2/17/09	01736110 422300	ALLEGHENY ENERGY, INC. NUTMEG SECURITIES		68,750.00	29.514	2,750.00	2,031,816.88	
PUR 06156	2/13/09 2/19/09	01736110 422309	ALLEGHENY ENERGY, INC. REC CAPITAL (DOMESTIC)		200,000.00	28.469	8,000.00	5,701,720.00	
PUR 05297	2/13/09 2/19/09	03741110 422309	APACHE CORP. SANFORD BERNSTEIN & CO.		112,000.00	73.649	4,480.00	8,253,179.20	
PUR 08811	2/13/09 2/19/09	16516710 422309	CHESAPEAKE ENERGY CORP. SANFORD BERNSTEIN & CO.		28,000.00	18.558	1,120.00	520,749.60	
PUR 14344	2/04/09 2/09/09	22160K10 422281	COSTCO WHOLESALE CORP. UBS WARBURG LLC		35,000.00	42.954	1,050.00	1,504,436.50	
PUR 18029	2/17/09 2/20/09	25179M10 422313	DEVON ENERGY CORP. FTN MIDWEST SECURITIES		62,000.00	48.820	2,480.00	3,029,295.20	
PUR 15735	2/13/09 2/19/09	25468710 422309	WALT DISNEY CO. (THE) LEERINK SWANN LLC		100,000.00	18.696	4,000.00	1,873,590.00	
PUR 23068	2/17/09 2/20/09	27886510 422313	ECOLAB INC. FTN MIDWEST SECURITIES		61,000.00	32.959	2,440.00	2,012,920.70	
PUR 43169	2/11/09 2/17/09	39116410 422300	GREAT PLAINS ENERGY INC SANFORD BERNSTEIN & CO.		250,000.00	15.583	10,000.00	3,905,775.00	
PUR 16011	1/30/09 2/04/09	53245710 422267	LILLY ELI & CO. MORGAN STANLEY		460,000.00	37.489	18,400.00	17,263,294.00	
PUR 15929	2/12/09 2/18/09	93114210 422305	WAL-MART STORES, INC. MERRILL LYNCH (RESEARCH)		100,000.00	47.524	4,000.00	4,756,430.00	

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PUR 15929	2/13/09 2/19/09	93114210 422309	WAL-MART STORES, INC. LANGEN MCALENNEY		41,500.00	47.016	1,660.00	1,952,836.45	
PUR 15929	2/13/09 2/19/09	93114210 422309	WAL-MART STORES, INC. SOLEIL SECURITIES CORP.		249,500.00	47.139	9,980.00	11,771,110.60	
SUBTOTAL STOCK PURCHASES:					5,749,000.00		230,422.50	162,845,412.28	
PURCHASES OF COMINGLED FUND UNITS									
PUR 44904	2/12/09 2/12/09	9AMCS84M 422280	LIGAND PHARMA RIGHTS Internal Cash Not Affected		35,000.00				.01
PUR 44701	2/06/09 2/09/09	SPX8250U 422280	S&P 500 SPX.OE PALI CAPITAL (OPTIONS)		300,000.00	30.133	6,000.00	9,045,990.00	
SUBTOTAL UNIT-ASSET PURCHASES:					335,000.00		6,000.00	9,045,990.01	
TOTAL FUND PURCHASES:					56,584,000.00		236,422.50	197,005,152.29	
SALES OF FIXED INCOME SECURITIES									
SALE 43727	2/09/09 2/13/09	025816AX 287077	AMERICAN EXPRESS SR NOTES JEFFERIES & COMPANY	6.1500 8/28/17	10,000,000.00	9.797 93.922		9,392,200.00	1,470,808.03
SALE 44027	2/06/09 2/11/09	852060AS 287064	SPRINT CAPITAL CORP NOTES CREDIT SUISSE SEC (USA) LLC	8.3750 3/15/12	12,500,000.00	21.179 82.000		10,250,000.00	1,257,738.81
SALE 43912	2/06/09 2/11/09	852060AT 287064	SPRINT CAPITAL CORP GOLDMAN SACHS & COMPANY	8.7500 3/15/32	10,000,000.00	15.959 63.000		6,300,000.00	689,417.26
SUBTOTAL FIXED SALES:					32,500,000.00			25,942,200.00	3,417,964.10

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SALES OF STOCK AND OTHER EQUITIES									
SALE 41225	2/19/09 2/24/09	00922R10 422323	AIR TRANSPORT SERVICES GROU INSTINET (PORTAL)		501,486.00	.173	.49 2,507.43	84,399.60	-2,933,503.11
SALE 41225	2/20/09 2/25/09	00922R10 422328	AIR TRANSPORT SERVICES GROU INSTINET (PORTAL)		168,514.00	.189	.18 842.57	30,989.54	-983,114.26
SALE 09384	1/29/09 2/03/09	02313510 422263	AMAZON.COM INC. GOLDMAN SACHS & COMPANY		60,000.00	50.106	16.84 1,800.00	3,004,525.16	218,056.47
SALE 15593	2/06/09 2/11/09	03265410 422291	ANALOG DEVICES, INC. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	22.098	6.19 2,000.00	1,102,878.81	332,403.41
SALE 38056	1/28/09 2/02/09	03748R10 422258	APARTMENT INVEST. & MGMT. C JP MORGAN		50,000.00	10.292	2.89 2,000.00	512,602.11	-886,777.55
SALE 38056	2/11/09 2/17/09	03748R10 422301	APARTMENT INVEST. & MGMT. C DEUTSCHE BANK AG (DOMESTIC)		57,381.00	6.486	2.09 2,295.24	369,864.36	-1,236,091.72
SALE 37900	2/05/09 2/10/09	03761U10 422287	APOLLO INVESTMENT CORP. UBS WARBURG LLC		100,000.00	5.111	2.87 3,000.00	508,047.13	-1,553,935.54
SALE 07005	2/05/09 2/10/09	04626510 422287	ASTORIA FINANCIAL CORP. JP MORGAN		100,000.00	7.377	4.14 4,000.00	733,705.86	-860,348.36
SALE 09989	1/28/09 2/02/09	05367P10 422258	AVID TECHNOLOGY, INC. GOLDMAN SACHS & COMPANY		30,000.00	11.147	1.88 900.00	333,508.12	-820,108.08
SALE 09989	1/28/09 2/02/09	05367P10 422258	AVID TECHNOLOGY, INC. ITG (CHANNEL)		10,000.00	11.275	.64 150.00	112,598.36	-271,940.37
SALE 09989	1/29/09 2/03/09	05367P10 422263	AVID TECHNOLOGY, INC. GOLDMAN SACHS & COMPANY		20,000.00	10.683	1.20 600.00	213,050.80	-556,026.67
SALE 20570	2/11/09 2/17/09	05548210 422301	BJ SERVICES CO. MERRILL LYNCH (RESEARCH)		30,000.00	11.190	1.88 1,200.00	334,489.12	-288,127.23

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SALE 20570	2/12/09 2/18/09	05548210 422306	BJ SERVICES CO. MERRILL LYNCH (RESEARCH)		150,000.00	10.824	9.10 6,000.00	1,617,575.90	-1,495,505.86
SALE 13225	2/05/09 2/10/09	06050510 422287	BANK OF AMERICA CORP. BARCLAYS CAPITAL (DOMESTIC)		285,000.00	4.355	6.96 11,400.00	1,229,739.54	-7,214,378.82
SALE 14964	2/12/09 2/18/09	08651610 422306	BEST BUY CO INC. MERRILL LYNCH (RESEARCH)		100,000.00	29.721	16.65 4,000.00	2,968,083.35	-232,345.67
SALE 14964	2/13/09 2/19/09	08651610 422310	BEST BUY CO INC. FRIEDMAN BILLINGS RAMSEY		441,000.00	30.578	75.52 17,640.00	13,466,961.98	-646,929.98
SALE 34287	2/04/09 2/09/09	09193550 422282	BLACKBOARD, INC. UBS WARBURG LLC		20,000.00	23.727	2.66 600.00	473,941.34	-76,029.88
SALE 34287	2/05/09 2/10/09	09193550 422287	BLACKBOARD, INC. UBS WARBURG LLC		20,000.00	28.946	3.25 600.00	578,312.75	28,341.53
SALE 34287	2/06/09 2/11/09	09193550 422291	BLACKBOARD, INC. UBS WARBURG LLC		20,000.00	28.927	3.24 600.00	577,940.76	27,969.54
SALE 03410	1/30/09 2/04/09	11012210 422268	BRISTOL-MYERS SQUIBB CO. JP MORGAN		820,000.00	21.578	99.09 32,800.00	17,660,732.91	-5,608,574.50
SALE 31989	1/28/09 2/02/09	12618T10 422258	CRA INTERNATIONAL, INC. GOLDMAN SACHS & COMPANY		10,000.00	21.838	1.23 300.00	218,081.77	-227,254.95
SALE 29762	2/13/09 2/19/09	13078810 422310	CALIFORNIA WATER SERVICE GR RBC CAPITAL (DOMESTIC)		2,400.00	44.248	.60 96.00	106,099.32	20,175.70
SALE 21041	2/06/09 2/11/09	16676410 422291	CHEVRON CORP. WACHOVIA SECURITIES, INC.		134,000.00	74.536	55.94 5,360.00	9,982,341.06	5,566,854.00
SALE 14589	2/04/09 2/09/09	19121610 422282	COCA-COLA CO. (THE) DEUTSCHE BANK AG (DOMESTIC)		25,000.00	42.420	5.94 1,000.00	1,059,494.06	298,929.77
SALE 04501	2/04/09 2/09/09	19416210 422282	COLGATE-PALMOLIVE CO. DEUTSCHE BANK AG (DOMESTIC)		25,000.00	63.942	8.96 1,000.00	1,597,531.04	561,030.22

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SALE 32337	2/06/09 2/11/09	23280610 422291	CYPRESS SEMICONDUCTOR CORP. JP MORGAN		100,000.00	5.167	2.90 4,000.00	512,707.10	256,053.85
SALE 35758	1/28/09 2/02/09	23426410 422258	DAKTRONICS INC. GOLDMAN SACHS & COMPANY		20,000.00	9.296	1.05 600.00	185,316.95	-488,751.12
SALE 12330	2/04/09 2/09/09	25388B10 422282	DIGITAL RIVER, INC. UBS WARBURG LLC		20,000.00	24.806	2.78 600.00	495,519.22	-54,689.81
SALE 40367	2/04/09 2/09/09	25674610 422282	DOLLAR TREE INC UBS WARBURG LLC		90,000.00	42.038	21.19 2,700.00	3,780,680.81	1,062,725.03
SALE 30895	2/13/09 2/19/09	25786710 422310	DONNELLEY RR & SONS CO. SANFORD BERNSTEIN & CO.		25,000.00	9.019	1.27 1,000.00	224,481.23	-614,773.77
SALE 15805	2/06/09 2/11/09	29454910 422291	EQUITABLE RESOURCES, INC. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	38.038	21.31 4,000.00	3,799,748.69	1,827,983.35
SALE 38186	2/06/09 2/11/09	29717810 422291	ESSEX PROPERTY TRUST INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	58.089	3.26 400.00	580,489.74	-539,566.42
SALE 15200	2/06/09 2/11/09	30231G10 422291	EXXON MOBIL CORP. WACHOVIA SECURITIES, INC.		125,000.00	80.019	56.02 5,000.00	9,997,356.48	6,969,586.21
SALE 35238	2/04/09 2/09/09	31428X10 422282	FEDEX CORP BARCLAYS CAPITAL (DOMESTIC)		100,000.00	51.484	28.83 4,000.00	5,144,351.17	-5,033,103.30
SALE 22463	1/28/09 2/02/09	32054K10 422258	FIRST INDUSTRIAL REALTY TRU ITG (CHANNEL)		30,769.00	6.430	1.12 461.54	197,375.86	-789,768.97
SALE 22463	1/28/09 2/02/09	32054K10 422258	FIRST INDUSTRIAL REALTY TRU MORGAN STANLEY		69,231.00	6.368	2.47 2,769.24	438,118.99	-1,782,980.95
SALE 22463	2/04/09 2/09/09	32054K10 422282	FIRST INDUSTRIAL REALTY TRU DEUTSCHE BANK AG (DOMESTIC)		35,000.00	5.104	1.01 1,400.00	177,235.49	-945,650.18
SALE 22463	2/05/09 2/10/09	32054K10 422287	FIRST INDUSTRIAL REALTY TRU DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.653	.27 400.00	46,126.73	-274,697.75

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SALE 22463	2/06/09 2/11/09	32054K10 422291	FIRST INDUSTRIAL REALTY TRU DEUTSCHE BANK AG (DOMESTIC)		55,000.00	4.802	1.48 2,200.00	261,886.52	-1,502,648.11
SALE 38049	2/04/09 2/09/09	37002110 422282	GENERAL GROWTH PROPERTIES INSTINET (DOMESTIC)		200,000.00	.760	.86 1,000.00	150,999.14	-7,618,490.72
SALE 36329	2/19/09 2/24/09	37155910 422323	GENESEE & WYOMING INC. CL A WACHOVIA SECURITIES, INC.		80,000.00	21.835	9.79 3,200.00	1,743,598.21	-460,628.79
SALE 24582	2/06/09 2/11/09	37246010 422291	GENUINE PARTS CO. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	33.584	18.81 4,000.00	3,354,401.19	353,699.45
SALE 18074	2/11/09 2/17/09	42345210 422301	HELMERICH & PAYNE, INC. MERRILL LYNCH (RESEARCH)		20,000.00	22.274	2.50 800.00	444,675.50	244,690.36
SALE 18074	2/12/09 2/18/09	42345210 422306	HELMERICH & PAYNE, INC. MERRILL LYNCH (RESEARCH)		60,000.00	21.840	7.34 2,400.00	1,307,992.66	708,037.24
SALE 12113	2/06/09 2/11/09	42823610 422291	HEWLETT-PACKARD CO. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	35.313	9.89 2,000.00	1,763,625.11	430,580.70
SALE 39379	2/05/09 2/10/09	43730610 422287	HOME PROPERTIES, INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	31.169	1.75 400.00	311,284.25	-111,157.78
SALE 30945	2/11/09 2/17/09	44332010 422301	HUB GROUP, INC. - CL A UBS WARBURG LLC		60,000.00	22.321	7.50 1,800.00	1,337,452.50	583,413.07
SALE 35372	2/06/09 2/11/09	45811810 422291	INTEGRATED DEVICE TECHNOLOG UBS WARBURG LLC		50,000.00	6.158	1.73 1,500.00	306,418.27	-442,265.57
SALE 14861	2/06/09 2/11/09	45814010 422291	INTEL CORP. UBS WARBURG LLC		50,000.00	14.537	4.08 1,500.00	725,350.92	7,633.01
SALE 12962	1/28/09 2/02/09	46145F10 422258	INVESTMENT TECHNOLOGY GROUP MORGAN STANLEY		99,527.00	21.710	12.11 3,981.08	2,156,747.93	-65,560.07
SALE 44143	1/28/09 2/02/09	46428765 422258	ISHARES RUSSELL 2000 JP MORGAN		500,000.00	47.229	132.25 20,000.00	23,594,417.75	224,967.75

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SALE 44143	1/29/09 2/03/09	46428765 422263	ISHARES RUSSELL 2000 JP MORGAN		500,000.00	46.196	129.35 20,000.00	23,077,820.65	-291,629.35
SALE 43644	1/28/09 2/02/09	52904310 422258	LEXINGTON REALTY TRUST JP MORGAN		14,000.00	5.077	.40 560.00	70,512.00	-29,145.11
SALE 43644	2/05/09 2/10/09	52904310 422287	LEXINGTON REALTY TRUST DEUTSCHE BANK AG (DOMESTIC)		20,000.00	4.317	.49 800.00	85,529.51	-56,837.79
SALE 43644	2/06/09 2/11/09	52904310 422291	LEXINGTON REALTY TRUST DEUTSCHE BANK AG (DOMESTIC)		80,000.00	4.263	1.91 3,200.00	337,798.09	-231,671.10
SALE 32911	2/04/09 2/09/09	53803410 422282	LIVE NATION, INC. SANFORD BERNSTEIN & CO.		370,000.00	5.556	11.52 14,800.00	2,040,723.48	-4,108,857.92
SALE 18102	2/04/09 2/09/09	59491810 422282	MICROSOFT CORP. UBS WARBURG LLC		100,000.00	18.665	10.46 3,000.00	1,863,499.54	1,300,981.23
SALE 22828	2/04/09 2/09/09	62914B10 422282	NIC INC. UBS WARBURG LLC		20,000.00	5.227	.59 600.00	103,933.41	16,534.03
SALE 03676	1/28/09 2/02/09	62941030 422258	NTN BUZZTIME INC. INSTINET (DOMESTIC)		4,700.00	.193	.01 23.50	884.06	-17,244.54
SALE 03676	1/29/09 2/03/09	62941030 422263	NTN BUZZTIME INC. INSTINET (DOMESTIC)		1,100.00	.176	.01 5.50	188.53	-4,054.33
SALE 03676	1/30/09 2/04/09	62941030 422268	NTN BUZZTIME INC. INSTINET (DOMESTIC)		9,165.00	.170	.01 45.83	1,512.21	-33,838.57
SALE 03676	2/03/09 2/06/09	62941030 422277	NTN BUZZTIME INC. INSTINET (DOMESTIC)		200.00	.170	.01 1.00	32.99	-738.44
SALE 03676	2/04/09 2/09/09	62941030 422282	NTN BUZZTIME INC. INSTINET (DOMESTIC)		3,835.00	.141	.01 19.18	519.63	-14,272.54
SALE 03676	2/05/09 2/10/09	62941030 422287	NTN BUZZTIME INC. INSTINET (DOMESTIC)		61,000.00	.140	.05 305.00	8,234.95	-227,051.19

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SALE 31384	2/09/09 2/12/09	63663710 422294	NATIONAL LAMPOON INC. INSTINET (PORTAL)		25,000.00	.150	.03 125.00	3,624.97	-70,270.09
SALE 31384	2/13/09 2/19/09	63663710 422310	NATIONAL LAMPOON INC. INSTINET (PORTAL)		75,000.00	.120	.06 375.00	8,624.94	-213,060.25
SALE 31384	2/17/09 2/20/09	63663710 422314	NATIONAL LAMPOON INC. INSTINET (PORTAL)		5,000.00	.110	.01 25.00	524.99	-14,254.02
SALE 31384	2/19/09 2/24/09	63663710 422323	NATIONAL LAMPOON INC. INSTINET (PORTAL)		10,000.00	.120	.01 50.00	1,149.99	-28,408.04
SALE 31384	2/23/09 2/26/09	63663710 422333	NATIONAL LAMPOON INC. INSTINET (PORTAL)		45,000.00	.120	.04 225.00	5,174.96	-127,836.15
SALE 40618	2/06/09 2/11/09	64110D10 422291	NETAPP INC. UBS WARBURG LLC		50,000.00	15.575	4.37 1,500.00	777,225.63	-229,622.01
SALE 22814	2/04/09 2/09/09	65122910 422282	NEWELL RUBBERMAID INC WACHOVIA SECURITIES, INC.		150,000.00	7.827	6.58 6,000.00	1,167,983.42	-1,570,557.59
SALE 29698	2/13/09 2/19/09	65248E10 422310	NEWS CORP. CL A FRIEDMAN BILLINGS RAMSEY		200,000.00	6.505	7.29 6,000.00	1,294,952.71	-2,511,475.86
SALE 29097	2/13/09 2/19/09	66439710 422310	NORTHEAST UTILITIES RBC CAPITAL (DOMESTIC)		150,000.00	24.062	20.22 6,000.00	3,603,279.78	-118,583.93
SALE 7625	2/11/09 2/17/09	69331C10 422301	P G & E CORP SANFORD BERNSTEIN & CO.		100,000.00	37.370	20.93 4,000.00	3,733,009.07	826,940.95
SALE 19029	2/05/09 2/10/09	74144T10 422287	T ROWE PRICE GROUP INC. UBS WARBURG LLC		50,000.00	26.484	7.42 1,500.00	1,322,667.58	1,197,776.66
SALE 37939	1/28/09 2/02/09	74157K84 422258	PRIMEDIA, INC. MORGAN STANLEY		40,433.00	2.122	.49 1,617.32	84,181.02	-3,227,288.43
SALE 37939	1/29/09 2/03/09	74157K84 422263	PRIMEDIA, INC. MORGAN STANLEY		16,200.00	1.939	.18 324.00	31,094.10	-1,295,688.61

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SALE 37939	1/30/09 2/04/09	74157K84 422268	PRIMEDIA, INC. MORGAN STANLEY		1,700.00	1.841	.02 34.00	3,095.00	-136,135.28
SALE 04802	2/04/09 2/09/09	74586710 422282	PULTE HOMES, INC. JP MORGAN		25,000.00	10.744	1.51 1,000.00	267,585.99	-87,066.93
SALE 03288	2/06/09 2/11/09	74752510 422291	QUALCOMM INC. UBS WARBURG LLC		50,000.00	35.329	9.90 1,500.00	1,764,940.10	554,833.70
SALE 33649	2/06/09 2/11/09	77669610 422291	ROPER INDUSTRIES, INC. SANFORD BERNSTEIN & CO.		135,000.00	43.749	33.08 5,400.00	5,900,681.92	-282,099.02
SALE 36076	2/04/09 2/09/09	82554910 422282	SHUFFLE MASTER, INC. INSTINET (PORTAL)		5,200.00	2.901	.09 36.40	15,050.27	-117,750.61
SALE 36076	2/04/09 2/09/09	82554910 422282	SHUFFLE MASTER, INC. ITG (CHANNEL)		77,591.00	2.864	1.25 775.91	221,458.98	-1,760,108.99
SALE 36076	2/05/09 2/10/09	82554910 422287	SHUFFLE MASTER, INC. ITG (CHANNEL)		120,278.00	2.669	1.80 1,202.78	319,853.49	-2,751,882.04
SALE 26192	2/11/09 2/17/09	83851810 422301	SOUTH JERSEY INDUSTRIES INC MIDWOOD SECURITIES, INC.		100,000.00	37.707	21.12 5,000.00	3,765,628.88	225,509.14
SALE 23594	2/04/09 2/09/09	85524410 422282	STARBUCKS CORP. UBS WARBURG LLC		420,000.00	9.803	23.06 12,600.00	4,104,552.94	-895,457.70
SALE 38810	2/06/09 2/11/09	86681020 422291	SUN MICROSYSTEMS INC UBS WARBURG LLC		150,000.00	5.607	4.71 4,500.00	836,485.29	-2,191,738.74
SALE 8884	2/04/09 2/09/09	87150310 422282	SYMANTEC CORP. UBS WARBURG LLC		100,000.00	15.227	8.53 3,000.00	1,519,721.47	-347,657.19
SALE 37698	1/28/09 2/02/09	87157B10 422258	SYNCHRONOSS TECHNOLOGIES IN GOLDMAN SACHS & COMPANY		30,000.00	9.162	1.54 900.00	273,961.46	-531,669.56
SALE 37698	1/28/09 2/02/09	87157B10 422258	SYNCHRONOSS TECHNOLOGIES IN ITG (CHANNEL)		10,000.00	9.160	.52 150.00	91,449.48	-177,094.19

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SALE 37698	1/29/09 2/03/09	87157B10 422263	SYNCHRONOSS TECHNOLOGIES IN GOLDMAN SACHS & COMPANY		30,000.00	8.941	1.51 900.00	267,334.49	-538,296.53
SALE 22050	2/04/09 2/09/09	87160710 422282	SYNOPSIS INC UBS WARBURG LLC		100,000.00	19.199	10.76 3,000.00	1,916,919.24	-815,804.86
SALE 44213	2/18/09 2/23/09	88162420 422318	TEVA PHARMACEUTICAL INDS LT BARCLAYS CAPITAL (DOMESTIC)		56,448.00	46.000	14.55 1,693.44	2,594,928.23	576,305.12
SALE 26103	2/04/09 2/09/09	88731710 422282	TIME WARNER INC. WACHOVIA SECURITIES, INC.		200,000.00	9.487	10.63 8,000.00	1,889,349.37	-1,611,846.41
SALE 38650	2/02/09 2/03/09	89376R20 422280	TRANSMETA CORP/DELAWARE TENDERED		260,000.00	19.007		4,941,820.00	1,496,066.50
SALE 34914	2/17/09 2/20/09	91913Y10 422314	VALERO ENERGY CORP. FTN MIDWEST SECURITIES		180,000.00	22.228	22.41 7,200.00	3,993,853.59	-7,249,476.47
SALE 43273	2/06/09 2/11/09	92343V10 422291	VERIZON COMMUNICATIONS INC CITIGROUP/CITIBANK DOMESTIC		250,000.00	31.757	44.46 10,000.00	7,929,105.54	761,210.52
SALE 43273	2/06/09 2/11/09	92343V10 422291	VERIZON COMMUNICATIONS INC LEERINK SWANN LLC		250,000.00	31.736	44.44 10,000.00	7,923,980.56	756,085.54
SALE 43273	2/06/09 2/11/09	92343V10 422291	VERIZON COMMUNICATIONS INC SANFORD BERNSTEIN & CO.		250,000.00	31.706	44.39 10,000.00	7,916,555.61	748,660.59
SALE 43273	2/06/09 2/11/09	92343V10 422291	VERIZON COMMUNICATIONS INC SOLEIL SECURITIES CORP.		250,000.00	31.728	44.42 10,000.00	7,922,005.58	754,110.56
SALE 43273	2/09/09 2/12/09	92343V10 422294	VERIZON COMMUNICATIONS INC BARCLAYS CAPITAL (DOMESTIC)		900,000.00	31.362	158.07 36,000.00	28,189,911.93	2,385,489.86
SALE 43273	2/10/09 2/13/09	92343V10 422297	VERIZON COMMUNICATIONS INC MERRILL LYNCH (RESEARCH)		260,900.00	30.655	44.79 10,436.00	7,987,408.71	506,993.47
SALE 43273	2/11/09 2/17/09	92343V10 422301	VERIZON COMMUNICATIONS INC MERRILL LYNCH (RESEARCH)		400.00	30.400	.07 16.00	12,143.93	675.30

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SALE 43273	2/19/09 2/24/09	92343V10 422323	VERIZON COMMUNICATIONS INC MERRILL LYNCH (RESEARCH)		181,000.00	28.488	28.88 7,240.00	5,149,059.12	-40,496.88
SALE 43273	2/20/09 2/25/09	92343V10 422328	VERIZON COMMUNICATIONS INC MERRILL LYNCH (RESEARCH)		819,000.00	28.573	131.05 32,760.00	23,368,641.65	-113,382.44
SALE 17381	2/06/09 2/11/09	92829810 422291	VISHAY INTERTECHNOLOGY, INC SANFORD BERNSTEIN & CO.		100,000.00	3.065	1.72 4,000.00	302,528.28	-1,368,221.76
SALE 23823	2/09/09 2/12/09	96332010 422294	WHIRLPOOL CORP. JP MORGAN		25,000.00	35.268	4.94 1,000.00	880,690.06	-307,218.28
SALE 44120	2/03/09 2/06/09	H8817H10 422275	TRANSOCEAN LTD ZUG TRANSFERRED TO		290,496.00	53.690		15,596,730.24	-10,569,214.02
SUBTOTAL STOCK SALES:					13,027,954.00		1,620.67 434,248.96	309,407,966.77	-61,099,425.79
SALES OF COMINGLED-FUND UNITS									
SALE 44701	2/20/09 2/23/09	SPX8250U 422280	S&P 500 SPX.OE PALI CAPITAL (OPTIONS)		50,000.00	72.800	1,000.00	3,639,000.00	2,131,335.00
SALE 44701	2/24/09 2/25/09	SPX8250U 422280	S&P 500 SPX.OE PALI CAPITAL (OPTIONS)		150,000.00	82.100	3,000.00	12,312,000.00	7,789,005.00
SUBTOTAL UNIT-ASSET SALES:					200,000.00		4,000.00	15,951,000.00	9,920,340.00
TOTAL FUND SALES:					45,727,954.00		1,620.67 438,248.96	351,301,166.77	-47,761,121.69

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44581	1/29/09 2/03/09	00206RAS 287023	AT&T INC SR NOTES JP MORGAN	6.5500 2/15/39		6.593 99.437		14,915,550.00	
PUR 44581	2/04/09 2/09/09	00206RAS 287052	AT&T INC SR NOTES CITIGROUP/CITIBANK DOMESTIC	6.5500 2/15/39	25,000,000.00	6.678 98.345		24,586,250.00	
PUR 44891	2/23/09 2/26/09	040555CL 287129	ARIZONA PUBLIC SERVICE NOTE BARCLAYS CAPITAL INC	8.7500 3/01/19	17,000,000.00	8.758 99.945		16,990,650.00	
PUR 44722	2/06/09 2/11/09	110709DL 287065	BRITISH COLUMBIA PROV CDA B RBC CAPITAL (DOMESTIC)	6.5000 1/15/26	10,000,000.00	4.682 121.08		12,108,600.00	
PUR 43161	2/18/09 2/23/09	13342BAC 287109	CAMERON INT'L CORP SR NOTES JP MORGAN	6.3750 7/15/18	5,000,000.00	8.230 88.015		4,400,750.00	
PUR 43161	2/24/09 2/27/09	13342BAC 287136	CAMERON INT'L CORP SR NOTES JP MORGAN	6.3750 7/15/18	6,000,000.00	8.395 87.049		5,222,940.00	
PUR 41591	2/03/09 2/06/09	13342BAD 287045	CAMERON INT'L CORP SR NOTES CREDIT SUISSE SEC (USA) LLC	7.0000 7/15/38	5,000,000.00	9.099 78.603		3,930,150.00	
PUR 44878	2/18/09 2/25/09	136375BT 287123	CANADIAN NATIONAL RAILWAY N JP MORGAN	5.5500 3/01/19	20,000,000.00	5.698 98.881		19,776,200.00	
PUR 43950	2/04/09 2/09/09	149123BR 287052	CATERPILLAR INC NOTES STIFEL NICOLAUS	8.2500 12/15/38	5,000,000.00	7.155 113.40		5,670,300.00	
PUR 43950	2/12/09 2/18/09	149123BR 287090	CATERPILLAR INC NOTES FTN MIDWEST SECURITIES	8.2500 12/15/38	5,000,000.00	7.000 115.54		5,777,100.00	
PUR 43950	2/13/09 2/19/09	149123BR 287096	CATERPILLAR INC NOTES FTN MIDWEST SECURITIES	8.2500 12/15/38	3,000,000.00	7.076 114.48		3,434,520.00	
PUR 43950	2/24/09 2/27/09	149123BR 287136	CATERPILLAR INC NOTES FTN MIDWEST SECURITIES	8.2500 12/15/38	5,000,000.00	6.984 115.76		5,788,100.00	

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PUR 43950	2/24/09 2/27/09	149123BR 287139	CATERPILLAR INC NOTES FTN MIDWEST SECURITIES	8.2500 12/15/38		7.051 114.82		5,741,300.00	
PUR 44731	2/05/09 2/12/09	14912L4E 287071	CATERPILLAR FIN'L SERVICES CITIGROUP/CITIBANK DOMESTIC	7.1500 2/15/19	15,000,000.00	7.174 99.830		14,974,500.00	
PUR 44783	2/09/09 2/17/09	17275RAD 287084	CISCO SYSTEMS INC NTS BANK OF AMERICA SECURITIES	5.9000 2/15/39	25,000,000.00	5.916 99.777		24,944,250.00	
PUR 44784	2/09/09 2/17/09	17275RAE 287084	CISCO SYSTEMS INC SR NOTES GOLDMAN SACHS & COMPANY	4.9500 2/15/19	50,000,000.00	4.979 99.774		49,887,000.00	
PUR 44750	2/09/09 2/13/09	207597EE 287078	CONNECTICUT LIGHT&PWR 1ST M BARCLAYS CAPITAL INC	5.5000 2/01/19	5,000,000.00	5.552 99.601		4,980,050.00	
PUR 44583	1/29/09 2/03/09	20825CAQ 287023	CONOCO PHILLIPS NOTE BARCLAYS CAPITAL INC	6.5000 2/01/39	20,000,000.00	6.611 98.560		19,712,000.00	
PUR 44664	2/03/09 2/06/09	20825CAR 287045	CONOCO PHILLIPS NOTE CANTOR FITZGERALD SECURITIE	5.7500 2/01/19	10,000,000.00	5.773 99.827		9,982,700.00	
PUR 44827	2/12/09 2/20/09	224044BV 287102	COX COMMUNICATIONS INC BOND JP MORGAN	8.3750 3/01/39	20,000,000.00	8.410 99.613		19,922,600.00	
PUR 44542	1/28/09 2/02/09	29365TAA 287017	ENTERGY TEXAS INC 1ST MTG B CREDIT SUISSE SEC (USA) LLC	7.1250 2/01/19	3,000,000.00	7.267 99.000		2,970,000.00	
PUR 38360	2/20/09 2/25/09	36962G3H 287123	GENERAL ELECTRIC CAPITAL CO FTN MIDWEST SECURITIES	5.6250 9/15/17	5,000,000.00	6.954 91.533		4,576,650.00	
PUR 44580	1/29/09 2/03/09	370334BH 287023	GENERAL MILLS INC SR NOTES JP MORGAN	5.6500 2/15/19	7,000,000.00	5.661 99.914		6,993,980.00	
PUR 44713	2/04/09 2/10/09	373334JN 287058	GEORGIA POWER CO SR NOTES WACHOVIA SECURITIES, INC.	5.9500 2/01/39	10,000,000.00	5.977 99.628		9,962,800.00	
PUR 41116	2/05/09 2/10/09	415864AJ 287058	HARSCO CORP NOTES JP MORGAN	5.7500 5/15/18	8,000,000.00	5.714 100.25		8,020,000.00	

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PUR 44582	1/29/09 2/03/09	42809HAB 287023	HESS CORP SR NOTES GOLDMAN SACHS & COMPANY	8.1250 2/15/19	10,000,000.00	8.172 99.677		9,967,700.00	
PUR 44826	2/17/09 2/20/09	438516AZ 287102	HONEYWELL INT'L SENIOR NOTE JP MORGAN	5.0000 2/15/19	15,000,000.00	5.046 99.643		14,946,450.00	
PUR 44441	2/24/09 2/27/09	50075NAW 287136	KRAFT FOODS INC JP MORGAN	6.8750 1/26/39	5,000,000.00	6.534 104.44		5,222,400.00	
PUR 44441	2/25/09 2/27/09	50075NAW 287136	KRAFT FOODS INC CANTOR FITZGERALD SECURITIE	6.8750 1/26/39	10,000,000.00	6.651 102.88		10,288,300.00	
PUR 44730	2/09/09 2/12/09	581557AX 287071	MCKESSON CORP NOTES BANK OF AMERICA SECURITIES	7.5000 2/15/19	3,000,000.00	7.549 99.659		2,989,770.00	
PUR 40739	1/28/09 2/02/09	61166WAG 287017	MONSANTO CO SENIOR NOTES JEFFERIES & COMPANY	5.8750 4/15/38	2,000,000.00	5.404 106.87		2,137,400.00	
PUR 44782	2/11/09 2/17/09	629527AU 287084	NABISCO INC JP MORGAN	7.5500 6/15/15	10,000,000.00	5.406 111.35		11,135,000.00	
PUR 44902	2/24/09 2/27/09	655044AD 287136	NOBLE ENERGY NOTES DEUTSCHE BANK AG (DOMESTIC)	8.2500 3/01/19	45,000,000.00	8.320 99.529		44,788,050.00	
PUR 44714	2/04/09 2/10/09	66989GAA 287058	NOVARTIES SECURITIES INV LT JP MORGAN	5.1250 2/10/19	15,000,000.00	5.148 99.822		14,973,300.00	
PUR 38948	2/10/09 2/13/09	670346AH 287078	NUCOR CORP NOTES CREDIT SUISSE SEC (USA) LLC	6.4000 12/01/37	4,000,000.00	6.317 101.08		4,043,320.00	
PUR 43340	2/13/09 2/19/09	694308GN 287096	PACIFIC GAS & ELECTRIC SR N TOUSSAINT CAPITAL	8.2500 10/15/18	5,450,000.00	5.084 123.91		6,753,204.00	
PUR 43340	2/13/09 2/19/09	694308GN 287096	PACIFIC GAS & ELECTRIC SR N TOUSSAINT CAPITAL	8.2500 10/15/18	550,000.00	5.107 123.71		680,427.00	
PUR 44890	2/19/09 2/26/09	742651DG 287129	PRIVATE EXPORT FD CORP SEC GREENWICH CAPITAL MARKETS	4.3750 3/15/19	25,000,000.00	4.440 99.475		24,868,750.00	

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PUR 41073	2/06/09 2/11/09	748148RT 287065	QUEBEC PROVINCE OF GLOBAL N NATIONAL BNK OF CANADA FINA	4.6250 5/14/18	5,000,000.00	4.790 98.771		4,938,550.00	
PUR 44880	2/18/09 2/25/09	771196AS 287123	ROCHE HOLDINGS INC NOTES BANK OF AMERICA SECURITIES	6.0000 3/01/19	25,000,000.00	6.213 98.428		24,607,000.00	
PUR 44879	2/18/09 2/25/09	771196AU 287123	ROCHE HOLDINGS INC NOTES CITIGROUP/CITIBANK DOMESTIC	7.0000 3/01/39	30,000,000.00	7.223 97.278		29,183,400.00	
PUR 44726	2/06/09 2/11/09	803854ET 287065	PROVINCE OF SASKATCHEWAN DE REC CAPITAL (DOMESTIC)	9.3750 12/15/20	15,000,000.00	4.597 143.25		21,488,250.00	
PUR 44882	2/19/09 2/25/09	831641EP 287123	US SMALL BUS ADM PART CERT GOLDMAN SACHS & COMPANY	4.7270 2/10/19	6,000,000.00	4.727 100.00		6,000,000.00	
PUR 44852	2/18/09 2/23/09	904764AK 287109	UNILEVER CAPITAL CORP SENIO BARCLAYS CAPITAL INC	4.8000 2/15/19	15,000,000.00	4.813 99.897		14,984,550.00	
PUR 44852	2/19/09 2/24/09	904764AK 287115	UNILEVER CAPITAL CORP SENIO MORGAN STANLEY	4.8000 2/15/19	5,000,000.00	4.921 99.053		4,952,650.00	
PUR 44852	2/24/09 2/27/09	904764AK 287136	UNILEVER CAPITAL CORP SENIO BARCLAYS CAPITAL INC	4.8000 2/15/19	15,000,000.00	5.000 98.442		14,766,300.00	
PUR 34214	1/29/09 2/03/09	912810FG 287023	UNITED STATES TREAS BDS CREDIT SUISSE SEC (USA) LLC	5.2500 2/15/29	50,000,000.00	3.805 120.12		60,062,700.00	
PUR 44574	1/29/09 2/03/09	947075AG 287023	WEATHERFORD INT'L LTD GOLDMAN SACHS & COMPANY	9.8750 3/01/39	10,000,000.00	9.997 98.827		9,882,700.00	
SUBTOTAL FIXED PURCHASES:					630,000,000.00			648,929,111.00	
TOTAL FUND PURCHASES:					630,000,000.00			648,929,111.00	

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SALES OF FIXED INCOME SECURITIES									
SALE 34144	2/04/09 2/09/09	00206RAB 287052	AT&T INC. NOTES CITIGROUP/CITIBANK DOMESTIC	6.8000 5/15/36		6.813 103.43		25,857,500.00	902,091.90
SALE 35140	1/29/09 2/03/09	020002AT 287023	ALLSTATE CORP SR NOTES CREDIT SUISSE SEC (USA) LLC	5.9500 4/01/36	5,000,000.00	6.049 84.794		4,239,700.00	-694,179.08
SALE 35140	1/29/09 2/03/09	020002AT 287023	ALLSTATE CORP SR NOTES GOLDMAN SACHS & COMPANY	5.9500 4/01/36	5,000,000.00	6.049 85.453		4,272,650.00	-661,229.08
SALE 35140	2/05/09 2/10/09	020002AT 287058	ALLSTATE CORP SR NOTES GOLDMAN SACHS & COMPANY	5.9500 4/01/36	5,000,000.00	6.049 81.789		4,089,450.00	-844,481.77
SALE 35053	2/25/09 2/27/09	026874AZ 287136	AMERICAN INT'L GROUP NOTES CANTOR FITZGERALD SECURITIE	6.2500 5/01/36	15,000,000.00	6.288 45.000		6,750,000.00	-8,174,531.56
SALE 30163	1/29/09 2/03/09	079860AK 287023	BELLSOUTH CORP BONDS BARCLAYS CAPITAL INC	6.0000 11/15/34	32,000,000.00	6.207 98.379		31,481,280.00	330,058.02
SALE 30163	1/29/09 2/03/09	079860AK 287023	BELLSOUTH CORP BONDS FTN MIDWEST SECURITIES	6.0000 11/15/34	10,400,000.00	6.207 97.582		10,148,528.00	24,380.85
SALE 30163	1/29/09 2/03/09	079860AK 287023	BELLSOUTH CORP BONDS FTN MIDWEST SECURITIES	6.0000 11/15/34	10,000,000.00	6.207 97.746		9,774,600.00	39,843.13
SALE 38931	1/28/09 2/02/09	125577AZ 287017	CIT GROUP INC. SENIOR NOTES CANTOR FITZGERALD SECURITIE	7.6250 11/30/12	5,000,000.00	7.875 84.750		4,237,500.00	-719,965.80
SALE 38153	2/04/09 2/09/09	14912L3K 287052	CATERPILLAR FIN SERV CORP M STIFEL NICOLAUS	5.8500 9/01/17	5,000,000.00	5.853 96.591		4,829,550.00	-169,274.88
SALE 38153	2/05/09 2/10/09	14912L3K 287058	CATERPILLAR FIN SERV CORP M BARCLAYS CAPITAL INC	5.8500 9/01/17	10,000,000.00	5.853 94.142		9,414,200.00	-583,468.12
SALE 24053	2/10/09 2/13/09	209111EA 287078	CONSOLIDATED EDISON CO OF N WACHOVIA SECURITIES, INC.	4.8750 2/01/13	10,000,000.00	4.897 103.94		10,394,100.00	402,029.95

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SALE 38360	2/24/09 2/27/09	36962G3H 287136	GENERAL ELECTRIC CAPITAL CO FTN MIDWEST SECURITIES	5.6250 9/15/17		5.404 88.213		4,410,650.00	-664,023.00
SALE 38360	2/24/09 2/27/09	36962G3H 287136	GENERAL ELECTRIC CAPITAL CO JP MORGAN	5.6250 9/15/17	5,000,000.00	5.404 88.121		4,406,050.00	-668,623.00
SALE 39399	2/24/09 2/27/09	36962G3P 287136	GENERAL ELECTRIC CAP CORP S BARCLAYS CAPITAL INC	5.8750 1/14/38	25,000,000.00	6.120 72.622		18,155,500.00	-6,018,153.52
SALE 39399	2/24/09 2/27/09	36962G3P 287136	GENERAL ELECTRIC CAP CORP S GOLDMAN SACHS & COMPANY	5.8750 1/14/38	5,000,000.00	6.120 73.006		3,650,300.00	-1,184,430.70
SALE 39399	2/25/09 2/27/09	36962G3P 287136	GENERAL ELECTRIC CAP CORP S CANTOR FITZGERALD SECURITIE	5.8750 1/14/38	10,000,000.00	6.120 72.972		7,297,200.00	-2,372,261.41
SALE 35874	2/10/09 2/13/09	36962GX4 287078	GENERAL ELEC CAP CORP GLOB JP MORGAN	5.6500 6/09/14	10,000,000.00	5.060 99.615		9,961,500.00	-309,996.53
SALE 35428	2/20/09 2/25/09	36962GY4 287123	GENERAL ELEC CAP CORP SR NT FTN MIDWEST SECURITIES	5.3750 10/20/16	5,000,000.00	5.444 93.555		4,677,750.00	-300,495.61
SALE 27897	2/11/09 2/17/09	37247DAB 287084	GENWORTH FINANCIAL, INC. NO CANTOR FITZGERALD SECURITIE	6.5000 6/15/34	5,000,000.00	5.905 41.000		2,050,000.00	-3,338,052.71
SALE 40303	1/28/09 2/02/09	416515AU 287017	HARTFORD FIN'L SERVICES SR MORGAN STANLEY	6.3000 3/15/18	8,000,000.00	6.300 84.750		6,780,000.00	-1,219,273.80
SALE 39120	2/10/09 2/13/09	46625HG3 287078	J P MORGAN CHASE & CO SR NO CREDIT SUISSE SEC (USA) LLC	6.0000 1/15/18	10,000,000.00	5.790 102.23		10,223,100.00	79,002.18
SALE 43162	2/24/09 2/27/09	487836AS 287136	KELLOGG CO NOTES FTN MIDWEST SECURITIES	6.6000 4/01/11	10,120,000.00	5.182 106.87		10,815,345.20	414,595.59
SALE 44730	2/09/09 2/12/09	581557AX 287071	MCKESSON CORP NOTES BANK OF AMERICA SECURITIES	7.5000 2/15/19	3,000,000.00	7.549 103.17		3,095,310.00	105,540.00
SALE 27693	2/24/09 2/27/09	89420GAE 287136	TRAVELERS PPTY CAS CORP NEW GOLDMAN SACHS & COMPANY	6.3750 3/15/33	10,000,000.00	6.632 94.816		9,481,600.00	-211,346.43

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SALE 13125	2/17/09 2/20/09	912810EM 287102	UNITED STATES TREAS BDS GOLDMAN SACHS & COMPANY	7.2500 8/15/22	25,000,000.00	5.207 138.34		34,585,837.50	4,680,701.77
SALE 16455	2/17/09 2/20/09	912810EN 287102	UNITED STATES TREAS BDS BANK OF AMERICA SECURITIES	7.6250 11/15/22	25,000,000.00	6.077 143.12		35,781,150.00	7,215,408.21
SALE 31796	2/17/09 2/20/09	912810EV 287102	UNITED STATES TREAS BDS CREDIT SUISSE SEC (USA) LLC	6.8750 8/15/25	25,000,000.00	4.703 141.51		35,378,806.25	4,198,718.92
SALE 34214	1/30/09 2/04/09	912810FG 287029	UNITED STATES TREAS BDS UBS WARBURG LLC	5.2500 2/15/29	50,000,000.00	4.780 118.62		59,312,300.00	6,305,412.37
SALE 36620	1/29/09 2/03/09	947075AB 287023	WEATHERFORD INT'L LTD NOTES GOLDMAN SACHS & COMPANY	6.5000 8/01/36	10,000,000.00	6.278 70.736		7,073,600.00	-3,215,387.24
SALE 38974	1/28/09 2/02/09	949746NX 287017	WELLS FARGO & CO NOTES CANTOR FITZGERALD SECURITIE	5.6250 12/11/17	5,000,000.00	5.680 100.14		5,007,200.00	26,555.85
SUBTOTAL FIXED SALES:					388,520,000.00			397,632,256.95	-6,624,835.50

SALES OF MORTGAGE BACKED SECURITIES

SALE 33610	1/16/09 2/11/09	3128LXE8 304520	FED HOME LOAN MTG CORP CANTOR FITZGERALD SECURITIE POOL NUMBER: G01959	5.0000 12/01/35	40,226,797.08	5.219 102.62		41,282,750.43	2,454,463.09
SALE 28031	2/03/09 2/18/09	31294KZT 304521	FED HOME LOAN MTG CORP CANTOR FITZGERALD SECURITIE POOL NUMBER: E01654	5.0000 6/01/19	11,799,105.75	5.111 102.81		12,130,955.60	459,058.96
SALE 28029	2/03/09 2/18/09	3129654E 304524	FED HOME LOAN MTG CORP CANTOR FITZGERALD SECURITIE POOL NUMBER: B13521	5.0000 4/01/19	9,955,801.26	5.044 102.81		10,235,808.12	315,785.52
SALE 28028	2/03/09 2/18/09	312966CH 304522	FED HOME LOAN MTG CORP CANTOR FITZGERALD SECURITIE POOL NUMBER: B13672	5.0000 4/01/19	11,625,736.31	5.044 102.81		11,952,710.27	368,753.95

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SALE 28033	2/03/09 2/18/09	312967H4 304523	FED HOME LOAN MTG CORP CANTOR FITZGERALD SECURITIE POOL NUMBER: B14751	5.0000 5/01/19		5.104 102.81		3,950,654.27	146,498.52
SALE 28027	2/03/09 2/18/09	312967R3 304525	FED HOME LOAN MTG CORP CANTOR FITZGERALD SECURITIE POOL NUMBER: B15006	5.0000 6/01/19	11,852,852.51	5.102 102.81		12,186,213.98	450,037.99
SUBTOTAL MORTGAGE SALES:					89,302,874.48			91,739,092.67	4,194,598.03
TOTAL FUND SALES:					477,822,874.48			489,371,349.62	-2,430,237.47

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR	2/05/09	03571040	ANNALY CAPITAL MANAGEMENT I						
41139	2/10/09	422286	JP MORGAN		25,000.00	14.567	1,000.00	365,180.00	
PUR	2/24/09	29380T10	ENTERTAINMENT PROPERTIES TR						
40574	2/27/09	422336	JP MORGAN		10,000.00	15.754	400.00	157,944.00	
SUBTOTAL STOCK PURCHASES:					35,000.00		1,400.00	523,124.00	
TOTAL FUND PURCHASES:					35,000.00		1,400.00	523,124.00	
SALES OF STOCK AND OTHER EQUITIES									
SALE	2/24/09	25159110	DEVELOPERS DIVERSIFIED RLTY				4.87		
40012	2/27/09	422337	CREDIT SUISSE SEC (USA) LLC		256,900.00	3.380	7,707.00	860,610.13	-6,886,182.84
SALE	1/28/09	32054K10	FIRST INDUSTRIAL REALTY TRU				.32		
40622	2/02/09	422258	ITG (CHANNEL)		9,231.00	6.430	138.47	59,214.69	-223,627.07
SALE	1/28/09	32054K10	FIRST INDUSTRIAL REALTY TRU				.74		
40622	2/02/09	422258	MORGAN STANLEY		20,769.00	6.368	830.76	131,433.80	-504,937.17
SALE	1/28/09	37930210	GLIMCHER REALTY TRUST				.15		
40598	2/02/09	422258	JP MORGAN		12,100.00	2.200	363.00	26,256.85	-122,575.23
SALE	1/29/09	37930210	GLIMCHER REALTY TRUST				.01		
40598	2/03/09	422263	JP MORGAN		700.00	2.200	21.00	1,518.99	-7,091.13
SALE	2/02/09	37930210	GLIMCHER REALTY TRUST				.48		
40598	2/05/09	422272	JP MORGAN		47,200.00	1.786	1,416.00	82,868.56	-497,699.55
SALE	2/04/09	37930210	GLIMCHER REALTY TRUST				.47		
40598	2/09/09	422282	INSTINET (DOMESTIC)		50,000.00	1.654	350.00	82,354.53	-532,654.07

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SALE 40598	2/05/09 2/10/09	37930210 422287	GLIMCHER REALTY TRUST DEUTSCHE BANK AG (DOMESTIC)		15,000.00	1.589	.14 450.00	23,387.86	-161,114.72
SALE 40598	2/06/09 2/11/09	37930210 422291	GLIMCHER REALTY TRUST DEUTSCHE BANK AG (DOMESTIC)		85,000.00	1.620	.78 1,700.00	136,016.22	-909,498.39
SALE 40685	1/28/09 2/02/09	70910210 422258	PENN REAL ESTATE INVEST TRU MORGAN STANLEY		25,000.00	5.361	.76 1,000.00	133,029.24	-471,330.65
SUBTOTAL STOCK SALES:					521,900.00		8.72 13,976.23	1,536,690.87	-10,316,710.82
TOTAL FUND SALES:					521,900.00		8.72 13,976.23	1,536,690.87	-10,316,710.82

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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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D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S
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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 39887	2/24/09 2/27/09	02991220 422336	AMERICAN TOWER CORP. CL A BOENNING & SCATTERGOOD		50,000.00	26.266	2,000.00	1,315,305.00	
PUR 40527	2/10/09 2/13/09	04622410 422296	ASTEC INDUSTRIES INC. JEFFERIES & COMPANY		10,000.00	25.739	300.00	257,689.00	
PUR 40527	2/17/09 2/20/09	04622410 422313	ASTEC INDUSTRIES INC. JEFFERIES & COMPANY		10,000.00	23.360	300.00	233,900.00	
PUR 43167	1/30/09 2/04/09	04951310 422267	ATMEL CORP. GOLDMAN SACHS & COMPANY		100,000.00	3.404	3,000.00	343,430.00	
PUR 43167	2/19/09 2/24/09	04951310 422322	ATMEL CORP. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	3.428	3,000.00	345,780.00	
PUR 43167	2/23/09 2/26/09	04951310 422332	ATMEL CORP. UBS WARBURG LLC		100,000.00	3.331	3,000.00	336,080.00	
PUR 43167	2/24/09 2/27/09	04951310 422336	ATMEL CORP. CREDIT SUISSE SEC (USA) LLC		100,000.00	3.363	3,000.00	339,250.00	
PUR 44526	1/28/09 2/02/09	05276910 422257	AUTODESK INC. GOLDMAN SACHS & COMPANY		100,000.00	17.232	3,000.00	1,726,200.00	
PUR 44526	1/29/09 2/03/09	05276910 422262	AUTODESK INC. GOLDMAN SACHS & COMPANY		100,000.00	17.182	3,000.00	1,721,170.00	
PUR 44526	1/30/09 2/04/09	05276910 422267	AUTODESK INC. GOLDMAN SACHS & COMPANY		100,000.00	16.734	3,000.00	1,676,430.00	
PUR 44526	2/02/09 2/05/09	05276910 422271	AUTODESK INC. GOLDMAN SACHS & COMPANY		100,000.00	16.329	3,000.00	1,635,920.00	
PUR 44526	2/03/09 2/06/09	05276910 422276	AUTODESK INC. UBS WARBURG LLC		100,000.00	16.826	3,000.00	1,685,550.00	

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PUR 44526	2/10/09 2/13/09	05276910 422296	AUTODESK INC. JEFFERIES & COMPANY		100,000.00	18.105	3,000.00	1,813,520.00	
PUR 44526	2/11/09 2/17/09	05276910 422300	AUTODESK INC. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	17.457	3,000.00	1,748,650.00	
PUR 39896	2/10/09 2/13/09	05714910 422296	BAKER (MICHAEL) CORP LEERINK SWANN LLC		10,000.00	39.850	400.00	398,895.00	
PUR 44007	2/24/09 2/27/09	06405810 422336	BANK OF NEW YORK MELLON COR BOENNING & SCATTERGOOD		140,000.00	22.713	5,600.00	3,185,448.00	
PUR 42925	2/24/09 2/27/09	08578910 422336	BERRY PETROLEUM CO WACHOVIA SECURITIES, INC.		20,000.00	6.520	800.00	131,200.00	
PUR 44627	2/03/09 2/06/09	09702310 422276	BOEING COMPANY (THE) DEUTSCHE BANK AG (DOMESTIC)		100,000.00	41.328	4,000.00	4,136,840.00	
PUR 44627	2/10/09 2/13/09	09702310 422296	BOEING COMPANY (THE) LEERINK SWANN LLC		100,000.00	41.435	4,000.00	4,147,490.00	
PUR 44627	2/24/09 2/27/09	09702310 422336	BOEING COMPANY (THE) BOENNING & SCATTERGOOD		100,000.00	34.819	4,000.00	3,485,940.00	
PUR 43671	1/28/09 2/02/09	15678210 422257	CERNER CORP. GOLDMAN SACHS & COMPANY		20,000.00	35.373	600.00	708,058.00	
PUR 43671	1/29/09 2/03/09	15678210 422262	CERNER CORP. GOLDMAN SACHS & COMPANY		20,000.00	35.386	600.00	708,318.00	
PUR 43671	1/30/09 2/04/09	15678210 422267	CERNER CORP. GOLDMAN SACHS & COMPANY		20,000.00	33.996	600.00	680,522.00	
PUR 43671	1/30/09 2/04/09	15678210 422267	CERNER CORP. ITG (CHANNEL)		20,000.00	33.674	300.00	673,776.00	
PUR 43671	2/02/09 2/05/09	15678210 422271	CERNER CORP. GOLDMAN SACHS & COMPANY		20,000.00	33.873	600.00	678,068.00	

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PUR 43671	2/03/09 2/06/09	15678210 422276	CERNER CORP. CREDIT SUISSE SEC (USA) LLC		20,000.00	35.551	600.00	711,628.00	
PUR 43671	2/05/09 2/10/09	15678210 422286	CERNER CORP. UBS WARBURG LLC		10,000.00	33.954	300.00	339,837.00	
PUR 43671	2/10/09 2/13/09	15678210 422296	CERNER CORP. JEFFERIES & COMPANY		20,000.00	37.049	600.00	741,580.00	
PUR 39905	2/05/09 2/10/09	17275R10 422286	CISCO SYSTEMS, INC. UBS WARBURG LLC		100,000.00	15.930	3,000.00	1,595,990.00	
PUR 43953	2/13/09 2/19/09	18538Q10 422309	CLEARWIRE CORP. CL A BARCLAYS CAPITAL (DOMESTIC)		50,000.00	3.611	1,500.00	182,035.00	
PUR 43953	2/17/09 2/20/09	18538Q10 422313	CLEARWIRE CORP. CL A ITG (CHANNEL)		10,000.00	3.578	100.00	35,883.00	
PUR 43953	2/17/09 2/20/09	18538Q10 422313	CLEARWIRE CORP. CL A UBS WARBURG LLC		40,000.00	3.591	1,200.00	144,848.00	
PUR 43953	2/19/09 2/24/09	18538Q10 422322	CLEARWIRE CORP. CL A BARCLAYS CAPITAL (DOMESTIC)		50,000.00	3.376	1,500.00	170,315.00	
PUR 43953	2/20/09 2/25/09	18538Q10 422327	CLEARWIRE CORP. CL A UBS WARBURG LLC		50,000.00	3.119	1,500.00	157,425.00	
PUR 39906	2/03/09 2/06/09	20337210 422276	COMMSCOPE INC. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	14.067	1,200.00	423,216.00	
PUR 39904	2/24/09 2/27/09	20825C10 422336	CONOCOPHILLIPS BOENNING & SCATTERGOOD		20,000.00	38.063	800.00	762,050.00	
PUR 44524	1/28/09 2/02/09	23331A10 422257	DR HORTON INC JP MORGAN		100,000.00	6.957	4,000.00	699,650.00	
PUR 44524	1/29/09 2/03/09	23331A10 422262	DR HORTON INC MORGAN STANLEY		200,000.00	6.454	8,000.00	1,298,820.00	

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PUR 44524	1/30/09 2/04/09	23331A10 422267	DR HORTON INC MORGAN STANLEY		200,000.00	6.004	8,000.00	1,208,700.00	
PUR 44524	2/03/09 2/06/09	23331A10 422276	DR HORTON INC JP MORGAN		200,000.00	7.335	8,000.00	1,475,020.00	
PUR 44524	2/13/09 2/19/09	23331A10 422309	DR HORTON INC LEERINK SWANN LLC		200,000.00	8.670	8,000.00	1,741,940.00	
PUR 39908	2/19/09 2/24/09	24419910 422322	DEERE & CO. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	32.774	400.00	328,140.00	
PUR 39912	2/11/09 2/17/09	25179M10 422300	DEVON ENERGY CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	51.878	800.00	1,038,352.00	
PUR 39912	2/13/09 2/19/09	25179M10 422309	DEVON ENERGY CORP. LEERINK SWANN LLC		40,000.00	51.976	1,600.00	2,080,648.00	
PUR 44675	2/05/09 2/10/09	25468710 422286	WALT DISNEY CO JP MORGAN		300,000.00	18.945	12,000.00	5,695,350.00	
PUR 44675	2/06/09 2/11/09	25468710 422290	WALT DISNEY CO SANFORD BERNSTEIN & CO.		100,000.00	19.313	4,000.00	1,935,340.00	
PUR 44675	2/10/09 2/13/09	25468710 422296	WALT DISNEY CO LEERINK SWANN LLC		200,000.00	18.963	8,000.00	3,800,540.00	
PUR 44675	2/11/09 2/17/09	25468710 422300	WALT DISNEY CO FOX-PITT KLTON CCHRN CRN WA		200,000.00	18.629	8,000.00	3,733,840.00	
PUR 44675	2/12/09 2/18/09	25468710 422305	WALT DISNEY CO DEUTSCHE BANK AG (DOMESTIC)		50,000.00	18.238	2,000.00	913,920.00	
PUR 44675	2/13/09 2/19/09	25468710 422309	WALT DISNEY CO LEERINK SWANN LLC		50,000.00	18.696	2,000.00	936,795.00	
PUR 42996	2/09/09 2/12/09	25674610 422293	DOLLAR TREE INC UBS WARBURG LLC		20,000.00	35.499	600.00	710,572.00	

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PUR 42996	2/10/09 2/13/09	25674610 422296	DOLLAR TREE INC JEFFERIES & COMPANY		20,000.00	35.852	600.00	717,634.00	
PUR 42996	2/12/09 2/18/09	25674610 422305	DOLLAR TREE INC UBS WARBURG LLC		30,000.00	33.562	900.00	1,007,757.00	
PUR 44685	2/06/09 2/11/09	29265910 422290	ENERGY CONVERSION DEVICES UBS WARBURG LLC		100,000.00	25.243	3,000.00	2,527,290.00	
PUR 44685	2/09/09 2/12/09	29265910 422293	ENERGY CONVERSION DEVICES UBS WARBURG LLC		100,000.00	25.887	3,000.00	2,591,740.00	
PUR 44685	2/10/09 2/13/09	29265910 422296	ENERGY CONVERSION DEVICES ITG (CHANNEL)		10,000.00	27.394	150.00	274,091.00	
PUR 44685	2/10/09 2/13/09	29265910 422296	ENERGY CONVERSION DEVICES JEFFERIES & COMPANY		50,000.00	29.807	1,500.00	1,491,840.00	
PUR 44685	2/10/09 2/13/09	29265910 422296	ENERGY CONVERSION DEVICES JEFFERIES & COMPANY		40,000.00	27.264	1,200.00	1,091,768.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					90,000.00	28.677	2,700.00	2,583,608.00	
PUR 44685	2/11/09 2/17/09	29265910 422300	ENERGY CONVERSION DEVICES BARCLAYS CAPITAL (DOMESTIC)		11,539.00	27.129	346.17	313,383.09	
PUR 44685	2/11/09 2/17/09	29265910 422300	ENERGY CONVERSION DEVICES BARCLAYS CAPITAL (DOMESTIC)		50,000.00	28.101	1,500.00	1,406,540.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					61,539.00	27.919	1,846.17	1,719,923.09	
PUR 44685	2/11/09 2/17/09	29265910 422300	ENERGY CONVERSION DEVICES ITG (CHANNEL)		38,461.00	26.880	576.92	1,034,427.83	

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PUR 44685	2/12/09 2/18/09	29265910 422305	ENERGY CONVERSION DEVICES ITG (CHANNEL)		30,000.00	27.867	450.00	836,448.00	
PUR 44685	2/12/09 2/18/09	29265910 422305	ENERGY CONVERSION DEVICES UBS WARBURG LLC		20,000.00	28.014	600.00	560,886.00	
PUR 44685	2/13/09 2/19/09	29265910 422309	ENERGY CONVERSION DEVICES BARCLAYS CAPITAL (DOMESTIC)		50,000.00	29.049	1,500.00	1,453,950.00	
PUR 44685	2/17/09 2/20/09	29265910 422313	ENERGY CONVERSION DEVICES ITG (CHANNEL)		50,000.00	26.142	749.50	1,307,844.50	
PUR 44685	2/18/09 2/23/09	29265910 422317	ENERGY CONVERSION DEVICES ITG (CHANNEL)		5,000.00	25.812	75.00	129,133.00	
PUR 44685	2/18/09 2/23/09	29265910 422317	ENERGY CONVERSION DEVICES JEFFERIES & COMPANY		45,000.00	26.408	1,350.00	1,189,723.50	
PUR 44685	2/23/09 2/26/09	29265910 422332	ENERGY CONVERSION DEVICES CREDIT SUISSE SEC (USA) LLC		40,000.00	24.029	1,200.00	962,372.00	
PUR 44685	2/23/09 2/26/09	29265910 422332	ENERGY CONVERSION DEVICES ITG (CHANNEL)		10,000.00	23.985	150.00	239,996.00	
PUR 39916	2/12/09 2/18/09	29380T10 422305	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		10,000.00	20.748	400.00	207,882.00	
PUR 39916	2/13/09 2/19/09	29380T10 422309	ENTERTAINMENT PROPERTIES TR LEERINK SWANN LLC		10,000.00	20.663	400.00	207,025.00	
PUR 39916	2/17/09 2/20/09	29380T10 422313	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		10,000.00	19.140	400.00	191,802.00	
PUR 39916	2/19/09 2/24/09	29380T10 422322	ENTERTAINMENT PROPERTIES TR DEUTSCHE BANK AG (DOMESTIC)		10,000.00	18.521	400.00	185,609.00	
PUR 39916	2/20/09 2/25/09	29380T10 422327	ENTERTAINMENT PROPERTIES TR JP MORGAN		10,000.00	17.820	400.00	178,600.00	

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PUR 39916	2/23/09 2/26/09	29380T10 422332	ENTERTAINMENT PROPERTIES TR JP MORGAN		10,000.00	18.982	400.00	190,222.00	
PUR 39916	2/24/09 2/27/09	29380T10 422336	ENTERTAINMENT PROPERTIES TR JP MORGAN		10,000.00	15.596	400.00	156,356.00	
PUR 39916	2/24/09 2/27/09	29380T10 422336	ENTERTAINMENT PROPERTIES TR WACHOVIA SECURITIES, INC.		10,000.00	15.412	400.00	154,521.00	
PUR 44060	1/28/09 2/02/09	30205120 422257	EXIDE TECHNOLOGIES GOLDMAN SACHS & COMPANY		35,000.00	3.814	1,050.00	134,529.50	
PUR 44060	1/28/09 2/02/09	30205120 422257	EXIDE TECHNOLOGIES ITG (CHANNEL)		5,000.00	3.724	50.00	18,669.50	
PUR 44060	1/29/09 2/03/09	30205120 422262	EXIDE TECHNOLOGIES GOLDMAN SACHS & COMPANY		15,450.00	3.843	463.50	59,833.22	
PUR 44060	1/29/09 2/03/09	30205120 422262	EXIDE TECHNOLOGIES ITG (CHANNEL)		4,550.00	3.763	45.50	17,168.52	
PUR 44060	1/30/09 2/04/09	30205120 422267	EXIDE TECHNOLOGIES GOLDMAN SACHS & COMPANY		20,000.00	3.715	600.00	74,908.00	
PUR 44060	2/02/09 2/05/09	30205120 422271	EXIDE TECHNOLOGIES ITG (CHANNEL)		30,000.00	3.567	300.00	107,310.00	
PUR 44060	2/03/09 2/06/09	30205120 422276	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		10,000.00	3.626	300.00	36,563.00	
PUR 44060	2/03/09 2/06/09	30205120 422276	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		30,000.00	3.597	900.00	108,804.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	3.604	1,200.00	145,367.00	

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PUR 44060	2/03/09 2/06/09	30205120 422276	EXIDE TECHNOLOGIES ITG (CHANNEL)		10,000.00	3.615	100.00	36,254.00	
PUR 44060	2/04/09 2/09/09	30205120 422281	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		30,000.00	3.593	900.00	108,681.00	
PUR 44060	2/10/09 2/13/09	30205120 422296	EXIDE TECHNOLOGIES JEFFERIES & COMPANY		20,000.00	3.807	600.00	76,740.00	
PUR 44060	2/11/09 2/17/09	30205120 422300	EXIDE TECHNOLOGIES BARCLAYS CAPITAL (DOMESTIC)		20,000.00	3.601	600.00	72,610.00	
PUR 44060	2/12/09 2/18/09	30205120 422305	EXIDE TECHNOLOGIES UBS WARBURG LLC		20,000.00	3.518	600.00	70,956.00	
PUR 44060	2/13/09 2/19/09	30205120 422309	EXIDE TECHNOLOGIES BARCLAYS CAPITAL (DOMESTIC)		20,000.00	3.508	600.00	70,752.00	
PUR 44060	2/17/09 2/20/09	30205120 422313	EXIDE TECHNOLOGIES ITG (CHANNEL)		10,000.00	3.233	100.00	32,431.00	
PUR 44060	2/17/09 2/20/09	30205120 422313	EXIDE TECHNOLOGIES UBS WARBURG LLC		10,000.00	3.275	300.00	33,054.00	
PUR 44060	2/19/09 2/24/09	30205120 422322	EXIDE TECHNOLOGIES BARCLAYS CAPITAL (DOMESTIC)		20,000.00	3.249	600.00	65,584.00	
PUR 44060	2/23/09 2/26/09	30205120 422332	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		20,000.00	3.036	600.00	61,324.00	
PUR 44060	2/24/09 2/27/09	30205120 422336	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		20,000.00	3.039	600.00	61,384.00	
PUR 40312	1/28/09 2/02/09	33643310 422257	FIRST SOLAR INC. GOLDMAN SACHS & COMPANY		10,000.00	145.16	300.00	1,451,991.00	
PUR 40312	1/29/09 2/03/09	33643310 422262	FIRST SOLAR INC. GOLDMAN SACHS & COMPANY		10,000.00	141.73	300.00	1,417,626.00	

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PUR 40312	2/04/09 2/09/09	33643310 422281	FIRST SOLAR INC. UBS WARBURG LLC		10,000.00	145.76	300.00	1,457,934.00	
PUR 44059	2/17/09 2/20/09	39762420 422313	GREIF INC-CL B SANFORD BERNSTEIN & CO.		6,800.00	29.630	272.00	201,756.68	
PUR 44059	2/18/09 2/23/09	39762420 422317	GREIF INC-CL B SANFORD BERNSTEIN & CO.		4,800.00	29.858	192.00	143,510.88	
PUR 44059	2/19/09 2/24/09	39762420 422322	GREIF INC-CL B SANFORD BERNSTEIN & CO.		8,400.00	30.215	336.00	254,141.16	
PUR 44059	2/20/09 2/25/09	39762420 422327	GREIF INC-CL B RBC CAPITAL (DOMESTIC)		6,000.00	29.034	240.00	174,444.00	
PUR 44059	2/23/09 2/26/09	39762420 422332	GREIF INC-CL B RBC CAPITAL (DOMESTIC)		5,200.00	28.566	208.00	148,751.72	
PUR 44059	2/24/09 2/27/09	39762420 422336	GREIF INC-CL B RBC CAPITAL (DOMESTIC)		3,000.00	28.463	120.00	85,508.10	
PUR 41682	2/24/09 2/27/09	47012E10 422336	JAKKS PACIFIC, INC. CREDIT SUISSE SEC (USA) LLC		30,000.00	12.971	900.00	390,015.00	
PUR 39946	2/17/09 2/20/09	53245710 422313	LILLY ELI & CO. CITIGROUP/CITIBANK DOMESTIC		100,000.00	34.724	4,000.00	3,476,420.00	
PUR 41563	1/30/09 2/04/09	53555510 422267	LINDSAY CORP. JP MORGAN		10,000.00	25.986	400.00	260,260.00	
PUR 41563	2/05/09 2/10/09	53555510 422286	LINDSAY CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	27.123	400.00	271,626.00	
PUR 41252	2/13/09 2/19/09	55608B10 422309	MACQUARIE INFRASTRUCTURE CO WACHOVIA SECURITIES, INC.		50,000.00	4.007	2,000.00	202,340.00	
PUR 44600	2/02/09 2/05/09	57708110 422271	MATTEL INC JP MORGAN		500,000.00	11.929	20,000.00	5,984,700.00	

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PUR 44600	2/03/09 2/06/09	57708110 422276	MATTEL INC JP MORGAN		200,000.00	12.215	8,000.00	2,450,920.00	
PUR 42619	1/30/09 2/04/09	58013510 422267	MCDONALD'S CORP. JP MORGAN		20,000.00	57.918	800.00	1,159,164.00	
PUR 42619	2/20/09 2/25/09	58013510 422327	MCDONALD'S CORP. RBC CAPITAL (DOMESTIC)		20,000.00	54.921	800.00	1,099,224.00	
PUR 44746	2/11/09 2/17/09	58155Q10 422300	MCKESSON CORP DEUTSCHE BANK AG (DOMESTIC)		50,000.00	45.204	2,000.00	2,262,200.00	
PUR 44746	2/12/09 2/18/09	58155Q10 422305	MCKESSON CORP MERRILL LYNCH (RESEARCH)		100,000.00	44.990	4,000.00	4,502,950.00	
PUR 44746	2/13/09 2/19/09	58155Q10 422309	MCKESSON CORP WACHOVIA SECURITIES, INC.		100,000.00	45.839	4,000.00	4,587,890.00	
PUR 44746	2/17/09 2/20/09	58155Q10 422313	MCKESSON CORP CITIGROUP/CITIBANK DOMESTIC		100,000.00	44.778	4,000.00	4,481,760.00	
PUR 44746	2/18/09 2/23/09	58155Q10 422317	MCKESSON CORP FRIEDMAN BILLINGS RAMSEY		50,000.00	44.532	2,000.00	2,228,575.00	
PUR 44746	2/19/09 2/24/09	58155Q10 422322	MCKESSON CORP PACIFIC CREST SECURITIES		50,000.00	45.010	2,000.00	2,252,485.00	
PUR 44746	2/20/09 2/25/09	58155Q10 422327	MCKESSON CORP RBC CAPITAL (DOMESTIC)		50,000.00	44.645	2,000.00	2,234,235.00	
PUR 44746	2/23/09 2/26/09	58155Q10 422332	MCKESSON CORP JP MORGAN		40,000.00	43.931	1,600.00	1,758,832.00	
PUR 41268	1/28/09 2/02/09	60871R20 422257	MOLSON COORS BREWING CO. OPPENHEIMER & CO., INC		10,000.00	41.764	400.00	418,040.00	
PUR 41268	1/30/09 2/04/09	60871R20 422267	MOLSON COORS BREWING CO. JP MORGAN		20,000.00	40.299	800.00	806,786.00	

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PUR 41268	2/03/09 2/06/09	60871R20 422276	MOLSON COORS BREWING CO. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	40.690	400.00	407,301.00	
PUR 43551	1/30/09 2/04/09	62937750 422267	NRG ENERGY INC JP MORGAN		50,000.00	23.003	2,000.00	1,152,145.00	
PUR 43551	2/18/09 2/23/09	62937750 422317	NRG ENERGY INC DEUTSCHE BANK AG (DOMESTIC)		50,000.00	19.838	2,000.00	993,885.00	
PUR 43551	2/23/09 2/26/09	62937750 422332	NRG ENERGY INC JP MORGAN		100,000.00	19.526	4,000.00	1,956,630.00	
PUR 43551	2/24/09 2/27/09	62937750 422336	NRG ENERGY INC WACHOVIA SECURITIES, INC.		100,000.00	19.920	4,000.00	1,995,960.00	
PUR 44092	1/30/09 2/04/09	65122910 422267	NEWELL RUBBERMAID INC STIFEL NICOLAUS		100,000.00	8.125	4,000.00	816,480.00	
PUR 44092	2/02/09 2/05/09	65122910 422271	NEWELL RUBBERMAID INC COWEN AND CO., LLC		60,000.00	7.976	2,400.00	480,948.00	
PUR 44092	2/02/09 2/05/09	65122910 422271	NEWELL RUBBERMAID INC SANFORD BERNSTEIN & CO.		40,000.00	8.072	1,600.00	324,496.00	
PUR 44092	2/03/09 2/06/09	65122910 422276	NEWELL RUBBERMAID INC JP MORGAN		100,000.00	7.954	4,000.00	799,390.00	
PUR 44092	2/11/09 2/17/09	65122910 422300	NEWELL RUBBERMAID INC FOX-PITT KLTON CCHRN CRN WA		100,000.00	7.719	4,000.00	775,880.00	
PUR 42997	1/29/09 2/03/09	65163910 422262	NEWMONT MINING CORP. OPPENHEIMER & CO., INC		20,000.00	37.479	800.00	750,386.00	
PUR 42997	2/20/09 2/25/09	65163910 422327	NEWMONT MINING CORP. RBC CAPITAL (DOMESTIC)		20,000.00	42.188	800.00	844,550.00	
PUR 41088	2/24/09 2/27/09	68668810 422336	ORMAT TECHNOLOGIES INC. WACHOVIA SECURITIES, INC.		20,000.00	28.698	800.00	574,752.00	

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PUR 39898	2/24/09 2/27/09	70454910 422336	PEABODY ENERGY CORP. WACHOVIA SECURITIES, INC.		20,000.00	23.168	800.00	464,152.00	
PUR 40653	1/30/09 2/04/09	71817210 422267	PHILIP MORRIS INTERNATIONAL JP MORGAN		100,000.00	37.319	4,000.00	3,735,860.00	
PUR 40653	2/04/09 2/09/09	71817210 422281	PHILIP MORRIS INTERNATIONAL JP MORGAN		200,000.00	36.839	8,000.00	7,375,720.00	
PUR 40653	2/06/09 2/11/09	71817210 422290	PHILIP MORRIS INTERNATIONAL SANFORD BERNSTEIN & CO.		100,000.00	37.204	4,000.00	3,724,400.00	
PUR 39973	2/24/09 2/27/09	74973W10 422336	RTI INTERNATIONAL METALS IN WACHOVIA SECURITIES, INC.		35,000.00	11.465	1,400.00	402,661.00	
PUR 44744	2/11/09 2/17/09	84756010 422300	SPECTRA ENERGY CORP CITIGROUP/CITIBANK DOMESTIC		151,597.00	14.326	4,547.91	2,176,326.53	
PUR 44744	2/12/09 2/18/09	84756010 422305	SPECTRA ENERGY CORP CITIGROUP/CITIBANK DOMESTIC		48,403.00	14.220	1,452.09	689,718.55	
PUR 44744	2/13/09 2/19/09	84756010 422309	SPECTRA ENERGY CORP WACHOVIA SECURITIES, INC.		200,000.00	14.304	8,000.00	2,868,740.00	
PUR 44744	2/19/09 2/24/09	84756010 422322	SPECTRA ENERGY CORP PACIFIC CREST SECURITIES		200,000.00	13.413	8,000.00	2,690,520.00	
PUR 44744	2/20/09 2/25/09	84756010 422327	SPECTRA ENERGY CORP PACIFIC CREST SECURITIES		200,000.00	13.121	8,000.00	2,632,280.00	
PUR 44744	2/24/09 2/27/09	84756010 422336	SPECTRA ENERGY CORP WACHOVIA SECURITIES, INC.		100,000.00	13.036	4,000.00	1,307,600.00	
PUR 44440	1/28/09 2/02/09	85747710 422257	STATE STREET CORP. MORGAN STANLEY		100,000.00	24.945	4,000.00	2,498,510.00	
PUR 39985	1/30/09 2/04/09	88320310 422267	TEXTRON INC. JP MORGAN		200,000.00	8.945	8,000.00	1,797,000.00	

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PUR 39985	2/03/09 2/06/09	88320310 422276	TEXTRON INC. SANFORD BERNSTEIN & CO.		100,000.00	8.373	4,000.00	841,300.00	
PUR 39985	2/10/09 2/13/09	88320310 422296	TEXTRON INC. LANGEN MCALENNY		30,000.00	6.243	1,200.00	188,490.00	
PUR 39985	2/10/09 2/13/09	88320310 422296	TEXTRON INC. LEERINK SWANN LLC		50,000.00	7.370	2,000.00	370,510.00	
PUR 39985	2/13/09 2/19/09	88320310 422309	TEXTRON INC. WACHOVIA SECURITIES, INC.		100,000.00	7.240	4,000.00	727,980.00	
PUR 39985	2/24/09 2/27/09	88320310 422336	TEXTRON INC. WACHOVIA SECURITIES, INC.		20,000.00	5.894	800.00	118,688.00	
PUR 41951	1/28/09 2/02/09	90341W10 422257	US AIRWAYS GROUP INC OPPENHEIMER & CO., INC		100,000.00	7.136	3,000.00	716,580.00	
PUR 41951	1/30/09 2/04/09	90341W10 422267	US AIRWAYS GROUP INC MORGAN STANLEY		100,000.00	6.127	4,000.00	616,650.00	
PUR 41951	1/30/09 2/04/09	90341W10 422267	US AIRWAYS GROUP INC STIFEL NICOLAUS		100,000.00	5.637	4,000.00	567,660.00	
PUR 41951	2/03/09 2/06/09	90341W10 422276	US AIRWAYS GROUP INC SANFORD BERNSTEIN & CO.		200,000.00	5.763	8,000.00	1,160,540.00	
PUR 41951	2/04/09 2/09/09	90341W10 422281	US AIRWAYS GROUP INC JP MORGAN		100,000.00	5.846	4,000.00	588,560.00	
PUR 41951	2/06/09 2/11/09	90341W10 422290	US AIRWAYS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.313	400.00	53,532.00	
PUR 41951	2/24/09 2/27/09	90341W10 422336	US AIRWAYS GROUP INC WACHOVIA SECURITIES, INC.		90,000.00	3.475	3,600.00	316,377.00	
PUR 44855	2/20/09 2/25/09	91126810 422327	UNITED ONLINE INC UBS WARBURG LLC		200,000.00	4.346	6,000.00	875,120.00	

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PUR 44855	2/23/09 2/26/09	91126810 422332	UNITED ONLINE INC UBS WARBURG LLC		200,000.00	4.755	6,000.00	957,060.00	
PUR 44855	2/24/09 2/27/09	91126810 422336	UNITED ONLINE INC CREDIT SUISSE SEC (USA) LLC		200,000.00	4.895	6,000.00	985,080.00	
PUR 43854	2/02/09 2/05/09	92343V10 422271	VERIZON COMMUNICATIONS INC COWEN AND CO., LLC		100,000.00	29.919	4,000.00	2,995,860.00	
PUR 43854	2/02/09 2/05/09	92343V10 422271	VERIZON COMMUNICATIONS INC SANFORD BERNSTEIN & CO.		100,000.00	30.402	4,000.00	3,044,210.00	
PUR 44271	1/28/09 2/02/09	92824110 422257	VIOPHARMA INC GOLDMAN SACHS & COMPANY		20,000.00	12.137	600.00	243,338.00	
PUR 44271	1/28/09 2/02/09	92824110 422257	VIOPHARMA INC ITG (CHANNEL)		20,000.00	12.081	300.00	241,928.00	
PUR 44271	1/28/09 2/02/09	92824110 422257	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		30,000.00	12.106	900.00	364,089.00	
PUR 44271	1/29/09 2/03/09	92824110 422262	VIOPHARMA INC GOLDMAN SACHS & COMPANY		15,000.00	12.142	450.00	182,574.00	
PUR 44271	1/29/09 2/03/09	92824110 422262	VIOPHARMA INC ITG (CHANNEL)		15,000.00	12.152	225.00	182,500.50	
PUR 44271	1/30/09 2/04/09	92824110 422267	VIOPHARMA INC GOLDMAN SACHS & COMPANY		30,000.00	11.979	900.00	360,276.00	
PUR 44271	1/30/09 2/04/09	92824110 422267	VIOPHARMA INC ITG (CHANNEL)		20,000.00	11.996	300.00	240,216.00	
PUR 44271	2/03/09 2/06/09	92824110 422276	VIOPHARMA INC CREDIT SUISSE SEC (USA) LLC		40,000.00	11.745	1,200.00	471,012.00	
PUR 44271	2/04/09 2/09/09	92824110 422281	VIOPHARMA INC UBS WARBURG LLC		30,000.00	12.292	900.00	369,645.00	

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PUR 44271	2/05/09 2/10/09	92824110 422286	VIOPHARMA INC UBS WARBURG LLC		30,000.00	12.034	900.00	361,929.00	
PUR 44271	2/06/09 2/11/09	92824110 422290	VIOPHARMA INC UBS WARBURG LLC		30,000.00	12.160	900.00	365,709.00	
PUR 44271	2/09/09 2/12/09	92824110 422293	VIOPHARMA INC UBS WARBURG LLC		120,000.00	6.353	3,600.00	765,996.00	
PUR 44271	2/10/09 2/13/09	92824110 422296	VIOPHARMA INC JEFFERIES & COMPANY		90,000.00	6.270	2,700.00	567,018.00	
PUR 44271	2/11/09 2/17/09	92824110 422300	VIOPHARMA INC BARCLAYS CAPITAL (DOMESTIC)		100,000.00	6.396	3,000.00	642,620.00	
PUR 44215	1/30/09 2/04/09	93142210 422267	WALGREEN CO. JP MORGAN		50,000.00	27.834	2,000.00	1,393,695.00	
PUR 44523	1/28/09 2/02/09	94974610 422257	WELLS FARGO & COMPANY COWEN AND CO., LLC		1,000,000.00	20.217	40,000.00	20,257,100.00	
PUR 41913	1/29/09 2/03/09	98302410 422262	WYETH MORGAN STANLEY		100,000.00	43.609	4,000.00	4,364,860.00	
PUR 41913	2/02/09 2/05/09	98302410 422271	WYETH COWEN AND CO., LLC		60,000.00	43.462	2,400.00	2,610,096.00	
PUR 41913	2/02/09 2/05/09	98302410 422271	WYETH SANFORD BERNSTEIN & CO.		40,000.00	43.381	1,600.00	1,736,824.00	
PUR 41913	2/03/09 2/06/09	98302410 422276	WYETH JP MORGAN		100,000.00	43.586	4,000.00	4,362,630.00	
PUR 41913	2/05/09 2/10/09	98302410 422286	WYETH JP MORGAN		100,000.00	42.980	4,000.00	4,302,010.00	
PUR 41913	2/19/09 2/24/09	98302410 422322	WYETH DEUTSCHE BANK AG (DOMESTIC)		100,000.00	43.059	4,000.00	4,309,910.00	

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PUR 43304	1/28/09 2/02/09	98970110 422257	ZIONS BANCORP GOLDMAN SACHS & COMPANY		40,000.00	16.236	1,200.00	650,624.00	
SUBTOTAL STOCK PURCHASES:					13,139,200.00		478,599.59	243,703,432.78	
TOTAL FUND PURCHASES:					13,139,200.00		478,599.59	243,703,432.78	
SALES OF STOCK AND OTHER EQUITIES									
SALE 40683	1/28/09 2/02/09	00206R10 422258	AT&T INC. MORGAN STANLEY		100,000.00	25.491	4,000.00	2,545,105.72	-767,601.28
SALE 40683	2/02/09 2/05/09	00206R10 422272	AT&T INC. MORGAN STANLEY		100,000.00	24.711	4,000.00	2,467,066.16	-845,640.84
SALE 40683	2/03/09 2/06/09	00206R10 422277	AT&T INC. SANFORD BERNSTEIN & CO.		100,000.00	25.138	4,000.00	2,509,775.92	-802,931.08
SALE 40683	2/06/09 2/11/09	00206R10 422291	AT&T INC. JP MORGAN		100,000.00	26.116	4,000.00	2,607,575.37	-705,131.63
SALE 39882	1/30/09 2/04/09	00282410 422268	ABBOTT LABORATORIES JP MORGAN		50,000.00	55.626	2,000.00	2,779,289.42	324,462.23
SALE 43173	2/11/09 2/17/09	00507V10 422301	ACTIVISION BLIZZARD INC BARCLAYS CAPITAL (DOMESTIC)		100,000.00	9.553	3,000.00	952,294.65	-171,532.99
SALE 43173	2/13/09 2/19/09	00507V10 422310	ACTIVISION BLIZZARD INC BARCLAYS CAPITAL (DOMESTIC)		100,000.00	9.398	3,000.00	936,754.73	-187,072.91
SALE 43173	2/19/09 2/24/09	00507V10 422323	ACTIVISION BLIZZARD INC BARCLAYS CAPITAL (DOMESTIC)		200,000.00	9.569	6,000.00	1,907,829.28	-339,826.00
SALE 43173	2/24/09 2/27/09	00507V10 422337	ACTIVISION BLIZZARD INC UBS WARBURG LLC		100,000.00	9.699	3,000.00	966,854.56	-156,973.08

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SALE 43437	1/28/09 2/02/09	00817Y10 422258	AETNA INC MORGAN STANLEY		50,000.00	33.658	9.43 2,000.00	1,680,890.57	363,281.24
SALE 43437	1/28/09 2/02/09	00817Y10 422258	AETNA INC MORGAN STANLEY		100,000.00	33.319	18.66 4,000.00	3,327,841.34	692,622.67
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					150,000.00	33.432	28.09 6,000.00	5,008,731.91	1,055,903.91
SALE 43437	1/30/09 2/04/09	00817Y10 422268	AETNA INC JP MORGAN		50,000.00	31.306	8.77 2,000.00	1,563,271.23	245,661.90
SALE 43437	2/04/09 2/09/09	00817Y10 422282	AETNA INC SANFORD BERNSTEIN & CO.		100,000.00	32.511	18.21 4,000.00	3,247,091.79	611,873.12
SALE 43437	2/23/09 2/26/09	00817Y10 422333	AETNA INC SANFORD BERNSTEIN & CO.		100,000.00	27.898	15.63 4,000.00	2,785,764.37	150,545.70
SALE 43437	2/24/09 2/27/09	00817Y10 422337	AETNA INC SOLEIL SECURITIES CORP.		100,000.00	28.187	15.79 4,000.00	2,814,684.21	179,465.55
SALE 39885	2/17/09 2/20/09	00825210 422314	AFFILIATED MANAGERS GROUP I CITIGROUP/CITIBANK DOMESTIC		5,000.00	42.020	1.18 200.00	209,898.82	-115,831.50
SALE 39885	2/17/09 2/20/09	00825210 422314	AFFILIATED MANAGERS GROUP I SANFORD BERNSTEIN & CO.		25,000.00	41.405	5.80 1,000.00	1,034,119.20	-594,532.38
SALE 40888	2/10/09 2/13/09	03042010 422297	AMERICAN WATER WORKS CO. IN LANGEN MCALENNY		20,000.00	21.364	2.40 800.00	426,473.60	14,564.73
SALE 40888	2/11/09 2/17/09	03042010 422301	AMERICAN WATER WORKS CO. IN KEEFE BRUYETTE & WOODS INC.		20,000.00	21.112	2.37 800.00	421,433.63	9,524.76
SALE 39886	2/04/09 2/09/09	03116210 422282	AMGEN INC. CREDIT SUISSE SEC (USA) LLC		100,000.00	56.825	31.83 3,000.00	5,679,418.17	-56,311.12

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SALE 39891	2/06/09 2/11/09	03529010 422291	ANIXTER INTERNATIONAL INC. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	36.104	6.07 1,200.00	1,081,904.93	-527,157.40
SALE 39881	1/28/09 2/02/09	03783310 422258	APPLE INC. GOLDMAN SACHS & COMPANY		20,000.00	92.092	10.32 600.00	1,841,225.68	203,817.16
SALE 39881	1/30/09 2/04/09	03783310 422268	APPLE INC. GOLDMAN SACHS & COMPANY		10,000.00	91.541	5.13 300.00	915,100.87	96,396.61
SALE 39881	2/04/09 2/09/09	03783310 422282	APPLE INC. CREDIT SUISSE SEC (USA) LLC		20,000.00	94.363	10.57 600.00	1,886,643.43	249,234.91
SALE 39881	2/10/09 2/13/09	03783310 422297	APPLE INC. JEFFERIES & COMPANY		20,000.00	101.02	11.32 600.00	2,019,834.68	382,426.16
SALE 39881	2/19/09 2/24/09	03783310 422323	APPLE INC. BARCLAYS CAPITAL (DOMESTIC)		10,000.00	92.163	5.17 300.00	921,322.83	102,618.57
SALE 39889	2/19/09 2/24/09	04269Q10 422323	ARRIS GROUP INC. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	6.772	3.80 3,000.00	674,196.20	-125,800.81
SALE 39889	2/20/09 2/25/09	04269Q10 422328	ARRIS GROUP INC. UBS WARBURG LLC		50,000.00	6.452	1.81 1,500.00	321,073.19	-78,925.32
SALE 39889	2/23/09 2/26/09	04269Q10 422333	ARRIS GROUP INC. CREDIT SUISSE SEC (USA) LLC		50,000.00	6.117	1.72 1,500.00	304,343.28	-95,655.23
SALE 44007	1/28/09 2/02/09	06405810 422258	BANK OF NEW YORK MELLON COR JP MORGAN		40,000.00	26.010	5.83 1,600.00	1,038,802.17	-67,570.52
SALE 44007	2/03/09 2/06/09	06405810 422277	BANK OF NEW YORK MELLON COR DEUTSCHE BANK AG (DOMESTIC)		60,000.00	27.017	9.08 2,400.00	1,618,598.92	-40,960.11
SALE 44007	2/04/09 2/09/09	06405810 422282	BANK OF NEW YORK MELLON COR BARCLAYS CAPITAL (DOMESTIC)		40,000.00	27.754	6.22 1,600.00	1,108,549.78	2,177.09
SALE 44007	2/06/09 2/11/09	06405810 422291	BANK OF NEW YORK MELLON COR DEUTSCHE BANK AG (DOMESTIC)		40,000.00	28.275	6.34 1,600.00	1,129,385.66	23,012.97

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SALE 44007	2/12/09 2/18/09	06405810 422306	BANK OF NEW YORK MELLON COR DEUTSCHE BANK AG (DOMESTIC)		40,000.00	26.085	5.84 1,600.00	1,041,810.16	-64,562.53
SALE 44007	2/13/09 2/19/09	06405810 422310	BANK OF NEW YORK MELLON COR FRIEDMAN BILLINGS RAMSEY		20,000.00	25.927	2.91 800.00	517,741.09	-35,445.25
SALE 39895	2/06/09 2/11/09	08442310 422291	WR BERKLEY CORP DEUTSCHE BANK AG (DOMESTIC)		40,000.00	25.277	5.67 1,600.00	1,009,454.33	354,441.78
SALE 39895	2/13/09 2/19/09	08442310 422310	WR BERKLEY CORP SOLEIL SECURITIES CORP.		40,000.00	23.500	5.27 1,600.00	938,402.73	283,390.18
SALE 39895	2/20/09 2/25/09	08442310 422328	WR BERKLEY CORP RBC CAPITAL (DOMESTIC)		40,000.00	21.196	4.75 1,600.00	846,219.25	191,206.70
SALE 44449	2/18/09 2/23/09	09062X10 422318	BIOGEN IDEC INC JEFFERIES & COMPANY		90,000.00	50.983	25.70 2,700.00	4,585,708.30	244,283.80
SALE 44449	2/19/09 2/24/09	09062X10 422323	BIOGEN IDEC INC BARCLAYS CAPITAL (DOMESTIC)		110,000.00	51.047	31.45 3,300.00	5,611,838.55	305,653.05
SALE 39897	2/04/09 2/09/09	11012210 422282	BRISTOL-MYERS SQUIBB CO. SANFORD BERNSTEIN & CO.		100,000.00	22.718	12.73 4,000.00	2,267,807.27	-515,273.91
SALE 39897	2/06/09 2/11/09	11012210 422291	BRISTOL-MYERS SQUIBB CO. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	23.113	12.95 4,000.00	2,307,307.05	-475,774.13
SALE 43755	2/13/09 2/19/09	12589610 422310	CMS ENERGY CORP. SOLEIL SECURITIES CORP.		100,000.00	11.484	6.44 4,000.00	1,144,363.56	135,983.25
SALE 41263	2/02/09 2/05/09	12673P10 422272	CA INC. MORGAN STANLEY		200,000.00	17.782	19.92 8,000.00	3,548,360.08	-972,050.18
SALE 41263	2/04/09 2/09/09	12673P10 422282	CA INC. SANFORD BERNSTEIN & CO.		100,000.00	18.125	10.16 4,000.00	1,808,499.84	-451,705.29
SALE 41263	2/06/09 2/11/09	12673P10 422291	CA INC. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	18.348	10.28 4,000.00	1,830,749.72	-429,455.41

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SALE 41263	2/09/09 2/12/09	12673P10 422294	CA INC. SANFORD BERNSTEIN & CO.		200,000.00	18.528	20.76 8,000.00	3,697,599.24	-822,811.02
SALE 41263	2/10/09 2/13/09	12673P10 422297	CA INC. SOLEIL SECURITIES CORP.		100,000.00	18.286	10.24 4,000.00	1,824,559.76	-435,645.37
SALE 41263	2/11/09 2/17/09	12673P10 422301	CA INC. CRAIG-HALLUM CAPITAL GRP LL		100,000.00	18.234	10.22 4,000.00	1,819,339.78	-440,865.35
SALE 41263	2/12/09 2/18/09	12673P10 422306	CA INC. MERRILL LYNCH (RESEARCH)		100,000.00	18.095	10.14 4,000.00	1,805,509.86	-454,695.27
SALE 41263	2/13/09 2/19/09	12673P10 422310	CA INC. SOLEIL SECURITIES CORP.		100,000.00	18.704	10.48 4,000.00	1,866,349.52	-393,855.61
SALE 39907	1/30/09 2/04/09	12686C10 422268	CABLEVISION SYSTEMS-NY GRP- JP MORGAN		30,000.00	15.950	2.68 1,200.00	477,285.32	-389,312.16
SALE 39907	2/02/09 2/05/09	12686C10 422272	CABLEVISION SYSTEMS-NY GRP- MORGAN STANLEY		40,000.00	15.526	3.48 1,600.00	619,416.52	-536,046.79
SALE 39907	2/04/09 2/09/09	12686C10 422282	CABLEVISION SYSTEMS-NY GRP- BARCLAYS CAPITAL (DOMESTIC)		40,000.00	14.820	3.32 1,600.00	591,212.68	-564,250.63
SALE 39907	2/06/09 2/11/09	12686C10 422291	CABLEVISION SYSTEMS-NY GRP- DEUTSCHE BANK AG (DOMESTIC)		60,000.00	15.153	5.10 2,400.00	906,756.90	-826,438.06
SALE 39907	2/10/09 2/13/09	12686C10 422297	CABLEVISION SYSTEMS-NY GRP- LANGEN MCALENNY		50,000.00	14.717	4.13 2,000.00	733,820.87	-710,508.26
SALE 43671	2/17/09 2/20/09	15678210 422314	CERNER CORP. UBS WARBURG LLC		10,000.00	37.965	2.13 300.00	379,344.87	14,686.13
SALE 39941	2/06/09 2/11/09	19121610 422291	COCA-COLA CO. (THE) BARCLAYS CAPITAL (DOMESTIC)		100,000.00	43.498	24.36 4,000.00	4,345,745.64	-18,140.00
SALE 42814	2/04/09 2/09/09	19259P30 422282	COINSTAR INC. CREDIT SUISSE SEC (USA) LLC		10,000.00	23.300	1.31 300.00	232,702.69	-69,246.08

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SALE 42814	2/04/09 2/09/09	19259P30 422282	COINSTAR INC. ITG (CHANNEL)		10,000.00	23.282	1.31 150.00	232,663.69	-69,285.08
SALE 42814	2/06/09 2/11/09	19259P30 422291	COINSTAR INC. UBS WARBURG LLC		20,000.00	24.676	2.77 600.00	492,915.23	-110,982.31
SALE 42814	2/13/09 2/19/09	19259P30 422310	COINSTAR INC. BARCLAYS CAPITAL (DOMESTIC)		10,000.00	26.409	1.48 300.00	263,789.52	-38,159.25
SALE 43011	2/10/09 2/13/09	21037110 422297	CONSTELLATION ENERGY GROUP SOLEIL SECURITIES CORP.		70,000.00	25.899	10.16 2,800.00	1,810,140.84	86,369.01
SALE 43011	2/11/09 2/17/09	21037110 422301	CONSTELLATION ENERGY GROUP SOLEIL SECURITIES CORP.		30,000.00	25.046	4.21 1,200.00	750,178.79	11,419.43
SALE 44524	2/06/09 2/11/09	23331A10 422291	DR HORTON INC BARCLAYS CAPITAL (DOMESTIC)		300,000.00	9.487	15.94 12,000.00	2,834,204.06	827,551.20
SALE 44447	2/06/09 2/11/09	25470M10 422291	DISH NETWORKS UBS WARBURG LLC		600,000.00	13.539	45.49 18,000.00	8,105,054.51	1,212,814.51
SALE 42996	1/28/09 2/02/09	25674610 422258	DOLLAR TREE INC GOLDMAN SACHS & COMPANY		20,000.00	43.416	4.87 600.00	867,707.13	129,602.17
SALE 43747	1/28/09 2/02/09	26875P10 422258	EOG RESOURCES INC MORGAN STANLEY		20,000.00	69.308	7.77 800.00	1,385,346.23	-88,613.54
SALE 43747	2/10/09 2/13/09	26875P10 422297	EOG RESOURCES INC LANGEN MCALENNY		20,000.00	70.237	7.87 800.00	1,403,936.13	-70,023.64
SALE 42970	2/06/09 2/11/09	27864210 422291	EBAY INC UBS WARBURG LLC		400,000.00	13.578	30.42 12,000.00	5,419,329.58	-2,839,314.60
SALE 39915	2/03/09 2/06/09	29084Q10 422277	EMCOR GROUP INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	20.953	2.35 800.00	418,253.65	183,401.39
SALE 39915	2/04/09 2/09/09	29084Q10 422282	EMCOR GROUP INC. BARCLAYS CAPITAL (DOMESTIC)		20,000.00	21.410	2.40 800.00	427,391.60	192,539.34

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SALE 39915	2/05/09 2/10/09	29084Q10 422287	EMCOR GROUP INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	21.032	2.36 800.00	419,839.64	184,987.38
SALE 39995	1/28/09 2/02/09	30231G10 422258	EXXON MOBIL CORP. JP MORGAN		20,000.00	78.667	8.82 800.00	1,572,527.18	1,017,204.16
SALE 39995	1/30/09 2/04/09	30231G10 422268	EXXON MOBIL CORP. JP MORGAN		50,000.00	77.978	21.84 2,000.00	3,896,868.16	2,508,560.62
SALE 39995	2/06/09 2/11/09	30231G10 422291	EXXON MOBIL CORP. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	79.860	13.42 1,200.00	2,394,583.58	1,561,599.05
SALE 39995	2/13/09 2/19/09	30231G10 422310	EXXON MOBIL CORP. SOLEIL SECURITIES CORP.		20,000.00	75.255	8.43 800.00	1,504,297.57	948,974.55
SALE 39921	2/04/09 2/09/09	31428X10 422282	FEDEX CORP. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	51.484	28.84 4,000.00	5,144,351.16	-4,078,824.87
SALE 39921	2/06/09 2/11/09	31428X10 422291	FEDEX CORP. BARCLAYS CAPITAL (DOMESTIC)		150,000.00	55.243	46.41 6,000.00	8,280,448.59	-5,554,315.45
SALE 39921	2/10/09 2/13/09	31428X10 422297	FEDEX CORP. LANGEN MCALENNY		20,000.00	53.242	5.97 800.00	1,064,030.03	-780,605.18
SALE 39921	2/11/09 2/17/09	31428X10 422301	FEDEX CORP. FOX-PITT KLTON CCHRN CRN WA		100,000.00	52.481	29.39 4,000.00	5,244,100.61	-3,979,075.42
SALE 41916	2/12/09 2/18/09	38238810 422306	GOODRICH CORP. MERRILL LYNCH (RESEARCH)		100,000.00	38.613	21.63 4,000.00	3,857,298.37	-996,514.83
SALE 41916	2/24/09 2/27/09	38238810 422337	GOODRICH CORP. SOLEIL SECURITIES CORP.		100,000.00	34.230	19.17 4,000.00	3,418,970.83	-1,434,842.37
SALE 39926	1/30/09 2/04/09	38259P50 422268	GOOGLE INC. GOLDMAN SACHS & COMPANY		3,000.00	341.54	5.74 90.00	1,024,532.06	-287,384.32
SALE 39926	2/03/09 2/06/09	38259P50 422277	GOOGLE INC. CREDIT SUISSE SEC (USA) LLC		3,000.00	334.66	5.63 90.00	1,003,904.77	-308,011.62

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SALE 41699	2/06/09 2/11/09	41387510 422291	HARRIS CORP. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	44.518	24.93 4,000.00	4,447,735.07	-351,222.73
SALE 39930	2/06/09 2/11/09	42786610 422291	HERSHEY FOODS CORP. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	37.080	20.77 4,000.00	3,703,939.23	187,931.59
SALE 41202	2/11/09 2/17/09	42829110 422301	HEXCEL CORP. KEEFE BRUYETTE & WOODS INC.		100,000.00	8.526	4.78 4,000.00	848,555.22	-1,233,418.83
SALE 39928	2/10/09 2/13/09	43575830 422297	HOLLY CORP. LANGEN MCALENNY		20,000.00	25.660	2.88 800.00	512,391.12	-265,269.05
SALE 39928	2/11/09 2/17/09	43575830 422301	HOLLY CORP. DEUTSCHE BANK AG (DOMESTIC)		40,000.00	25.400	5.70 1,600.00	1,014,402.30	-540,918.03
SALE 39934	2/06/09 2/11/09	45091110 422291	ITT CORP. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	44.964	12.60 2,000.00	2,246,202.40	65,322.16
SALE 39932	1/28/09 2/02/09	45920010 422258	INTL BUSINESS MACHINES CORP JP MORGAN		10,000.00	92.551	5.19 400.00	925,108.81	170,874.61
SALE 39932	1/29/09 2/03/09	45920010 422263	INTL BUSINESS MACHINES CORP JP MORGAN		10,000.00	93.651	5.25 400.00	936,105.75	181,871.55
SALE 39932	2/06/09 2/11/09	45920010 422291	INTL BUSINESS MACHINES CORP DEUTSCHE BANK AG (DOMESTIC)		20,000.00	94.927	10.64 800.00	1,897,735.36	389,266.97
SALE 39938	1/29/09 2/03/09	46603210 422263	J&J SNACK FOODS CORP. GOLDMAN SACHS & COMPANY		20,000.00	34.587	3.88 600.00	691,128.12	96,368.51
SALE 39938	2/03/09 2/06/09	46603210 422277	J&J SNACK FOODS CORP. CREDIT SUISSE SEC (USA) LLC		13,900.00	35.079	2.74 417.00	487,174.19	73,816.26
SALE 39938	2/03/09 2/06/09	46603210 422277	J&J SNACK FOODS CORP. ITG (CHANNEL)		1,100.00	35.281	.22 16.50	38,792.05	6,080.27
SALE 39938	2/04/09 2/09/09	46603210 422282	J&J SNACK FOODS CORP. CREDIT SUISSE SEC (USA) LLC		10,000.00	34.928	1.96 300.00	348,980.04	51,600.23

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SALE 39938	2/05/09 2/10/09	46603210 422287	J&J SNACK FOODS CORP. ITG (CHANNEL)		2,500.00	35.036	.50 37.50	87,551.00	13,206.05
SALE 39938	2/05/09 2/10/09	46603210 422287	J&J SNACK FOODS CORP. UBS WARBURG LLC		7,500.00	34.802	1.47 225.00	260,789.28	37,754.43
SALE 39938	2/06/09 2/11/09	46603210 422291	J&J SNACK FOODS CORP. UBS WARBURG LLC		15,000.00	35.065	2.95 450.00	525,523.55	79,453.84
SALE 39938	2/10/09 2/13/09	46603210 422297	J&J SNACK FOODS CORP. JEFFERIES & COMPANY		10,000.00	34.690	1.95 300.00	346,597.05	49,217.24
SALE 39940	2/17/09 2/20/09	46625H10 422314	J.P. MORGAN CHASE & CO. WACHOVIA SECURITIES, INC.		200,000.00	22.551	25.26 8,000.00	4,502,214.74	-1,911,734.11
SALE 41682	2/06/09 2/11/09	47012E10 422291	JAKKS PACIFIC, INC. UBS WARBURG LLC		30,000.00	18.055	3.04 900.00	540,758.96	-130,006.34
SALE 39939	2/06/09 2/11/09	47816010 422291	JOHNSON & JOHNSON SANFORD BERNSTEIN & CO.		150,000.00	58.523	49.16 6,000.00	8,772,445.84	3,331,112.47
SALE 39942	2/13/09 2/19/09	48517030 422310	KANSAS CITY SOUTHERN FRIEDMAN BILLINGS RAMSEY		50,000.00	19.869	5.57 2,000.00	991,439.43	-372,104.59
SALE 39942	2/19/09 2/24/09	48517030 422323	KANSAS CITY SOUTHERN DEUTSCHE BANK AG (DOMESTIC)		20,000.00	19.356	2.17 800.00	386,317.83	-159,099.78
SALE 43455	2/06/09 2/11/09	53071M50 422291	LIBERTY MEDIA CORP UBS WARBURG LLC		50,000.00	19.203	5.38 1,500.00	958,664.62	164,189.44
SALE 39948	1/29/09 2/03/09	53418710 422263	LINCOLN NATIONAL CORP. JP MORGAN		20,000.00	17.556	1.97 800.00	350,318.03	-336,402.90
SALE 39948	2/17/09 2/20/09	53418710 422314	LINCOLN NATIONAL CORP. WACHOVIA SECURITIES, INC.		100,000.00	12.904	7.23 4,000.00	1,286,372.77	-2,147,231.86
SALE 39948	2/20/09 2/25/09	53418710 422328	LINCOLN NATIONAL CORP. RBC CAPITAL (DOMESTIC)		20,000.00	11.177	1.26 800.00	222,740.74	-463,980.19

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SALE 41563	2/20/09 2/25/09	53555510 422328	LINDSAY CORP. RBC CAPITAL (DOMESTIC)		20,000.00	26.783	3.00 800.00	534,851.00	-1,002,675.66
SALE 44270	2/04/09 2/09/09	53591920 422282	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		50,000.00	5.510	1.55 2,000.00	273,498.45	-1,501.24
SALE 40376	1/29/09 2/03/09	57308310 422263	MARTHA STEWART LIVING CL A ITG (CHANNEL)		10,000.00	2.630	.15 100.00	26,194.85	-46,125.75
SALE 40376	1/29/09 2/03/09	57308310 422263	MARTHA STEWART LIVING CL A MORGAN STANLEY		30,000.00	2.656	.45 1,200.00	78,479.55	-138,482.24
SALE 40376	1/30/09 2/04/09	57308310 422268	MARTHA STEWART LIVING CL A ITG (CHANNEL)		20,000.00	2.354	.27 200.00	46,871.73	-97,769.46
SALE 40376	1/30/09 2/04/09	57308310 422268	MARTHA STEWART LIVING CL A STIFEL NICOLAUS		110,000.00	2.356	1.46 4,400.00	254,802.54	-540,724.01
SALE 39954	1/28/09 2/02/09	59491810 422258	MICROSOFT CORP. GOLDMAN SACHS & COMPANY		100,000.00	17.961	10.06 3,000.00	1,793,119.94	1,103,399.50
SALE 39954	2/06/09 2/11/09	59491810 422291	MICROSOFT CORP. UBS WARBURG LLC		200,000.00	19.784	22.16 6,000.00	3,950,837.84	2,571,396.95
SALE 43263	2/06/09 2/11/09	61945A10 422291	MOSIAC CO/THE DEUTSCHE BANK AG (DOMESTIC)		20,000.00	44.914	5.04 800.00	897,466.96	167,565.52
SALE 43263	2/17/09 2/20/09	61945A10 422314	MOSIAC CO/THE CITIGROUP/CITIBANK DOMESTIC		5,000.00	40.500	1.14 200.00	202,298.86	19,823.50
SALE 43263	2/17/09 2/20/09	61945A10 422314	MOSIAC CO/THE SANFORD BERNSTEIN & CO.		35,000.00	39.958	7.84 1,400.00	1,397,118.66	119,791.15
SALE 43263	2/20/09 2/25/09	61945A10 422328	MOSIAC CO/THE JP MORGAN		20,000.00	41.428	4.64 800.00	827,757.36	97,855.92
SALE 40323	1/29/09 2/03/09	66680710 422263	NORTHROP GRUMMAN CORP. MORGAN STANLEY		30,000.00	48.690	8.18 1,200.00	1,459,497.82	-830,068.67

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SALE 40323	2/24/09 2/27/09	66680710 422337	NORTHROP GRUMMAN CORP. SOLEIL SECURITIES CORP.		20,000.00	42.367	4.75 800.00	846,539.25	-679,838.41
SALE 43536	1/28/09 2/02/09	67066G10 422258	NVIDIA CORP GOLDMAN SACHS & COMPANY		200,000.00	8.625	9.67 6,000.00	1,719,010.33	230,448.66
SALE 43536	1/30/09 2/04/09	67066G10 422268	NVIDIA CORP GOLDMAN SACHS & COMPANY		200,000.00	8.021	8.99 6,000.00	1,598,171.01	109,609.34
SALE 41088	2/06/09 2/11/09	68668810 422291	ORMAT TECHNOLOGIES INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	34.645	3.89 800.00	692,096.11	-273,659.75
SALE 41416	2/13/09 2/19/09	69331C10 422310	P G & E CORP FRIEDMAN BILLINGS RAMSEY		30,000.00	37.859	6.37 1,200.00	1,134,569.63	-31,911.70
SALE 41639	1/29/09 2/03/09	70959W10 422263	PENSKE AUTO GROUP INC. MORGAN STANLEY		40,000.00	7.791	1.75 1,600.00	310,050.25	-245,931.96
SALE 41639	2/06/09 2/11/09	70959W10 422291	PENSKE AUTO GROUP INC. ITG (CHANNEL)		59,915.00	8.596	2.89 898.73	514,139.70	-318,652.15
SALE 41639	2/06/09 2/11/09	70959W10 422291	PENSKE AUTO GROUP INC. SANFORD BERNSTEIN & CO.		120,000.00	8.577	5.77 4,800.00	1,024,398.23	-643,548.40
SALE 41639	2/09/09 2/12/09	70959W10 422294	PENSKE AUTO GROUP INC. INSTINET (DOMESTIC)		20,085.00	8.505	.96 140.60	170,689.40	-108,483.17
SALE 41639	2/09/09 2/12/09	70959W10 422294	PENSKE AUTO GROUP INC. SANFORD BERNSTEIN & CO.		70,000.00	8.484	3.33 2,800.00	591,069.67	-381,899.19
SALE 39963	1/29/09 2/03/09	71708110 422263	PFIZER INC. COWEN AND CO., LLC		200,000.00	15.257	17.09 8,000.00	3,043,402.91	-762,050.97
SALE 39963	2/02/09 2/05/09	71708110 422272	PFIZER INC. MORGAN STANLEY		300,000.00	14.864	24.98 12,000.00	4,447,205.02	-1,260,975.79
SALE 39963	2/05/09 2/10/09	71708110 422287	PFIZER INC. JP MORGAN		200,000.00	14.558	16.31 8,000.00	2,903,583.69	-901,870.19

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SALE 43588	1/29/09 2/03/09	74432010 422263	PRUDENTIAL FINANCIAL INC JP MORGAN		20,000.00	30.491	3.42 800.00	609,020.58	166,279.25
SALE 43588	1/30/09 2/04/09	74432010 422268	PRUDENTIAL FINANCIAL INC JP MORGAN		20,000.00	25.949	2.91 800.00	518,185.09	75,443.76
SALE 43588	2/05/09 2/10/09	74432010 422287	PRUDENTIAL FINANCIAL INC DEUTSCHE BANK AG (DOMESTIC)		60,000.00	26.518	8.92 2,400.00	1,588,683.08	260,459.07
SALE 39968	1/28/09 2/02/09	74531010 422258	PUGET ENERGY INC. ITG (CHANNEL)		75,100.00	29.025	12.21 1,126.50	2,178,631.28	334,479.51
SALE 39968	1/28/09 2/02/09	74531010 422258	PUGET ENERGY INC. MORGAN STANLEY		124,900.00	29.039	20.32 4,996.00	3,622,004.74	554,966.72
SALE 39968	1/29/09 2/03/09	74531010 422263	PUGET ENERGY INC. JP MORGAN		100,000.00	29.085	16.29 4,000.00	2,904,503.71	448,908.81
SALE 39968	1/30/09 2/04/09	74531010 422268	PUGET ENERGY INC. JP MORGAN		120,000.00	29.369	19.74 4,800.00	3,519,448.26	572,734.39
SALE 39968	2/02/09 2/05/09	74531010 422272	PUGET ENERGY INC. MORGAN STANLEY		280,000.00	29.364	46.05 11,200.00	8,210,673.95	1,335,008.24
SALE 39968	2/03/09 2/06/09	74531010 422277	PUGET ENERGY INC. JP MORGAN		250,000.00	29.324	41.06 10,000.00	7,320,908.94	1,181,921.70
SALE 39968	2/04/09 2/09/09	74531010 422282	PUGET ENERGY INC. BARCLAYS CAPITAL (DOMESTIC)		850,000.00	29.549	140.66 34,000.00	25,082,169.34	4,209,612.73
SALE 41584	2/10/09 2/13/09	75876610 422297	REGAL ENTERTAINMENT GROUP-A LANGEN MCALENNY		50,000.00	9.816	2.75 2,000.00	488,812.25	-269,762.16
SALE 39978	1/28/09 2/02/09	79084910 422258	ST. JUDE MEDICAL INC. MORGAN STANLEY		100,000.00	35.685	19.99 4,000.00	3,564,470.01	1,273,318.60
SALE 39978	2/06/09 2/11/09	79084910 422291	ST. JUDE MEDICAL INC. SANFORD BERNSTEIN & CO.		100,000.00	37.373	20.93 4,000.00	3,733,319.07	1,442,167.66

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SALE 42047	2/13/09 2/19/09	82967N10 422310	SIRIUS XM RADIO INC. INSTINET (PORTAL)		1,700,000.00	.108	1.03 8,500.00	175,098.97	-2,966,872.01
SALE 43667	2/04/09 2/09/09	83269640 422282	JM SMUCKER CO/THE BARCLAYS CAPITAL (DOMESTIC)		40,000.00	44.981	10.08 1,600.00	1,797,633.92	497,194.82
SALE 43667	2/05/09 2/10/09	83269640 422287	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		30,000.00	44.443	7.47 1,200.00	1,332,076.53	356,747.21
SALE 43667	2/06/09 2/11/09	83269640 422291	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		20,000.00	44.375	4.97 800.00	886,695.03	236,475.48
SALE 43667	2/06/09 2/11/09	83269640 422291	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		40,000.00	44.425	9.96 1,600.00	1,775,374.04	474,934.94
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					60,000.00	44.408	14.93 2,400.00	2,662,069.07	711,410.42
SALE 43667	2/10/09 2/13/09	83269640 422297	JM SMUCKER CO/THE LANGEN MCALENNY		40,000.00	43.020	9.64 1,600.00	1,719,174.36	418,735.26
SALE 43667	2/10/09 2/13/09	83269640 422297	JM SMUCKER CO/THE LANGEN MCALENNY		40,000.00	42.089	9.43 1,600.00	1,681,946.57	381,507.47
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					80,000.00	42.554	19.07 3,200.00	3,401,120.93	800,242.73
SALE 43667	2/11/09 2/17/09	83269640 422301	JM SMUCKER CO/THE KEEFE BRUYETTE & WOODS INC.		40,000.00	42.131	9.44 1,600.00	1,683,626.56	383,187.46
SALE 43667	2/12/09 2/18/09	83269640 422306	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		40,000.00	42.466	9.52 1,600.00	1,697,010.48	396,571.38
SALE 43667	2/13/09 2/19/09	83269640 422310	JM SMUCKER CO/THE SOLEIL SECURITIES CORP.		20,000.00	43.724	4.90 800.00	873,671.10	223,451.55

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SALE 43667	2/17/09 2/20/09	83269640 422314	JM SMUCKER CO/THE WACHOVIA SECURITIES, INC.		20,000.00	42.296	4.74 800.00	845,105.26	194,885.71
SALE 43667	2/19/09 2/24/09	83269640 422323	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		20,000.00	41.656	4.67 800.00	832,319.33	182,099.78
SALE 43667	2/23/09 2/26/09	83269640 422333	JM SMUCKER CO/THE JP MORGAN		30,000.00	40.769	6.85 1,200.00	1,221,851.15	246,521.83
SALE 43667	2/24/09 2/27/09	83269640 422337	JM SMUCKER CO/THE SOLEIL SECURITIES CORP.		20,000.00	40.468	4.54 800.00	808,559.46	158,339.91
SALE 44440	2/03/09 2/06/09	85747710 422277	STATE STREET CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	23.764	2.67 800.00	474,479.33	53,173.73
SALE 44440	2/05/09 2/10/09	85747710 422287	STATE STREET CORP. BARCLAYS CAPITAL (DOMESTIC)		180,000.00	26.147	26.36 7,200.00	4,699,269.64	907,519.24
SALE 44440	2/06/09 2/11/09	85747710 422291	STATE STREET CORP. JP MORGAN		300,000.00	30.540	51.31 12,000.00	9,150,038.69	2,830,454.69
SALE 40599	1/29/09 2/03/09	87157D10 422263	SYNAPTICS INCORPORATED GOLDMAN SACHS & COMPANY		20,000.00	24.835	2.79 600.00	496,105.21	42,251.98
SALE 40599	1/30/09 2/04/09	87157D10 422268	SYNAPTICS INCORPORATED GOLDMAN SACHS & COMPANY		20,000.00	23.738	2.66 600.00	474,153.34	20,300.11
SALE 40599	2/02/09 2/05/09	87157D10 422272	SYNAPTICS INCORPORATED GOLDMAN SACHS & COMPANY		20,000.00	23.396	2.63 600.00	467,325.37	13,472.14
SALE 40599	2/03/09 2/06/09	87157D10 422277	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (USA) LLC		20,000.00	23.358	2.62 600.00	466,551.38	12,698.15
SALE 40599	2/04/09 2/09/09	87157D10 422282	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (USA) LLC		20,000.00	25.264	2.83 600.00	504,671.17	50,817.94
SALE 40599	2/06/09 2/11/09	87157D10 422291	SYNAPTICS INCORPORATED UBS WARBURG LLC		20,000.00	26.340	2.96 600.00	526,195.04	72,341.81

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SALE 42954	2/06/09 2/11/09	87160710 422291	SYNOPSIS INC UBS WARBURG LLC		50,000.00	19.867	5.57 1,500.00	991,854.43	-17,479.66
SALE 42954	2/10/09 2/13/09	87160710 422297	SYNOPSIS INC JEFFERIES & COMPANY		50,000.00	19.602	5.49 1,500.00	978,584.51	-30,749.58
SALE 42954	2/13/09 2/19/09	87160710 422310	SYNOPSIS INC BARCLAYS CAPITAL (DOMESTIC)		50,000.00	19.532	5.47 1,500.00	975,099.53	-34,234.56
SALE 42954	2/24/09 2/27/09	87160710 422337	SYNOPSIS INC CREDIT SUISSE SEC (USA) LLC		10,000.00	19.021	1.07 300.00	189,912.93	-11,953.89
SALE 42954	2/24/09 2/27/09	87160710 422337	SYNOPSIS INC UBS WARBURG LLC		40,000.00	18.955	4.25 1,200.00	756,995.75	-50,471.52
SALE 39984	2/06/09 2/11/09	88731710 422291	TIME WARNER INC. JP MORGAN		400,000.00	9.663	21.65 16,000.00	3,849,018.35	-2,228,145.68
SALE 39986	2/06/09 2/11/09	90984P10 422291	UNITED COMMUNITY BANKS, INC UBS WARBURG LLC		20,000.00	4.476	.51 600.00	88,927.49	-226,720.40
SALE 39986	2/13/09 2/19/09	90984P10 422310	UNITED COMMUNITY BANKS, INC BARCLAYS CAPITAL (DOMESTIC)		86,000.00	3.476	1.68 2,580.00	296,362.92	-1,060,922.99
SALE 39986	2/17/09 2/20/09	90984P10 422314	UNITED COMMUNITY BANKS, INC BARCLAYS CAPITAL (DOMESTIC)		14,000.00	3.108	.25 420.00	43,093.15	-177,860.37
SALE 43735	2/03/09 2/06/09	91131210 422277	UNITED PARCEL SERVICE-CL B DEUTSCHE BANK AG (DOMESTIC)		100,000.00	44.975	25.19 4,000.00	4,493,454.81	-648,371.86
SALE 40418	2/06/09 2/11/09	91324P10 422291	UNITEDHEALTH GROUP INC JP MORGAN		100,000.00	28.965	16.23 4,000.00	2,892,513.77	-278,079.56
SALE 43553	1/28/09 2/02/09	91704710 422258	URBAN OUTFITTERS INC GOLDMAN SACHS & COMPANY		30,000.00	17.088	2.88 900.00	511,749.12	-79,225.68
SALE 43553	1/30/09 2/04/09	91704710 422268	URBAN OUTFITTERS INC GOLDMAN SACHS & COMPANY		20,000.00	15.739	1.77 600.00	314,172.23	-79,810.97

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SALE 43854	2/24/09 2/27/09	92343V10 422337	VERIZON COMMUNICATIONS INC PACIFIC CREST SECURITIES		72,000.00	27.860	11.24 2,880.00	2,003,021.56	-131,843.24
SALE 43854	2/24/09 2/27/09	92343V10 422337	VERIZON COMMUNICATIONS INC SOLEIL SECURITIES CORP.		28,000.00	27.898	4.38 1,120.00	780,008.42	-50,216.78
SALE 39992	2/06/09 2/11/09	93114210 422291	WAL-MART STORES, INC. JP MORGAN		100,000.00	49.885	27.94 4,000.00	4,984,432.06	3,025,788.47
SALE 43669	2/06/09 2/11/09	93439040 422291	WARNACO GROUP INC DEUTSCHE BANK AG (DOMESTIC)		50,000.00	24.248	6.79 2,000.00	1,210,408.21	357,960.38
SALE 43669	2/13/09 2/19/09	93439040 422310	WARNACO GROUP INC SOLEIL SECURITIES CORP.		50,000.00	22.647	6.35 2,000.00	1,130,358.65	277,910.82
SALE 44058	2/06/09 2/11/09	94973V10 422291	WELLPOINT INC DEUTSCHE BANK AG (DOMESTIC)		50,000.00	45.909	12.86 2,000.00	2,293,447.14	442,105.00
SALE 44058	2/24/09 2/27/09	94973V10 422337	WELLPOINT INC BOENNING & SCATTERGOOD		50,000.00	40.220	11.27 2,000.00	2,008,988.73	157,646.59
SALE 44523	2/20/09 2/25/09	94974610 422328	WELLS FARGO & COMPANY PACIFIC CREST SECURITIES		500,000.00	10.049	28.14 20,000.00	5,004,671.86	-5,123,878.14
SALE 44523	2/23/09 2/26/09	94974610 422333	WELLS FARGO & COMPANY SANFORD BERNSTEIN & CO.		200,000.00	11.446	12.82 8,000.00	2,281,087.18	-1,770,332.82
SALE 44523	2/24/09 2/27/09	94974610 422337	WELLS FARGO & COMPANY SOLEIL SECURITIES CORP.		100,000.00	11.441	6.41 4,000.00	1,140,063.59	-885,646.41
SALE 39997	1/28/09 2/02/09	98433210 422258	YAHOO! INC. GOLDMAN SACHS & COMPANY		50,000.00	12.199	3.42 1,500.00	608,451.58	-170,850.42
SUBTOTAL STOCK SALES:					16,776,000.00		2,084.84 570,737.83	371,543,127.91	-19,757,770.28
TOTAL FUND SALES:					16,776,000.00		2,084.84 570,737.83	371,543,127.91	-19,757,770.28

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44621	1/29/09 2/03/09	001031AF 287031	AEP INDUSTRIES INC LOGAN CIRCLE	7.8750 3/15/13	100,000.00	24.674 58.000		58,000.00	
PUR 44621	1/29/09 2/03/09	001031AF 287031	AEP INDUSTRIES INC LOGAN CIRCLE	7.8750 3/15/13	100,000.00	24.674 58.000		58,000.00	
PUR 42254	2/19/09 2/24/09	029171AC 287031	AMERICAN REAL ESTATE PROPER LOGAN CIRCLE	8.1250 6/01/12	75,000.00	11.197 91.750		68,812.50	
PUR 44775	2/06/09 2/11/09	060505DR 287031	BANK OF AMERICA CORP LOGAN CIRCLE	8.0000 12/29/49	205,000.00	19.256 41.500		85,075.00	
PUR 44863	2/18/09 2/23/09	090613AD 287031	BIOMET INC LOGAN CIRCLE	10.3750 10/15/17	260,000.00	11.924 91.750		238,550.00	
PUR 44836	2/13/09 2/19/09	1248EPAC 287031	CCO HLDGS LLC& CCO LOGAN CIRCLE	8.7500 11/15/13	25,000.00	14.978 79.350		19,837.50	
PUR 44836	2/13/09 2/19/09	1248EPAC 287031	CCO HLDGS LLC& CCO LOGAN CIRCLE	8.7500 11/15/13	50,000.00	15.278 78.500		39,250.00	
PUR 44836	2/17/09 2/20/09	1248EPAC 287031	CCO HLDGS LLC& CCO LOGAN CIRCLE	8.7500 11/15/13	50,000.00	13.906 82.500		41,250.00	
PUR 43098	2/12/09 2/18/09	12543DAF 287031	COMMUNITY HEALTH SYSTEMS LOGAN CIRCLE	8.8750 7/15/15	75,000.00	9.400 97.500		73,125.00	
PUR 44776	2/09/09 2/12/09	126304AZ 287031	CSC HOLDINGS INC LOGAN CIRCLE	8.6250 2/15/19	100,000.00	9.375 95.196		95,196.00	
PUR 44800	2/11/09 2/17/09	165167CD 287031	CHESAPEAKE ENRGY LOGAN CIRCLE	9.5000 2/15/15	95,000.00	10.008 97.750		92,862.50	
PUR 44179	2/17/09 2/20/09	210805CQ 287031	CONTINENTAL AIRLINES 1999-1 LOGAN CIRCLE	6.5450 2/02/19	72,380.98	8.181 89.000		64,419.07	

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PUR 44513	2/20/09 2/25/09	228227AZ 287031	CROWN CASTLE INT LOGAN CIRCLE	9.0000 1/15/15		9.618 97.250		24,312.50	
PUR 44862	2/18/09 2/23/09	27876GBF 287031	ECHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	300,000.00	8.189 95.500		286,500.00	
PUR 44862	2/18/09 2/23/09	27876GBF 287031	ECHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	125,000.00	8.189 95.500		119,375.00	
PUR 44862	2/24/09 2/27/09	27876GBF 287031	ECHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	35,000.00	8.745 93.500		32,725.00	
PUR 44718	2/04/09 2/09/09	28336LBT 287031	EL PASO CORP LOGAN CIRCLE	8.2500 2/15/16	95,000.00	9.125 95.535		90,758.25	
PUR 44801	2/11/09 2/17/09	346091BC 287031	FOREST OIL LOGAN CIRCLE	8.5000 2/15/14	255,000.00	9.749 95.150		242,632.50	
PUR 42160	2/09/09 2/12/09	35687MAM 287031	FREESCALE SEMICONDUCTOR LOGAN CIRCLE	8.8750 12/15/14	175,000.00	49.936 23.750		41,562.50	
PUR 44881	2/19/09 2/24/09	370425SJ 287031	GMAC LLC LOGAN CIRCLE	5.6250 5/15/09	135,000.00	47.307 91.375		123,356.25	
PUR 44339	2/17/09 2/20/09	382550AY 287031	GOODYEAR TIRE LOGAN CIRCLE	6.3175 12/01/09	110,000.00	15.433 93.500		102,850.00	
PUR 44837	2/13/09 2/19/09	404119BB 287031	HCA INC LOGAN CIRCLE	9.8750 2/15/17	200,000.00	10.500 96.673		193,346.00	
PUR 44821	2/12/09 2/18/09	422248AA 287031	HEALTH NET INC LOGAN CIRCLE	6.3750 6/01/17	125,000.00	14.002 63.250		79,062.50	
PUR 44821	2/18/09 2/23/09	422248AA 287031	HEALTH NET INC LOGAN CIRCLE	6.3750 6/01/17	75,000.00	13.665 64.500		48,375.00	
PUR 44821	2/19/09 2/24/09	422248AA 287031	HEALTH NET INC LOGAN CIRCLE	6.3750 6/01/17	25,000.00	13.667 64.500		16,125.00	

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D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S
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PUR 44613	1/28/09 2/02/09	45661TAF 287031	INERGY LP INERGY FIN LOGAN CIRCLE	8.7500 3/01/15		11.001 90.191		184,891.55	
PUR 44944	2/24/09 2/27/09	45763PAB 287031	INMARSAT FINANCE PLC LOGAN CIRCLE	7.6250 6/30/12	90,000.00	8.494 97.500		87,750.00	
PUR 44838	2/13/09 2/19/09	45928HAA 287031	INTERNATIONAL COAL LOGAN CIRCLE	10.2500 7/15/14	170,000.00	19.404 70.125		119,212.50	
PUR 44947	2/24/09 2/27/09	459745FL 287031	INTERNATIONAL LEASE FIN COR LOGAN CIRCLE	3.5000 4/01/09	45,000.00	76.195 93.500		42,075.00	
PUR 43799	2/04/09 2/09/09	481087AC 287031	VISANT CORP LOGAN CIRCLE	7.6250 10/01/12	55,000.00	10.484 91.500		50,325.00	
PUR 42091	2/10/09 2/13/09	554273AC 287031	MACDERMID INC LOGAN CIRCLE	9.5000 4/15/17	110,000.00	28.702 40.500		44,550.00	
PUR 44426	2/19/09 2/24/09	591709AG 287031	METROPCS WIRELESS INC LOGAN CIRCLE	9.2500 11/01/14	20,000.00	10.158 96.125		19,225.00	
PUR 44514	2/03/09 2/06/09	669936AA 287031	NOVA CHEMICALS CORP MTN BE LOGAN CIRCLE	7.4000 4/01/09	55,000.00	630.51 50.250		27,637.50	
PUR 42391	2/20/09 2/25/09	68383KAB 287031	OPTI CANADA INCORPORATED LOGAN CIRCLE	8.2500 12/15/14	125,000.00	35.212 35.000		43,750.00	
PUR 44774	2/06/09 2/11/09	700690AQ 287031	CAESARS ENTERTAINMEN LOGAN CIRCLE	7.8800 3/15/10	175,000.00	154.64 32.000		56,000.00	
PUR 42311	2/03/09 2/06/09	75524TAA 287031	REABLE THERAPEUTICS LOGAN CIRCLE	11.7500 11/15/14	25,000.00	23.183 64.500		16,125.00	
PUR 42182	2/04/09 2/09/09	87952VAB 287031	TELESAT CANADA LOGAN CIRCLE	12.5000 11/01/17	20,000.00	19.849 70.000		14,000.00	
PUR 44341	2/06/09 2/11/09	90333HAD 287031	U S I HLDGS CORP LOGAN CIRCLE	5.1125 11/15/14	917,000.00	22.809 44.000		403,480.00	

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PUR 44341	2/06/09 2/11/09	90333HAD 287031	U S I HLDGS CORP LOGAN CIRCLE	5.1125 11/15/14		22.809 44.000		403,480.00	
PUR 44911	2/23/09 2/26/09	94106LAU 287031	WASTE MANAGEMENT LOGAN CIRCLE	7.3750 3/11/19		7.391 99.882		99,882.00	
SUBTOTAL FIXED PURCHASES:					5,916,380.98			3,947,741.62	
TOTAL FUND PURCHASES:					5,916,380.98			3,947,741.62	
SALES OF FIXED INCOME SECURITIES									
SALE 42152	2/18/09 2/23/09	090613AE 287031	BIOMET INC LOGAN CIRCLE	11.6250 10/15/17		11.262 94.750		217,925.00	-16,544.41
SALE 43098	2/04/09 2/09/09	12543DAF 287031	COMMUNITY HEALTH SYSTEMS LOGAN CIRCLE	8.8750 7/15/15		9.976 98.000		122,500.00	3,935.82
SALE 43098	2/11/09 2/17/09	12543DAF 287031	COMMUNITY HEALTH SYSTEMS LOGAN CIRCLE	8.8750 7/15/15		9.976 98.750		29,625.00	1,166.75
SALE 44337	2/04/09 2/09/09	126304AW 287031	CSC HOLDINGS INC LOGAN CIRCLE	8.5000 4/15/14		10.712 100.00		50,000.00	4,325.53
SALE 44337	2/18/09 2/23/09	126304AW 287031	CSC HOLDINGS INC LOGAN CIRCLE	8.5000 4/15/14		10.712 99.000		49,500.00	3,799.62
SALE 44776	2/12/09 2/18/09	126304AZ 287031	CSC HOLDINGS INC LOGAN CIRCLE	8.6250 2/15/19		9.375 97.000		97,000.00	1,799.09
SALE 42255	2/03/09 2/06/09	147448AB 287031	CASELLA WASTE SYSTEMS LOGAN CIRCLE	9.7500 2/01/13		9.854 83.750		20,937.50	-3,977.70
SALE 42083	2/23/09 2/26/09	21036PAC 287031	CONSTELLATION BRANDS LOGAN CIRCLE	8.1250 1/15/12		8.143 100.00		60,000.00	36.04

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SALE 44179	1/28/09 2/02/09	210805CQ 287031	CONTINENTAL AIRLINES 1999-1 LOGAN CIRCLE	6.5450 2/02/19		9.503 100.00		5,833.12	1,098.04
SALE 43431	1/29/09 2/03/09	27876GBF 287031	ECHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	150,000.00	12.581 94.875		142,312.50	21,208.15
SALE 43431	2/04/09 2/09/09	27876GBF 287031	ECHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	150,000.00	12.581 96.250		144,375.00	23,191.89
SALE 44862	2/18/09 2/23/09	27876GBF 287031	ECHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	300,000.00	8.189 95.625		286,875.00	375.00
SALE 42258	2/20/09 2/25/09	29270UAF 287031	ENERGY PARTNERS LTD LOGAN CIRCLE	9.7500 4/15/14	180,000.00	11.581 30.000		54,000.00	-113,446.48
SALE 42238	2/03/09 2/06/09	382550AX 287031	GOODYEAR TIRE LOGAN CIRCLE	8.6250 12/01/11	355,000.00	8.092 94.000		333,700.00	-25,912.48
SALE 44837	2/13/09 2/19/09	404119BB 287031	HCA INC LOGAN CIRCLE	9.8750 2/15/17	75,000.00	10.500 98.125		73,593.75	1,089.00
SALE 44175	2/09/09 2/12/09	413627BC 287031	HARRAH'S OPERATING LOGAN CIRCLE	10.0000 12/15/18	215,000.00	18.981 23.500		50,525.00	-79,716.93
SALE 44613	1/28/09 2/02/09	45661TAF 287031	INERGY LP INERGY FIN LOGAN CIRCLE	8.7500 3/01/15	205,000.00	11.001 93.000		190,650.00	5,758.45
SALE 44944	2/24/09 2/27/09	45763PAB 287031	INMARSAT FINANCE PLC LOGAN CIRCLE	7.6250 6/30/12	90,000.00	8.494 97.625		87,862.50	112.50
SALE 42239	2/19/09 2/24/09	45763UAC 287031	INMARSAT FINANCE LOGAN CIRCLE	10.3750 11/15/12	75,000.00	9.998 102.00		76,500.00	662.63
SALE 44294	2/06/09 2/11/09	594087AM 287031	MICHAELS STORES LOGAN CIRCLE	11.3750 11/01/16	110,000.00	34.859 28.000		30,800.00	-11,167.41
SALE 43761	2/05/09 2/10/09	690742AA 287031	OWENS CORNING INC LOGAN CIRCLE	6.5000 12/01/16	145,000.00	11.197 75.250		109,112.50	-1,010.72

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SALE 43046	2/03/09 2/06/09	750829AB 287031	RAINBOW NATIONAL SERVICES LOGAN CIRCLE	10.3750 9/01/14		10.090 104.12		130,156.25	3,683.76
SALE 42098	2/09/09 2/12/09	816074AG 287031	SEITEL INC LOGAN CIRCLE	9.7500 2/14/14	75,000.00	12.365 42.000		31,500.00	-36,338.82
SALE 43648	2/09/09 2/12/09	817565BF 287031	SERVICE CORP INTL LOGAN CIRCLE	7.0000 6/15/17	100,000.00	11.070 92.375		92,375.00	14,196.06
SALE 44297	2/23/09 2/26/09	857689AV 287031	STATION CASINOS INC LOGAN CIRCLE	6.0000 4/01/12	500,000.00	65.288 35.000		175,000.00	50,482.75
SALE 44341	2/06/09 2/11/09	90333HAD 287031	U S I HLDGS CORP LOGAN CIRCLE	5.1125 11/15/14	840,000.00	22.926 44.500		373,800.00	6,181.04
SALE 44341	2/06/09 2/11/09	90333HAD 287031	U S I HLDGS CORP LOGAN CIRCLE	5.1125 11/15/14	917,000.00	22.926 44.000		403,480.00	2,162.63
SALE 42099	2/04/09 2/09/09	90333HAE 287031	USI HOLDINGS CORP LOGAN CIRCLE	9.7500 5/15/15	325,000.00	17.240 45.750		148,687.50	-85,046.60
SUBTOTAL FIXED SALES:					5,607,833.12			3,588,625.62	-227,896.80
TOTAL FUND SALES:					5,607,833.12			3,588,625.62	-227,896.80

END OF REPORT FOR: LOGAN CIRCLE

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POST ADVISORY (5164)

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44689	2/03/09 2/06/09	02209SAH 287032	ALTRIA GROUP INC POST ADVISORY	10.2000 2/06/39		10.204 99.963		174,935.25	
PUR 44770	2/09/09 2/12/09	126304AZ 287032	CSC HOLDINGS INC POST ADVISORY	8.6250 2/15/19	125,000.00	9.375 95.196		118,995.00	
PUR 44770	2/11/09 2/17/09	126304AZ 287032	CSC HOLDINGS INC POST ADVISORY	8.6250 2/15/19	200,000.00	9.049 97.250		194,500.00	
PUR 44769	2/06/09 2/11/09	35671DAT 287032	FREEPORT MCMORAN C & G POST ADVISORY	7.0838 4/01/15	525,000.00	14.408 70.750		371,437.50	
PUR 44785	2/10/09 2/13/09	51508LAD 287032	LANDRY'S RESTAURANT INC POST ADVISORY	14.0000 8/15/11	400,000.00	20.346 88.000		352,000.00	
PUR 44768	2/06/09 2/11/09	852061AE 287032	SPRINT NEXTEL CORP POST ADVISORY	1.8663 6/28/10	250,000.00	14.501 84.500		211,250.00	
PUR 44576	1/29/09 2/03/09	885797AB 287032	CANWEST MEDIA INC POST ADVISORY	8.0000 9/15/12	200,000.00	64.293 24.000		48,000.00	
SUBTOTAL FIXED PURCHASES:					1,875,000.00			1,471,117.75	
TOTAL FUND PURCHASES:					1,875,000.00			1,471,117.75	
SALES OF FIXED INCOME SECURITIES									
SALE 44689	2/04/09 2/09/09	02209SAH 287032	ALTRIA GROUP INC POST ADVISORY	10.2000 2/06/39	175,000.00	10.204 103.25		180,687.50	5,755.86
SALE 42527	2/17/09 2/20/09	12502CAQ 287032	CCH II LLC POST ADVISORY	10.2500 10/01/13	1,200,000.00	12.981 84.500		1,014,000.00	-74,508.08

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SALE 44342	2/11/09 2/17/09	126304AW 287032	CSC HOLDINGS INC POST ADVISORY	8.5000 4/15/14		11.359 99.250			
					200,000.00			198,500.00	20,427.36
			SUBTOTAL FIXED SALES:		1,575,000.00			1,393,187.50	-48,324.86
			TOTAL FUND SALES:		1,575,000.00			1,393,187.50	-48,324.86

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BLACKROCK (5165)

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44717	2/04/09 2/09/09	00130HBA 287033	AES CORP BLACKROCK	8.7500 5/15/13	250,000.00	8.319 101.50		253,750.00	
PUR 44817	2/12/09 2/18/09	018581AA 287033	ALLIANCE DATA CV BLACKROCK	1.7500 8/01/13	180,000.00	8.729 74.700		134,460.00	
PUR 44817	2/24/09 2/27/09	018581AA 287033	ALLIANCE DATA CV BLACKROCK	1.7500 8/01/13	80,000.00	12.217 65.000		52,000.00	
PUR 42654	1/30/09 2/04/09	019736AA 287033	ALLISON TRANSMISSION BLACKROCK	11.0000 11/01/15	40,000.00	24.696 56.000		22,400.00	
PUR 44690	2/03/09 2/06/09	02209SAH 287033	ALTRIA GROUP INC BLACKROCK	10.2000 2/06/39	145,000.00	10.204 99.963		144,946.35	
PUR 44723	2/05/09 2/10/09	038521AD 287033	ARAMARK CORP BLACKROCK	8.5000 2/01/15	100,000.00	9.162 97.000		97,000.00	
PUR 44716	2/04/09 2/09/09	05454RAG 287033	AXCAN INTERMEDIATE HOLD BLACKROCK	12.7500 3/01/16	50,000.00	15.158 89.750		44,875.00	
PUR 44696	2/03/09 2/06/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	45,000.00	11.672 75.000		33,750.00	
PUR 44696	2/09/09 2/12/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	20,000.00	10.739 78.500		15,700.00	
PUR 44696	2/10/09 2/13/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	70,000.00	10.222 80.500		56,350.00	
PUR 44696	2/10/09 2/13/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	35,000.00	10.222 80.500		28,175.00	
PUR 44696	2/11/09 2/17/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	65,000.00	10.404 79.875		51,918.75	

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PUR 44696	2/17/09 2/20/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	45,000.00	10.441 79.750		35,887.50	
PUR 44696	2/18/09 2/23/09	085790AP 287033	BERRY PLASTICS CORP BLACKROCK	5.8444 2/15/15	105,000.00	10.774 78.500		82,425.00	
PUR 44848	2/17/09 2/20/09	1248EPAC 287033	CCO HLDGS LLC& CCO BLACKROCK	8.7500 11/15/13	30,000.00	13.089 85.000		25,500.00	
PUR 44848	2/18/09 2/23/09	1248EPAC 287033	CCO HLDGS LLC& CCO BLACKROCK	8.7500 11/15/13	100,000.00	12.856 85.750		85,750.00	
PUR 44772	2/09/09 2/12/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	300,000.00	9.375 95.196		285,588.00	
PUR 44611	1/28/09 2/02/09	165167CD 287033	CHESAPEAKE ENRGY BLACKROCK	9.5000 2/15/15	445,000.00	10.625 95.071		423,065.95	
PUR 44611	1/29/09 2/03/09	165167CD 287033	CHESAPEAKE ENRGY BLACKROCK	9.5000 2/15/15	35,000.00	10.118 97.250		34,037.50	
PUR 44611	1/29/09 2/03/09	165167CD 287033	CHESAPEAKE ENRGY BLACKROCK	9.5000 2/15/15	65,000.00	10.118 97.250		63,212.50	
PUR 44849	2/17/09 2/20/09	224044BV 287033	COX COMM INC BONDS BLACKROCK	8.3750 3/01/39	300,000.00	8.410 99.613		298,839.00	
PUR 44786	2/10/09 2/13/09	247916AB 287033	DENBURY RESOURCE BLACKROCK	9.7500 3/01/16	175,000.00	11.251 92.816		162,428.00	
PUR 43282	1/30/09 2/04/09	25459HAB 287033	DIRECTV HLDGS BLACKROCK	8.3750 3/15/13	100,000.00	7.936 101.50		101,500.00	
PUR 44578	1/28/09 2/02/09	256669AF 287033	DOLLAR GEN CORP BLACKROCK	10.6300 7/15/15	120,000.00	10.682 99.750		119,700.00	
PUR 44715	2/04/09 2/09/09	28336LBT 287033	EL PASO CORP BLACKROCK	8.2500 2/15/16	15,000.00	8.709 97.625		14,643.75	

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PUR 44715	2/04/09 2/09/09	28336LBT 287033	EL PASO CORP BLACKROCK	8.2500 2/15/16	35,000.00	8.734 97.500		34,125.00	
PUR 44715	2/04/09 2/09/09	28336LBT 287033	EL PASO CORP BLACKROCK	8.2500 2/15/16	100,000.00	9.125 95.535		95,535.00	
PUR 44798	2/11/09 2/17/09	346091BC 287033	FOREST OIL BLACKROCK	8.5000 2/15/14	360,000.00	9.749 95.150		342,540.00	
PUR 44834	2/13/09 2/19/09	404119BB 287033	HCA INC BLACKROCK	9.8750 2/15/17	90,000.00	10.500 96.673		87,005.70	
PUR 44622	1/29/09 2/03/09	42809HAB 287033	HESS CORP SR NOTES BLACKROCK	8.1250 2/15/19	180,000.00	8.172 99.677		179,418.60	
PUR 44020	1/28/09 2/02/09	436440AA 287033	HOLOGIC INC BLACKROCK	2.0000 12/15/37	60,000.00	4.034 65.500		39,300.00	
PUR 44771	2/09/09 2/12/09	45822EAK 287033	INTELSAT SUBSIDIARY BLACKROCK	8.8750 1/15/15	70,000.00	11.609 88.500		61,950.00	
PUR 44818	2/12/09 2/18/09	521863AK 287033	LEAP WIRELESS CV BLACKROCK	4.5000 7/15/14	40,000.00	12.406 69.500		27,800.00	
PUR 44818	2/18/09 2/23/09	521863AK 287033	LEAP WIRELESS CV BLACKROCK	4.5000 7/15/14	20,000.00	12.723 68.583		13,716.52	
PUR 44640	1/30/09 2/04/09	552953AF 287033	MGM MIRAGE BLACKROCK	6.0000 10/01/09	40,000.00	18.575 92.500		37,000.00	
PUR 44799	2/11/09 2/17/09	565849AH 287033	MARATHON OIL CORP BLACKROCK	7.5000 2/15/19	75,000.00	7.602 99.296		74,472.00	
PUR 44799	2/12/09 2/18/09	565849AH 287033	MARATHON OIL CORP BLACKROCK	7.5000 2/15/19	35,000.00	7.432 100.47		35,165.90	
PUR 44819	2/12/09 2/18/09	576203AJ 287033	MASSEY ENERGY CO CV BLACKROCK	3.2500 8/01/15	300,000.00	10.899 65.202		195,606.00	

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PUR 44819	2/18/09 2/23/09	576203AJ 287033	MASSEY ENERGY CO CV BLACKROCK	3.2500 8/01/15		11.186 64.250			
					75,000.00			48,187.50	
PUR 42441	2/23/09 2/26/09	629377AU 287033	NRG ENERGY INC BLACKROCK	7.3750 2/01/16		7.945 97.000			
					100,000.00			97,000.00	
PUR 44820	2/12/09 2/18/09	749121BY 287033	QWEST COMM CV BLACKROCK	3.5000 11/15/25		4.347 90.000			
					60,000.00			54,000.00	
PUR 44820	2/12/09 2/18/09	749121BY 287033	QWEST COMM CV BLACKROCK	3.5000 11/15/25		4.347 90.000			
					40,000.00			36,000.00	
PUR 43471	1/28/09 2/02/09	767754BL 287033	RITE AID CORP BLACKROCK	7.5000 3/01/17		18.227 55.500			
					40,000.00			22,200.00	
PUR 43471	1/28/09 2/02/09	767754BL 287033	RITE AID CORP BLACKROCK	7.5000 3/01/17		18.409 55.000			
					20,000.00			11,000.00	
PUR 44612	1/28/09 2/02/09	772739AD 287033	ROCK-TENN CO BLACKROCK	5.6250 3/15/13		9.026 88.500			
					100,000.00			88,500.00	
PUR 44641	1/30/09 2/04/09	92344SAL 287033	VERIZON WIRELESS CAPITAL BLACKROCK	5.5500 2/01/14		5.700 99.357			
					500,000.00			496,785.00	
PUR 44941	2/24/09 2/27/09	94106LAU 287033	WASTE MANAGEMENT BLACKROCK	7.3750 3/11/19		7.208 101.17			
					85,000.00			85,997.05	
SUBTOTAL FIXED PURCHASES:					5,340,000.00			4,831,206.57	
TOTAL FUND PURCHASES:					5,340,000.00			4,831,206.57	

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SALES OF FIXED INCOME SECURITIES									
SALE 42560	2/24/09 2/27/09	001546AG 287033	AK STEEL CORPORATION BLACKROCK	7.7500 6/15/12		7.211 87.250		26,175.00	-4,287.83
SALE 42708	2/06/09 2/11/09	029912AS 287033	AMERICAN TOWER CORP BLACKROCK	7.0000 10/15/17	200,000.00	6.961 97.500		195,000.00	-5,475.87
SALE 42407	2/12/09 2/18/09	12502CAD 287033	CCH II LLC & CCH II BLACKROCK	10.2500 9/15/10	50,000.00	12.107 51.000		25,500.00	-23,194.08
SALE 42407	2/12/09 2/18/09	12502CAD 287033	CCH II LLC & CCH II BLACKROCK	10.2500 9/15/10	50,000.00	12.107 53.000		26,500.00	-22,194.08
SALE 44343	1/30/09 2/04/09	126304AW 287033	CSC HOLDINGS INC BLACKROCK	8.5000 4/15/14	230,000.00	11.359 97.750		224,825.00	20,177.24
SALE 44343	2/03/09 2/06/09	126304AW 287033	CSC HOLDINGS INC BLACKROCK	8.5000 4/15/14	40,000.00	11.359 98.000		39,200.00	3,605.49
SALE 44343	2/03/09 2/06/09	126304AW 287033	CSC HOLDINGS INC BLACKROCK	8.5000 4/15/14	20,000.00	11.359 98.375		19,675.00	1,877.75
SALE 44772	2/09/09 2/12/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	70,000.00	9.375 97.000		67,900.00	1,262.80
SALE 44772	2/10/09 2/13/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	50,000.00	9.375 97.750		48,875.00	1,276.32
SALE 44772	2/18/09 2/23/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	40,000.00	9.375 96.250		38,500.00	419.03
SALE 44772	2/18/09 2/23/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	20,000.00	9.375 96.750		19,350.00	309.51
SALE 44772	2/18/09 2/23/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	20,000.00	9.375 96.750		19,350.00	309.51

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SALE 44772	2/20/09 2/25/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	60,000.00	9.375 95.750		57,450.00	328.15
SALE 44772	2/23/09 2/26/09	126304AZ 287033	CSC HOLDINGS INC BLACKROCK	8.6250 2/15/19	40,000.00	9.375 94.500		37,800.00	-281.37
SALE 44422	1/29/09 2/03/09	126408GQ 287033	CSX CORP BLACKROCK	7.3750 2/01/19	85,000.00	7.466 95.000		80,750.00	-3,710.85
SALE 42381	1/28/09 2/02/09	165167CC 287033	CHESAPEAKE ENERGY BLACKROCK	7.2500 12/15/18	20,000.00	7.804 84.750		16,950.00	-2,294.66
SALE 44509	2/03/09 2/06/09	228227AZ 287033	CROWN CASTLE INT BLACKROCK	9.0000 1/15/15	30,000.00	11.246 95.875		28,762.50	1,630.66
SALE 43837	1/30/09 2/04/09	25459HAG 287033	DIRECTTV HOLDINGS BLACKROCK	7.6250 5/15/16	100,000.00	7.579 97.500		97,500.00	-2,738.65
SALE 43837	2/23/09 2/26/09	25459HAG 287033	DIRECTTV HOLDINGS BLACKROCK	7.6250 5/15/16	125,000.00	7.579 95.750		119,687.50	-5,608.75
SALE 42438	2/23/09 2/26/09	26816LAW 287033	DYNEGY HOLDINGS INCORPORATE BLACKROCK	7.7500 6/01/19	350,000.00	9.998 64.000		224,000.00	-76,140.20
SALE 42439	2/20/09 2/25/09	281023AU 287033	EDISON MISSION BLACKROCK	7.0000 5/15/17	685,000.00	7.633 91.500		626,775.00	-31,990.99
SALE 42561	2/24/09 2/27/09	35671DAS 287033	FREEMPORT MCMORAN BLACKROCK	8.3750 4/01/17	60,000.00	7.441 86.250		51,750.00	-11,607.04
SALE 42561	2/24/09 2/27/09	35671DAS 287033	FREEMPORT MCMORAN BLACKROCK	8.3750 4/01/17	45,000.00	7.441 86.000		38,700.00	-8,817.78
SALE 44225	2/02/09 2/05/09	36186CAW 287033	GENERAL MOTORS ACCEPTANCE C BLACKROCK	6.7500 12/01/14	120,000.00	16.945 65.000		78,000.00	2,228.84
SALE 44224	2/02/09 2/05/09	36186CBD 287033	GENERAL MOTORS ACCEPTANCE C BLACKROCK	4.4025 12/01/14	18,000.00	16.108 57.000		10,260.00	121.13

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SALE 42642	2/03/09 2/06/09	382550AX 287033	GOODYEAR TIRE BLACKROCK	8.6250 12/01/11		7.431 91.500		9,150.00	-1,147.06
SALE 42642	2/03/09 2/06/09	382550AX 287033	GOODYEAR TIRE BLACKROCK	8.6250 12/01/11	10,000.00	7.431 94.000		9,400.00	-897.06
SALE 44834	2/13/09 2/19/09	404119BB 287033	HCA INC BLACKROCK	9.8750 2/15/17	10,000.00	10.500 98.125		9,812.50	145.20
SALE 44834	2/13/09 2/19/09	404119BB 287033	HCA INC BLACKROCK	9.8750 2/15/17	70,000.00	10.500 98.500		68,950.00	1,278.90
SALE 44834	2/13/09 2/19/09	404119BB 287033	HCA INC BLACKROCK	9.8750 2/15/17	10,000.00	10.500 98.375		9,837.50	170.20
SALE 42644	2/02/09 2/05/09	413627AY 287033	HARRAHS OPERATING COMPANY I BLACKROCK	10.7500 2/01/16	160,000.00	18.859 22.000		35,200.00	-75,516.33
SALE 43180	2/23/09 2/26/09	420122AB 287033	HAWKER BEEHCRAFT BLACKROCK	8.5000 4/01/15	60,000.00	9.991 19.000		11,400.00	-44,578.56
SALE 42736	2/23/09 2/26/09	471109AB 287033	JARDEN CORP BLACKROCK	7.5000 5/01/17	50,000.00	9.357 78.500		39,250.00	-5,513.87
SALE 42736	2/24/09 2/27/09	471109AB 287033	JARDEN CORP BLACKROCK	7.5000 5/01/17	20,000.00	9.357 78.000		15,600.00	-2,306.05
SALE 44640	2/04/09 2/09/09	552953AF 287033	MGM MIRAGE BLACKROCK	6.0000 10/01/09	10,000.00	18.575 84.000		8,400.00	-865.02
SALE 44640	2/05/09 2/10/09	552953AF 287033	MGM MIRAGE BLACKROCK	6.0000 10/01/09	20,000.00	18.575 84.000		16,800.00	-1,736.06
SALE 44640	2/10/09 2/13/09	552953AF 287033	MGM MIRAGE BLACKROCK	6.0000 10/01/09	10,000.00	18.575 84.500		8,450.00	-827.08
SALE 42440	2/23/09 2/26/09	591709AC 287033	METROPCS WIRELESS BLACKROCK	9.2500 11/01/14	20,000.00	9.590 94.500		18,900.00	-802.73

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SALE 44419	2/24/09 2/27/09	591709AG 287033	METROPCS WIRELESS INC BLACKROCK	9.2500 11/01/14		11.799 93.250		37,300.00	1,446.35
SALE 42660	2/23/09 2/26/09	65409QAC 287033	NIELSEN FINANCE BLACKROCK	10.0000 8/01/14	10,000.00	9.602 86.500		8,650.00	-1,513.92
SALE 42661	2/02/09 2/05/09	656569AK 287033	NORTEL NETWORKS BLACKROCK		250,000.00	11.666 15.000		37,500.00	-198,512.00
SALE 43230	2/02/09 2/05/09	76114EAE 287033	RESIDENTIAL CAP LLC BLACKROCK	8.5000 5/15/10	135,000.00	56.767 71.000		95,850.00	15,195.87
SALE 42649	2/02/09 2/05/09	83272AAC 287033	STONE CONTAINER BLACKROCK	8.0000 3/15/17	250,000.00	11.556 10.125		25,312.50	-178,641.55
SALE 42444	2/24/09 2/27/09	852060AJ 287033	SPRINT CAPITAL CORP BLACKROCK	7.6250 1/30/11	100,000.00	8.592 85.375		85,375.00	-12,932.53
SALE 42426	2/04/09 2/09/09	867363AH 287033	SUNGARD DATA SYS INC BLACKROCK	9.1250 8/15/13	40,000.00	8.561 86.000		34,400.00	-6,428.97
SALE 42426	2/05/09 2/10/09	867363AH 287033	SUNGARD DATA SYS INC BLACKROCK	9.1250 8/15/13	30,000.00	8.561 86.000		25,800.00	-4,821.56
SALE 42426	2/06/09 2/11/09	867363AH 287033	SUNGARD DATA SYS INC BLACKROCK	9.1250 8/15/13	45,000.00	8.561 87.250		39,262.50	-6,669.60
SALE 43103	2/17/09 2/20/09	867363AM 287033	SUNGARD DATA SYS INC BLACKROCK	10.6250 5/15/15	20,000.00	10.867 84.000		16,800.00	-2,978.10
SALE 43103	2/17/09 2/20/09	867363AM 287033	SUNGARD DATA SYS INC BLACKROCK	10.6250 5/15/15	20,000.00	10.867 83.500		16,700.00	-3,078.10
SALE 43103	2/23/09 2/26/09	867363AM 287033	SUNGARD DATA SYS INC BLACKROCK	10.6250 5/15/15	30,000.00	10.867 85.000		25,500.00	-4,167.87
SALE 42651	2/19/09 2/24/09	87255MAA 287033	TL ACQUISITIONS INC BLACKROCK	10.5000 1/15/15	75,000.00	14.656 49.000		36,750.00	-26,202.62

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SALE 42651	2/19/09 2/24/09	87255MAA 287033	TL ACQUISITIONS INC BLACKROCK	10.5000 1/15/15		14.656 49.000		12,250.00	-8,734.21
SALE 44641	2/11/09 2/17/09	92344SAL 287033	VERIZON WIRELESS CAPITAL BLACKROCK	5.5500 2/01/14	310,000.00	5.700 102.00		316,200.00	8,188.59
SALE 42653	2/04/09 2/09/09	983130AD 287033	WYNN LAS VEGAS LLC BLACKROCK	6.6250 12/01/14	55,000.00	8.450 70.750		38,912.50	-11,542.45
SUBTOTAL FIXED SALES:					4,453,000.00			3,332,947.50	-738,783.91
TOTAL FUND SALES:					4,453,000.00			3,332,947.50	-738,783.91

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44699	2/03/09 2/06/09	00103YAE 287034	AES RED OAK LLC PIMCO	8.5400 11/30/19		9.294 94.875		116,729.29	
PUR 44699	2/05/09 2/10/09	00103YAE 287034	AES RED OAK LLC PIMCO	8.5400 11/30/19	123,034.82 150,000.00	9.294 77.820		116,729.29	
PUR 44697	2/03/09 2/06/09	02209SAJ 287034	ALTRIA GROUP INC PIMCO	9.2500 8/06/19	150,000.00	9.268 99.881		149,821.50	
PUR 44698	2/03/09 2/06/09	126304AK 287034	CSC HLDGS INC PIMCO	7.6250 7/15/18	125,000.00	8.645 93.500		116,875.00	
PUR 44781	2/10/09 2/13/09	247916AB 287034	DENBURY RESOURCE PIMCO	9.7500 3/01/16	75,000.00	11.251 92.816		69,612.00	
PUR 44781	2/11/09 2/17/09	247916AB 287034	DENBURY RESOURCE PIMCO	9.7500 3/01/16	25,000.00	10.833 94.750		23,687.50	
PUR 44833	2/13/09 2/19/09	38141GEG 287034	GOLDMAN SACHS GROUP INC PIMCO	3.6944 3/22/16	275,000.00	11.031 64.250		176,687.50	
PUR 44607	1/28/09 2/02/09	74913GAC 287034	QWEST CORP PIMCO	8.8750 3/15/12	250,000.00	8.962 99.750		249,375.00	
PUR 44473	2/12/09 2/18/09	80007PAF 287034	SANDRIDGE ENERGY INC PIMCO	8.6300 4/01/15	300,000.00	16.284 71.000		213,000.00	
PUR 44816	2/12/09 2/18/09	80007PAG 287034	SANDRIDGE ENERGY PIMCO	7.5075 4/01/14	100,000.00	18.449 64.250		64,250.00	
PUR 44816	2/13/09 2/19/09	80007PAG 287034	SANDRIDGE ENERGY PIMCO	7.5075 4/01/14	275,000.00	18.454 64.250		176,687.50	
PUR 44816	2/17/09 2/20/09	80007PAG 287034	SANDRIDGE ENERGY PIMCO	7.5075 4/01/14	275,000.00	18.560 64.000		176,000.00	

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PUR 42628	2/06/09 2/11/09	852060AT 287034	SPRINT CAPITAL CORP PIMCO	8.7500 3/15/32	75,000.00	14.027 64.000		48,000.00	
PUR 42628	2/09/09 2/12/09	852060AT 287034	SPRINT CAPITAL CORP PIMCO	8.7500 3/15/32	50,000.00	13.920 64.500		32,250.00	
SUBTOTAL FIXED PURCHASES:					2,248,034.82			1,729,704.58	
TOTAL FUND PURCHASES:					2,248,034.82			1,729,704.58	

SALES OF FIXED INCOME SECURITIES

SALE 43576	2/17/09 2/20/09	35687MAM 287034	FREESCALE SEMICONDUCTOR PIMCO	8.8750 12/15/14	25,000.00	28.158 21.000		5,250.00	-6,308.52
SALE 42048	1/28/09 2/02/09	428040BZ 287034	HERTZ CORPORATION PIMCO	8.8750 1/01/14	25,000.00	10.799 65.500		16,375.00	-6,823.67
SALE 42048	2/24/09 2/27/09	428040BZ 287034	HERTZ CORPORATION PIMCO	8.8750 1/01/14	15,000.00	10.799 52.250		7,837.50	-6,092.13
SALE 42048	2/24/09 2/27/09	428040BZ 287034	HERTZ CORPORATION PIMCO	8.8750 1/01/14	25,000.00	10.799 54.000		13,500.00	-9,716.05
SALE 42048	2/24/09 2/27/09	428040BZ 287034	HERTZ CORPORATION PIMCO	8.8750 1/01/14	35,000.00	10.799 53.000		18,550.00	-13,952.47
SALE 42053	1/28/09 2/02/09	74913EAN 287034	QWEST CAPITAL FUNDING PIMCO	7.0000 8/03/09	250,000.00	7.398 99.875		249,687.50	170.75
SALE 43994	2/19/09 2/24/09	75952BAM 287034	RELIANT ENERGY INC PIMCO	6.7500 12/15/14	150,000.00	10.647 93.500		140,250.00	15,125.06
SALE 43994	2/19/09 2/24/09	75952BAM 287034	RELIANT ENERGY INC PIMCO	6.7500 12/15/14	150,000.00	10.647 93.625		140,437.50	15,312.56

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SALE 42055	2/12/09 2/18/09	80007PAC 287034	SANDRIDGE ENERGY INC. PIMCO	8.0000 6/01/18	100,000.00	8.016 82.750		82,750.00	-17,127.81
SALE 42055	2/12/09 2/18/09	80007PAC 287034	SANDRIDGE ENERGY INC. PIMCO	8.0000 6/01/18	300,000.00	8.016 83.000		249,000.00	-50,633.44
SALE 42055	2/13/09 2/19/09	80007PAC 287034	SANDRIDGE ENERGY INC. PIMCO	8.0000 6/01/18	275,000.00	8.016 82.000		225,500.00	-49,163.87
SALE 42055	2/17/09 2/20/09	80007PAC 287034	SANDRIDGE ENERGY INC. PIMCO	8.0000 6/01/18	275,000.00	8.016 81.750		224,812.50	-49,851.27
SALE 42056	2/06/09 2/11/09	852060AG 287034	SPRINT CAPITAL CORP PIMCO	6.9000 5/01/19	75,000.00	8.806 70.000		52,500.00	-12,980.68
SALE 42056	2/09/09 2/12/09	852060AG 287034	SPRINT CAPITAL CORP PIMCO	6.9000 5/01/19	50,000.00	8.806 70.000		35,000.00	-8,654.88
SALE 43613	2/06/09 2/11/09	952355AC 287034	WEST CORP PIMCO	9.5000 10/15/14	65,000.00	24.551 71.250		46,312.50	10,501.42
SALE 43613	2/06/09 2/11/09	952355AC 287034	WEST CORP PIMCO	9.5000 10/15/14	135,000.00	24.551 70.500		95,175.00	20,798.15
SUBTOTAL FIXED SALES:					1,950,000.00			1,602,937.50	-169,396.85
TOTAL FUND SALES:					1,950,000.00			1,602,937.50	-169,396.85

END OF REPORT FOR: PIMCO

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44895	2/20/09 2/25/09	01958XAZ 287035	ALLIED WASTE NORTH AMER INC NOMURA	7.8750 4/15/13	25,000.00	7.763 100.37		25,093.75	
PUR 44895	2/24/09 2/27/09	01958XAZ 287035	ALLIED WASTE NORTH AMER INC NOMURA	7.8750 4/15/13	75,000.00	7.691 100.62		75,468.75	
PUR 44914	2/23/09 2/26/09	01958XBR 287035	ALLIED WASTE NORTH NOMURA	7.1250 5/15/16	25,000.00	7.578 97.500		24,375.00	
PUR 44875	2/19/09 2/24/09	029912AQ 287035	AMERICAN TOWER CORP NOMURA	7.1250 10/15/12	25,000.00	6.768 101.12		25,281.25	
PUR 44875	2/23/09 2/26/09	029912AQ 287035	AMERICAN TOWER CORP NOMURA	7.1250 10/15/12	25,000.00	6.806 101.00		25,250.00	
PUR 42595	2/06/09 2/11/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	12.023 90.250		22,562.50	
PUR 42595	2/09/09 2/12/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.731 91.500		22,875.00	
PUR 42595	2/09/09 2/12/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.760 91.375		22,843.75	
PUR 42595	2/10/09 2/13/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.444 92.750		23,187.50	
PUR 42595	2/10/09 2/13/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.501 92.500		23,125.00	
PUR 43672	1/30/09 2/04/09	090613AC 287035	BIOMET INC NOMURA	10.0000 10/15/17	25,000.00	9.693 101.75		25,437.50	
PUR 43672	2/04/09 2/09/09	090613AC 287035	BIOMET INC NOMURA	10.0000 10/15/17	25,000.00	9.565 102.50		25,625.00	

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PUR 43015	2/06/09 2/11/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	12.382 96.000		24,000.00	
PUR 43015	2/06/09 2/11/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	12.432 95.750		23,937.50	
PUR 44814	2/12/09 2/18/09	1248EPAC 287035	CCO HLDGS LLC& CCO NOMURA	8.7500 11/15/13	50,000.00	16.364 75.500		37,750.00	
PUR 44814	2/12/09 2/18/09	1248EPAC 287035	CCO HLDGS LLC& CCO NOMURA	8.7500 11/15/13	25,000.00	16.457 75.250		18,812.50	
PUR 44829	2/13/09 2/19/09	12502CAD 287035	CCH II LLC & CCH II NOMURA	10.2500 9/15/10	50,000.00	29.038 77.500		38,750.00	
PUR 42002	1/28/09 2/02/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	50,000.00	9.479 97.125		48,562.50	
PUR 42002	1/28/09 2/02/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.560 96.750		24,187.50	
PUR 42002	2/03/09 2/06/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.399 97.500		24,375.00	
PUR 42002	2/03/09 2/06/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.453 97.250		24,312.50	
PUR 42002	2/03/09 2/06/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.479 97.125		24,281.25	
PUR 42002	2/04/09 2/09/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.293 98.000		24,500.00	
PUR 42002	2/04/09 2/09/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.293 98.000		24,500.00	
PUR 42002	2/04/09 2/09/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.346 97.750		24,437.50	

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PUR 42002	2/19/09 2/24/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.454 97.250		24,312.50	
PUR 44759	2/09/09 2/12/09	126304AZ 287035	CSC HOLDINGS INC NOMURA	8.6250 2/15/19	25,000.00	9.088 97.000		24,250.00	
PUR 44759	2/09/09 2/12/09	126304AZ 287035	CSC HOLDINGS INC NOMURA	8.6250 2/15/19	125,000.00	9.375 95.196		118,995.00	
PUR 44759	2/13/09 2/19/09	126304AZ 287035	CSC HOLDINGS INC NOMURA	8.6250 2/15/19	25,000.00	9.049 97.250		24,312.50	
PUR 44759	2/24/09 2/27/09	126304AZ 287035	CSC HOLDINGS INC NOMURA	8.6250 2/15/19	25,000.00	9.571 94.000		23,500.00	
PUR 44500	2/13/09 2/19/09	161175AA 287035	CHARTER COMM OPT NOMURA	8.0000 4/30/12	25,000.00	11.227 91.500		22,875.00	
PUR 43244	2/13/09 2/19/09	161175AD 287035	CHARTER COMMUNICATIONS NOMURA	8.3750 4/30/14	25,000.00	11.080 89.500		22,375.00	
PUR 43244	2/13/09 2/19/09	161175AD 287035	CHARTER COMMUNICATIONS NOMURA	8.3750 4/30/14	25,000.00	11.218 89.000		22,250.00	
PUR 44815	2/12/09 2/18/09	161175AG 287035	CHARTER COMM NOMURA	10.8750 9/15/14	25,000.00	12.792 92.500		23,125.00	
PUR 44815	2/12/09 2/18/09	161175AG 287035	CHARTER COMM NOMURA	10.8750 9/15/14	25,000.00	12.792 92.500		23,125.00	
PUR 44815	2/19/09 2/24/09	161175AG 287035	CHARTER COMM NOMURA	10.8750 9/15/14	25,000.00	12.134 95.000		23,750.00	
PUR 44815	2/19/09 2/24/09	161175AG 287035	CHARTER COMM NOMURA	10.8750 9/15/14	25,000.00	12.134 95.000		23,750.00	
PUR 44815	2/19/09 2/24/09	161175AG 287035	CHARTER COMM NOMURA	10.8750 9/15/14	25,000.00	12.166 94.875		23,718.75	

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PUR 44638	1/28/09 2/02/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	10.004 97.750		24,437.50	
PUR 44638	1/28/09 2/02/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	10.061 97.500		24,375.00	
PUR 44638	1/28/09 2/02/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	225,000.00	10.625 95.071		213,909.75	
PUR 44638	2/11/09 2/17/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	9.837 98.500		24,625.00	
PUR 44638	2/11/09 2/17/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	150,000.00	10.008 97.750		146,625.00	
PUR 44686	2/03/09 2/06/09	19767QAL 287035	COLUMBIA HCA INC NOMURA	8.7000 2/10/10	25,000.00	9.360 99.375		24,843.75	
PUR 44894	2/20/09 2/25/09	22025YAD 287035	CORRECTIONS CORP AMER NEW NOMURA	7.5000 5/01/11	25,000.00	7.555 99.875		24,968.75	
PUR 43684	2/04/09 2/09/09	226566AH 287035	CRICKET COMMUNICATIONS NOMURA	10.0000 7/15/15	25,000.00	10.991 95.500		23,875.00	
PUR 44501	2/03/09 2/06/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	9.904 96.000		24,000.00	
PUR 44754	2/06/09 2/11/09	23331AAZ 287035	DR HORTON INC NOMURA	6.5000 4/15/16	25,000.00	10.307 81.000		20,250.00	
PUR 44754	2/06/09 2/11/09	23331AAZ 287035	DR HORTON INC NOMURA	6.5000 4/15/16	25,000.00	10.537 80.000		20,000.00	
PUR 44777	2/10/09 2/13/09	247916AB 287035	DENBURY RESOURCE NOMURA	9.7500 3/01/16	50,000.00	11.251 92.816		46,408.00	
PUR 43758	2/24/09 2/27/09	25459HAG 287035	DIRECTTV HOLDINGS NOMURA	7.6250 5/15/16	25,000.00	8.467 95.500		23,875.00	

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PUR 44778	2/10/09 2/13/09	256669AG 287035	DOLLAR GENERAL NOMURA	11.8750 7/15/17	25,000.00	12.556 96.500		24,125.00	
PUR 44778	2/12/09 2/18/09	256669AG 287035	DOLLAR GENERAL NOMURA	11.8750 7/15/17	25,000.00	12.606 96.250		24,062.50	
PUR 44712	2/04/09 2/09/09	28336LBT 287035	EL PASO CORP NOMURA	8.2500 2/15/16	50,000.00	9.125 95.535		47,767.50	
PUR 44545	2/03/09 2/06/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	15.178 79.500		19,875.00	
PUR 44545	2/12/09 2/18/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	15.564 78.000		19,500.00	
PUR 44545	2/12/09 2/18/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	15.564 78.000		19,500.00	
PUR 44545	2/12/09 2/18/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	15.564 78.000		19,500.00	
PUR 44545	2/24/09 2/27/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	20.101 62.750		15,687.50	
PUR 44545	2/24/09 2/27/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	20.189 62.500		15,625.00	
PUR 44939	2/24/09 2/27/09	30250BAC 287035	FMG FINANCE PTY LTD NOMURA	10.6250 9/01/16	50,000.00	13.514 86.625		43,312.50	
PUR 44939	2/24/09 2/27/09	30250BAC 287035	FMG FINANCE PTY LTD NOMURA	10.6250 9/01/16	25,000.00	13.544 86.500		21,625.00	
PUR 44687	2/03/09 2/06/09	319963AP 287035	FIRST DATA CORP NOMURA	9.8750 9/24/15	25,000.00	22.166 58.250		14,562.50	
PUR 44791	2/11/09 2/17/09	346091BC 287035	FOREST OIL NOMURA	8.5000 2/15/14	50,000.00	9.749 95.150		47,575.00	

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PUR 42929	1/28/09 2/02/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	50,000.00	11.901 81.875		40,937.50	
PUR 42929	1/28/09 2/02/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.491 83.750		20,937.50	
PUR 42929	1/28/09 2/02/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.545 83.500		20,875.00	
PUR 42929	2/06/09 2/11/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.020 86.000		21,500.00	
PUR 42929	2/06/09 2/11/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.125 85.500		21,375.00	
PUR 42929	2/06/09 2/11/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.151 85.375		21,343.75	
PUR 42929	2/06/09 2/11/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.310 84.625		21,156.25	
PUR 42929	2/09/09 2/12/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.711 87.500		21,875.00	
PUR 42929	2/09/09 2/12/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.711 87.500		21,875.00	
PUR 42929	2/12/09 2/18/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.164 90.250		22,562.50	
PUR 42929	2/13/09 2/19/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.164 90.250		22,562.50	
PUR 42929	2/13/09 2/19/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.164 90.250		22,562.50	
PUR 42929	2/13/09 2/19/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.189 90.125		22,531.25	

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PUR 42929	2/19/09 2/24/09	35671DAS 287035	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.668 87.750		21,937.50	
PUR 44242	1/28/09 2/02/09	36186CAQ 287035	GENERAL MOTORS ACCEPTANCE C NOMURA	8.0000 11/01/31	25,000.00	13.353 62.000		15,500.00	
PUR 43300	2/05/09 2/10/09	370425SJ 287035	GENL MTRS ACCEPT CORP NOMURA	5.6250 5/15/09	75,000.00	20.840 96.125		72,093.75	
PUR 44289	1/28/09 2/02/09	370442BT 287035	GENERAL MOTORS NOMURA	8.3750 7/15/33	25,000.00	53.891 15.500		3,875.00	
PUR 42006	2/24/09 2/27/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.696 92.500		23,125.00	
PUR 42006	2/24/09 2/27/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.722 92.375		23,093.75	
PUR 44830	2/13/09 2/19/09	404119BB 287035	HCA INC NOMURA	9.8750 2/15/17	25,000.00	10.153 98.500		24,625.00	
PUR 44830	2/13/09 2/19/09	404119BB 287035	HCA INC NOMURA	9.8750 2/15/17	25,000.00	10.500 96.673		24,168.25	
PUR 44761	2/09/09 2/12/09	442488AY 287035	K HOVNANIAN ENTERP NOMURA	6.2500 1/15/16	25,000.00	30.579 31.500		7,875.00	
PUR 44639	1/28/09 2/02/09	45661TAF 287035	INERGY LP INERGY FIN NOMURA	8.7500 3/01/15	100,000.00	11.001 90.191		90,191.00	
PUR 44639	2/03/09 2/06/09	45661TAF 287035	INERGY LP INERGY FIN NOMURA	8.7500 3/01/15	25,000.00	9.463 96.750		24,187.50	
PUR 42219	1/28/09 2/02/09	45822EAF 287035	INTELSAT SUBSIDIARY HOLDINGS NOMURA	8.8750 1/15/15	25,000.00	10.423 93.250		23,312.50	
PUR 44760	2/09/09 2/12/09	45822EAK 287035	INTELSAT SUBSIDIARY NOMURA	8.8750 1/15/15	25,000.00	10.070 94.750		23,687.50	

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PUR 44760	2/09/09 2/12/09	45822EAK 287035	INTELSAT SUBSIDIARY NOMURA	8.8750 1/15/15	25,000.00	10.670 92.250		23,062.50	
PUR 44760	2/09/09 2/12/09	45822EAK 287035	INTELSAT SUBSIDIARY NOMURA	8.8750 1/15/15	25,000.00	10.731 92.000		23,000.00	
PUR 44760	2/09/09 2/12/09	45822EAK 287035	INTELSAT SUBSIDIARY NOMURA	8.8750 1/15/15	25,000.00	10.792 91.750		22,937.50	
PUR 44760	2/09/09 2/12/09	45822EAK 287035	INTELSAT SUBSIDIARY NOMURA	8.8750 1/15/15	225,000.00	11.609 88.500		199,125.00	
PUR 44145	2/03/09 2/06/09	45823VAC 287035	INTELSAT CORP NOMURA	9.2500 6/15/16	25,000.00	10.746 92.500		23,125.00	
PUR 44145	2/04/09 2/09/09	45823VAC 287035	INTELSAT CORP NOMURA	9.2500 6/15/16	25,000.00	10.332 94.500		23,625.00	
PUR 44893	2/20/09 2/25/09	462846AA 287035	IRON MTN INC PA NOMURA	8.6250 4/01/13	75,000.00	8.401 100.75		75,562.50	
PUR 44567	2/11/09 2/17/09	549463AE 287035	LUCENT TECHNOLOGIES NOMURA	6.4500 3/15/29	25,000.00	18.369 37.000		9,250.00	
PUR 44688	2/03/09 2/06/09	552953BD 287035	MGM MIRAGE NOMURA	13.0000 11/15/13	25,000.00	16.898 87.500		21,875.00	
PUR 44688	2/06/09 2/11/09	552953BD 287035	MGM MIRAGE NOMURA	13.0000 11/15/13	25,000.00	16.735 88.000		22,000.00	
PUR 44413	2/04/09 2/09/09	591709AG 287035	METROPCS WIRELESS INC NOMURA	9.2500 11/01/14	25,000.00	10.856 93.250		23,312.50	
PUR 44940	2/24/09 2/27/09	60467XAC 287035	MIRANT NORTH AMER LL NOMURA	7.3750 12/31/13	25,000.00	8.393 96.000		24,000.00	
PUR 44623	1/29/09 2/03/09	629377AT 287035	NRG ENERGY INC NOMURA	7.2500 2/01/14	25,000.00	8.243 96.000		24,000.00	

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PUR 44503	2/04/09 2/09/09	65409QAR 287035	NIELSEN FINANCE NOMURA	11.6250 2/01/14	25,000.00	13.903 92.000		23,000.00	
PUR 44503	2/05/09 2/10/09	65409QAR 287035	NIELSEN FINANCE NOMURA	11.6250 2/01/14	25,000.00	13.753 92.500		23,125.00	
PUR 42211	1/28/09 2/02/09	67090FAC 287035	NUVEEN INVESTMENTS NOMURA	10.5000 11/15/15	50,000.00	43.207 29.500		14,750.00	
PUR 42376	2/13/09 2/19/09	67105EAB 287035	OSI RESTAURANT LLC NOMURA	10.0000 6/15/15	25,000.00	56.185 21.250		5,312.50	
PUR 42377	2/04/09 2/09/09	698657AG 287035	PANTRY INCORPORATED NOMURA	7.7500 2/15/14	25,000.00	14.889 75.375		18,843.75	
PUR 44547	1/28/09 2/02/09	716495AE 287035	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	25,000.00	11.760 95.000		23,750.00	
PUR 42283	1/28/09 2/02/09	716745AB 287035	PETROPLUS FINANCE NOMURA	7.0000 5/01/17	75,000.00	12.236 73.250		54,937.50	
PUR 42930	2/24/09 2/27/09	726505AD 287035	PLAINS EXPLORATION NOMURA	7.7500 6/15/15	25,000.00	9.236 93.000		23,250.00	
PUR 43655	1/28/09 2/02/09	767754BQ 287035	RITE AID CORP NOMURA	9.3750 12/15/15	25,000.00	43.130 27.000		6,750.00	
PUR 43874	1/28/09 2/02/09	767754BT 287035	RITE AID CORP NOMURA	9.5000 6/15/17	50,000.00	42.296 25.500		12,750.00	
PUR 43874	2/06/09 2/11/09	767754BT 287035	RITE AID CORP NOMURA	9.5000 6/15/17	50,000.00	36.452 30.500		15,250.00	
PUR 44312	2/03/09 2/06/09	79546VAF 287035	SALLY HOLDINGS NOMURA	10.5000 11/15/16	25,000.00	14.291 82.500		20,625.00	
PUR 44312	2/04/09 2/09/09	79546VAF 287035	SALLY HOLDINGS NOMURA	10.5000 11/15/16	25,000.00	14.048 83.500		20,875.00	

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PUR 44312	2/06/09 2/11/09	79546VAF 287035	SALLY HOLDINGS NOMURA	10.5000 11/15/16	25,000.00	13.220 87.000		21,750.00	
PUR 44312	2/10/09 2/13/09	79546VAF 287035	SALLY HOLDINGS NOMURA	10.5000 11/15/16	25,000.00	12.436 90.500		22,625.00	
PUR 43558	2/19/09 2/24/09	85206OAS 287035	SPRINT CAPITAL CORP NOMURA	8.3750 3/15/12	25,000.00	17.275 79.500		19,875.00	
PUR 43104	2/06/09 2/11/09	867363AM 287035	SUNGARD DATA SYS INC NOMURA	10.6250 5/15/15	25,000.00	13.581 87.750		21,937.50	
PUR 44756	2/06/09 2/11/09	88033GAT 287035	TENET HEALTHCARE NOMURA	6.3750 12/01/11	25,000.00	10.355 90.500		22,625.00	
PUR 44756	2/10/09 2/13/09	88033GAT 287035	TENET HEALTHCARE NOMURA	6.3750 12/01/11	150,000.00	10.029 91.250		136,875.00	
PUR 43656	2/11/09 2/17/09	88033GBA 287035	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	14.767 82.250		20,562.50	
PUR 43656	2/11/09 2/17/09	88033GBA 287035	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	15.003 81.500		20,375.00	
PUR 43656	2/24/09 2/27/09	88033GBA 287035	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	15.749 79.250		19,812.50	
PUR 43348	2/03/09 2/06/09	88033GBC 287035	TENET HEALTH CARE CORP NOMURA	9.2500 2/01/15	25,000.00	14.560 79.250		19,812.50	
PUR 43348	2/11/09 2/17/09	88033GBC 287035	TENET HEALTH CARE CORP NOMURA	9.2500 2/01/15	25,000.00	13.918 81.500		20,375.00	
PUR 44603	1/28/09 2/02/09	880779AU 287035	TEREX CORP NOMURA	8.0000 11/15/17	25,000.00	11.020 83.250		20,812.50	
PUR 44603	1/29/09 2/03/09	880779AU 287035	TEREX CORP NOMURA	8.0000 11/15/17	25,000.00	11.020 83.250		20,812.50	

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PUR 44603	2/04/09 2/09/09	880779AU 287035	TEREX CORP NOMURA	8.0000 11/15/17	50,000.00	11.386 81.500		40,750.00	
PUR 44603	2/04/09 2/09/09	880779AU 287035	TEREX CORP NOMURA	8.0000 11/15/17	25,000.00	11.386 81.500		20,375.00	
PUR 44548	2/12/09 2/18/09	882330AF 287035	TEXAS COMPETITIVE NOMURA	10.5000 11/01/15	25,000.00	18.301 70.500		17,625.00	
PUR 44548	2/23/09 2/26/09	882330AF 287035	TEXAS COMPETITIVE NOMURA	10.5000 11/01/15	25,000.00	20.655 64.000		16,000.00	
PUR 44915	2/23/09 2/26/09	94106LAT 287035	WASTE MANAGEMENT INC NOMURA	6.3750 3/11/15	25,000.00	6.445 99.650		24,912.50	
PUR 44913	2/23/09 2/26/09	94106LAU 287035	WASTE MANAGEMENT NOMURA	7.3750 3/11/19	25,000.00	7.391 99.882		24,970.50	
PUR 44762	2/09/09 2/12/09	952355AF 287035	WEST CORP NOMURA	11.0000 10/15/16	50,000.00	20.305 64.500		32,250.00	
PUR 44876	2/19/09 2/24/09	97314XAA 287035	WIND ACQUISITION FI NOMURA	10.7500 12/01/15	150,000.00	10.690 100.25		150,375.00	
PUR 44876	2/19/09 2/24/09	97314XAA 287035	WIND ACQUISITION FI NOMURA	10.7500 12/01/15	100,000.00	11.063 98.500		98,500.00	
PUR 44757	2/06/09 2/11/09	97381WAC 287035	WINDSTREAM CORP NOMURA	8.1250 8/01/13	25,000.00	8.260 99.500		24,875.00	
PUR 42307	2/04/09 2/09/09	97381WAD 287035	WINDSTREAM CORP NOMURA	8.6250 8/01/16	25,000.00	8.717 99.500		24,875.00	
PUR 44605	2/12/09 2/18/09	9TERM0BT 287035	NIELSEN DOLLAR NOMURA		25,000.00	7.377 72.311		18,077.78	
PUR 45060	2/24/09 2/27/09	9TERM0BZ 287035	TXU COMP ELEC T/L NOMURA		50,000.00	11.372 67.346		33,672.91	
SUBTOTAL FIXED PURCHASES:					5,125,000.00			4,452,148.19	

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 44758	2/06/09 2/11/09	35671D78 287035	FREEPORT-MCMORAN COPPER & G NOMURA		250.00	54.350		13,587.50	
PUR 44243	1/28/09 2/02/09	74038A20 287035	PREFERRED BLOCKER INC NOMURA		100.00	265.00		26,500.00	
SUBTOTAL STOCK PURCHASES:					350.00			40,087.50	
TOTAL FUND PURCHASES:					5,125,350.00			4,492,235.69	
SALES OF FIXED INCOME SECURITIES									
SALE 41993	2/12/09 2/18/09	008674AB 287035	AHERN RENTALS INC NOMURA	9.2500 8/15/13	50,000.00	18.516 30.000		15,000.00	-21,271.19
SALE 41993	2/17/09 2/20/09	008674AB 287035	AHERN RENTALS INC NOMURA	9.2500 8/15/13	25,000.00	18.516 32.000		8,000.00	-10,140.62
SALE 41993	2/19/09 2/24/09	008674AB 287035	AHERN RENTALS INC NOMURA	9.2500 8/15/13	25,000.00	18.516 32.000		8,000.00	-10,150.72
SALE 44153	2/23/09 2/26/09	014477AD 287035	ALERIS INTL INC NOMURA	9.0000 12/15/14	50,000.00	236.88 .030		15.00	-1,688.46
SALE 41999	1/30/09 2/04/09	031652AW 287035	AMKOR TECHNOLOGIES INC NOMURA	9.2500 6/01/16	25,000.00	10.822 55.000		13,750.00	-9,289.66
SALE 41999	2/10/09 2/13/09	031652AW 287035	AMKOR TECHNOLOGIES INC NOMURA	9.2500 6/01/16	500,000.00	10.822 58.000		290,000.00	-170,874.10
SALE 42989	2/10/09 2/13/09	038521AD 287035	ARAMARK SERVICES CORPORATIO NOMURA	8.5000 2/01/15	25,000.00	9.867 93.250		23,312.50	-171.78

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SALE 42000	2/20/09 2/25/09	057741AA 287035	BALDOR ELECTRIC COMPANY NOMURA	8.6250 2/15/17	150,000.00	8.499 80.000		120,000.00	-31,072.85
SALE 42595	2/12/09 2/18/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.424 93.000		23,250.00	38.60
SALE 42595	2/12/09 2/18/09	071707AN 287035	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	11.424 93.000		23,250.00	38.60
SALE 43015	2/02/09 2/05/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.576 93.625		23,406.25	1,990.66
SALE 43015	2/02/09 2/05/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.576 93.750		23,437.50	2,021.91
SALE 43015	2/10/09 2/13/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.293 97.500		24,375.00	2,643.72
SALE 43015	2/10/09 2/13/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.293 97.500		24,375.00	2,643.72
SALE 43015	2/11/09 2/17/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.293 97.500		24,375.00	2,641.19
SALE 43015	2/11/09 2/17/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.293 97.500		24,375.00	2,641.19
SALE 43015	2/11/09 2/17/09	090613AE 287035	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.293 96.750		24,187.50	2,453.68
SALE 44285	2/02/09 2/05/09	09689RAA 287035	BODY GAMING CORP NOMURA	7.1250 2/01/16	25,000.00	16.400 62.750		15,687.50	128.38
SALE 44285	2/23/09 2/26/09	09689RAA 287035	BODY GAMING CORP NOMURA	7.1250 2/01/16	25,000.00	16.400 56.000		14,000.00	-1,599.12

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SALE 44182	2/10/09 2/13/09	103304BD 287035	BOYD GAMING CORP NOMURA	6.7500 4/15/14		17.799 61.000		61,000.00	-2,590.82
SALE 44814	2/13/09 2/19/09	1248EPAC 287035	CCO HLDGS LLC& CCO NOMURA	8.7500 11/15/13	100,000.00 50,000.00	16.395 79.000		39,500.00	1,786.78
SALE 44814	2/13/09 2/19/09	1248EPAC 287035	CCO HLDGS LLC& CCO NOMURA	8.7500 11/15/13	25,000.00	16.395 80.750		20,187.50	1,330.89
SALE 42002	2/05/09 2/10/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 98.000		24,500.00	659.15
SALE 42002	2/06/09 2/11/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 98.500		24,625.00	783.89
SALE 42002	2/06/09 2/11/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 98.375		24,593.75	752.64
SALE 42002	2/06/09 2/11/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 98.500		24,625.00	783.89
SALE 42002	2/10/09 2/13/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 98.250		24,562.50	720.88
SALE 42002	2/10/09 2/13/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 99.375		24,843.75	1,002.13
SALE 42002	2/11/09 2/17/09	12543DAF 287035	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.863 98.500		24,625.00	782.33
SALE 43017	1/28/09 2/02/09	15135EAB 287035	CENTENNIAL COMMUNICATIONS NOMURA	10.1250 6/15/13	25,000.00	9.758 103.87		25,968.75	654.52
SALE 44500	2/09/09 2/12/09	161175AA 287035	CHARTER COMM OPT NOMURA	8.0000 4/30/12	25,000.00	14.632 83.250		20,812.50	-42.34
SALE 43244	2/05/09 2/10/09	161175AD 287035	CHARTER COMMUNICATIONS NOMURA	8.3750 4/30/14	25,000.00	13.416 82.250		20,562.50	196.53

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SALE 43244	2/09/09 2/12/09	161175AD 287035	CHARTER COMMUNICATIONS NOMURA	8.3750 4/30/14	25,000.00	13.416 80.000		20,000.00	-369.45
SALE 43244	2/11/09 2/17/09	161175AD 287035	CHARTER COMMUNICATIONS NOMURA	8.3750 4/30/14	25,000.00	13.416 79.000		19,750.00	-628.21
SALE 44162	1/28/09 2/02/09	161175AG 287035	CHARTER COMM NOMURA	10.8750 9/15/14	25,000.00	18.388 87.250		21,812.50	3,236.86
SALE 43920	2/02/09 2/05/09	165167BE 287035	CHESAPEAKE ENERGY NOMURA	6.8750 1/15/16	25,000.00	13.520 86.625		21,656.25	3,992.79
SALE 44638	1/28/09 2/02/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	10.515 98.250		24,562.50	678.66
SALE 44638	1/28/09 2/02/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	10.515 98.000		24,500.00	616.16
SALE 44638	1/30/09 2/04/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	50,000.00	10.515 97.750		48,875.00	1,103.40
SALE 44638	2/23/09 2/26/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	10.246 95.125		23,781.25	-399.37
SALE 44638	2/23/09 2/26/09	165167CD 287035	CHESAPEAKE ENRGY NOMURA	9.5000 2/15/15	25,000.00	10.246 95.500		23,875.00	-305.62
SALE 44501	1/29/09 2/03/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.584 96.750		24,187.50	906.25
SALE 44501	2/02/09 2/05/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.584 96.750		24,187.50	905.35
SALE 44501	2/02/09 2/05/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.584 96.750		24,187.50	905.35
SALE 44501	2/06/09 2/11/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.541 97.250		24,312.50	982.33

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SALE 44501	2/06/09 2/11/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.541 97.500		24,375.00	1,044.83
SALE 44501	2/18/09 2/23/09	228227AZ 287035	CROWN CASTLE INT NOMURA	9.0000 1/15/15	50,000.00	10.541 97.125		48,562.50	1,891.00
SALE 44777	2/11/09 2/17/09	247916AB 287035	DENBURY RESOURCE NOMURA	9.7500 3/01/16	25,000.00	11.251 94.500		23,625.00	418.51
SALE 44777	2/11/09 2/17/09	247916AB 287035	DENBURY RESOURCE NOMURA	9.7500 3/01/16	25,000.00	11.251 94.375		23,593.75	387.26
SALE 44518	1/29/09 2/03/09	25459HAB 287035	DIRECTV HLDGS LLC NOMURA	8.3800 3/15/13	25,000.00	8.266 101.25		25,312.50	218.73
SALE 43758	1/29/09 2/03/09	25459HAG 287035	DIRECTTV HOLDINGS NOMURA	7.6250 5/15/16	25,000.00	8.163 98.875		24,718.75	451.35
SALE 42904	1/29/09 2/03/09	28140JAD 287035	EDUCATION MANAGEMENT NOMURA	10.2500 6/01/16	25,000.00	12.901 83.250		20,812.50	-1,096.24
SALE 42904	2/02/09 2/05/09	28140JAD 287035	EDUCATION MANAGEMENT NOMURA	10.2500 6/01/16	25,000.00	12.901 86.000		21,500.00	-410.03
SALE 42904	2/06/09 2/11/09	28140JAD 287035	EDUCATION MANAGEMENT NOMURA	10.2500 6/01/16	25,000.00	12.901 88.500		22,125.00	211.03
SALE 42904	2/11/09 2/17/09	28140JAD 287035	EDUCATION MANAGEMENT NOMURA	10.2500 6/01/16	25,000.00	12.901 93.000		23,250.00	1,331.99
SALE 42904	2/11/09 2/17/09	28140JAD 287035	EDUCATION MANAGEMENT NOMURA	10.2500 6/01/16	25,000.00	12.901 92.750		23,187.50	1,269.49
SALE 44712	2/05/09 2/10/09	28336LBT 287035	EL PASO CORP NOMURA	8.2500 2/15/16	25,000.00	9.125 97.625		24,406.25	522.06
SALE 44712	2/05/09 2/10/09	28336LBT 287035	EL PASO CORP NOMURA	8.2500 2/15/16	25,000.00	9.125 97.625		24,406.25	522.06

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SALE 44545	1/28/09 2/02/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17		13.094 80.000		20,000.00	-2,150.19
SALE 44545	1/28/09 2/02/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	13.094 79.250		59,437.50	-7,013.06
SALE 44545	1/29/09 2/03/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	13.094 80.250		20,062.50	-2,088.18
SALE 44545	2/05/09 2/10/09	292680AC 287035	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	13.158 80.000		20,000.00	-2,078.11
SALE 44791	2/11/09 2/17/09	346091BC 287035	FOREST OIL NOMURA	8.5000 2/15/14	25,000.00	9.749 96.500		24,125.00	337.50
SALE 44791	2/11/09 2/17/09	346091BC 287035	FOREST OIL NOMURA	8.5000 2/15/14	25,000.00	9.749 96.250		24,062.50	275.00
SALE 42929	2/10/09 2/13/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.494 88.125		22,031.25	1,086.89
SALE 42929	2/11/09 2/17/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.494 88.250		22,062.50	1,114.42
SALE 42929	2/11/09 2/17/09	35671DAS 287035	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.494 88.500		22,125.00	1,176.92
SALE 42199	1/30/09 2/04/09	35687MAM 287035	FREESCALE SEMICONDUCTOR NOMURA	8.8750 12/15/14	25,000.00	13.142 21.000		5,250.00	-15,473.73
SALE 42199	2/12/09 2/18/09	35687MAM 287035	FREESCALE SEMICONDUCTOR NOMURA	8.8750 12/15/14	25,000.00	13.142 21.250		5,312.50	-15,429.29
SALE 44432	2/09/09 2/12/09	35804GAF 287035	FRESENIUS US FINANCE II NOMURA	9.0000 7/15/15	25,000.00	9.927 104.50		26,125.00	2,210.33
SALE 44432	2/09/09 2/12/09	35804GAF 287035	FRESENIUS US FINANCE II NOMURA	9.0000 7/15/15	25,000.00	9.927 103.00		25,750.00	1,835.33

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SALE 44432	2/24/09 2/27/09	35804GAF 287035	FRESENIUS US FINANCE II NOMURA	9.0000 7/15/15	125,000.00	9.927 104.25		130,312.50	10,720.80
SALE 44242	1/28/09 2/02/09	36186CAQ 287035	GENERAL MOTORS ACCEPTANCE C NOMURA	8.0000 11/01/31	25,000.00	10.143 63.000		15,750.00	-4,342.09
SALE 42006	1/29/09 2/03/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	75,000.00	9.764 95.250		71,437.50	-1,475.43
SALE 42006	2/05/09 2/10/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.764 95.500		23,875.00	-430.37
SALE 42006	2/05/09 2/10/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.764 95.625		23,906.25	-399.12
SALE 42006	2/06/09 2/11/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.764 95.500		23,875.00	-430.53
SALE 42006	2/06/09 2/11/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.764 95.500		23,875.00	-430.53
SALE 42006	2/06/09 2/11/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.764 95.750		23,937.50	-368.03
SALE 42006	2/10/09 2/13/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.764 95.500		23,875.00	-430.85
SALE 42006	2/11/09 2/17/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.764 95.500		23,875.00	-431.51
SALE 42006	2/11/09 2/17/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.764 95.750		23,937.50	-369.01
SALE 42006	2/13/09 2/19/09	404119AX 287035	HCA INC NOMURA	9.2500 11/15/16	50,000.00	9.764 96.000		48,000.00	-613.70
SALE 43021	1/29/09 2/03/09	404119BA 287035	HCA INC NOMURA	9.6250 11/15/16	25,000.00	10.626 84.000		21,000.00	-2,689.92

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SALE 44830	2/13/09 2/19/09	404119BB 287035	HCA INC NOMURA	9.8750 2/15/17		10.325 98.625		24,656.25	259.63
SALE 44194	2/09/09 2/12/09	413627BC 287035	HARRAH'S OPERATING NOMURA	10.0000 12/15/18	25,000.00	11.913 24.500		6,125.00	-16,138.02
SALE 44194	2/09/09 2/12/09	413627BC 287035	HARRAH'S OPERATING NOMURA	10.0000 12/15/18	135,000.00	11.913 23.000		31,050.00	-89,170.31
SALE 44766	2/10/09 2/13/09	413627BE 287035	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	25,000.00	22.029 18.000		4,500.00	-10,680.38
SALE 44766	2/10/09 2/13/09	413627BE 287035	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	25,000.00	22.029 18.500		4,625.00	-10,555.38
SALE 44766	2/10/09 2/13/09	413627BE 287035	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	25,000.00	22.029 23.000		5,750.00	-9,430.38
SALE 44766	2/10/09 2/13/09	413627BE 287035	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	25,000.00	22.029 23.000		5,750.00	-9,430.38
SALE 42202	2/24/09 2/27/09	428040BZ 287035	HERTZ CORPORATION NOMURA	8.8750 1/01/14	25,000.00	11.836 52.000		13,000.00	-9,322.24
SALE 44157	2/12/09 2/18/09	44107TAD 287035	HOST HOTELS NOMURA	6.8750 11/01/14	25,000.00	15.258 78.750		19,687.50	2,491.97
SALE 44157	2/12/09 2/18/09	44107TAD 287035	HOST HOTELS NOMURA	6.8750 11/01/14	25,000.00	15.258 78.750		19,687.50	2,491.97
SALE 42009	2/05/09 2/10/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 85.250		21,312.50	-710.17
SALE 42009	2/05/09 2/10/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 85.250		21,312.50	-710.17
SALE 42009	2/06/09 2/11/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 85.000		21,250.00	-774.04

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SALE 42009	2/09/09 2/12/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 85.375		21,343.75	-681.67
SALE 42009	2/12/09 2/18/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 84.000		21,000.00	-1,033.72
SALE 42009	2/12/09 2/18/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 84.000		21,000.00	-1,033.72
SALE 42009	2/18/09 2/23/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 79.500		19,875.00	-2,165.69
SALE 42009	2/18/09 2/23/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 78.000		19,500.00	-2,540.69
SALE 42009	2/18/09 2/23/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.371 78.750		19,687.50	-2,353.19
SALE 42009	2/19/09 2/24/09	44108EAS 287035	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	35,000.00	10.371 80.250		28,087.50	-2,771.42
SALE 43044	2/11/09 2/17/09	45072PAB 287035	IASIS HEALTHCARE NOMURA	8.7500 6/15/14	25,000.00	9.655 96.000		24,000.00	-69.07
SALE 43044	2/11/09 2/17/09	45072PAB 287035	IASIS HEALTHCARE NOMURA	8.7500 6/15/14	25,000.00	9.655 96.750		24,187.50	118.43
SALE 43044	2/13/09 2/19/09	45072PAB 287035	IASIS HEALTHCARE NOMURA	8.7500 6/15/14	25,000.00	9.655 97.000		24,250.00	180.27
SALE 44472	2/09/09 2/12/09	45820EAB 287035	INTELSAT LTD NOMURA	7.6300 4/15/12	25,000.00	16.487 81.750		20,437.50	754.83
SALE 43045	1/28/09 2/02/09	45820EAX 287035	INTELSAT SUBSIDIARY HOLDINGS NOMURA	11.2500 6/15/16	25,000.00	12.817 95.500		23,875.00	716.65
SALE 43045	1/29/09 2/03/09	45820EAX 287035	INTELSAT SUBSIDIARY HOLDINGS NOMURA	11.2500 6/15/16	25,000.00	12.817 95.500		23,875.00	716.34

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SALE 43045	1/29/09 2/03/09	45820EAX 287035	INTELSAT SUBSIDIARY HOLDINGS NOMURA	11.2500 6/15/16	25,000.00	12.817 95.500		23,875.00	716.34
SALE 43045	1/30/09 2/04/09	45820EAX 287035	INTELSAT SUBSIDIARY HOLDINGS NOMURA	11.2500 6/15/16	25,000.00	12.817 96.750		24,187.50	1,028.53
SALE 44760	2/09/09 2/12/09	45822EAK 287035	INTELSAT SUBSIDIARY NOMURA	8.8750 1/15/15	25,000.00	11.277 92.500		23,125.00	677.88
SALE 42011	2/09/09 2/12/09	464592AG 287035	ISLE OF CAPRI CASINO NOMURA	7.0000 3/01/14	110,000.00	20.653 58.000		63,800.00	-399.69
SALE 43179	1/28/09 2/02/09	502413AJ 287035	L-3 COMMUNICATIONS CORP NOMURA	7.6250 6/15/12	25,000.00	8.097 100.00		25,000.00	345.24
SALE 43608	2/10/09 2/13/09	532776AR 287035	LIN TELEVISION CORP NOMURA	6.5000 5/15/13	50,000.00	24.987 56.000		28,000.00	1,435.10
SALE 44688	2/20/09 2/25/09	552953BD 287035	MGM MIRAGE NOMURA	13.0000 11/15/13	25,000.00	16.816 82.000		20,500.00	-1,457.19
SALE 42206	2/10/09 2/13/09	554273AC 287035	MACDERMID INC NOMURA	9.5000 4/15/17	25,000.00	10.677 39.000		9,750.00	-13,664.64
SALE 42349	2/10/09 2/13/09	58445MAJ 287035	MEDIACOM LLC NOMURA	9.5000 1/15/13	75,000.00	10.212 94.000		70,500.00	-2,796.39
SALE 42349	2/12/09 2/18/09	58445MAJ 287035	MEDIACOM LLC NOMURA	9.5000 1/15/13	25,000.00	10.212 93.000		23,250.00	-1,183.22
SALE 43921	2/12/09 2/18/09	591709AC 287035	METROPCS WIRELESS NOMURA	9.2500 11/01/14	25,000.00	14.010 96.750		24,187.50	3,767.03
SALE 42207	2/18/09 2/23/09	60877UAC 287035	MOMENTIVE PERFORMANCE NOMURA	9.7500 12/01/14	25,000.00	14.598 42.000		10,500.00	-9,868.15
SALE 42220	1/29/09 2/03/09	629377AU 287035	NRG ENERGY INC NOMURA	7.3750 2/01/16	25,000.00	8.767 96.000		24,000.00	792.02

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SALE 42460	2/09/09 2/12/09	62941FAH 287035	NTL CABLE PLC NOMURA	9.1250 8/15/16		12.399 88.500		88,500.00	4,207.70
SALE 42460	2/10/09 2/13/09	62941FAH 287035	NTL CABLE PLC NOMURA	9.1250 8/15/16	100,000.00	12.399 88.875		88,875.00	4,578.37
SALE 42460	2/12/09 2/18/09	62941FAH 287035	NTL CABLE PLC NOMURA	9.1250 8/15/16	100,000.00	12.399 88.750		88,750.00	4,436.17
SALE 42209	2/19/09 2/24/09	629855AH 287035	NALCO COMPANY NOMURA	8.8750 11/15/13	200,000.00	8.416 98.625		197,250.00	-6,226.72
SALE 42303	2/02/09 2/05/09	65409QAC 287035	NIELSEN FINANCE NOMURA	10.0000 8/01/14	25,000.00	11.794 89.000		22,250.00	-973.69
SALE 44503	1/28/09 2/02/09	65409QAR 287035	NIELSEN FINANCE NOMURA	11.6250 2/01/14	25,000.00	14.407 92.750		23,187.50	606.67
SALE 42304	2/02/09 2/05/09	69349HAB 287035	PNM RESOURCES INC NOMURA	9.2500 5/15/15	350,000.00	8.796 93.000		325,500.00	-31,949.94
SALE 42212	2/20/09 2/25/09	695459AB 287035	PAETEC HOLDING CORPORATION NOMURA	9.5000 7/15/15	25,000.00	15.740 70.250		17,562.50	-1,283.05
SALE 43831	2/03/09 2/06/09	700690AQ 287035	CAESARS ENTERTAINMEN NOMURA	7.8800 3/15/10	25,000.00	57.464 46.000		11,500.00	-4,230.54
SALE 43831	2/03/09 2/06/09	700690AQ 287035	CAESARS ENTERTAINMEN NOMURA	7.8800 3/15/10	25,000.00	57.464 45.500		11,375.00	-4,355.54
SALE 43831	2/13/09 2/19/09	700690AQ 287035	CAESARS ENTERTAINMEN NOMURA	7.8800 3/15/10	25,000.00	57.464 35.000		8,750.00	-7,213.17
SALE 44546	1/28/09 2/02/09	704549AE 287035	PEABODY ENERGY CORP NOMURA	7.3750 11/01/16	25,000.00	7.897 98.250		24,562.50	311.92
SALE 44547	2/05/09 2/10/09	716495AE 287035	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	50,000.00	12.136 98.000		49,000.00	2,208.29

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S T A T E O F N E W J E R S E Y
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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 2 / 0 1 / 0 9 T H R O U G H 2 / 2 8 / 0 9

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SALE 44547	2/10/09 2/13/09	716495AE 287035	PETROHAWK ENERGY NOMURA	10.5000 8/01/14		12.136 100.12		25,031.25	1,634.22
SALE 42930	2/10/09 2/13/09	726505AD 287035	PLAINS EXPLORATION NOMURA	7.7500 6/15/15	25,000.00	8.640 94.250		23,562.50	-363.97
SALE 42930	2/10/09 2/13/09	726505AD 287035	PLAINS EXPLORATION NOMURA	7.7500 6/15/15	25,000.00	8.640 94.625		23,656.25	-270.22
SALE 43661	2/19/09 2/24/09	729416AJ 287035	PLY GEM INDUSTRIES NOMURA	11.7500 6/15/13	25,000.00	14.585 51.250		12,812.50	-9,965.76
SALE 43661	2/23/09 2/26/09	729416AJ 287035	PLY GEM INDUSTRIES NOMURA	11.7500 6/15/13	25,000.00	14.585 50.500		12,625.00	-10,155.20
SALE 42308	1/28/09 2/02/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	75,000.00	6.997 100.00		75,000.00	
SALE 42308	1/30/09 2/04/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	25,000.00	6.997 99.875		24,968.75	-31.25
SALE 42308	1/30/09 2/04/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	25,000.00	6.997 99.875		24,968.75	-31.25
SALE 42308	2/09/09 2/12/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	25,000.00	6.997 100.00		25,000.00	
SALE 42308	2/10/09 2/13/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	25,000.00	6.997 99.875		24,968.75	-31.25
SALE 42308	2/10/09 2/13/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	25,000.00	6.997 100.00		25,000.00	
SALE 42308	2/18/09 2/23/09	74913EAN 287035	QWEST CAPITAL FUNDING NOMURA	7.0000 8/03/09	125,000.00	6.997 100.12		125,156.25	156.25
SALE 42214	2/17/09 2/20/09	76010RAC 287035	RENTAL SERVICE CORP NOMURA	9.5000 12/01/14	25,000.00	14.799 63.500		15,875.00	-4,085.11

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SALE 42214	2/24/09 2/27/09	76010RAC 287035	RENTAL SERVICE CORP NOMURA	9.5000 12/01/14		14.799 56.000		14,000.00	-5,970.87
SALE 44505	2/18/09 2/23/09	79546VAC 287035	SALLY HLDGS LLC NOMURA	9.2500 11/15/14	25,000.00	11.406 97.000		24,250.00	1,480.30
SALE 42016	2/23/09 2/26/09	80007PAC 287035	SANDRIDGE ENERGY INC. NOMURA	8.0000 6/01/18	25,000.00	8.072 80.000		20,000.00	-4,879.23
SALE 42016	2/23/09 2/26/09	80007PAC 287035	SANDRIDGE ENERGY INC. NOMURA	8.0000 6/01/18	25,000.00	8.072 80.000		20,000.00	-4,879.23
SALE 43143	2/11/09 2/17/09	816074AG 287035	SEITEL INC NOMURA	9.7500 2/15/14	25,000.00	18.104 42.000		10,500.00	-7,817.52
SALE 43143	2/12/09 2/18/09	816074AG 287035	SEITEL INC NOMURA	9.7500 2/15/14	25,000.00	18.104 43.000		10,750.00	-7,569.57
SALE 43143	2/12/09 2/18/09	816074AG 287035	SEITEL INC NOMURA	9.7500 2/15/14	25,000.00	18.104 44.750		11,187.50	-7,132.07
SALE 43143	2/17/09 2/20/09	816074AG 287035	SEITEL INC NOMURA	9.7500 2/15/14	25,000.00	18.104 46.000		11,500.00	-6,823.70
SALE 43922	2/23/09 2/26/09	852060AJ 287035	SPRINT CAPITAL CORP NOMURA	7.6250 1/30/11	25,000.00	18.610 85.500		21,375.00	665.48
SALE 43922	2/23/09 2/26/09	852060AJ 287035	SPRINT CAPITAL CORP NOMURA	7.6250 1/30/11	50,000.00	18.610 85.250		42,625.00	1,205.96
SALE 43558	2/19/09 2/24/09	852060AS 287035	SPRINT CAPITAL CORP NOMURA	8.3750 3/15/12	25,000.00	19.251 80.750		20,187.50	1,272.75
SALE 42215	2/11/09 2/17/09	852060AT 287035	SPRINT CAPITAL CORP NOMURA	8.7500 3/15/32	25,000.00	10.158 63.500		15,875.00	-6,008.56
SALE 43104	2/11/09 2/17/09	867363AM 287035	SUNGARD DATA SYS INC NOMURA	10.6250 5/15/15	25,000.00	13.118 88.500		22,125.00	-262.43

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SALE 44548	2/10/09 2/13/09	882330AF 287035	TEXAS COMPETITIVE NOMURA	10.5000 11/01/15	25,000.00	12.558 77.500		19,375.00	-3,326.05
SALE 44548	2/23/09 2/26/09	882330AF 287035	TEXAS COMPETITIVE NOMURA	10.5000 11/01/15	25,000.00	12.719 66.000		16,500.00	-6,042.92
SALE 42517	2/23/09 2/26/09	92203PAB 287035	VANGUARD HEALTH HOLDINGS NOMURA	9.0000 10/01/14	25,000.00	9.493 92.500		23,125.00	-1,345.41
SALE 42217	2/06/09 2/11/09	92839UAD 287035	VISTEON CORP NOMURA	12.2500 12/31/16	111,000.00	19.996 10.500		11,655.00	-65,856.54
SALE 42217	2/06/09 2/11/09	92839UAD 287035	VISTEON CORP NOMURA	12.2500 12/31/16	39,000.00	19.996 10.000		3,900.00	-23,333.79
SALE 44604	2/17/09 2/20/09	9TERM089 287035	TX COMP ELEC T/L NOMURA		50,000.00	4.962 70.750		35,375.00	-2,580.84
SALE 44535	1/28/09 2/02/09	9TERM0BD 287035	NIELSEN FINACE NOMURA	5.3400 8/09/13	49,872.00	16.217 73.000		36,406.56	3,453.33
SALE 44605	1/28/09 2/02/09	9TERM0BT 287035	NIELSEN DOLLAR NOMURA		128.00	9.649 73.000		93.44	9.78
SALE 44605	2/18/09 2/23/09	9TERM0BT 287035	NIELSEN DOLLAR NOMURA		25,000.00	8.451 73.514		18,378.48	1,101.21
SALE 44605	2/23/09 2/26/09	9TERM0BT 287035	NIELSEN DOLLAR NOMURA		24,808.26	8.451 79.952		19,834.62	2,675.74
SUBTOTAL FIXED SALES:					6,679,808.26			5,222,345.60	-636,494.06
TOTAL FUND SALES:					6,679,808.26			5,222,345.60	-636,494.06

END OF REPORT FOR: NOMURA

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

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STATE OF NEW JERSEY
DIVISION OF INVESTMENTGLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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TRANS-TYPE: PUR

** COMMON PENSION FUND **

X-TYPE	TRADE	BANK	----	DESCRIPTION	-----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
<u>FOREIGN GOVERNMENT T BILL (637)</u>												
PUR	2/03/09	60		BELGIUM TRASURY BILLS		5,865,000.00			5,796,816.56		5,796,816.56	
244637	2/04/09	EUR		12/17/09 B25780		98.837	.771	1.3586	7,518,471.30		7,518,471.30	
PUR	2/13/09	60		BELGIUM TRASURY BILLS		5,678,000.00			5,623,568.53		5,623,568.53	
244637	2/17/09	EUR		12/17/09 B25825		99.041	.775	1.1660	7,260,592.55		7,260,592.55	
						11,543,000.00			11,420,385.09		11,420,385.09	
								1.2640	14,779,063.85		14,779,063.85	
2 TRANSACTIONS IN COUNTRY:				BELGIUM				(200)				
PUR	2/09/09	60		FRENCH TREASURY BILL		2,418,000.00			2,415,553.06		2,415,553.06	
244720	2/11/09	EUR		3/19/09 B25806		99.899	.765	1.0271	3,157,371.08		3,157,371.08	
PUR	2/10/09	60		FRENCH TREASURY BILLS		10,983,000.00			10,892,771.58		10,892,771.58	
244516	2/12/09	EUR		11/19/09 B25812		99.178	.767	1.0798	14,204,177.21		14,204,177.21	
						13,401,000.00			13,308,324.64		13,308,324.64	
								1.0702	17,361,548.29		17,361,548.29	
2 TRANSACTIONS IN COUNTRY:				FRANCE				(400)				
PUR	2/19/09	60		DUTCH TREASURY BILL		2,460,000.00			2,445,125.49		2,445,125.49	
244570	2/23/09	EUR		9/30/09 B25837		99.395	.788	1.0139	3,103,352.83		3,103,352.83	
						2,460,000.00			2,445,125.49		2,445,125.49	
								1.0139	3,103,352.83		3,103,352.83	
1 TRANSACTION IN COUNTRY:				NETHERLANDS				(600)				
PUR	1/29/09	60		GERMAN TREASURY BILLS		1,380,000.00			1,376,139.16		1,376,139.16	
244267	2/02/09	EUR		5/13/09 B25764		99.720	.764	1.0240	1,800,126.57		1,800,126.57	

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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** COMMON PENSION FUND **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	CURR	RATE	DESCRIPTION	MATURITY	T/DOC#	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	PURCH-YTM	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)		
INVST#	SETTLE												TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD		
PUR	2/02/09	60	GERMAN		TREASURY BILLS			7,905,000.00					7,875,902.88		7,875,902.88			
244515	2/04/09	EUR			6/17/09 B25773			99.632	.781		1.0139		10,086,668.66		10,086,668.66			
PUR	2/06/09	60	GERMAN		TREASURY BILLS			9,350,000.00					9,321,827.33		9,321,827.33			
244515	2/09/09	EUR			6/17/09 B25800			99.699	.778		.8618		11,982,276.04		11,982,276.04			
PUR	2/25/09	60	GERMAN		TREASURY BILLS			17,290,000.00					17,254,149.70		17,254,149.70			
244515	2/27/09	EUR			6/17/09 B25855			99.793	.788		.6894		21,907,583.28		21,907,583.28			
								35,925,000.00					35,828,019.07		35,828,019.07			
4 TRANSACTIONS IN COUNTRY: GERMANY											.8192		45,776,654.55		45,776,654.55			
											(1100)							
								63,329,000.00					63,001,854.29		63,001,854.29			
											.9616		81,020,619.52		81,020,619.52			
9 TRANSACTIONS IN CATEGORY: FOREIGN GOVERNMENT T BILL (637)																		
								FOREIGN STOCKS				(2220)						
PUR	2/03/09	60	AXA					227,000.00			2,093.32		2,691,563.97		2,691,563.97			
226044	2/06/09	EUR			S25784			11.850	.771				3,490,958.58		3,490,958.58			
PUR	2/10/09	60	VEOLIA		ENVIRONNEMENT			130,590.00			1,874.03		2,396,666.68		2,396,666.68			
244729	2/13/09	EUR			S25815			18.342	.767				3,125,254.02		3,125,254.02			
PUR	2/11/09	60	VEOLIA		ENVIRONNEMENT			138,809.00			5,002.70		2,588,653.43		2,588,653.43			
244729	2/16/09	EUR			S25819			18.621	.775				3,340,137.63		3,340,137.63			
PUR	2/11/09	60	VEOLIA		ENVIRONNEMENT			369,410.00			5,315.57		6,870,195.55		6,870,195.55			
244729	2/16/09	EUR			S25819			18.587	.775				8,864,608.29		8,864,608.29			
PUR	2/12/09	60	AXA					273,000.00			2,475.24		3,230,708.26		3,230,708.26			
226044	2/17/09	EUR			S25821			11.827	.783				4,127,877.72		4,127,877.72			
PUR	2/12/09	60	VEOLIA		ENVIRONNEMENT			361,191.00			12,764.85		6,670,316.41		6,670,316.41			
244729	2/17/09	EUR			S25821			18.440	.783				8,522,666.95		8,522,666.95			

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REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** COMMON PENSION F D **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#				PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/17/09	60	AXA		523,000.00		10,926.06	5,800,703.82		5,800,703.82	
226044	2/20/09	EUR		S25828	11.075	.795		7,294,968.71		7,294,968.71	
PUR	2/17/09	60	GROUPE DANONE		250,000.00		7,011.73	9,298,050.48		9,298,050.48	
244792	2/20/09	EUR		S25828	37.170	.795		11,693,234.05		11,693,234.05	
PUR	2/18/09	60	GROUPE DANONE		250,000.00		6,991.57	9,303,853.97		9,303,853.97	
244792	2/23/09	EUR		S25836	37.193	.798		11,659,593.13		11,659,593.13	
PUR	2/19/09	60	GROUPE DANONE		3,889.00		273.94	144,108.84		144,108.84	
244792	2/24/09	EUR		S25840	37.000	.788		182,902.91		182,902.91	
PUR	2/20/09	60	GROUPE DANONE		246,111.00		17,164.66	9,083,188.51		9,083,188.51	
244792	2/25/09	EUR		S25845	36.852	.793		11,460,265.30		11,460,265.30	
PUR	2/24/09	60	GROUPE DANONE		250,000.00		17,392.27	9,106,213.86		9,106,213.86	
244792	2/27/09	EUR		S25852	36.370	.784		11,612,239.73		11,612,239.73	
					3,023,000.00		89,285.94	67,184,223.78		67,184,223.78	
								85,374,707.02		85,374,707.02	
12 TRANSACTIONS IN COUNTRY:				FRANCE			(400)				

PUR	1/27/09	60	JAPAN REAL ESTATE INVE		170.00		1,534.53	136,479,343.00		136,479,343.00	
244483	2/02/09	JPY		S25748	802017.	88.850		1,536,064.64		1,536,064.64	
PUR	1/27/09	60	TOKYU REIT INC		100.00		655.37	58,288,230.00		58,288,230.00	
244485	2/02/09	JPY		S25748	582300.	88.850		656,029.60		656,029.60	
PUR	1/28/09	60	CHIBA BANK LTD/THE		700,000.00		4,715.14	352,840,421.00		352,840,421.00	
244533	2/02/09	JPY		S25756	503.454	89.690		3,933,999.57		3,933,999.57	
PUR	1/28/09	60	CHUGAI PHARMACEUTICAL		70,000.00		1,342.89	120,564,943.00		120,564,943.00	
244479	2/02/09	JPY		S25756	1720.63	89.690		1,344,240.64		1,344,240.64	
PUR	1/28/09	60	JAPAN REAL ESTATE INVE		150.00		1,347.61	120,987,867.00		120,987,867.00	
244483	2/02/09	JPY		S25756	805780.	89.690		1,348,956.04		1,348,956.04	

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** COMMON PENSION F D **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD
PUR	1/28/09	60	JOYO BANK LTD/THE	600,000.00	3,210.47	288,235,627.00		288,235,627.00	
244530	2/02/09	JPY	S25756	479.913	89.690	3,213,687.45		3,213,687.45	
PUR	1/28/09	60	JUPITER TELECOMMUNICAT	2,280.00	2,617.11	195,842,729.00		195,842,729.00	
243590	2/02/09	JPY	S25756	85792.9	89.690	2,183,551.44		2,183,551.44	
PUR	1/28/09	60	ORIX CORP	150,000.00	8,423.05	630,308,178.00		630,308,178.00	
244531	2/02/09	JPY	S25756	4197.01	89.690	7,027,630.48		7,027,630.48	
PUR	1/28/09	60	SANTEN PHARMACEUTICAL	75,000.00	2,378.59	213,549,838.00		213,549,838.00	
244480	2/02/09	JPY	S25756	2844.48	89.690	2,380,977.12		2,380,977.12	
PUR	1/28/09	60	SHIZUOKA BANK LTD/THE	350,000.00	3,683.65	330,718,312.00		330,718,312.00	
244529	2/02/09	JPY	S25756	943.966	89.690	3,687,348.78		3,687,348.78	
PUR	1/28/09	60	TOKYO ELECTRON LTD	200,000.00	9,032.55	675,917,549.00		675,917,549.00	
244532	2/02/09	JPY	S25756	3375.53	89.690	7,536,152.85		7,536,152.85	
PUR	1/28/09	60	TOKYU REIT INC	100.00	663.96	59,610,551.00		59,610,551.00	
244485	2/02/09	JPY	S25756	595510.	89.690	664,628.73		664,628.73	
PUR	1/28/09	60	TOYO ELECTRIC MFG CO L	350,000.00	1,999.40	149,618,336.00		149,618,336.00	
244487	2/02/09	JPY	S25756	426.969	89.690	1,668,171.88		1,668,171.88	
PUR	1/29/09	60	FUJITSU LTD	1,000,000.00	5,871.77	440,421,472.00		440,421,472.00	
244550	2/03/09	JPY	S25761	439.894	89.900	4,899,015.26		4,899,015.26	
PUR	1/29/09	60	HONDA MOTOR CO LTD	100,000.00	2,535.94	228,209,741.00		228,209,741.00	
9605	2/03/09	JPY	S25761	2279.81	89.900	2,538,484.33		2,538,484.33	
PUR	1/29/09	60	JAPAN REAL ESTATE INVE	180.00	1,636.43	147,263,114.00		147,263,114.00	
244483	2/03/09	JPY	S25761	817311.	89.900	1,638,076.91		1,638,076.91	
PUR	1/29/09	60	JOYO BANK LTD/THE	400,000.00	2,183.05	196,452,416.00		196,452,416.00	
244530	2/03/09	JPY	S25761	490.640	89.900	2,185,232.66		2,185,232.66	
PUR	1/29/09	60	JUPITER TELECOMMUNICAT	720.00	806.28	60,476,885.00		60,476,885.00	
243590	2/03/09	JPY	S25761	83895.0	89.900	672,712.85		672,712.85	

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** COMMON PENSION F D **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD
PUR	1/29/09	60	SANTEN PHARMACEUTICAL	50,000.00	1,585.19	142,652,009.00		142,652,009.00	
244480	2/03/09	JPY	S25761	2850.19	89.900	1,586,785.42		1,586,785.42	
PUR	1/29/09	60	SHIZUOKA BANK LTD/THE	250,000.00	2,649.12	238,394,356.00		238,394,356.00	
244529	2/03/09	JPY	S25761	952.625	89.900	2,651,772.59		2,651,772.59	
PUR	1/29/09	60	TOKYO ELECTRON LTD	100,000.00	4,799.10	359,963,679.00		359,963,679.00	
244532	2/03/09	JPY	S25761	3595.32	89.900	4,004,045.37		4,004,045.37	
PUR	1/29/09	60	TOKYU REIT INC	80.00	538.65	48,473,425.00		48,473,425.00	
244485	2/03/09	JPY	S25761	605312.	89.900	539,192.71		539,192.71	
PUR	1/29/09	60	TOYO ELECTRIC MFG CO L	300,000.00	1,637.85	122,850,243.00		122,850,243.00	
244487	2/03/09	JPY	S25761	409.010	89.900	1,366,521.06		1,366,521.06	
PUR	1/29/09	60	TOYOTA MOTOR CORP	100,000.00	3,390.71	305,130,275.00		305,130,275.00	
220989	2/03/09	JPY	S25761	3048.25	89.900	3,394,107.62		3,394,107.62	
PUR	1/30/09	60	BANK OF YOKOHAMA LTD/T	500,000.00	3,144.04	235,535,303.00		235,535,303.00	
244586	2/04/09	JPY	S25767	470.506	89.790	2,623,179.67		2,623,179.67	
PUR	1/30/09	60	JOYO BANK LTD/THE	180,000.00	979.62	88,047,966.00		88,047,966.00	
244530	2/04/09	JPY	S25767	488.667	89.790	980,598.80		980,598.80	
PUR	1/30/09	60	SANTEN PHARMACEUTICAL	25,000.00	795.31	71,482,411.00		71,482,411.00	
244480	2/04/09	JPY	S25767	2856.44	89.790	796,106.59		796,106.59	
PUR	1/30/09	60	TOKYU REIT INC	70.00	464.25	41,727,684.00		41,727,684.00	
244485	2/04/09	JPY	S25767	595514.	89.790	464,725.29		464,725.29	
PUR	2/02/09	60	JOYO BANK LTD/THE	120,000.00	643.25	57,840,951.00		57,840,951.00	
244530	2/05/09	JPY	S25774	481.526	89.830	643,893.48		643,893.48	
PUR	2/02/09	60	TOKYU REIT INC	101.00	781.03	58,537,159.00		58,537,159.00	
244485	2/05/09	JPY	S25774	578881.	89.830	651,643.76		651,643.76	
PUR	2/04/09	60	HONDA MOTOR CO LTD	150,000.00	4,356.20	325,980,528.00		325,980,528.00	
9605	2/09/09	JPY	S25790	2170.59	89.690	3,634,524.79		3,634,524.79	

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** COMMON PENSION F D **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD
PUR	2/04/09	60	TOYOTA MOTOR CORP	150,000.00	6,027.60	451,052,865.00		451,052,865.00	
220989	2/09/09	JPY	S25790	3003.41	89.690	5,029,020.68		5,029,020.68	
PUR	2/05/09	60	HIROSE ELECTRIC CO LTD	12,000.00	1,447.46	108,967,604.00		108,967,604.00	
244670	2/10/09	JPY	S25794	9069.75	90.230	1,207,664.90		1,207,664.90	
PUR	2/05/09	60	HONDA MOTOR CO LTD	250,000.00	7,295.38	549,210,562.00		549,210,562.00	
9605	2/10/09	JPY	S25794	2194.20	90.230	6,086,784.46		6,086,784.46	
PUR	2/05/09	60	KEYENCE CORP	15,000.00	3,553.67	267,527,455.00		267,527,455.00	
244669	2/10/09	JPY	S25794	17813.7	90.230	2,964,950.18		2,964,950.18	
PUR	2/05/09	60	KYOCERA CORP	70,000.00	5,687.50	428,165,835.00		428,165,835.00	
244666	2/10/09	JPY	S25794	6109.32	90.230	4,745,271.36		4,745,271.36	
PUR	2/05/09	60	mitsui OSK LINES LTD	450,000.00	3,843.26	289,327,777.00		289,327,777.00	
244665	2/10/09	JPY	S25794	642.180	90.230	3,206,558.54		3,206,558.54	
PUR	2/05/09	60	MURATA MANUFACTURING C	80,000.00	4,102.98	308,879,988.00		308,879,988.00	
244667	2/10/09	JPY	S25794	3856.37	90.230	3,423,251.56		3,423,251.56	
PUR	2/05/09	60	TDK CORP	50,000.00	2,545.90	191,660,342.00		191,660,342.00	
244668	2/10/09	JPY	S25794	3828.61	90.230	2,124,131.02		2,124,131.02	
PUR	2/05/09	60	TOYOTA MOTOR CORP	100,000.00	4,039.34	304,089,470.00		304,089,470.00	
220989	2/10/09	JPY	S25794	3037.25	90.230	3,370,159.26		3,370,159.26	
PUR	2/09/09	60	HONDA MOTOR CO LTD	200,000.00	6,044.40	462,195,469.00		462,195,469.00	
9605	2/13/09	JPY	S25809	2308.20	91.650	5,043,049.31		5,043,049.31	
PUR	2/09/09	60	SUZUKI MOTOR CORP	300,000.00	5,916.45	452,411,453.00		452,411,453.00	
244719	2/13/09	JPY	S25809	1506.23	91.650	4,936,295.18		4,936,295.18	
PUR	2/09/09	60	TOYOTA MOTOR CORP	450,000.00	18,909.101	1,445,916,039.00		1,445,916,039.00	
220989	2/13/09	JPY	S25809	3209.29	91.650	15,776,497.97		15,776,497.97	
PUR	2/10/09	60	ADVANTEST CORP	450,000.00	8,103.33	616,390,396.00		616,390,396.00	
244728	2/16/09	JPY	S25814	1368.11	91.170	6,760,890.60		6,760,890.60	

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** COMMON PENSION FUND **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#		PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/10/09	60	SHARP CORP NPV				700,000.00	7,073.89	538,084,907.00	538,084,907.00	
244727	2/16/09	JPY			S25814	767.771	91.170	5,901,995.25		5,901,995.25	
							9,050,951.00	164,992.37	12916281703.00	12916281703.00	
45 TRANSACTIONS IN COUNTRY: JAPAN							(500)		143,028,578.65	143,028,578.65	
PUR	2/02/09	60	KONINKLIJKE KPN NV				1,500,000.00	11,907.36	15,505,197.54	15,505,197.54	
239708	2/05/09	EUR			S25775	10.331	.781	19,857,506.17		19,857,506.17	
PUR	2/11/09	60	KONINKLIJKE KPN NV				507,575.00	10,651.12	5,511,433.68	5,511,433.68	
239708	2/16/09	EUR			S25819	10.842	.775	7,111,398.85		7,111,398.85	
PUR	2/11/09	60	KONINKLIJKE KPN NV				550,000.00	4,562.14	5,896,400.72	5,896,400.72	
239708	2/16/09	EUR			S25819	10.714	.775	7,608,121.54		7,608,121.54	
PUR	2/12/09	60	KONINKLIJKE KPN NV				492,425.00	10,108.77	5,282,374.35	5,282,374.35	
239708	2/17/09	EUR			S25821	10.711	.783	6,749,292.61		6,749,292.61	
PUR	2/18/09	60	KONINKLIJKE KPN NV				310,718.00	2,469.71	3,286,508.55	3,286,508.55	
239708	2/23/09	EUR			S25836	10.571	.798	4,118,653.70		4,118,653.70	
PUR	2/19/09	60	KONINKLIJKE KPN NV				639,282.00	12,900.88	6,786,553.78	6,786,553.78	
239708	2/24/09	EUR			S25840	10.600	.788	8,613,492.84		8,613,492.84	
							4,000,000.00	52,599.98	42,268,468.62	42,268,468.62	
6 TRANSACTIONS IN COUNTRY: NETHERLANDS							(600)		54,058,465.71	54,058,465.71	
PUR	1/30/09	60	SANDVIK AB				117,045.00	364.20	5,035,954.76	5,035,954.76	
237431	2/04/09	SEK			S25771	43.000	8.291	607,370.86		607,370.86	
PUR	2/02/09	60	SANDVIK AB				75,020.00	230.46	3,213,788.39	3,213,788.39	
237431	2/05/09	SEK			S25778	42.813	8.362	384,327.91		384,327.91	
							192,065.00	594.66	8,249,743.15	8,249,743.15	
2 TRANSACTIONS IN COUNTRY: SWEDEN							(800)		991,698.77	991,698.77	

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** COMMON PENSION FUND **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#				PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	1/30/09	60	NOVARTIS AG CHF	0.5				28,589,920.65		28,589,920.65	
244587	2/04/09	CHF		S25769	47.579	1.160	36,904.81	24,640,110.88		24,640,110.88	
PUR	2/03/09	60	NOVARTIS AG CHF	0.5				11,045,520.00		11,045,520.00	
244587	2/06/09	CHF		S25782	48.000	1.145	4,823.07	9,650,956.75		9,650,956.75	
PUR	2/03/09	60	TRANSOCEAN LTD CHF					15,596,730.24		15,596,730.24	
244631	2/06/09	USD		S25786	53.690	1.000		15,596,730.24		15,596,730.24	
PUR	2/03/09	60	UBS AG CHF	0.1				6,622,143.48		6,622,143.48	
243195	2/06/09	CHF		S25782	13.234	1.144	4,625.15	5,786,058.09		5,786,058.09	
PUR	2/05/09	60	SWISSCOM AG-REG					16,189,321.12		16,189,321.12	
243318	2/10/09	CHF		S25797	359.583	1.164	6,953.09	13,913,132.62		13,913,132.62	
PUR	2/11/09	60	SWISSCOM AG-REG					8,967,921.72		8,967,921.72	
243318	2/16/09	CHF		S25820	358.538	1.161	3,860.22	7,724,308.11		7,724,308.11	
PUR	2/17/09	60	ROCHE HLDG AG					29,925,845.74		29,925,845.74	
234737	2/20/09	CHF		S25831	145.892	1.176	15,253.94	25,438,495.19		25,438,495.19	
PUR	2/19/09	60	NOVARTIS AG CHF	0.5				9,371,825.10		9,371,825.10	
244587	2/24/09	CHF		S25841	47.982	1.173	13,026.86	7,991,664.62		7,991,664.62	
PUR	2/20/09	60	NOVARTIS AG CHF	0.5				10,814,654.96		10,814,654.96	
244587	2/25/09	CHF		S25843	47.987	1.178	14,965.58	9,182,860.63		9,182,860.63	
							2,315,496.00	100,412.72	137,123,883.01	137,123,883.01	
								119,924,317.13	119,924,317.13		
9 TRANSACTIONS IN COUNTRY:			SWITZERLAND			(900)					
PUR	1/28/09	60	INTERNATIONAL POWER PL					251,400.07		251,400.07	
227679	2/02/09	UKP		S25757	2.630	.699	2,218.46	359,803.97		359,803.97	
PUR	1/28/09	60	INTERNATIONAL POWER PL					5,858,937.28		5,858,937.28	
227679	2/02/09	UKP		S25757	2.615	.699	45,868.38	8,385,315.42		8,385,315.42	

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** COMMON PENSION FUND **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD
PUR	1/30/09	60	INTERNATIONAL POWER PL	3,500,000.00	74,805.45	9,484,379.75		9,484,379.75	
227679	2/04/09	UKP	S25770	2.695	.694	13,675,534.48		13,675,534.48	
PUR	2/06/09	60	VODAFONE GR PLC US	2,607,155.00		3,638,855.77		3,638,855.77	
238627	2/06/09	UKP	25811	1.396	.679	5,362,219.49		5,362,219.49	
				8,430,155.00	122,892.29	19,233,572.87		19,233,572.87	
						27,782,873.36		27,782,873.36	
4 TRANSACTIONS IN COUNTRY: UNITED KINGDOM				(1000)					
PUR	2/02/09	60	RWE AG	150,000.00	5,765.25	9,007,771.64		9,007,771.64	
232381	2/04/09	EUR	S25776	60.022	.781	11,536,252.95		11,536,252.95	
				150,000.00	5,765.25	9,007,771.64		9,007,771.64	
						11,536,252.95		11,536,252.95	
1 TRANSACTION IN COUNTRY: GERMANY				(1100)					
PUR	2/05/09	60	FORTUM OYJ EUR 3.40	620,000.00	6,172.37	9,619,085.14		9,619,085.14	
237094	2/10/09	EUR	S25798	15.507	.779	12,350,908.48		12,350,908.48	
PUR	2/09/09	60	FORTUM OYJ EUR 3.40	264,192.00	3,226.80	4,116,915.62		4,116,915.62	
237094	2/12/09	EUR	S25807	15.574	.765	5,381,223.25		5,381,223.25	
PUR	2/10/09	60	FORTUM OYJ EUR 3.40	235,808.00	2,830.10	3,619,370.72		3,619,370.72	
237094	2/13/09	EUR	S25815	15.340	.767	4,719,660.43		4,719,660.43	
PUR	2/19/09	60	OUTOKUMPU OYJ	500,000.00	8,747.67	4,601,742.27		4,601,742.27	
243316	2/24/09	EUR	S25840	9.190	.788	5,840,530.46		5,840,530.46	
PUR	2/20/09	60	OUTOKUMPU OYJ	69,700.00	1,120.11	592,738.36		592,738.36	
243316	2/25/09	EUR	S25845	8.491	.793	747,858.40		747,858.40	
PUR	2/23/09	60	OUTOKUMPU OYJ	180,300.00	2,903.96	1,522,479.75		1,522,479.75	
243316	2/26/09	EUR	S25848	8.432	.785	1,938,876.80		1,938,876.80	
				1,870,000.00	25,001.01	24,072,331.86		24,072,331.86	
						30,979,057.82		30,979,057.82	
6 TRANSACTIONS IN COUNTRY: FINLAND				(1200)					

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** COMMON PENSION FD D **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#				PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/17/09	60	AP MOLLER - MAERSK B D				719.00	1,840.29		21,819,804.42	
244793	2/20/09	DKK	S25830	30332.2		5.925		3,682,418.81		21,819,804.42	
PUR	2/18/09	60	AP MOLLER - MAERSK B D				1,281.00	3,209.92		38,185,082.99	
244793	2/23/09	DKK	S25833	29793.9		5.945		6,423,058.53		38,185,082.99	
PUR	2/19/09	60	AP MOLLER - MAERSK B D				1,000.00	7,555.52		29,608,590.27	
244793	2/24/09	DKK	S25838	29564.2		5.869		5,044,568.49		29,608,590.27	
				3,000.00			12,605.73	89,613,477.68		89,613,477.68	
3 TRANSACTIONS IN COUNTRY: DENMARK							(1400)	15,150,045.83		15,150,045.83	
PUR	1/27/09	60	WESFARMERS LTD NPV				614,611.00			8,297,248.50	
244610	2/05/09	AUD	S25729	13.500		1.512		5,486,139.60		8,297,248.50	
				614,611.00				8,297,248.50		8,297,248.50	
1 TRANSACTION IN COUNTRY: AUSTRALIA							(1800)	5,486,139.60		5,486,139.60	
PUR	2/05/09	60	CHEUNG KONG INFRASTRUC				49,000.00	325.91		1,413,726.85	
224371	2/09/09	HKD	S25795	28.800		7.753		182,341.08		1,413,726.85	
PUR	2/06/09	60	CHEUNG KONG INFRASTRUC				54,000.00	359.10		1,557,984.61	
224371	2/10/09	HKD	S25801	28.800		7.754		200,916.20		1,557,984.61	
PUR	2/24/09	60	CLP HOLDINGS				200,000.00	4,277.69		10,766,266.18	
220964	2/26/09	HKD	S25854	53.666		7.753		1,388,604.36		10,766,266.18	
				303,000.00			4,962.70	13,737,977.64		13,737,977.64	
3 TRANSACTIONS IN COUNTRY: HONG KONG							(4400)	1,771,861.64		1,771,861.64	
				29,952,278.00			579,112.65	13335070401.75		13335070401.75	
92 TRANSACTIONS IN CATEGORY: FOREIGN STOCKS							(2220)	496,083,998.48		496,083,998.48	
				93,281,278.00			.9616	577,104,618.00		577,104,618.00	
101 "PUR " TRANSACTIONS IN FUND: COMMON PENSION FD D							(5144)				

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** COMMON PENSION F D **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	----	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD

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** COMMON PENSION F D **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVT#	SETTLE	CURR	MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD

FOREIGN GOVERNMENT T BILL (637)

SALE	2/24/09	60	BELGIUM TREAS BILLS			920,000.00		918,879.80	567.77
243954	2/26/09	EUR	3/19/09 B25851	99.940	.784	1,172,479.12		1,168,631.56	3,847.56
						920,000.00		918,879.80	567.77
						1,172,479.12		1,168,631.56	3,847.56
1 TRANSACTION IN COUNTRY:			BELGIUM			(200)			

SALE	2/03/09	60	FRENCH TREAS BILLS			14,905,000.00		14,899,147.69	2,479.61
243928	2/05/09	EUR	2/12/09 B25781	99.977	.771	19,327,411.19		18,922,386.75	405,024.44
SALE	2/04/09	60	FRENCH TREAS BILLS			2,685,000.00		2,684,096.37	396.70
243928	2/06/09	EUR	2/12/09 B25787	99.981	.776	3,458,702.98		3,408,886.91	49,816.07
SALE	2/06/09	60	FRENCH TREAS BILLS			6,332,000.00		6,331,289.66	291.73
243928	2/10/09	EUR	2/12/09 B25799	99.993	.778	1.2066	8,138,614.17	8,040,937.25	97,676.92
						23,922,000.00		23,914,533.72	3,168.04
							30,924,728.34	30,372,210.91	552,517.43
3 TRANSACTIONS IN COUNTRY:			FRANCE			(400)			

SALE	2/11/09	60	DUTCH TREAS CERT			1,529,000.00		1,527,725.02	602.17
243955	2/13/09	EUR	2/27/09 B25817	99.956	.775	1,971,999.46		1,942,961.06	29,038.40
SALE	2/13/09	60	DUTCH TREAS CERT			9,932,000.00		9,925,492.77	3,170.08
243955	2/16/09	EUR	2/27/09 B25824	99.966	.775	12,818,902.29		12,623,244.15	195,658.14
SALE	2/18/09	60	DUTCH TREAS CERT			12,175,000.00		12,169,923.86	2,188.60
243955	2/20/09	EUR	2/27/09 B25832	99.976	.798		15,254,095.72	15,477,712.16	-223,616.44
						23,636,000.00		23,623,141.65	5,960.85
							30,044,997.47	30,043,917.37	1,080.10
3 TRANSACTIONS IN COUNTRY:			NETHERLANDS			(600)			

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TRANS-TYPE: SALE

** COMMON PENSION F D **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	MATURITY T/DOC#				PURCH-YTM	USD	USD	USD	USD
SALE	2/20/09	60	GERMAN TREASURY BILLS	7,902,000.00				7,886,791.65		7,880,805.79	5,985.85
244267	2/24/09	EUR	5/13/09 B25842	99.808		.793		9,950,770.52		10,356,584.59	-405,814.07
				7,902,000.00				7,886,791.65		7,880,805.79	5,985.85
								9,950,770.52		10,356,584.59	-405,814.07
1 TRANSACTION IN COUNTRY: GERMANY							(1100)				
				56,380,000.00				56,353,043.48		56,337,360.96	15,682.51
								72,092,975.45		71,941,344.43	151,631.02
8 TRANSACTIONS IN CATEGORY: FOREIGN GOVERNMENT T BILL (637)											
				FOREIGN STOCKS			(2220)				
SALE	2/03/09	60	ANHEUSER BUSCH INBEV S	1,600,000.00				8,000.00		.01	7,999.99
244044	2/06/09	EUR	S25784	.005		.771		10,376.00		.01	10,375.99
				1,600,000.00				8,000.00		.01	7,999.99
								10,376.00		.01	10,375.99
1 TRANSACTION IN COUNTRY: BELGIUM							(200)				
SALE	1/30/09	60	NOVA CHEMICALS CORP	6,000.00			193.61	13,200.00		204,309.77	-191,109.77
230234	2/04/09	CAD	S25772	2.240		1.240		10,648.60		154,859.31	-144,210.71
SALE	2/03/09	60	NOVA CHEMICALS CORP	8,000.00			258.19	10,880.00		272,413.03	-261,533.03
230234	2/06/09	CAD	S25785	1.400		1.239		8,778.44		206,479.08	-197,700.64
SALE	2/03/09	60	TECK COMINCO LTD NPV	20,000.00			645.47	91,250.00		816,674.00	-725,424.00
241893	2/06/09	CAD	S25785	4.603		1.239		73,624.33		799,798.26	-726,173.93
SALE	2/04/09	60	CANADIAN NATURAL RESOU	40,000.00			1,303.89	1,702,584.00		1,320,173.27	382,410.73
230200	2/09/09	CAD	S25793	42.605		1.227		1,387,485.94		1,121,751.60	265,734.34
SALE	2/18/09	60	PRECISION DRILLING TRU	33,200.00			1,052.46	98,272.00		983,899.38	-885,627.38
232394	2/23/09	CAD	S25835	3.000		1.262		77,882.39		768,782.78	-690,900.39

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** COMMON PENSION FUND **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#				PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/23/09	60	KINROSS GOLD CORP CAD	80,000.00			2,556.32	1,895,336.00		1,342,544.00	552,792.00
243146	2/26/09	CAD	S25850	23.732	1.252			1,514,088.51		1,248,181.48	265,907.03
SALE	2/23/09	60	PRECISION DRILLING TRU	60,000.00			1,917.24	179,784.00		1,778,131.42	-1,598,347.42
232394	2/26/09	CAD	S25850	3.036	1.252			143,620.39		1,389,366.48	-1,245,746.09
				247,200.00			7,927.18	3,991,306.00		6,718,144.87	-2,726,838.87
								3,216,128.60		5,689,218.99	-2,473,090.39
7 TRANSACTIONS IN COUNTRY:			CANADA				(300)				
SALE	1/30/09	60	BNP PARIBAS	200,000.00			4,590.27	5,965,398.61		9,877,140.34	-3,911,741.73
223017	2/04/09	EUR	S25768	29.845	.780			7,645,849.25		10,685,295.95	-3,039,446.70
SALE	2/10/09	60	GDF SUEZ	24,580.00			574.65	734,031.84		758,915.07	-24,883.23
241862	2/13/09	EUR	S25815	29.881	.767			957,177.72		996,246.05	-39,068.33
				224,580.00			5,164.92	6,699,430.45		10,636,055.41	-3,936,624.96
								8,603,026.97		11,681,542.00	-3,078,515.03
2 TRANSACTIONS IN COUNTRY:			FRANCE				(400)				
SALE	1/28/09	60	JSR CORPORATION	250,000.00			3,620.11	270,249,112.00		635,023,502.25	-364774390.25
223504	2/02/09	JPY	S25756	1082.29	89.690			3,013,146.53		5,559,378.53	-2,546,232.00
SALE	1/29/09	60	BENESSE CORP	93,300.00			4,842.87	362,376,622.00		386,543,093.02	-24,166,471.02
243369	2/03/09	JPY	S25761	3888.66	89.900			4,030,885.67		3,814,345.56	216,540.11
SALE	1/29/09	60	CHUBU ELECTRIC POWER C	400,000.00			13,036.97	975,514,256.00		1,034,470,508.24	-58,956,252.24
241668	2/03/09	JPY	S25761	2441.71	89.900			10,851,104.07		9,659,721.96	1,191,382.11
SALE	1/29/09	60	KANSAI ELECTRIC POWER	500,000.00			15,753.371	1,178,773,772.00		1,268,485,507.50	-89,711,735.50
241670	2/03/09	JPY	S25761	2360.38	89.900			13,112,055.31		12,079,248.99	1,032,806.32
SALE	1/29/09	60	MITSUBISHI ELECTRIC CO	1,000,000.00			6,090.27	455,714,685.00		1,011,660,652.04	-555945967.04
221125	2/03/09	JPY	S25761	456.262	89.900			5,069,128.87		8,902,655.36	-3,833,526.49

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** COMMON PENSION FUND **

TRANS-TYPE:	SALE											
X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)			
INVT#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	1/29/09	60	TOKYO ELECTRIC POWER C			300,000.00		10,977.56	821,415,627.00		876,220,247.17	-54,804,620.17
241669	2/03/09	JPY			S25761	2741.34	89.900		9,136,992.51		8,334,341.65	802,650.86
SALE	1/29/09	60	TOKYO GAS CO LTD			500,000.00		2,779.09	207,950,160.00		230,944,768.00	-22,994,608.00
243898	2/03/09	JPY			S25761	416.400	89.900		2,313,127.47		2,423,720.41	-110,592.94
SALE	1/30/09	60	BENESSE CORP			60,100.00		3,100.20	231,694,633.00		248,995,068.50	-17,300,435.50
243369	2/04/09	JPY			S25767	3859.78	89.790		2,580,405.76		2,457,043.60	123,362.16
SALE	1/30/09	60	SHISEIDO CO LTD JPY 50			300,000.00		6,232.77	465,807,370.00		615,586,791.00	-149779421.00
243357	2/04/09	JPY			S25767	1554.55	89.790		5,187,742.18		6,329,223.80	-1,141,481.62
SALE	1/30/09	60	SQUARE ENIX HLDING CO			87,600.00		2,861.69	213,869,046.00		288,326,767.02	-74,457,721.02
243119	2/04/09	JPY			S25767	2444.36	89.790		2,381,880.45		2,825,303.89	-443,423.44
SALE	1/30/09	60	YAHOO JAPAN CORP JPY 5			20,000.00		7,641.99	571,125,566.00		820,412,547.44	-249286981.44
241850	2/04/09	JPY			S25767	28590.5	89.790		6,360,681.21		7,574,804.42	-1,214,123.21
SALE	2/02/09	60	BENESSE CORP			76,600.00		4,051.79	302,946,029.00		317,354,779.48	-14,408,750.48
243369	2/05/09	JPY			S25774	3959.66	89.830		3,372,437.15		3,131,606.32	240,830.83
SALE	2/02/09	60	MARUBENI CORP JPY 50.0			1,000,000.00		4,361.57	326,108,200.00		899,518,108.55	-573409908.55
237450	2/05/09	JPY			S25774	326.500	89.830		3,630,281.64		8,035,874.05	-4,405,592.41
SALE	2/02/09	60	mitsubishi corp			500,000.00		8,151.05	609,442,091.00		1,321,105,179.74	-711663088.74
230635	2/05/09	JPY			S25774	1220.34	89.830		6,784,393.75		11,630,315.08	-4,845,921.33
SALE	2/02/09	60	MITSUBISHI ELECTRIC CO			1,000,000.00		4,282.53	384,315,600.00		1,011,660,652.04	-627345052.04
221125	2/05/09	JPY			S25774	384.700	89.830		4,278,254.48		8,902,655.36	-4,624,400.88
SALE	2/02/09	60	MITSUI & CO LTD			300,000.00		3,923.40	293,346,811.00		524,968,039.67	-231621228.67
221510	2/05/09	JPY			S25774	978.998	89.830		3,265,577.32		4,490,106.55	-1,224,529.23
SALE	2/02/09	60	NINTENDO CO LTD JPY 50			10,000.00		2,913.58	261,465,701.00		403,922,765.77	-142457064.77
233668	2/05/09	JPY			S25774	26172.7	89.830		2,910,672.39		3,528,025.51	-617,353.12
SALE	2/02/09	60	NISSHA PRINTING CO LTD			100,000.00		2,436.21	218,626,905.00		484,736,292.00	-266109387.00
243540	2/05/09	JPY			S25774	2188.45	89.830		2,433,784.98		5,048,617.70	-2,614,832.72

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TRANS-TYPE: SALE

** COMMON PENSION F D **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD
SALE	2/02/09	60	NTT DOCOMO INC	5,000.00	10,389.65	776,818,698.00		841,186,022.46	-64,367,324.46
238741	2/05/09	JPY	S25774	155550.	89.830	8,647,653.32		7,778,507.62	869,145.70
SALE	2/02/09	60	SQUARE ENIX HLDING CO	62,400.00	1,981.67	148,166,486.00		205,383,450.48	-57,216,964.48
243119	2/05/09	JPY	S25774	2377.31	89.830	1,649,409.84		2,012,545.24	-363,135.40
SALE	2/03/09	60	ASICS CORP Y50	170,000.00	1,212.66	107,952,933.00		238,490,403.02	-130537470.02
235711	2/06/09	JPY	S25779	635.653	89.110	1,211,457.00		2,117,963.26	-906,506.26
SALE	2/03/09	60	CANON INC.	200,000.00	6,541.10	485,147,583.00		1,060,385,557.21	-575237974.21
14464	2/06/09	JPY	S25779	2428.65	89.110	5,444,367.44		9,150,745.27	-3,706,377.83
SALE	2/03/09	60	CENTRAL JAPAN RAILWAY	1,300.00	10,167.16	754,091,004.00		1,389,892,504.86	-635801500.86
241712	2/06/09	JPY	S25779	580766.	89.110	8,462,473.39		13,263,989.43	-4,801,516.04
SALE	2/03/09	60	CHUBU ELECTRIC POWER C	200,000.00	6,596.81	489,281,158.00		517,235,254.12	-27,954,096.12
241668	2/06/09	JPY	S25779	2449.34	89.110	5,490,754.77		4,829,860.98	660,893.79
SALE	2/03/09	60	DAIWA SECURITIES GROUP	1,200,000.00	3,623.66	537,850,096.00		1,309,062,642.30	-771212546.30
225427	2/06/09	JPY	S25779	448.478	89.110	6,035,799.53		11,508,737.09	-5,472,937.56
SALE	2/03/09	60	EAST JAPAN RAILWAY	275,000.00	17,951.061	598,019,968.00		2,054,289,688.34	-456269720.34
212437	2/06/09	JPY	S25779	5816.79	89.110	17,933,116.01		18,573,472.49	-640,356.48
SALE	2/03/09	60	HITACHI LTD	500,000.00	1,751.07	129,875,462.00		387,878,754.13	-258003292.13
241346	2/06/09	JPY	S25779	260.063	89.110	1,457,473.48		3,641,750.55	-2,184,277.07
SALE	2/03/09	60	IBIDEN CO Y50	200,000.00	4,579.88	339,686,487.00		1,154,283,521.22	-814597034.22
231468	2/06/09	JPY	S25779	1700.47	89.110	3,811,990.65		10,015,705.54	-6,203,714.89
SALE	2/03/09	60	KANSAI ELECTRIC POWER	200,000.00	6,374.95	472,825,508.00		507,394,203.00	-34,568,695.00
241670	2/06/09	JPY	S25779	2366.96	89.110	5,306,088.07		4,831,699.60	474,388.47
SALE	2/03/09	60	KDDI CORP	4,500.00	32,569.582	415,659,816.00		2,786,927,256.53	-371267440.53
241277	2/06/09	JPY	S25779	537458.	89.110	27,108,739.94		27,157,950.48	-49,210.54
SALE	2/03/09	60	mitsubishi UFJ FINANCI	2,000,000.00	5,443.33	969,625,345.00		2,363,619,870.56	-1393994525.56
219545	2/06/09	JPY	S25779	485.055	89.110	10,881,218.10		21,073,619.45	-10,192,401.35

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STATE OF NEW JERSEY
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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

PAGE: 17
** COMMON PENSION F D **

TRANS-TYPE: SALE												
X-TYPE	TRADE	BANK	----	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/03/09	60		MIZUHO FINANCIAL GROUP		2,500,000.00		3,660.96	543,386,272.00		1,415,689,319.42	-872303047.42
230461	2/06/09	JPY		S25779		217.485	89.110		6,097,926.97		12,881,591.61	-6,783,664.64
SALE	2/03/09	60		NINTENDO CO LTD JPY 50		15,000.00		5,443.89	403,769,894.00		605,884,148.65	-202114254.65
233668	2/06/09	JPY		S25779		26950.3	89.110		4,531,140.10		5,292,038.27	-760,898.17
SALE	2/03/09	60		NTT DOCOMO INC		12,341.00		25,322.071	878,118,750.00		2,076,215,340.63	-198096590.63
238741	2/06/09	JPY		S25779		152368.	89.110		21,076,408.37		19,198,912.50	1,877,495.87
SALE	2/03/09	60		PANASONIC CORPORATION		600,000.00		8,804.99	653,060,107.00		1,407,458,148.43	-754398041.43
243112	2/06/09	JPY		S25779		1089.74	89.110		7,328,696.07		13,225,988.57	-5,897,292.50
SALE	2/03/09	60		SQUARE ENIX HLDING CO		100,000.00		3,129.47	232,110,633.00		329,140,145.00	-97,029,512.00
243119	2/06/09	JPY		S25779		2323.89	89.110		2,604,765.27		3,225,232.76	-620,467.49
SALE	2/03/09	60		SUMITOMO METAL IND JPY		3,000,000.00		3,032.45	540,173,778.00		1,464,572,132.48	-924398354.47
231548	2/06/09	JPY		S25779		180.148	89.110		6,061,876.09		13,065,661.16	-7,003,785.07
SALE	2/03/09	60		T&D HOLDINGS INC		200,000.00		6,328.99	563,412,464.00		1,516,949,723.08	-953537259.08
232920	2/06/09	JPY		S25779		2819.88	89.110		6,322,662.60		13,410,864.37	-7,088,201.77
SALE	2/04/09	60		ASAHI BREWERIES LTD		320,000.00		4,813.46	431,288,089.00		527,304,984.64	-96,016,895.64
243254	2/09/09	JPY		S25790		1349.12	89.690		4,808,653.02		5,259,312.05	-450,659.03
SALE	2/04/09	60		ASICS CORP Y50		330,000.00		2,225.84	199,437,098.00		462,951,958.80	-263514860.80
235711	2/09/09	JPY		S25790		604.960	89.690		2,223,626.91		4,111,340.45	-1,887,713.54
SALE	2/04/09	60		ASTELLAS PHARMA INC		150,000.00		3,426.22	511,856,797.00		507,636,994.50	4,219,802.50
244460	2/09/09	JPY		S25790		3414.42	89.690		5,706,955.03		5,687,000.25	19,954.78
SALE	2/04/09	60		CENTRAL JAPAN RAILWAY		250.00		1,924.17	143,643,421.00		267,287,020.17	-123643599.17
241712	2/09/09	JPY		S25790		575264.	89.690		1,601,554.48		2,550,767.20	-949,212.72
SALE	2/04/09	60		CHUBU ELECTRIC POWER C		100,000.00		3,219.20	240,320,270.00		258,617,627.06	-18,297,357.06
241668	2/09/09	JPY		S25790		2406.09	89.690		2,679,454.45		2,414,930.49	264,523.96
SALE	2/04/09	60		CHUGAI PHARMACEUTICAL		225,300.00		2,505.08	374,244,016.00		385,589,540.06	-11,345,524.06
244479	2/09/09	JPY		S25790		1662.08	89.690		4,172,639.27		4,317,931.41	-145,292.14

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STATE OF NEW JERSEY
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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

PAGE: 18
** COMMON PENSION F D **

TRANS-TYPE:	SALE											
X-TYPE	TRADE	BANK	----	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	GAIN/LOSS-USD	
SALE	2/04/09	60	DAIICHI SANKYO	CO LTD		250,000.00	3,304.23	493,629,744.00		743,348,524.77	-249718780.77	
241711	2/09/09	JPY		S25790		1975.70	89.690	5,503,732.23		6,975,761.08	-1,472,028.85	
SALE	2/04/09	60	DENSO CORP			150,000.00	3,495.80	260,968,252.00		559,127,757.33	-298159505.33	
231704	2/09/09	JPY		S25790		1741.87	89.690	2,909,669.44		4,927,321.42	-2,017,651.98	
SALE	2/04/09	60	EAST JAPAN RAILWAY			175,000.00	11,017.50	987,171,845.00		1,307,275,256.21	-320103411.21	
212437	2/09/09	JPY		S25790		5646.62	89.690	11,006,487.29		11,819,482.50	-812,995.21	
SALE	2/04/09	60	KAO CORP			350,000.00	10,298.66	768,816,298.00		940,474,885.50	-171658587.50	
243356	2/09/09	JPY		S25790		2199.25	89.690	8,571,928.84		9,619,863.65	-1,047,934.81	
SALE	2/04/09	60	KDDI CORP			3,000.00	20,921.011	561,794,595.00		1,857,951,504.35	-296156909.35	
241277	2/09/09	JPY		S25790		521223.	89.690	17,413,252.26		18,105,300.32	-692,048.06	
SALE	2/04/09	60	NTT DOCOMO INC			21,659.00	43,688.183	261,409,207.00		3,643,849,612.08	-382440405.08	
238741	2/09/09	JPY		S25790		150760.	89.690	36,363,130.86		33,694,939.30	2,668,191.56	
SALE	2/04/09	60	SHISEIDO CO LTD	JPY 50		200,000.00	1,936.19	289,254,343.00		410,391,194.00	-121136851.00	
243357	2/09/09	JPY		S25790		1447.14	89.690	3,225,045.63		4,219,482.53	-994,436.90	
SALE	2/04/09	60	SQUARE ENIX HLDING CO			150,000.00	4,495.72	335,614,779.00		493,710,217.50	-158095438.50	
243119	2/09/09	JPY		S25790		2240.12	89.690	3,741,942.01		4,837,849.13	-1,095,907.12	
SALE	2/04/09	60	SUMITOMO CHEMICAL CO L			1,283,000.00	5,048.95	376,914,153.00		962,456,128.49	-585541975.49	
241278	2/09/09	JPY		S25790		294.129	89.690	4,202,410.00		9,112,445.88	-4,910,035.88	
SALE	2/04/09	60	TAKEDA PHARMACEUTICAL			500,000.00	13,893.822	075,648,963.00		2,869,607,332.53	-793958369.53	
12313	2/09/09	JPY		S25790		4153.79	89.690	23,142,479.24		26,164,336.42	-3,021,857.18	
SALE	2/04/09	60	TOKYO ELECTRIC POWER C			700,000.00	21,289.951	907,586,974.00		2,044,513,910.07	-136926936.07	
241669	2/09/09	JPY		S25790		2727.85	89.690	21,268,669.57		19,446,797.18	1,821,872.39	
SALE	2/04/09	60	TOKYO GAS CO LTD			700,000.00	3,812.70	284,625,939.00		323,322,675.20	-38,696,736.20	
243898	2/09/09	JPY		S25790		407.097	89.690	3,173,441.18		3,393,208.57	-219,767.39	
SALE	2/04/09	60	TOYO SUISAN KAISHA LTD			300,000.00	8,115.80	727,178,444.00		787,014,251.73	-59,835,807.73	
241932	2/09/09	JPY		S25790		2426.35	89.690	8,107,686.97		7,728,071.32	379,615.65	

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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** COMMON PENSION F D **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE 228268	2/04/09 2/09/09	60 JPY	YAMADA DENKI CO S25790	100,000.00 4943.49	89.690	6,614.10 5,505,141.39		855,348,836.85 7,581,632.63	-361592705.85 -2,076,491.24
SALE 243254	2/05/09 2/10/09	60 JPY	ASAHI BREWERIES LTD S25794	180,000.00 1325.24	90.230	3,172.48 2,640,567.89		296,609,053.86 2,958,363.03	-58,350,612.86 -317,795.14
SALE 244479	2/05/09 2/10/09	60 JPY	CHUGAI PHARMACEUTICAL S25794	174,700.00 1612.66	90.230	1,873.43 3,120,514.91		298,990,202.61 3,348,169.63	-17,426,142.61 -227,654.72
SALE 233920	2/05/09 2/10/09	60 JPY	JAPAN TOBACCO INC JPY S25794	2,000.00 233391.	90.230	6,207.89 5,167,041.58		1,036,737,679.73 9,308,837.38	-570515517.73 -4,141,795.80
SALE 241670	2/05/09 2/10/09	60 JPY	KANSAI ELECTRIC POWER S25794	150,000.00 2332.67	90.230	4,653.45 3,873,222.25		380,545,652.25 3,623,774.70	-31,064,808.25 249,447.55
SALE 238741	2/05/09 2/10/09	60 JPY	NTT DOCOMO INC S25794	4,000.00 150587.	90.230	8,010.86 6,667,706.75		672,948,817.97 6,222,806.10	-71,321,637.97 444,900.65
SALE 244480	2/05/09 2/10/09	60 JPY	SANTEN PHARMACEUTICAL S25794	51,300.00 2663.41	90.230	1,817.12 1,512,457.50		147,096,772.35 1,644,016.80	-10,627,732.35 -131,559.30
SALE 241278	2/05/09 2/10/09	60 JPY	SUMITOMO CHEMICAL CO L S25794	717,000.00 291.013	90.230	2,774.99 2,309,715.69		537,865,194.17 5,092,458.07	-329459547.17 -2,782,742.38
SALE 241669	2/05/09 2/10/09	60 JPY	TOKYO ELECTRIC POWER C S25794	250,000.00 2776.77	90.230	9,232.32 7,684,369.31		730,183,539.31 6,945,284.71	-36,822,896.31 739,084.60
SALE 241932	2/05/09 2/10/09	60 JPY	TOYO SUISAN KAISHA LTD S25794	289,000.00 2387.47	90.230	9,176.27 7,637,725.93		758,157,062.50 7,444,708.71	-69,005,051.50 193,017.22
SALE 244480	2/06/09 2/12/09	60 JPY	SANTEN PHARMACEUTICAL S25802	75,400.00 2710.15	91.560	2,678.18 2,229,142.46		216,200,714.14 2,416,352.18	-12,100,430.14 -187,209.72
SALE 241932	2/06/09 2/12/09	60 JPY	TOYO SUISAN KAISHA LTD S25802	211,000.00 2337.53	91.560	6,464.21 5,380,385.83		553,533,357.05 5,435,410.16	-60,905,230.05 -55,024.33
SALE 244480	2/09/09 2/13/09	60 JPY	SANTEN PHARMACEUTICAL S25809	23,300.00 2720.83	91.650	830.05 690,882.98		66,810,035.01 746,697.69	-3,490,610.01 -55,814.71

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** COMMON PENSION FUND **

TRANS-TYPE:	SALE											
X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)			
INVT#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/10/09	60	ASAHI BREWERIES LTD			200,000.00		3,437.36	260,840,216.00		329,565,615.40	-68,725,399.40
243254	2/16/09	JPY			S25814	1305.76	91.170		2,861,031.22		3,287,070.03	-426,038.81
SALE	2/10/09	60	EAST JAPAN RAILWAY			50,000.00		3,664.87	278,104,634.00		373,507,216.06	-95,402,582.06
212437	2/16/09	JPY			S25814	5568.77	91.170		3,050,396.34		3,376,995.00	-326,598.66
SALE	2/10/09	60	JUPITER TELECOMMUNICAT			3,000.00		2,945.01	223,479,274.00		239,503,068.75	-16,023,794.75
243590	2/16/09	JPY			S25814	74582.5	91.170		2,451,236.96		2,585,612.27	-134,375.31
SALE	2/10/09	60	KAO CORP			200,000.00		5,371.44	407,605,286.00		537,414,220.29	-129,808,934.29
243356	2/16/09	JPY			S25814	2040.47	91.170		4,470,826.87		5,497,064.94	-1,026,238.07
SALE	2/10/09	60	ORIX CORP			75,000.00		3,179.35	241,261,236.00		315,154,089.00	-73,892,853.00
244531	2/16/09	JPY			S25814	3220.68	91.170		2,646,278.78		3,513,815.24	-867,536.46
SALE	2/10/09	60	SEVEN + I HOLDINGS CO			300,000.00		8,822.92	669,518,104.00		924,824,044.00	-253,305,940.00
243214	2/16/09	JPY			S25814	2234.40	91.170		7,343,622.95		9,125,678.48	-1,782,055.53
SALE	2/10/09	60	SHIZUOKA BANK LTD/THE			300,000.00		3,413.15	259,003,813.00		284,556,334.00	-25,552,521.00
244529	2/16/09	JPY			S25814	864.383	91.170		2,840,888.59		3,169,560.68	-328,672.09
SALE	2/10/09	60	TOYO SUISAN KAISHA LTD			200,000.00		5,893.91	447,252,652.00		524,676,167.81	-77,423,515.81
241932	2/16/09	JPY			S25814	2238.95	91.170		4,905,699.81		5,152,047.55	-246,347.74
SALE	2/10/09	60	YAMADA DENKI CO			25,000.00		1,260.28	95,635,100.00		213,837,209.21	-118,202,109.21
228268	2/16/09	JPY			S25814	3830.00	91.170		1,048,975.54		1,895,408.16	-846,432.62
SALE	2/12/09	60	JUPITER TELECOMMUNICAT			1,611.00		1,603.33	120,960,374.00		128,613,147.92	-7,652,773.92
243590	2/17/09	JPY			S25822	75174.2	90.640		1,334,514.28		1,388,473.79	-53,959.51
SALE	2/13/09	60	JUPITER TELECOMMUNICAT			1,389.00		1,422.31	108,853,856.00		110,889,920.83	-2,036,064.83
243590	2/18/09	JPY			S25826	78462.6	91.950		1,183,837.48		1,197,138.48	-13,301.00
SALE	2/19/09	60	ASAHI BREWERIES LTD			150,000.00		2,263.18	177,201,403.00		247,174,211.55	-69,972,808.55
243254	2/24/09	JPY			S25839	1182.76	94.070		1,883,718.54		2,465,302.52	-581,583.98
SALE	2/19/09	60	JAPAN REAL ESTATE INVE			524.00		3,865.63	363,276,866.00		417,924,461.91	-54,647,595.91
244483	2/24/09	JPY			S25839	693970.	94.070		3,861,771.72		4,668,515.06	-806,743.34

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REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

PAGE: 21
** COMMON PENSION F D **

TRANS-TYPE: SALE												
X-TYPE	TRADE	BANK	---	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVS#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/19/09	60		mitsubishi electric co		400,000.00		1,976.66	154,768,056.00		404,664,260.82	-249896204.82
221125	2/24/09	JPY		S25839		387.385	94.070		1,645,243.50		3,561,062.14	-1,915,818.64
SALE	2/19/09	60		mitsubishi estate		250,000.00		3,349.73	262,275,891.00		450,225,922.42	-187950031.42
231470	2/24/09	JPY		S25839		1050.36	94.070		2,788,092.81		4,023,432.42	-1,235,339.61
SALE	2/19/09	60		mitsubishi ufj financ		1,000,000.00		5,623.73	440,324,776.00		1,181,809,935.28	-741485159.28
219545	2/24/09	JPY		S25839		440.854	94.070		4,680,820.41		10,536,809.72	-5,855,989.31
SALE	2/19/09	60		mitsui fudosan co ltd		300,000.00		4,025.45	315,183,316.00		541,574,587.68	-226391271.68
229918	2/24/09	JPY		S25839		1051.87	94.070		3,350,518.93		5,020,797.19	-1,670,278.26
SALE	2/19/09	60		mizuho financial group		1,000,000.00		2,499.37	195,694,884.00		566,275,727.77	-370580843.77
230461	2/24/09	JPY		S25839		195.930	94.070		2,080,311.30		5,152,636.64	-3,072,325.34
SALE	2/19/09	60		nippon building fund i		800.00		8,153.81	638,423,971.00		764,725,732.80	-126301761.80
244461	2/24/09	JPY		S25839		798988.	94.070		6,786,690.45		8,546,798.94	-1,760,108.49
SALE	2/19/09	60		orix corp		25,000.00		766.77	60,036,670.00		105,051,363.00	-45,014,693.00
244531	2/24/09	JPY		S25839		2404.35	94.070		638,212.71		1,171,271.75	-533,059.04
SALE	2/19/09	60		sumitomo mitsui financ		200,000.00		7,852.72	614,849,295.00		1,768,410,207.26	-1153560912.26
231251	2/24/09	JPY		S25839		3077.94	94.070		6,536,082.65		15,870,293.22	-9,334,210.57
SALE	2/19/09	60		sumitomo rltty+dev y50		150,000.00		1,541.56	144,870,545.00		419,237,182.23	-274366637.23
229917	2/24/09	JPY		S25839		966.770	94.070		1,540,029.18		3,689,821.07	-2,149,791.89
SALE	2/19/09	60		tokyo electron ltd		150,000.00		6,048.01	473,545,064.00		517,940,614.00	-44,395,550.00
244532	2/24/09	JPY		S25839		3160.76	94.070		5,033,964.75		5,770,099.11	-736,134.36
SALE	2/19/09	60		tokyūreit inc		160.00		786.90	73,950,241.00		94,142,282.06	-20,192,041.06
244485	2/24/09	JPY		S25839		462651.	94.070		786,119.28		1,050,906.43	-264,787.15
SALE	2/20/09	60		canon inc.		100,000.00		2,941.20	230,460,485.00		530,192,778.60	-299732293.60
14464	2/25/09	JPY		S25844		2307.37	94.140		2,448,061.24		4,575,372.63	-2,127,311.39
SALE	2/20/09	60		ibiden co y50		200,000.00		4,767.62	373,571,976.00		1,154,283,521.23	-780711545.23
231468	2/25/09	JPY		S25844		1870.10	94.140		3,968,259.78		10,015,705.54	-6,047,445.76

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** COMMON PENSION F D **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD
SALE	2/20/09	60	JAPAN REAL ESTATE INVE	276.00	2,428.51	190,288,379.00		220,128,151.69	-29,839,772.69
244483	2/25/09	JPY	S25844	690278.94	1.140	2,021,333.96		2,458,988.85	-437,654.89
SALE	2/20/09	60	JUPITER TELECOMMUNICAT	4,000.00	3,386.90	265,383,657.00		319,337,425.00	-53,953,768.00
243590	2/25/09	JPY	S25844	66425.6	94.140	2,819,031.84		3,447,483.03	-628,451.19
SALE	2/20/09	60	KUBOTA CORP Y50	800,000.00	4,459.97	349,465,658.00		607,038,923.55	-257573265.55
242022	2/25/09	JPY	S25844	437.357	94.140	3,712,190.97		5,560,473.66	-1,848,282.69
SALE	2/20/09	60	SHIN-ETSU CHEMICAL	150,000.00	7,681.84	601,916,832.00		1,016,915,460.91	-414998628.91
220990	2/25/09	JPY	S25844	4017.60	94.140	6,393,847.80		8,901,273.98	-2,507,426.18
SALE	2/20/09	60	T&D HOLDINGS INC	150,000.00	4,250.15	333,024,136.00		1,137,712,292.31	-804688156.31
232920	2/25/09	JPY	S25844	2222.82	94.140	3,537,541.28		10,058,148.28	-6,520,607.00
SALE	2/20/09	60	TOKYU REIT INC	140.00	802.17	62,854,484.00		82,374,496.81	-19,520,012.81
244485	2/25/09	JPY	S25844	449500.94	1.140	667,670.32		919,543.13	-251,872.81
SALE	2/20/09	60	TOSHIBA CORPORATION	500,000.00	1,490.95	116,824,642.00		452,848,513.86	-336023871.86
220991	2/25/09	JPY	S25844	233.930	94.140	1,240,967.09		3,979,592.64	-2,738,625.55
				32,965,950.00	626,877.01	51890227622.00		78897860734.15	-27007633112.1
						574,975,991.23		739,771,670.49	-164795679.26
103 TRANSACTIONS IN COUNTRY: JAPAN				(500)				
SALE	1/28/09	60	PARTNERS GROUP HOLDING	19,161.00	797.39	1,521,169.53		1,613,713.68	-92,544.15
233657	2/02/09	CHF	S25758	79.437	1.145	1,328,184.34		1,336,021.24	-7,836.90
SALE	1/29/09	60	PARTNERS GROUP HOLDING	10,493.00	434.02	827,689.35		883,706.37	-56,017.02
233657	2/03/09	CHF	S25766	78.928	1.145	722,935.93		731,635.66	-8,699.73
SALE	1/30/09	60	PARTNERS GROUP HOLDING	13,651.00	550.19	1,063,321.93		1,149,668.88	-86,346.95
233657	2/04/09	CHF	S25769	77.940	1.160	916,419.83		951,830.59	-35,410.76
SALE	2/02/09	60	PARTNERS GROUP HOLDING	7,599.00	293.81	569,710.63		639,977.57	-70,266.94
233657	2/05/09	CHF	S25777	75.017	1.164	489,400.08		529,848.41	-40,448.33

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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** COMMON PENSION F D **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/03/09	60	PARTNERS GROUP HOLDING		775.00	30.48	58,123.12	65,269.46	-7,146.34
233657	2/06/09	CHF	S25782	75.043	1.144	50,784.73		54,037.71	-3,252.98
SALE	2/04/09	60	PARTNERS GROUP HOLDING		7,115.00	276.90	533,454.16	599,215.74	-65,761.58
233657	2/09/09	CHF	S25791	75.021	1.157	461,226.15		496,100.99	-34,874.84
SALE	2/04/09	60	VALORA HOLDING CHF 10.		7,671.00	701.00	1,350,488.80	2,159,172.82	-808,684.02
237403	2/09/09	CHF	S25791	176.157	1.157	1,167,636.87		1,827,986.00	-660,349.13
SALE	2/05/09	60	PARTNERS GROUP HOLDING		340.00	13.15	25,484.70	28,634.34	-3,149.64
233657	2/10/09	CHF	S25797	75.000	1.164	21,901.60		23,706.86	-1,805.26
SALE	2/05/09	60	VALORA HOLDING CHF 10.		3,403.00	306.67	594,381.73	957,849.71	-363,467.98
237403	2/10/09	CHF	S25797	174.769	1.164	510,812.76		810,929.00	-300,116.24
SALE	2/06/09	60	PARTNERS GROUP HOLDING		3,918.00	150.80	293,673.69	329,968.70	-36,295.01
233657	2/11/09	CHF	S25804	75.000	1.169	251,174.90		273,186.75	-22,011.85
SALE	2/06/09	60	VALORA HOLDING CHF 10.		1,080.00	98.61	192,032.69	303,989.92	-111,957.23
237403	2/11/09	CHF	S25804	177.915	1.169	164,242.81		257,362.13	-93,119.32
SALE	2/06/09	60	VALORA HOLDING CHF 10.		689.00	69.87	121,844.03	193,934.31	-72,090.28
237403	2/11/09	CHF	S25804	176.960	1.169	104,211.45		164,187.51	-59,976.06
SALE	2/09/09	60	VALORA HOLDING CHF 10.		2,140.00	218.91	377,511.04	602,350.39	-224,839.35
237403	2/12/09	CHF	S25810	176.525	1.156	326,510.15		509,958.29	-183,448.14
SALE	2/10/09	60	VALORA HOLDING CHF 10.		1,800.00	184.01	316,707.91	506,649.86	-189,941.95
237403	2/13/09	CHF	S25816	176.067	1.154	274,467.38		428,936.88	-154,469.50
SALE	2/11/09	60	VALORA HOLDING CHF 10.		700.00	70.96	122,884.02	197,030.50	-74,146.48
237403	2/16/09	CHF	S25820	175.666	1.161	105,843.26		166,808.79	-60,965.53
SALE	2/12/09	60	VALORA HOLDING CHF 10.		1,354.00	136.93	238,285.73	381,113.28	-142,827.55
237403	2/17/09	CHF	S25823	176.104	1.167	204,239.08		322,655.85	-118,416.77
SALE	2/13/09	60	VALORA HOLDING CHF 10.		1,800.00	182.88	315,987.13	506,649.86	-190,662.73
237403	2/18/09	CHF	S25827	175.666	1.158	272,778.95		428,936.88	-156,157.93

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** COMMON PENSION FUND **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/16/09	60	VALORA HOLDING CHF 10.	1,398.00	143.35	247,978.74		393,498.06	-145,519.32
237403	2/19/09	CHF	S25829	177.500	1.160	213,811.64		333,140.98	-119,329.34
SALE	2/17/09	60	JULIUS BAER HOLDING AG	212,280.00	8,956.42	7,013,681.50		12,689,492.34	-5,675,810.84
237098	2/20/09	CHF	S25831	33.089	1.176	5,961,986.99		9,602,836.72	-3,640,849.73
SALE	2/17/09	60	VALORA HOLDING CHF 10.	1,201.00	119.64	209,932.29		338,048.04	-128,115.75
237403	2/20/09	CHF	S25831	174.915	1.176	178,453.15		286,196.21	-107,743.06
SALE	2/18/09	60	JULIUS BAER HOLDING AG	35,719.00	1,509.32	1,184,744.67		2,135,179.84	-950,435.17
237098	2/23/09	CHF	S25834	33.218	1.179	1,004,702.06		1,615,808.01	-611,105.95
SALE	2/18/09	60	VALORA HOLDING CHF 10.	2,147.00	212.88	374,420.65		604,320.69	-229,900.04
237403	2/23/09	CHF	S25834	174.509	1.179	317,520.90		511,626.37	-194,105.47
SALE	2/19/09	60	VALORA HOLDING CHF 10.	900.00	233.11	159,012.50		253,324.93	-94,312.43
237403	2/24/09	CHF	S25841	176.984	1.173	135,595.21		214,468.44	-78,873.23
SALE	2/20/09	60	UBS AG CHF 0.1	7,000,000.00	99,315.36	77,858,836.30		130,990,045.96	-53,131,209.66
243195	2/25/09	CHF	S25843	11.139	1.178	66,110,924.94		115,099,474.44	-48,988,549.50
SALE	2/20/09	60	VALORA HOLDING CHF 10.	1,131.00	283.32	198,749.36		318,344.99	-119,595.63
237403	2/25/09	CHF	S25846	176.024	1.178	168,760.60		269,515.33	-100,754.73
SALE	2/23/09	60	VALORA HOLDING CHF 10.	1,070.00	268.53	186,986.20		301,175.19	-114,188.99
237403	2/26/09	CHF	S25849	175.046	1.165	160,572.09		254,979.14	-94,407.05
SALE	2/24/09	60	VALORA HOLDING CHF 10.	933.00	226.83	159,539.83		262,613.51	-103,073.68
237403	2/27/09	CHF	S25853	171.280	1.167	136,721.08		222,332.28	-85,611.20
				7,340,468.00	115,785.34	96,116,632.23		159,404,938.94	-63,288,306.71
						81,761,818.93		137,724,507.46	-55,962,688.53
27 TRANSACTIONS IN COUNTRY: SWITZERLAND				(900)					
SALE	1/28/09	60	UNITED UTILITIES GROUP	1,276,905.00	5,189.91	7,246,895.71		8,810,095.93	-1,563,200.22
241873	2/02/09	UKP	S25757	5.678	.699	10,371,762.57		15,363,276.30	-4,991,513.73

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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** COMMON PENSION F D **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#				PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	1/30/09	60	SEVERN TRENT PLC		800,000.00		7,611.36	8,790,881.30		10,311,796.70	-1,520,915.40
237969	2/04/09	UKP	S25770		10.995	.694		12,675,578.53		18,665,745.45	-5,990,166.92
SALE	1/30/09	60	UNITED UTILITIES GROUP		1,590,908.00		7,475.07	8,633,446.26		10,976,581.73	-2,343,135.47
241873	2/04/09	UKP	S25770		5.430	.694		12,448,572.82		19,141,251.05	-6,692,678.23
					3,667,813.00		20,276.34	24,671,223.27		30,098,474.36	-5,427,251.09
								35,495,913.92		53,170,272.80	-17,674,358.88
3 TRANSACTIONS IN COUNTRY:			UNITED KINGDOM				(1000)				
SALE	2/02/09	60	DEUTSCHE TELEKOM AG-RE		1,600,000.00		15,183.81	14,807,984.13		20,433,850.82	-5,625,866.69
238628	2/04/09	EUR	S25776		9.262	.781		18,964,584.97		29,154,491.79	-10,189,906.82
SALE	2/05/09	60	RWE AG		150,000.00		5,991.79	9,328,333.50		9,265,556.32	62,777.18
232381	2/09/09	EUR	S25796		62.220	.779		11,977,583.30		12,258,616.19	-281,032.89
					1,750,000.00		21,175.60	24,136,317.63		29,699,407.14	-5,563,089.51
								30,942,168.27		41,413,107.98	-10,470,939.71
2 TRANSACTIONS IN COUNTRY:			GERMANY				(1100)				
SALE	2/05/09	60	TELEKOM AUSTRIA AG		304,199.00		2,534.64	3,288,059.84		5,233,825.21	-1,945,765.37
230767	2/10/09	EUR	S25798		10.815	.779		4,221,869.92		7,175,354.49	-2,953,484.57
SALE	2/06/09	60	TELEKOM AUSTRIA AG		223,443.00		1,864.90	2,416,604.63		3,844,396.62	-1,427,791.99
230767	2/11/09	EUR	S25803		10.822	.778		3,106,303.37		5,270,506.26	-2,164,202.89
SALE	2/09/09	60	TELEKOM AUSTRIA AG		126,000.00		1,069.68	1,363,119.04		2,167,863.72	-804,744.68
230767	2/12/09	EUR	S25807		10.825	.765		1,781,733.84		2,972,050.09	-1,190,316.25
SALE	2/10/09	60	TELEKOM AUSTRIA AG		346,358.00		2,939.06	3,754,206.44		5,959,182.09	-2,204,975.65
230767	2/13/09	EUR	S25815		10.846	.767		4,895,486.25		8,169,788.30	-3,274,302.05
SALE	2/11/09	60	TELEKOM AUSTRIA AG		190,450.00		1,588.67	2,050,829.42		3,276,743.22	-1,225,913.80
230767	2/16/09	EUR	S25819		10.775	.775		2,646,183.70		4,492,277.30	-1,846,093.60

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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

GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** COMMON PENSION F D D **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/12/09	60	TELEKOM AUSTRIA AG	1,795,475.00	37,559.81	19,568,213.22		30,891,627.90	-11,323,414.68
230767	2/17/09	EUR	S25821	10.915	.783	25,002,316.78		42,351,124.10	-17,348,807.32
SALE	2/12/09	60	TELEKOM AUSTRIA AG	114,075.00	950.90	1,239,638.87		1,962,690.90	-723,052.03
230767	2/17/09	EUR	S25821	10.873	.783	1,583,887.27		2,690,766.77	-1,106,879.50
SALE	2/17/09	60	TELEKOM AUSTRIA AG	285,462.00	1,842.05	2,928,003.41		4,911,450.11	-1,983,446.70
230767	2/20/09	EUR	S25828	10.262	.795	3,682,258.90		6,733,391.77	-3,051,132.87
SALE	2/18/09	60	TELEKOM AUSTRIA AG	106,893.00	1,990.51	1,057,304.41		1,839,122.67	-781,818.26
230767	2/23/09	EUR	S25836	9.906	.798	1,325,014.27		2,521,359.92	-1,196,345.65
SALE	2/18/09	60	TELEKOM AUSTRIA AG	714,538.00	4,439.83	7,082,030.38		12,293,817.52	-5,211,787.14
230767	2/23/09	EUR	S25836	9.916	.798	8,875,203.01		16,854,307.36	-7,979,104.35
SALE	2/19/09	60	TELEKOM AUSTRIA AG	371,489.00	6,956.42	3,648,484.85		6,391,567.67	-2,743,082.82
230767	2/24/09	EUR	S25840	9.836	.788	4,630,656.31		8,762,570.77	-4,131,914.46
SALE	2/23/09	60	TELEKOM AUSTRIA AG	108,290.00	2,032.20	1,062,245.20		1,863,158.43	-800,913.23
230767	2/26/09	EUR	S25848	9.824	.785	1,352,768.45		2,554,311.94	-1,201,543.49
				4,686,672.00	65,768.67	49,458,739.71		80,635,446.06	-31,176,706.35
						63,103,682.07		110,547,809.07	-47,444,127.00
12 TRANSACTIONS IN COUNTRY: AUSTRIA				(1300)					
SALE	2/09/09	60	IBERDROLA SA	1,350,000.00	6,132.82	7,815,183.07		13,977,613.56	-6,162,430.49
238582	2/12/09	EUR	S25807	5.793	.765	10,215,231.17		19,410,625.32	-9,195,394.15
SALE	2/09/09	60	IBERDROLA SA	1,000,000.00	11,459.61	5,836,032.80		10,353,787.82	-4,517,755.02
238582	2/12/09	EUR	S25807	5.845	.765	7,628,282.50		14,378,240.98	-6,749,958.48
SALE	2/11/09	60	IBERDROLA SA	1,600,000.00	17,227.97	8,887,928.08		16,566,060.52	-7,678,132.44
238582	2/16/09	EUR	S25819	5.563	.775	11,468,087.10		23,005,185.58	-11,537,098.48
				3,950,000.00	34,820.40	22,539,143.95		40,897,461.90	-18,358,317.95
						29,311,600.77		56,794,051.88	-27,482,451.11
3 TRANSACTIONS IN COUNTRY: SPAIN				(1500)					

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											** COMMON PENSION F D **
TRANS-TYPE:	SALE										
X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)		
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD	
SALE	1/28/09	60	TOD'S SPA		50,933.00	910.58	1,376,280.08		2,148,479.07	-772,198.99	
218439	2/02/09	EUR		S25759	27.035	.756	1,820,269.23		2,031,891.80	-211,622.57	
SALE	1/29/09	60	TOD'S SPA		20,150.00	354.46	541,669.33		849,976.50	-308,307.17	
218439	2/03/09	EUR		S25765	26.895	.764	708,557.23		803,852.50	-95,295.27	
SALE	1/30/09	60	TOD'S SPA		51,080.00	881.36	1,374,605.59		2,154,679.89	-780,074.30	
218439	2/04/09	EUR		S25768	26.924	.780	1,761,831.49		2,037,756.13	-275,924.64	
SALE	2/02/09	60	TOD'S SPA		22,000.00	387.33	604,587.56		928,014.05	-323,426.49	
218439	2/05/09	EUR		S25775	27.495	.781	774,295.28		877,655.34	-103,360.06	
SALE	2/20/09	60	GRUPPO BANCARIO UNICRE		10,000,000.00	17,470.14	9,217,153.50		60,893,151.30	-51,675,997.80	
241789	2/25/09	EUR		S25845	.923	.793	11,629,289.02		77,296,782.34	-65,667,493.32	
					10,144,163.00	20,003.87	13,114,296.06		66,974,300.81	-53,860,004.75	
							16,694,242.25		83,047,938.11	-66,353,695.86	
5 TRANSACTIONS IN COUNTRY:			ITALY			(1700)					
SALE	1/29/09	60	CITIC PACIFIC		67,000.00	145.80	630,457.95		1,687,358.93	-1,056,900.98	
223200	2/02/09	HKD		S25762	9.427	7.757	81,280.19		216,213.45	-134,933.26	
SALE	2/04/09	60	HANG LUNG PROPERTIES L		7,000.00	26.93	115,991.20		74,589.22	41,401.98	
221642	2/06/09	HKD		S25789	16.600	7.754	14,959.27		9,571.84	5,387.43	
SALE	2/05/09	60	CITIC PACIFIC		176,000.00	392.67	1,697,555.53		4,432,465.26	-2,734,909.73	
223200	2/09/09	HKD		S25795	9.663	7.753	218,949.02		567,963.69	-349,014.67	
SALE	2/09/09	60	HANG LUNG PROPERTIES L		251,000.00	910.06	4,167,601.59		2,674,556.37	1,493,045.22	
221642	2/11/09	HKD		S25808	16.632	7.753	537,560.83		343,218.95	194,341.88	
SALE	2/10/09	60	HANG LUNG PROPERTIES L		69,000.00	249.80	1,143,463.67		735,236.61	408,227.06	
221642	2/12/09	HKD		S25813	16.600	7.751	147,515.15		94,351.02	53,164.13	
SALE	2/23/09	60	BOC HONG KONG HLDGS HK		600,000.00	2,230.40	4,799,327.96		10,750,939.44	-5,951,611.48	
234681	2/25/09	HKD		S25847	8.028	7.753	619,036.48		1,378,647.01	-759,610.53	

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** COMMON PENSION FD D **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/23/09	60	HONG KONG EXCHANGE	1.0	160,000.00	4,813.85	10,358,550.70	16,584,251.96	-6,225,701.26	
234682	2/25/09	HKD	S25847	64.974	7.753	1,336,087.23		2,126,660.55	-790,573.32	
SALE	2/25/09	60	CHEUNG KONG HOLDINGS		43,000.00	1,128.31	2,822,200.31	4,070,353.61	-1,248,153.30	
220007	2/27/09	HKD	S25857	65.836	7.753	364,018.67		522,266.52	-158,247.85	
				1,373,000.00	9,897.82	25,735,148.91		41,009,751.40	-15,274,602.49	
8 TRANSACTIONS IN COUNTRY: HONG KONG				(4400)		3,319,406.84		5,258,893.03	-1,939,486.19	
				67,949,846.00	927,697.15	52156697860.21		79363934715.05	-27207236854.8	
173 TRANSACTIONS IN CATEGORY: FOREIGN STOCKS				(2220)		847,434,355.85		1,245,099,011.82	-397664655.97	
				124,329,846.00	927,697.15	52213050903.69		79420272076.01	-27207221172.3	
181 "SALE" TRANSACTIONS IN FUND: COMMON PENSION FD D				(5144)		919,527,331.30		1,317,040,356.25	-397513024.95	
				217,611,124.00	1506809.80	65611123159.73		92818344332.05	-27207221172.3	
282 TRANSACTIONS WITHIN FUND: COMMON PENSION FD D				(5144)		.9616 1,496,631,949.30		1,894,144,974.25	-397513024.95	

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** COMMON PENSION F D E **

TRANS-TYPE: PUR

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X-TYPE	TRADE	BANK	----	DESCRIPTION	-----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVT#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD

EXCHANGE TRADED SECURITY (1500)

PUR	1/28/09	60		SPIDER GOLD TRUST		60,000.00		420.00			5,236,176.00	
242510	2/02/09	USD			61908	87.263	1.000				5,236,176.00	
PUR	2/03/09	60		SPIDER GOLD TRUST		60,000.00		420.00			5,275,992.00	
242510	2/06/09	USD			61921	87.926	1.000				5,275,992.00	
PUR	2/06/09	60		SPIDER GOLD TRUST		10,000.00		70.00			891,508.00	
242510	2/11/09	USD			61928	89.144	1.000				891,508.00	
PUR	2/06/09	60		SPIDER GOLD TRUST		50,000.00		350.00			4,488,240.00	
242510	2/11/09	USD			61927	89.758	1.000				4,488,240.00	

						180,000.00		1,260.00			15,891,916.00	
											15,891,916.00	

4 TRANSACTIONS IN COUNTRY: UNITED STATES (100)

						180,000.00		1,260.00			15,891,916.00	
											15,891,916.00	

4 TRANSACTIONS IN CATEGORY: EXCHANGE TRADED SECURITY (1500)

PRIVATE EQUITY (3000)

PUR	2/02/09	60		APOLLO INVESTMENT FUND		983,837.00					983,837.00	
234049	2/02/09	USD			61894	1.000	1.000				983,837.00	
PUR	2/03/09	60		WARBURG PINCUS PRIVATE		6,000,000.00					6,000,000.00	
238843	2/03/09	USD			61898	1.000	1.000				6,000,000.00	
PUR	2/04/09	60		NJHL EUROPEAN BUYOUT I		797,001.31					797,001.31	
233641	2/04/09	USD			61914	1.000	1.000				797,001.31	
PUR	2/05/09	60		NEW MOUNTAIN PARTNERS		2,020,056.00					2,020,056.00	
238085	2/05/09	USD			61906	1.000	1.000				2,020,056.00	

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** COMMON PENSION F D E **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/06/09	60	CSFB/NJDI INVESTMENT F	3,000,000.00				3,000,000.00	
232433	2/06/09	USD	61924	1.000	1.000			3,000,000.00	
PUR	2/06/09	60	KPS SPECIAL SITUATIONS	169,152.54				169,152.54	
238854	2/06/09	USD	61915	1.000	1.000			169,152.54	
PUR	2/06/09	60	NJHL EUROPEAN BUYOUT S	108,330.92				108,330.92	
241503	2/06/09	USD	61916	1.000	1.000			108,330.92	
PUR	2/10/09	60	KPS SPECIAL SITUATIONS	548,229.56				548,229.56	
238854	2/10/09	USD	61918	1.000	1.000			548,229.56	
PUR	2/10/09	60	WELSH, CARSON, ANDERSON	943,897.00				943,897.00	
244629	2/10/09	USD	61922	1.000	1.000			943,897.00	
PUR	2/12/09	60	DLJ MERCHANT BANKING I	586,808.71				586,808.71	
234971	2/12/09	USD	61919	1.000	1.000			586,808.71	
PUR	2/13/09	60	BDCM OPPORTUNITY FUND	404,733.92				404,733.92	
233806	2/13/09	USD	61917	1.000	1.000			404,733.92	
PUR	2/13/09	60	GSO CAPITAL OPPORTUNIT	480,867.00				480,867.00	
241894	2/13/09	USD	61920	1.000	1.000			480,867.00	
PUR	2/13/09	60	THOMAS H LEE EQUITY FU	377,628.00				377,628.00	
237447	2/13/09	USD	61923	1.000	1.000			377,628.00	
PUR	2/18/09	60	NJHL EUROPEAN BUYOUT I	49,750.00				49,750.00	
233641	2/18/09	USD	61933	1.000	1.000			49,750.00	
PUR	2/19/09	60	HFCP VI	786,799.00				786,799.00	
237795	2/19/09	USD	61934	1.000	1.000			786,799.00	
PUR	2/19/09	60	WAYZATA OPPORTUNITIES	6,000,000.00				6,000,000.00	
239059	2/19/09	USD	61944	1.000	1.000			6,000,000.00	
PUR	2/20/09	60	CSFB/NJDI EMERG. OPP F	4,000,000.00				4,000,000.00	
237463	2/20/09	USD	61946	1.000	1.000			4,000,000.00	

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** COMMON PENSION F D E **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/23/09	60	LINDSAY GOLDBERG&BESSE	345,948.00		345,948.00		345,948.00	
234972	2/23/09	USD	61940	1.000	1.000	345,948.00		345,948.00	
PUR	2/23/09	60	NJHL EUROPEAN BUYOUT S	1,311,012.00		1,311,012.00		1,311,012.00	
241503	2/23/09	USD	61941	1.000	1.000	1,311,012.00		1,311,012.00	
PUR	2/24/09	60	LINDSAY GOLDBERG&BESSE	320,216.00		320,216.00		320,216.00	
234972	2/24/09	USD	61945	1.000	1.000	320,216.00		320,216.00	
PUR	2/24/09	60	MATLINPATTERSON GBLB O	1,600,000.00		1,600,000.00		1,600,000.00	
238086	2/24/09	USD	61942	1.000	1.000	1,600,000.00		1,600,000.00	
PUR	2/25/09	60	LEXINGTON CAPITAL PART	801,364.00		801,364.00		801,364.00	
234543	2/25/09	USD	61947	1.000	1.000	801,364.00		801,364.00	
PUR	2/26/09	60	FAIRVIEW CAPSTONE PART	1,046,766.00		1,046,766.00		1,046,766.00	
243120	2/26/09	USD	61959	1.000	1.000	1,046,766.00		1,046,766.00	
PUR	2/26/09	60	NJHL EUROPEAN BUYOUT S	12,712,623.43		12,712,623.43		12,712,623.43	
241503	2/26/09	USD	61960	1.000	1.000	12,712,623.43		12,712,623.43	
PUR	2/27/09	60	KPS SPECIAL SITUATIONS	1,299,185.50		1,299,185.50		1,299,185.50	
238854	2/27/09	USD	61949	1.000	1.000	1,299,185.50		1,299,185.50	
PUR	2/27/09	60	NJHL EUROPEAN BUYOUT I	1,062,861.74		1,062,861.74		1,062,861.74	
233641	2/27/09	USD	61952	1.000	1.000	1,062,861.74		1,062,861.74	
PUR	2/27/09	60	WARBURG PINCUS PRIVATE	2,000,000.00		2,000,000.00		2,000,000.00	
238843	2/27/09	USD	61948	1.000	1.000	2,000,000.00		2,000,000.00	
				49,757,067.63		49,757,067.63		49,757,067.63	
27 TRANSACTIONS IN COUNTRY: UNITED STATES				(100)					
				49,757,067.63		49,757,067.63		49,757,067.63	
27 TRANSACTIONS IN CATEGORY: PRIVATE EQUITY				(3000)					
				49,757,067.63		49,757,067.63		49,757,067.63	

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** COMMON PENSION F D E **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
REAL ESTATE (3010)									
PUR	2/06/09	60	CARLYLE REALTY V LP	10,000,000.00		10,000,000.00		10,000,000.00	
236945	2/06/09	USD	61925	1.000	1.000	10,000,000.00		10,000,000.00	
PUR	2/06/09	60	CBRE SP EUROPE FUND II	9,020,000.00		9,020,000.00		9,020,000.00	
237804	2/06/09	EUR		1.000	.778	11,594,307.22		11,594,307.22	
PUR	2/09/09	60	CAPMARK UK REALTY PART	1,442,909.00		1,442,909.00		1,442,909.00	
237191	2/09/09	UKP	61930	1.000	.671	2,151,809.84		2,151,809.84	
PUR	2/11/09	60	MACFARLANE URBAN RE FU	330,860.93		330,860.93		330,860.93	
236474	2/11/09	USD	61931	1.000	1.000	330,860.93		330,860.93	
PUR	2/13/09	60	WESTBROOK REAL ESTATE	6,666,667.00		6,666,667.00		6,666,667.00	
238956	2/13/09	USD	61935	1.000	1.000	6,666,667.00		6,666,667.00	
PUR	2/17/09	60	CAPMARK COMM RLTY PRTN	1,480,166.00		1,480,166.00		1,480,166.00	
238280	2/17/09	USD	61936	1.000	1.000	1,480,166.00		1,480,166.00	
PUR	2/18/09	60	FIVE MILE CAPITAL PART	7,000,000.00		7,000,000.00		7,000,000.00	
239162	2/18/09	USD	61937	1.000	1.000	7,000,000.00		7,000,000.00	
PUR	2/20/09	60	NJDOI/GMAM CORE REAL E	1,379,946.49		1,379,946.49		1,379,946.49	
241592	2/20/09	USD	61938	1.000	1.000	1,379,946.49		1,379,946.49	
PUR	2/23/09	60	LEHMAN REAL ESTATE PEN	292,711.00		292,711.00		292,711.00	
241269	2/23/09	USD	61950	1.000	1.000	292,711.00		292,711.00	
PUR	2/23/09	60	LEHMAN REAL ESTATE PEN	12,500,000.00		12,500,000.00		12,500,000.00	
241269	2/23/09	USD	61951	1.000	1.000	12,500,000.00		12,500,000.00	
PUR	2/25/09	60	CIM FUND III LP (RE)	843,061.00		843,061.00		843,061.00	
238084	2/25/09	USD	61958	1.000	1.000	843,061.00		843,061.00	
						50,956,321.42		50,956,321.42	
11 TRANSACTIONS IN COUNTRY: UNITED STATES						(100)		54,239,529.48	
						50,956,321.42		50,956,321.42	
11 TRANSACTIONS IN CATEGORY: REAL ESTATE						(3010)		54,239,529.48	

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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

GLOBAL INVESTMENTS -*- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** COMMON PENSION FD E **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	----	DESCRIPTION	-----	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
						100,893,389.05	1,260.00	116,605,305.05		116,605,305.05	
								119,888,513.11		119,888,513.11	
42 "PUR " TRANSACTIONS IN FUND: COMMON PENSION FD E (5146)											
						100,893,389.05	1,260.00	116,605,305.05		116,605,305.05	
								119,888,513.11		119,888,513.11	
42 TRANSACTIONS WITHIN FUND: COMMON PENSION FD E (5146)											

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DIVISION OF INVESTMENTGLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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TRANS-TYPE: PUR

** MORGAN STANLEY INVEST MANAGEMENT **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
FOREIGN STOCKS (2220)									
PUR	2/04/09	60	CHINA RAILWAY GROUP LT	48,000.00	99.60	215,884.26		215,884.26	
244810	2/06/09	HKD	H20090	4.482	7.754	27,842.38		27,842.38	
PUR	2/04/09	60	CHINA RAILWAY GROUP LT	89,000.00	81.80	399,389.87		399,389.87	
244810	2/06/09	HKD	H20090	4.480	7.754	51,508.92		51,508.92	
PUR	2/04/09	60	CHINA RAILWAY GROUP LT	3,200.00	3.01	14,167.35		14,167.35	
244810	2/06/09	HKD	H20090	4.420	7.754	1,827.15		1,827.15	
PUR	2/05/09	60	CHINA RAILWAY GROUP LT	52,000.00	49.37	241,137.60		241,137.60	
244810	2/09/09	HKD	H20090	4.630	7.753	31,101.69		31,101.69	
PUR	2/12/09	60	CHINA RAILWAY GROUP LT	43,000.00	89.68	194,195.17		194,195.17	
244810	2/16/09	HKD	H20090	4.500	7.752	25,052.27		25,052.27	
PUR	2/12/09	60	CHINA RAILWAY GROUP LT	18,000.00	16.60	81,063.89		81,063.89	
244810	2/16/09	HKD	H20090	4.496	7.752	10,457.70		10,457.70	
PUR	2/12/09	60	CHINA RAILWAY GROUP LT	3,000.00	6.25	13,548.47		13,548.47	
244810	2/16/09	HKD	H20090	4.500	7.752	1,747.83		1,747.83	
PUR	2/17/09	60	CHINA RAILWAY CONS	87,500.00	183.18	894,795.47		894,795.47	
244928	2/19/09	HKD	H20090	10.210	7.754	115,391.97		115,391.97	
PUR	2/17/09	60	CHINA RAILWAY CONS	4,300.00	20.46	44,362.69		44,362.69	
244928	2/19/09	HKD	H20090	10.280	7.754	5,720.97		5,720.97	
PUR	2/17/09	60	CHINA RAILWAY CONS	14,000.00	66.86	144,718.48		144,718.48	
244928	2/19/09	HKD	H20090	10.300	7.754	18,662.76		18,662.76	
PUR	2/18/09	60	CHINA RAILWAY CONS	16,800.00	78.18	169,446.29		169,446.29	
244928	2/20/09	HKD	H20090	10.050	7.755	21,849.66		21,849.66	
PUR	2/18/09	60	CHINA RAILWAY CONS	10,600.00	21.95	107,208.99		107,208.99	
244928	2/20/09	HKD	H20090	10.098	7.755	13,824.32		13,824.32	

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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/18/09	60	CHINA RAILWAY CONS	51,600.00	239.37	518,927.52		518,927.52	
244928	2/20/09	HKD	H20090	10.021	7.755	66,914.36		66,914.36	
PUR	2/19/09	60	CHINA RAILWAY CONS	6,400.00	13.33	65,093.43		65,093.43	
244928	2/23/09	HKD	H20090	10.155	7.755	8,394.17		8,394.17	
PUR	2/19/09	60	CHINA RAILWAY CONS	35,700.00	167.13	362,301.56		362,301.56	
244928	2/23/09	HKD	H20090	10.112	7.755	46,720.86		46,720.86	
PUR	2/20/09	60	CHINA RAILWAY CONS	19,100.00	39.91	194,323.45		194,323.45	
244928	2/24/09	HKD	H20090	10.158	7.754	25,060.74		25,060.74	
PUR	2/20/09	60	CHINA RAILWAY CONS	28,100.00	132.23	286,476.36		286,476.36	
244928	2/24/09	HKD	H20090	10.158	7.754	36,945.15		36,945.15	
				530,300.00	1,308.91	3,947,040.85		3,947,040.85	
						509,022.90		509,022.90	

17 TRANSACTIONS IN COUNTRY: CHINA, PEOPLES REPUBLIC (4000)

PUR	2/13/09	60	BELLE INTERNATIONAL H	29,000.00	19.68	96,012.05		96,012.05	
244874	2/17/09	HKD	H20090	3.306	7.753	12,383.54		12,383.54	
PUR	2/13/09	60	BELLE INTERNATIONAL H	10,000.00	15.25	33,053.24		33,053.24	
244874	2/17/09	HKD	H20090	3.294	7.753	4,263.17		4,263.17	
PUR	2/13/09	60	BELLE INTERNATIONAL H	1,000.00	.67	3,253.18		3,253.18	
244874	2/17/09	HKD	H20090	3.248	7.753	419.59		419.59	
PUR	2/16/09	60	BELLE INTERNATIONAL H	116,000.00	185.51	402,092.61		402,092.61	
244874	2/18/09	HKD	H20090	3.454	7.754	51,858.83		51,858.83	
PUR	2/16/09	60	BELLE INTERNATIONAL H	17,000.00	12.01	58,647.92		58,647.92	
244874	2/18/09	HKD	H20090	3.444	7.754	7,563.96		7,563.96	
PUR	2/17/09	60	BELLE INTERNATIONAL H	24,000.00	16.89	82,503.77		82,503.77	
244874	2/19/09	HKD	H20090	3.432	7.754	10,639.61		10,639.61	

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	CURR	RATE	DESCRIPTION	MATURITY	T/DOC#	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	PURCH-YTM	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE												P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD		
PUR	2/17/09	60	BELLE	INTERNATIONAL	H			49,000.00		77.73			168,506.18		168,506.18		
244874	2/19/09	HKD			H20090			3.427	7.754				21,730.40		21,730.40		
PUR	2/18/09	60	BELLE	INTERNATIONAL	H			338,000.00		537.78			1,165,876.52		1,165,876.52		
244874	2/20/09	HKD			H20090			3.437	7.755				150,336.75		150,336.75		
PUR	2/18/09	60	BELLE	INTERNATIONAL	H			26,000.00		18.19			88,884.30		88,884.30		
244874	2/20/09	HKD			H20090			3.413	7.755				11,461.40		11,461.40		
PUR	2/19/09	60	BELLE	INTERNATIONAL	H			58,000.00		93.65			202,734.40		202,734.40		
244874	2/23/09	HKD			H20090			3.483	7.755				26,143.76		26,143.76		
PUR	2/19/09	60	BELLE	INTERNATIONAL	H			26,000.00		18.62			90,595.77		90,595.77		
244874	2/23/09	HKD			H20090			3.479	7.755				11,682.84		11,682.84		
PUR	2/20/09	60	BELLE	INTERNATIONAL	H			2,000.00		1.43			6,911.08		6,911.08		
244874	2/24/09	HKD			H20090			3.450	7.754				891.28		891.28		
PUR	2/23/09	60	BELLE	INTERNATIONAL	H			13,000.00		11.80			43,677.91		43,677.91		
244874	2/25/09	HKD			H20090			3.353	7.753				5,633.75		5,633.75		
PUR	2/23/09	60	BELLE	INTERNATIONAL	H			26,000.00		40.51			87,588.24		87,588.24		
244874	2/25/09	HKD			H20090			3.357	7.753				11,297.48		11,297.48		
PUR	2/24/09	60	BELLE	INTERNATIONAL	H			20,000.00		18.01			66,795.66		66,795.66		
244874	2/26/09	HKD			H20090			3.333	7.753				8,615.13		8,615.13		
PUR	2/24/09	60	BELLE	INTERNATIONAL	H			30,000.00		46.29			100,324.91		100,324.91		
244874	2/26/09	HKD			H20090			3.332	7.753				12,939.64		12,939.64		
PUR	2/25/09	60	BELLE	INTERNATIONAL	H			3,000.00		2.85			10,225.72		10,225.72		
244874	2/27/09	HKD			H20090			3.401	7.753				1,318.95		1,318.95		
PUR	2/25/09	60	BELLE	INTERNATIONAL	H			19,000.00		13.47			65,293.46		65,293.46		
244874	2/27/09	HKD			H20090			3.431	7.753				8,421.81		8,421.81		
								807,000.00		1,130.34			2,772,976.92		2,772,976.92		
													357,601.89		357,601.89		
18 TRANSACTIONS IN COUNTRY: HONG KONG										(4400)							

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	1/29/09	60	SAMSUNG ELCTRNC N/VT	390.00	205.93	113,826,638.00		113,826,638.00		
239490	2/02/09	KRW	H20090	291135.1378.40		82,578.81		82,578.81		
PUR	2/02/09	60	SAMSUNG ELECTRONICS CO	284.00	244.04	136,016,152.00		136,016,152.00		
239489	2/04/09	KRW	H20090	477735.1389.90		97,860.39		97,860.39		
PUR	2/12/09	60	KT+G CORP KRW 5000.0	1,480.00	209.54	117,964,857.00		117,964,857.00		
244003	2/16/09	KRW	H20090	79507.21403.90		84,026.54		84,026.54		
PUR	2/12/09	60	SAMSUNG ELECTRONICS CO	175.00	162.05	91,227,500.00		91,227,500.00		
239489	2/16/09	KRW	H20090	520000.1403.90		64,981.48		64,981.48		
PUR	2/13/09	60	KT+G CORP KRW 5000.0	1,290.00	186.13	104,790,880.00		104,790,880.00		
244003	2/17/09	KRW	H20090	81030.61404.00		74,637.38		74,637.38		
				3,619.00	1,007.69	563,826,027.00		563,826,027.00		
						404,084.60		404,084.60		
5 TRANSACTIONS IN COUNTRY: KOREA				(4500)						
PUR	1/26/09	60	ANGLOGOLD LIMITED ZAR	560.00	80.68	162,169.01		162,169.01		
243416	2/02/09	ZAR	N20090	288.12710.139		15,994.73		15,994.73		
PUR	1/26/09	60	HARMONY GOLD MINING CO	1,100.00	62.79	125,721.56		125,721.56		
243417	2/02/09	ZAR	N20090	113.71410.139		12,399.92		12,399.92		
PUR	1/27/09	60	ANGLOGOLD LIMITED ZAR	890.00	127.63	254,029.34		254,029.34		
243416	2/03/09	ZAR	N20090	283.99010.014		25,367.67		25,367.67		
PUR	1/28/09	60	ANGLOGOLD LIMITED ZAR	1,615.00	234.91	461,479.19		461,479.19		
243416	2/04/09	ZAR	N20090	284.3089.883		46,691.88		46,691.88		
PUR	1/28/09	60	HARMONY GOLD MINING CO	3,000.00	99.72	329,142.34		329,142.34		
243417	2/04/09	ZAR	N20090	109.3869.884		33,302.20		33,302.20		
PUR	1/28/09	60	HARMONY GOLD MNG USD 0	2,300.00	92.00	25,343.70		25,343.70		
243519	2/02/09	USD	N20090	10.9791.000		25,343.70		25,343.70		

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	1/29/09	60	HARMONY GOLD MINING CO	1,000.00	33.38	110,768.67		110,768.67	
243417	2/05/09	ZAR	N20090	110.437	9.938	11,146.53		11,146.53	
PUR	1/29/09	60	HARMONY GOLD MINING CO	900.00	51.07	99,789.69		99,789.69	
243417	2/05/09	ZAR	N20090	110.314	9.937	10,041.73		10,041.73	
PUR	2/09/09	60	HARMONY GOLD MINING CO	2,300.00	135.05	256,397.70		256,397.70	
243417	2/16/09	ZAR	N20090	110.916	9.552	26,843.15		26,843.15	
PUR	2/09/09	60	HARMONY GOLD MNG USD 0	4,600.00	184.00	52,432.64		52,432.64	
243519	2/12/09	USD	N20090	11.358	1.000	52,432.64		52,432.64	
				18,265.00	1,101.23	1,877,273.84		1,877,273.84	
						259,564.15		259,564.15	

10 TRANSACTIONS IN COUNTRY: SOUTH AFRICA (6200)

PUR	1/28/09	60	BM+FBOVESPA SA NPV	32,200.00		221,770.48		221,770.48	
244710	2/02/09	BRL	N20090	6.887	2.289	96,868.38		96,868.38	
PUR	1/28/09	60	BM+FBOVESPA SA NPV	6,200.00	55.97	42,841.18		42,841.18	
244710	2/02/09	BRL	N20090	6.889	2.289	18,712.84		18,712.84	
PUR	1/28/09	60	CIA VALE DO RIO DOCE A	16,200.00	648.00	210,708.54		210,708.54	
239512	2/02/09	USD	N20090	12.967	1.000	210,708.54		210,708.54	
PUR	1/28/09	60	CIA VALE DO RIO DOCE A	25,300.00	1,012.00	326,387.71		326,387.71	
239512	2/02/09	USD	N20090	12.861	1.000	326,387.71		326,387.71	
PUR	1/28/09	60	LOJAS RENNER SA NPV	42.00	.64	620.98		620.98	
244711	2/02/09	BRL	N20090	14.750	2.289	271.24		271.24	
PUR	1/28/09	60	LOJAS RENNER SA NPV	6,858.00	103.84	101,397.34		101,397.34	
244711	2/02/09	BRL	N20090	14.751	2.289	44,289.92		44,289.92	
PUR	1/28/09	60	LOJAS RENNER SA NPV	6,900.00	104.47	102,018.32		102,018.32	
244711	2/02/09	BRL	N20090	14.751	2.289	44,561.16		44,561.16	

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	1/29/09	60	BM+FBOVESPA SA NPV	35,300.00	316.08	241,351.08		241,351.08	
244710	2/03/09	BRL	N20090	6.817	2.284	105,674.98		105,674.98	
PUR	1/29/09	60	CIA VALE DO RIO DOCE A	6,000.00	240.00	75,012.60		75,012.60	
239512	2/03/09	USD	N20090	12.462	1.000	75,012.60		75,012.60	
PUR	1/29/09	60	LOJAS RENNER SA NPV	7,535.00	142.82	109,050.95		109,050.95	
244711	2/03/09	BRL	N20090	14.429	2.284	47,747.69		47,747.69	
PUR	1/29/09	60	LOJAS RENNER SA NPV	265.00	5.02	3,835.24		3,835.24	
244711	2/03/09	BRL	N20090	14.429	2.284	1,679.25		1,679.25	
PUR	1/29/09	60	LOJAS RENNER SA NPV	7,800.00	147.84	112,886.19		112,886.19	
244711	2/03/09	BRL	N20090	14.429	2.284	49,426.94		49,426.94	
PUR	1/30/09	60	BM+FBOVESPA SA NPV	9,000.00	80.03	62,126.00		62,126.00	
244710	2/04/09	BRL	N20090	6.882	2.322	26,755.38		26,755.38	
PUR	1/30/09	60	BM+FBOVESPA SA NPV	20,900.00	185.07	143,674.21		143,674.21	
244710	2/04/09	BRL	N20090	6.854	2.322	61,875.20		61,875.20	
PUR	1/30/09	60	CIA VALE DO RIO DOCE A	4,300.00	172.00	52,702.95		52,702.95	
239512	2/04/09	USD	N20090	12.217	1.000	52,702.95		52,702.95	
PUR	1/30/09	60	LOJAS RENNER SA NPV	5,500.00	102.68	79,711.77		79,711.77	
244711	2/04/09	BRL	N20090	14.450	2.322	34,328.93		34,328.93	
PUR	2/02/09	60	BM+FBOVESPA SA NPV	26,800.00	175.01	174,902.18		174,902.18	
244710	2/05/09	BRL	N20090	6.511	2.343	74,648.82		74,648.82	
PUR	2/02/09	60	BM+FBOVESPA SA NPV	27,000.00	225.80	176,872.96		176,872.96	
244710	2/05/09	BRL	N20090	6.531	2.343	75,489.95		75,489.95	
PUR	2/02/09	60	LOJAS RENNER SA NPV	2,500.00	45.73	35,824.90		35,824.90	
244711	2/05/09	BRL	N20090	14.287	2.343	15,290.18		15,290.18	
PUR	2/03/09	60	BM+FBOVESPA SA NPV	12,200.00	103.86	80,374.88		80,374.88	
244710	2/06/09	BRL	N20090	6.568	2.315	34,725.17		34,725.17	

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/03/09	60	BM+FBOVESPA SA NPV	20,500.00	175.29	135,648.86		135,648.86	
244710	2/06/09	BRL	N20090	6.597	2.315	58,605.75		58,605.75	
PUR	2/03/09	60	LOJAS RENNER SA NPV	1,300.00	19.01	18,762.17		18,762.17	
244711	2/06/09	BRL	N20090	14.399	2.315	8,106.01		8,106.01	
PUR	2/03/09	60	LOJAS RENNER SA NPV	2,000.00	37.38	28,929.73		28,929.73	
244711	2/06/09	BRL	N20090	14.422	2.315	12,498.80		12,498.80	
PUR	2/04/09	60	BM+FBOVESPA SA NPV	25,600.00	230.54	175,577.96		175,577.96	
244710	2/09/09	BRL	N20090	6.838	2.278	77,075.49		77,075.49	
PUR	2/04/09	60	BM+FBOVESPA SA NPV	1,300.00	11.59	8,827.40		8,827.40	
244710	2/09/09	BRL	N20090	6.770	2.278	3,875.07		3,875.07	
PUR	2/04/09	60	BM+FBOVESPA SA NPV	10,752.00	96.91	73,806.48		73,806.48	
244710	2/09/09	BRL	N20090	6.844	2.278	32,399.68		32,399.68	
PUR	2/04/09	60	LOJAS RENNER SA NPV	3,200.00	61.24	46,644.15		46,644.15	
244711	2/09/09	BRL	N20090	14.533	2.278	20,475.92		20,475.92	
PUR	2/05/09	60	BM+FBOVESPA SA NPV	13,900.00	124.97	96,242.09		96,242.09	
244710	2/10/09	BRL	N20090	6.903	2.303	41,780.81		41,780.81	
PUR	2/05/09	60	BM+FBOVESPA SA NPV	25,400.00	225.80	173,897.99		173,897.99	
244710	2/10/09	BRL	N20090	6.826	2.304	75,492.94		75,492.94	
PUR	2/05/09	60	LOJAS RENNER SA NPV	8,200.00	140.68	118,158.05		118,158.05	
244711	2/10/09	BRL	N20090	14.370	2.303	51,295.01		51,295.01	
PUR	2/19/09	60	COMPANHIA DE BEBIDAS D	300.00	12.00	12,585.87		12,585.87	
243785	2/24/09	USD	N20090	41.913	1.000	12,585.87		12,585.87	
PUR	2/20/09	60	CIA VALE DO RIO DOCE A	12,200.00	122.00	142,211.74		142,211.74	
239512	2/25/09	USD	N20090	11.647	1.000	142,211.74		142,211.74	
PUR	2/20/09	60	COMPANHIA DE BEBIDAS D	1,900.00	76.00	78,469.81		78,469.81	
243785	2/25/09	USD	N20090	41.260	1.000	78,469.81		78,469.81	

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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/20/09	60	LOJAS RENNER SA NPV	3,700.00	60.52	48,360.46		48,360.46	
244711	2/27/09	BRL	N20090	13.031	2.390	20,231.96		20,231.96	
PUR	2/20/09	60	VIVO PARTICIPACOES S A	7,200.00	288.00	113,193.36		113,193.36	
244079	2/25/09	USD	N20090	15.681	1.000	113,193.36		113,193.36	
PUR	2/23/09	60	COMPANHIA DE BEBIDAS D	1,600.00	64.00	64,854.72		64,854.72	
243785	2/26/09	USD	N20090	40.494	1.000	64,854.72		64,854.72	
PUR	2/23/09	60	VIVO PARTICIPACOES S A	10,600.00	424.00	167,501.20		167,501.20	
244079	2/26/09	USD	N20090	15.762	1.000	167,501.20		167,501.20	
PUR	2/24/09	60	VIVO PARTICIPACOES S A	1,900.00	76.00	29,941.91		29,941.91	
244079	2/27/09	USD	N20090	15.719	1.000	29,941.91		29,941.91	
				410,352.00	6,112.79	3,887,684.41		3,887,684.41	
						2,407,753.88		2,407,753.88	
38 TRANSACTIONS IN COUNTRY: BRAZIL				(6900)					
PUR	2/09/09	60	CHECK POINT SOFTWARE T	500.00	5.00	11,562.50		11,562.50	
244870	2/12/09	USD	N20090	23.115	1.000	11,562.50		11,562.50	
PUR	2/09/09	60	CHECK POINT SOFTWARE T	8,100.00	324.00	188,385.75		188,385.75	
244870	2/12/09	USD	N20090	23.218	1.000	188,385.75		188,385.75	
PUR	2/09/09	60	TEVA PHARMACEUTICAL IN	5,000.00	180.00	211,009.00		211,009.00	
244873	2/12/09	USD	N20090	42.166	1.000	211,009.00		211,009.00	
PUR	2/09/09	60	TEVA PHARMACEUTICAL IN	7,700.00	308.00	325,282.65		325,282.65	
244873	2/12/09	USD	N20090	42.205	1.000	325,282.65		325,282.65	
PUR	2/10/09	60	CHECK POINT SOFTWARE T	11,100.00	444.00	254,493.03		254,493.03	
244870	2/13/09	USD	N20090	22.887	1.000	254,493.03		254,493.03	
PUR	2/10/09	60	CHECK POINT SOFTWARE T	1,823.00	18.23	42,054.24		42,054.24	
244870	2/13/09	USD	N20090	23.059	1.000	42,054.24		42,054.24	

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/10/09	60	TEVA PHARMACEUTICAL IN	10,898.00	435.92	463,540.98		463,540.98	
244873	2/13/09	USD	N20090	42.494	1.000	463,540.98		463,540.98	
PUR	2/13/09	60	CHECK POINT SOFTWARE T	10,200.00	408.00	236,806.26		236,806.26	
244870	2/19/09	USD	N20090	23.176	1.000	236,806.26		236,806.26	
PUR	2/13/09	60	TEVA PHARMACEUTICAL IN	5,200.00	156.00	227,635.20		227,635.20	
244873	2/19/09	USD	N20090	43.746	1.000	227,635.20		227,635.20	
PUR	2/17/09	60	CHECK POINT SOFTWARE T	7,497.00	299.88	171,644.56		171,644.56	
244870	2/20/09	USD	N20090	22.855	1.000	171,644.56		171,644.56	
PUR	2/17/09	60	TEVA PHARMACEUTICAL IN	531.00	10.62	24,314.49		24,314.49	
244873	2/20/09	USD	N20090	45.770	1.000	24,314.49		24,314.49	
PUR	2/17/09	60	TEVA PHARMACEUTICAL IN	3,200.00	128.00	147,239.68		147,239.68	
244873	2/20/09	USD	N20090	45.972	1.000	147,239.68		147,239.68	
PUR	2/19/09	60	TEVA PHARMACEUTICAL IN	11,800.00	354.00	548,987.92		548,987.92	
244873	2/24/09	USD	N20090	46.494	1.000	548,987.92		548,987.92	
PUR	2/19/09	60	TEVA PHARMACEUTICAL IN	1,500.00	15.00	69,218.10		69,218.10	
244873	2/24/09	USD	N20090	46.135	1.000	69,218.10		69,218.10	
				85,049.00	3,086.65	2,922,174.36		2,922,174.36	
						2,922,174.36		2,922,174.36	
14 TRANSACTIONS IN COUNTRY: ISRAEL				(9600)					
PUR	2/06/09	60	WIMM-BILL-DANN FOODS O	800.00	32.00	20,592.00		20,592.00	
244811	2/11/09	USD	N20090	25.700	1.000	20,592.00		20,592.00	
PUR	2/09/09	60	WIMM-BILL-DANN FOODS O	400.00	12.00	12,312.52		12,312.52	
244811	2/12/09	USD	N20090	30.751	1.000	12,312.52		12,312.52	
PUR	2/10/09	60	WIMM-BILL-DANN FOODS O	600.00	24.00	18,912.84		18,912.84	
244811	2/13/09	USD	N20090	31.481	1.000	18,912.84		18,912.84	

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/11/09	60	WIMM-BILL-DANN FOODS O		100.00	4.00		3,279.51	
244811	2/17/09	USD	N20090	32.755	1.000	3,279.51		3,279.51	
PUR	2/13/09	60	WIMM-BILL-DANN FOODS O		300.00	3.00		9,585.21	
244811	2/19/09	USD	N20090	31.941	1.000	9,585.21		9,585.21	
PUR	2/13/09	60	WIMM-BILL-DANN FOODS O		300.00	12.00		9,723.00	
244811	2/19/09	USD	N20090	32.370	1.000	9,723.00		9,723.00	
PUR	2/17/09	60	WIMM-BILL-DANN FOODS O		1,200.00	48.00		33,664.68	
244811	2/20/09	USD	N20090	28.014	1.000	33,664.68		33,664.68	
PUR	2/18/09	60	OJSC POLYUS GOLD USD 1		1,336.00	53.44		23,423.55	
244929	2/23/09	USD	N20090	17.493	1.000	23,423.55		23,423.55	
PUR	2/18/09	60	WIMM-BILL-DANN FOODS O		400.00	16.00		11,718.32	
244811	2/23/09	USD	N20090	29.256	1.000	11,718.32		11,718.32	
PUR	2/19/09	60	OJSC POLYUS GOLD USD 1		472.00	18.88		8,763.44	
244929	2/24/09	USD	N20090	18.527	1.000	8,763.44		8,763.44	
PUR	2/19/09	60	WIMM-BILL-DANN FOODS O		300.00	12.00		8,959.35	
244811	2/24/09	USD	N20090	29.825	1.000	8,959.35		8,959.35	
PUR	2/20/09	60	OJSC POLYUS GOLD USD 1		266.00	10.64		5,013.78	
244929	2/25/09	USD	N20090	18.809	1.000	5,013.78		5,013.78	
PUR	2/20/09	60	WIMM-BILL-DANN FOODS O		200.00	6.00		5,380.96	
244811	2/25/09	USD	N20090	26.875	1.000	5,380.96		5,380.96	
PUR	2/20/09	60	WIMM-BILL-DANN FOODS O		600.00	24.00		16,385.88	
244811	2/25/09	USD	N20090	27.270	1.000	16,385.88		16,385.88	
PUR	2/23/09	60	OJSC POLYUS GOLD USD 1		245.00	9.80		4,628.05	
244929	2/26/09	USD	N20090	18.850	1.000	4,628.05		4,628.05	
PUR	2/23/09	60	OJSC POLYUS GOLD USD 1		567.00	22.68		10,737.45	
244929	2/26/09	USD	N20090	18.897	1.000	10,737.45		10,737.45	

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#				PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/23/09	60	WIMM-BILL-DANN FOODS O				500.00	15.00		13,121.15	
244811	2/26/09	USD	N20090	26.212	1.000			13,121.15		13,121.15	
PUR	2/24/09	60	OJSC POLYUS GOLD USD 1				944.00	37.76		17,704.68	
244929	2/27/09	USD	N20090	18.715	1.000			17,704.68		17,704.68	
PUR	2/24/09	60	WIMM-BILL-DANN FOODS O				100.00	3.00		2,716.52	
244811	2/27/09	USD	N20090	27.135	1.000			2,716.52		2,716.52	
							9,630.00	364.20		236,622.89	
								236,622.89		236,622.89	
19 TRANSACTIONS IN COUNTRY:				RUSSIA			(9800)				
PUR	1/28/09	60	AMBUJA CEMEMTS LTD				11,135.00			16,257.10	
244038	2/02/09	USD	H20090	1.460	1.000			16,257.10		16,257.10	
PUR	1/29/09	60	ITC LIMITED GDR REG S				23,500.00			85,540.00	
242448	2/03/09	USD	H20090	3.640	1.000			85,540.00		85,540.00	
PUR	1/30/09	60	AMBUJA CEMEMTS LTD				57,810.00			82,090.20	
244038	2/04/09	USD	H20090	1.420	1.000			82,090.20		82,090.20	
PUR	2/11/09	60	ITC LIMITED GDR REG S				8,300.00			30,710.00	
242448	2/16/09	USD	H20090	3.700	1.000			30,710.00		30,710.00	
PUR	2/11/09	60	STATE BK OF INDIA GDR-				616.00			29,444.80	
242985	2/16/09	USD	H20090	47.800	1.000			29,444.80		29,444.80	
PUR	2/12/09	60	AMBUJA CEMEMTS LTD				20,400.00			31,008.00	
244038	2/17/09	USD	H20090	1.520	1.000			31,008.00		31,008.00	
PUR	2/19/09	60	ITC LIMITED GDR REG S				7,400.00			26,862.00	
242448	2/24/09	USD	H20090	3.630	1.000			26,862.00		26,862.00	
							129,161.00			301,912.10	
								301,912.10		301,912.10	
7 TRANSACTIONS IN COUNTRY:				INDIA			(9980)				
							1,993,376.00	14,111.81		579,771,712.37	
								7,398,736.77		7,398,736.77	
128 TRANSACTIONS IN CATEGORY:				FOREIGN STOCKS			(2220)				

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	----	DESCRIPTION	-----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
						1,993,376.00	14,111.81	579,771,712.37		579,771,712.37	
								7,398,736.77		7,398,736.77	
128	"PUR "			TRANSACTIONS IN FUND:				MORGAN STANLEY INVEST MANAGEMENT (5147)			

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S T A T E O F N E W J E R S E Y
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TRANS-TYPE: SALE

** MORGAN STANLEY INVEST MANAGEMENT **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
ETF-EMERGING MARKETS (1700)										
SALE	2/17/09	60	ISHARES MSCI TAIWAN IN	42,900.00	1,288.64	291,396.61		598,951.50	-307,554.89	
239504	2/20/09	USD	H20090	6.823	1.000	291,396.61		598,951.50	-307,554.89	
				42,900.00	1,288.64	291,396.61		598,951.50	-307,554.89	
1 TRANSACTION IN COUNTRY: TAIWAN				(3900)						
				42,900.00	1,288.64	291,396.61		598,951.50	-307,554.89	
1 TRANSACTION IN CATEGORY: ETF-EMERGING MARKETS				(1700)						
FOREIGN STOCKS (2220)										
SALE	2/03/09	60	MILICOM INTERNATIONAL	3,000.00	90.64	114,261.86		287,112.25	-172,850.39	
239506	2/06/09	USD	N20090	38.118	1.000	114,261.86		287,112.25	-172,850.39	
SALE	2/04/09	60	MILICOM INTERNATIONAL	4,000.00	120.86	152,568.34		382,816.33	-230,247.99	
239506	2/09/09	USD	N20090	38.172	1.000	152,568.34		382,816.33	-230,247.99	
SALE	2/05/09	60	MILICOM INTERNATIONAL	3,500.00	105.73	130,512.52		334,964.29	-204,451.77	
239506	2/10/09	USD	N20090	37.320	1.000	130,512.52		334,964.29	-204,451.77	
				10,500.00	317.23	397,342.72		1,004,892.87	-607,550.15	
3 TRANSACTIONS IN COUNTRY: LUXEMBOURG				(2700)						
SALE	2/19/09	60	RICHTER GEDEON VEG HUF	98.00	48.54	2,554,094.62		2,936,787.57	-382,692.95	
243414	2/24/09	HUF	N20090	26180.0	237.874	10,737.16		15,212.28	-4,475.12	
SALE	2/19/09	60	RICHTER GEDEON VEG HUF	225.00		5,796,311.00		6,742,624.53	-946,313.53	
243414	2/24/09	HUF	N20090	25761.3	237.874	24,367.12		34,926.15	-10,559.03	

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/20/09	60	RICHTER GEDEON VEG HUF	686.00	208.59	16,702,718.16		20,557,513.03	-3,854,794.87	
243414	2/25/09	HUF	N20090	24421.2	240.945	69,321.76		106,485.96	-37,164.20	
SALE	2/20/09	60	RICHTER GEDEON VEG HUF	141.00		3,539,105.64		4,225,378.04	-686,272.40	
243414	2/25/09	HUF	N20090	25100.0	240.945	14,688.45		21,887.06	-7,198.61	
SALE	2/23/09	60	RICHTER GEDEON VEG HUF	737.00	231.82	17,941,370.86		22,085,841.25	-4,144,470.39	
243414	2/26/09	HUF	N20090	24417.0	232.878	77,041.96		114,402.56	-37,360.60	
SALE	2/23/09	60	RICHTER GEDEON VEG HUF	490.00	154.02	11,920,132.00		14,683,937.87	-2,763,805.87	
243414	2/26/09	HUF	N20090	24400.0	232.878	51,186.19		76,061.40	-24,875.21	
SALE	2/24/09	60	RICHTER GEDEON VEG HUF	373.00		8,867,915.00		11,177,773.12	-2,309,858.12	
243414	2/27/09	HUF	N20090	23774.5	234.944	37,744.88		57,899.80	-20,154.92	
				2,750.00	642.97	67,321,647.28		82,409,855.41	-15,088,208.13	
						285,087.52		426,875.21	-141,787.69	
7 TRANSACTIONS IN COUNTRY:			HUNGARY	(2800)						
SALE	2/24/09	60	MAANSHAN IRON + ST 'H	68,000.00	80.95	174,132.37		327,072.16	-152,939.79	
239367	2/26/09	HKD	H20090	2.570	7.753	22,459.13		41,934.34	-19,475.21	
SALE	2/24/09	60	MAANSHAN IRON + ST 'H	186,000.00	98.42	479,154.11		894,638.55	-415,484.44	
239367	2/26/09	HKD	H20090	2.580	7.753	61,800.02		114,702.75	-52,902.73	
SALE	2/25/09	60	MAANSHAN IRON + ST 'H	74,000.00	49.28	182,272.11		355,931.46	-173,659.35	
239367	2/27/09	HKD	H20090	2.468	7.753	23,510.18		45,634.43	-22,124.25	
SALE	2/25/09	60	MAANSHAN IRON + ST 'H	408,000.00	210.30	1,023,795.96		1,962,432.94	-938,636.98	
239367	2/27/09	HKD	H20090	2.513	7.753	132,053.29		251,606.03	-119,552.74	
				736,000.00	438.95	1,859,354.55		3,540,075.11	-1,680,720.56	
						239,822.62		453,877.55	-214,054.93	
4 TRANSACTIONS IN COUNTRY:			HONG KONG	(4400)						

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STATE OF NEW JERSEY
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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	1/29/09	60	STX PAN OCEAN CO LTD S		100.00	.64	1,068.54		2,856.34	-1,787.80
239517	2/03/09	SGD	H20090	10.695	1.504		710.23		2,038.59	-1,328.36
SALE	1/30/09	60	LG CHEM LTD KRW 5000.0		307.00	97.44	24,302,722.00		27,084,093.11	-2,781,371.11
239483	2/03/09	KRW	H20090	79599.7	1379.40		17,618.33		26,475.20	-8,856.87
SALE	2/02/09	60	LG CHEM LTD KRW 5000.0		477.00	150.74	37,883,421.00		42,081,799.39	-4,198,378.39
239483	2/04/09	KRW	H20090	79859.3	1389.90		27,256.22		41,135.74	-13,879.52
SALE	2/03/09	60	LG CHEM LTD KRW 5000.0		660.00	203.85	51,213,765.00		58,226,389.09	-7,012,624.09
239483	2/05/09	KRW	H20090	78025.7	1389.40		36,860.35		56,917.37	-20,057.02
SALE	2/03/09	60	STX PAN OCEAN CO LTD S		600.00	14.52	6,422.10		17,138.02	-10,715.92
239517	2/06/09	SGD	H20090	10.740	1.508		4,257.28		12,231.51	-7,974.23
SALE	2/04/09	60	LG CHEM LTD KRW 5000.0		417.00	131.61	32,801,401.00		36,788,491.29	-3,987,090.29
239483	2/06/09	KRW	H20090	79095.4	1378.40		23,796.72		35,961.43	-12,164.71
SALE	2/12/09	60	CHEIL INDUSTRIES INC		660.00	78.97	22,986,092.00		31,055,639.27	-8,069,547.27
239475	2/16/09	KRW	H20090	34995.3	1403.90		16,373.03		30,120.21	-13,747.18
SALE	2/12/09	60	KB FINANCIAL GROUP INC		3,470.00	449.86	114,197,183.00		117,440,068.00	-3,242,885.00
244142	2/16/09	KRW	H20090	33091.8	1403.90		81,342.82		85,579.00	-4,236.18
SALE	2/12/09	60	LG CHEM LTD KRW 5000.0		985.00	317.86	80,689,301.00		86,898,474.62	-6,209,173.62
239483	2/16/09	KRW	H20090	82371.1	1403.90		57,475.11		84,944.86	-27,469.75
SALE	2/12/09	60	SAMSUNG FIRE + MARINE		731.00	398.34	115,947,272.00		149,803,380.79	-33,856,108.79
239491	2/16/09	KRW	H20090	159379.	1403.90		82,589.41		146,025.13	-63,435.72
SALE	2/12/09	60	SHINHAN FINANCIAL GROU		7,930.00	859.02	218,065,000.00		379,110,588.64	-161,045,588.64
239492	2/16/09	KRW	H20090	27650.8	1403.90		155,328.01		366,578.70	-211,250.69
SALE	2/13/09	60	CHEIL INDUSTRIES INC		1,330.00	159.92	46,552,171.00		62,581,818.53	-16,029,647.53
239475	2/17/09	KRW	H20090	35170.4	1404.00		33,156.82		60,696.79	-27,539.97
SALE	2/13/09	60	LG CHEM LTD KRW 5000.0		1,654.00	541.90	137,571,610.00		145,918,859.92	-8,347,249.92
239483	2/17/09	KRW	H20090	83635.0	1404.00		97,985.48		142,638.38	-44,652.90

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TRANS-TYPE: SALE

** MORGAN STANLEY INVEST MANAGEMENT **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/16/09	60	CHEIL INDUSTRIES INC	880.00	119.95	30,948,591.00		41,407,519.03	-10,458,928.03
239475	2/18/09	KRW	H20090	35363.3	1426.90	21,689.39		40,160.28	-18,470.89
SALE	2/16/09	60	LG CHEM LTD KRW 5000.0	50.00	16.86	4,351,149.00		4,411,090.08	-59,941.08
239483	2/18/09	KRW	H20090	87504.1	1426.90	3,049.37		4,311.92	-1,262.55
				20,251.00	3,541.48	917,517,168.64		1,182,828,206.12	-265311037.48
						659,488.57		1,135,815.11	-476,326.54
15 TRANSACTIONS IN COUNTRY:			KOREA	(4500)					
SALE	2/02/09	60	GUARANTY TRUST BANK-GD	23,714.00	474.28	52,882.22		327,347.18	-274,464.96
240240	2/05/09	USD	N20090	2.250	1.000	52,882.22		327,347.18	-274,464.96
SALE	2/03/09	60	GUARANTY TRUST BANK-GD	6,274.00	225.86	13,890.64		86,606.06	-72,715.42
240240	2/06/09	USD	N20090	2.250	1.000	13,890.64		86,606.06	-72,715.42
SALE	2/10/09	60	GUARANTY TRUST BANK-GD	1,995.00	71.82	4,915.68		27,538.91	-22,623.23
240240	2/13/09	USD	N20090	2.500	1.000	4,915.68		27,538.91	-22,623.23
				31,983.00	771.96	71,688.54		441,492.15	-369,803.61
						71,688.54		441,492.15	-369,803.61
3 TRANSACTIONS IN COUNTRY:			NIGERIA	(5800)					
SALE	1/26/09	60	MASSMART ZAR0.01	2,300.00	47.90	189,274.88		176,895.92	12,378.96
242127	2/02/09	ZAR	N20090	82.505	10.139	18,668.19		22,773.45	-4,105.26
SALE	1/26/09	60	MASSMART ZAR0.01	1,200.00	19.44	98,262.88		92,293.52	5,969.36
242127	2/02/09	ZAR	N20090	82.050	10.139	9,691.67		11,881.80	-2,190.13
SALE	1/26/09	60	RAUBEX GROUP LTD	100.00	.46	1,844.38		3,892.07	-2,047.69
239365	2/02/09	ZAR	N20090	18.490	10.139	181.91		519.64	-337.73
SALE	1/27/09	60	MASSMART ZAR0.01	2,600.00	43.36	216,450.00		199,969.30	16,480.70
242127	2/03/09	ZAR	N20090	83.417	10.014	21,614.96		25,743.90	-4,128.94

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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	1/27/09	60	MASSMART ZAR0.01		200.00	2.03		15,382.25	1,518.49
242127	2/03/09	ZAR	N20090	84.605	10.014	1,687.73		1,980.30	-292.57
SALE	1/27/09	60	RAUBEX GROUP LTD		100.00	.45		3,892.07	-2,078.10
239365	2/03/09	ZAR	N20090	18.185	10.014	181.15		519.64	-338.49
SALE	1/28/09	60	MASSMART ZAR0.01		4,800.00	80.44		369,174.10	27,132.51
242127	2/04/09	ZAR	N20090	82.730	9.884	40,097.80		47,527.19	-7,429.39
SALE	1/28/09	60	RAUBEX GROUP LTD		2,900.00	13.27		112,869.98	-60,593.17
239365	2/04/09	ZAR	N20090	18.072	9.884	5,289.30		15,069.48	-9,780.18
SALE	1/29/09	60	MASSMART ZAR0.01		600.00	9.92		46,146.76	2,982.11
242127	2/05/09	ZAR	N20090	82.046	9.937	4,943.79		5,940.90	-997.11
SALE	1/30/09	60	MASSMART ZAR0.01		1,000.00	16.14		76,911.27	5,136.05
242127	2/06/09	ZAR	N20090	82.212	10.195	8,048.04		9,901.50	-1,853.46
SALE	1/30/09	60	MASSMART ZAR0.01		9,200.00	147.32		707,583.69	41,869.00
242127	2/06/09	ZAR	N20090	81.626	10.195	73,513.95		91,093.79	-17,579.84
SALE	1/30/09	60	RAUBEX GROUP LTD		100.00	.42		3,892.07	-2,186.35
239365	2/06/09	ZAR	N20090	17.100	10.195	167.31		519.64	-352.33
SALE	2/02/09	60	MASSMART ZAR0.01		2,800.00	47.00		215,351.56	12,433.76
242127	2/09/09	ZAR	N20090	81.523	10.200	22,331.89		27,724.20	-5,392.31
SALE	2/02/09	60	RAUBEX GROUP LTD		100.00	.42		3,892.07	-2,176.37
239365	2/09/09	ZAR	N20090	17.200	10.200	168.21		519.64	-351.43
SALE	2/04/09	60	RAUBEX GROUP LTD		100.00	1.53		3,892.07	-2,207.24
239365	2/11/09	ZAR	N20090	17.000	9.918	169.88		519.64	-349.76
SALE	2/04/09	60	RAUBEX GROUP LTD		800.00	3.42		31,136.55	-17,610.48
239365	2/11/09	ZAR	N20090	16.950	9.918	1,363.85		4,157.10	-2,793.25
SALE	2/05/09	60	RAUBEX GROUP LTD		1,000.00	5.42		38,920.68	-21,974.13
239365	2/12/09	ZAR	N20090	17.000	9.867	1,717.50		5,196.37	-3,478.87

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/06/09	60	RAUBEX GROUP LTD	2,800.00	13.07	46,166.77		108,977.91	-62,811.14
239365	2/13/09	ZAR	N20090	16.533	9.700	4,759.41		14,549.85	-9,790.44
SALE	2/06/09	60	RAUBEX GROUP LTD	3,400.00	11.92	57,616.42		132,330.32	-74,713.90
239365	2/13/09	ZAR	N20090	16.980	9.700	5,939.78		17,667.67	-11,727.89
SALE	2/06/09	60	RAUBEX GROUP LTD	10,300.00	44.10	170,560.43		400,883.04	-230,322.61
239365	2/13/09	ZAR	N20090	16.601	9.700	17,583.37		53,522.65	-35,939.28
SALE	2/09/09	60	MASSMART ZAR0.01	4,300.00	72.89	347,078.29		330,718.46	16,359.83
242127	2/16/09	ZAR	N20090	80.878	9.552	36,336.81		42,576.44	-6,239.63
SALE	2/09/09	60	MR PRICE GROUP LTD	22,900.00	155.33	591,986.25		519,384.25	72,602.00
242128	2/16/09	ZAR	N20090	25.916	9.552	61,977.06		63,231.02	-1,253.96
SALE	2/09/09	60	MR PRICE GROUP LTD	8,600.00	58.60	223,166.65		195,052.60	28,114.05
242128	2/16/09	ZAR	N20090	26.015	9.552	23,364.08		23,746.15	-382.07
SALE	2/09/09	60	RAUBEX GROUP LTD	22,500.00	99.98	372,565.31		875,715.38	-503,150.07
239365	2/16/09	ZAR	N20090	16.601	9.552	39,005.13		116,918.41	-77,913.28
SALE	2/09/09	60	RAUBEX GROUP LTD	900.00	4.01	15,260.64		35,028.62	-19,767.98
239365	2/16/09	ZAR	N20090	16.999	9.552	1,597.69		4,676.74	-3,079.05
SALE	2/10/09	60	MASSMART ZAR0.01	6,000.00	100.99	488,049.16		461,467.62	26,581.54
242127	2/17/09	ZAR	N20090	81.505	9.694	50,344.45		59,408.99	-9,064.54
SALE	2/10/09	60	MR PRICE GROUP LTD	37,500.00	250.74	969,093.00		850,520.06	118,572.94
242128	2/17/09	ZAR	N20090	25.907	9.694	99,966.27		103,544.24	-3,577.97
SALE	2/11/09	60	MASSMART ZAR0.01	4,600.00	92.98	365,803.21		353,791.84	12,011.37
242127	2/18/09	ZAR	N20090	79.722	9.868	37,070.39		45,546.89	-8,476.50
SALE	2/11/09	60	MR PRICE GROUP LTD	7,900.00	51.75	203,605.55		179,176.23	24,429.32
242128	2/18/09	ZAR	N20090	25.838	9.868	20,633.33		21,813.32	-1,179.99
SALE	2/11/09	60	RAUBEX GROUP LTD	15,400.00	71.87	276,695.62		599,378.53	-322,682.91
239365	2/18/09	ZAR	N20090	18.013	9.868	28,040.25		80,024.16	-51,983.91

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/12/09	60	MASSMART ZAR0.01	18,900.00	377.39	1,517,743.25		1,453,623.01	64,120.24
242127	2/19/09	ZAR	N20090	80.505	10.087	150,457.82		187,138.33	-36,680.51
SALE	2/12/09	60	MR PRICE GROUP LTD	1,300.00	6.53	32,826.10		29,484.70	3,341.40
242128	2/19/09	ZAR	N20090	25.302	10.087	3,254.14		3,589.53	-335.39
SALE	2/12/09	60	MR PRICE GROUP LTD	32,700.00	206.41	830,132.80		741,653.49	88,479.31
242128	2/19/09	ZAR	N20090	25.450	10.088	82,293.21		90,290.58	-7,997.37
SALE	2/12/09	60	RAUBEX GROUP LTD	4,800.00	22.52	86,185.84		186,819.28	-100,633.44
239365	2/19/09	ZAR	N20090	18.003	10.087	8,543.83		24,942.59	-16,398.76
SALE	2/12/09	60	RAUBEX GROUP LTD	2,600.00	11.87	47,720.30		101,193.78	-53,473.48
239365	2/19/09	ZAR	N20090	18.400	10.087	4,730.64		13,510.57	-8,779.93
SALE	2/13/09	60	MASSMART ZAR0.01	12,900.00	71.85	1,022,318.38		992,155.38	30,163.00
242127	2/20/09	ZAR	N20090	79.305	9.967	102,569.29		127,729.33	-25,160.04
SALE	2/13/09	60	MASSMART ZAR0.01	1,858.00	29.67	147,407.86		142,901.14	4,506.72
242127	2/20/09	ZAR	N20090	79.496	9.967	14,789.44		18,396.98	-3,607.54
SALE	2/13/09	60	MR PRICE GROUP LTD	29,100.00	184.35	732,559.24		660,003.56	72,555.68
242128	2/20/09	ZAR	N20090	25.237	9.967	73,497.73		80,350.33	-6,852.60
SALE	2/13/09	60	NASPERS LTD ZAR 0.02	28,000.00	900.66	4,475,021.43		5,255,016.14	-779,994.71
242613	2/20/09	ZAR	N20090	160.143	9.967	448,979.28		662,968.04	-213,988.76
SALE	2/13/09	60	RAUBEX GROUP LTD	163,300.00	743.34	2,931,991.03		6,355,747.61	-3,423,756.58
239365	2/20/09	ZAR	N20090	18.000	9.967	294,166.91		848,567.83	-554,400.92
SALE	2/16/09	60	MR PRICE GROUP LTD	16,400.00	102.35	409,005.26		371,960.77	37,044.49
242128	2/23/09	ZAR	N20090	25.002	10.023	40,806.67		45,283.35	-4,476.68
SALE	2/16/09	60	NASPERS LTD ZAR 0.02	3,202.00	100.96	504,459.29		600,948.63	-96,489.34
242613	2/23/09	ZAR	N20090	157.861	10.023	50,330.17		75,815.13	-25,484.96
SALE	2/17/09	60	MASSMART ZAR0.01	3,200.00	58.29	237,803.52		246,116.06	-8,312.54
242127	2/24/09	ZAR	N20090	74.500	10.234	23,237.30		31,684.80	-8,447.50

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STATE OF NEW JERSEY
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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/17/09	60	MASSMART ZAR0.01		1,600.00	23.41		123,058.03	-3,634.56
242127	2/24/09	ZAR	N20090	74.789	10.234	11,669.63		15,842.40	-4,172.77
SALE	2/17/09	60	MR PRICE GROUP LTD		16,800.00	99.77		381,032.99	26,004.60
242128	2/24/09	ZAR	N20090	24.289	10.234	39,774.24		46,387.82	-6,613.58
SALE	2/17/09	60	RAUBEX GROUP LTD		1,300.00	5.72		50,596.89	-27,255.44
239365	2/24/09	ZAR	N20090	18.000	10.234	2,280.84		6,755.29	-4,474.45
SALE	2/17/09	60	RAUBEX GROUP LTD		50,314.00	226.25		1,958,255.26	-1,054,918.64
239365	2/24/09	ZAR	N20090	18.000	10.234	88,270.77		261,450.35	-173,179.58
SALE	2/18/09	60	MASSMART ZAR0.01		2,300.00	33.25		176,895.92	-6,922.35
242127	2/25/09	ZAR	N20090	74.050	10.253	16,577.13		22,773.45	-6,196.32
SALE	2/18/09	60	MR PRICE GROUP LTD		11,500.00	68.05		260,826.15	17,351.10
242128	2/25/09	ZAR	N20090	24.250	10.254	27,129.98		31,753.57	-4,623.59
SALE	2/19/09	60	MASSMART ZAR0.01		9,400.00	134.98		722,965.94	-47,768.14
242127	2/26/09	ZAR	N20090	71.974	10.024	67,356.78		93,074.09	-25,717.31
SALE	2/19/09	60	MASSMART ZAR0.01		2,600.00	37.13		199,969.30	-14,409.55
242127	2/26/09	ZAR	N20090	71.512	10.024	18,511.18		25,743.90	-7,232.72
SALE	2/19/09	60	MR PRICE GROUP LTD		31,274.00	191.24		709,311.05	54,984.89
242128	2/26/09	ZAR	N20090	24.500	10.024	76,245.08		86,353.14	-10,108.06
SALE	2/19/09	60	MR PRICE GROUP LTD		6,900.00	42.16		156,495.69	12,136.50
242128	2/26/09	ZAR	N20090	24.501	10.024	16,822.51		19,052.14	-2,229.63
SALE	2/20/09	60	MASSMART ZAR0.01		100.00	.54		7,691.13	-751.69
242127	2/27/09	ZAR	N20090	69.450	10.206	679.92		990.15	-310.23
				629,348.00	5,145.86	22,921,860.01		29,029,242.69	-6,107,382.68
						2,299,429.64		3,739,258.40	-1,439,828.76
54 TRANSACTIONS IN COUNTRY:			SOUTH AFRICA	(6200)					

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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	1/28/09	60	BANCO BRADESCO S A NPV	17,400.00	522.92	163,945.36		202,281.38	-38,336.02
243721	2/02/09	USD	N20090	9.452	1.000	163,945.36		202,281.38	-38,336.02
SALE	1/28/09	60	BANCO DO BRASIL SA	15,200.00	293.49	223,297.05		383,544.51	-160,247.46
239590	2/02/09	BRL	N20090	14.735	2.289	97,535.18		230,813.17	-133,277.99
SALE	1/28/09	60	BANCO DO BRASIL SA	13,900.00	268.38	204,196.51		350,741.35	-146,544.84
239590	2/02/09	BRL	N20090	14.735	2.289	89,192.15		211,072.57	-121,880.42
SALE	1/28/09	60	BANCO ITAU HLDG F ADR	16,000.00	640.00	168,417.60		224,639.29	-56,221.69
243221	2/02/09	USD	N20090	10.566	1.000	168,417.60		224,639.29	-56,221.69
SALE	1/29/09	60	BANCO DO BRASIL SA	700.00	13.10	9,941.10		17,663.23	-7,722.13
239590	2/03/09	BRL	N20090	14.244	2.284	4,352.69		10,629.55	-6,276.86
SALE	1/29/09	60	BANCO DO BRASIL SA	11,700.00	219.49	166,599.27		295,228.33	-128,629.06
239590	2/03/09	BRL	N20090	14.282	2.284	72,945.08		177,665.40	-104,720.32
SALE	1/30/09	60	BANCO DO BRASIL SA	4,800.00	88.11	67,987.10		121,119.32	-53,132.22
239590	2/04/09	BRL	N20090	14.207	2.322	29,279.54		72,888.37	-43,608.83
SALE	2/02/09	60	BANCO DO BRASIL SA	4,681.00	70.85	64,928.93		118,116.57	-53,187.64
239590	2/05/09	BRL	N20090	13.906	2.343	27,711.88		71,081.35	-43,369.47
SALE	2/20/09	60	BANCO BRADESCO S A NPV	35,200.00	353.70	303,429.34		409,212.90	-105,783.56
243721	2/25/09	USD	N20090	8.630	1.000	303,429.34		409,212.90	-105,783.56
SALE	2/20/09	60	CYRELA BRAZIL REALTY	26,500.00	266.62	211,802.43		628,144.20	-416,341.77
239533	2/27/09	BRL	N20090	8.017	2.390	88,609.14		370,739.45	-282,130.31
				146,081.00	2,736.66	1,584,544.69		2,750,691.08	-1,166,146.39
10 TRANSACTIONS IN COUNTRY: BRAZIL					(6900)	1,045,417.96		1,981,023.43	-935,605.47
SALE	2/11/09	60	BANCOLOMBIA S.A. SPONS	3,300.00	132.36	63,648.06		116,964.76	-53,316.70
240863	2/17/09	USD	N20090	19.327	1.000	63,648.06		116,964.76	-53,316.70

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STATE OF NEW JERSEY
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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE												
X-TYPE	TRADE	BANK	---	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD	
SALE	2/12/09	60		BANCOLOMBIA S.A. SPONS		5,200.00	208.55	97,833.29		184,308.11	-86,474.82	
240863	2/18/09	USD		N20090		18.854	1.000	97,833.29		184,308.11	-86,474.82	
SALE	2/13/09	60		BANCOLOMBIA S.A. SPONS		3,800.00	152.41	71,667.97		134,686.70	-63,018.73	
240863	2/19/09	USD		N20090		18.900	1.000	71,667.97		134,686.70	-63,018.73	
SALE	2/13/09	60		BANCOLOMBIA S.A. SPONS		5,000.00	200.53	94,299.47		177,219.34	-82,919.87	
240863	2/19/09	USD		N20090		18.900	1.000	94,299.47		177,219.34	-82,919.87	
SALE	2/17/09	60		BANCOLOMBIA S.A. SPONS		2,500.00	100.26	44,966.24		88,609.67	-43,643.43	
240863	2/20/09	USD		N20090		18.027	1.000	44,966.24		88,609.67	-43,643.43	
SALE	2/18/09	60		BANCOLOMBIA S.A. SPONS		1,100.00	44.11	19,271.01		38,988.25	-19,717.24	
240863	2/23/09	USD		N20090		17.559	1.000	19,271.01		38,988.25	-19,717.24	
SALE	2/20/09	60		BANCOLOMBIA S.A. SPONS		4,300.00	172.41	71,586.85		152,408.63	-80,821.78	
240863	2/25/09	USD		N20090		16.688	1.000	71,586.85		152,408.63	-80,821.78	
SALE	2/23/09	60		BANCOLOMBIA S.A. SPONS		4,400.00	176.42	73,219.98		155,953.02	-82,733.04	
240863	2/26/09	USD		N20090		16.681	1.000	73,219.98		155,953.02	-82,733.04	
SALE	2/24/09	60		BANCOLOMBIA S.A. SPONS		4,400.00	176.41	71,574.39		155,953.02	-84,378.63	
240863	2/27/09	USD		N20090		16.307	1.000	71,574.39		155,953.02	-84,378.63	
						34,000.00	1,363.46	608,067.26		1,205,091.50	-597,024.24	
9 TRANSACTIONS IN COUNTRY: COLOMBIA							(7700)	608,067.26		1,205,091.50	-597,024.24	
SALE	1/30/09	60		AMERICA MOVIL-ADR SERI		3,400.00	34.55	96,606.37		177,022.99	-80,416.62	
239497	2/04/09	USD		N20090		28.424	1.000	96,606.37		177,022.99	-80,416.62	
SALE	1/30/09	60		URBI DESARROLLOS URBAN		14,000.00	34.68	198,812.72		505,016.39	-306,203.67	
243054	2/05/09	MXN		N20090		14.237	14.367	13,838.44		47,528.94	-33,690.50	
SALE	1/30/09	60		URBI DESARROLLOS URBAN		15,100.00	15.31	219,752.30		544,696.25	-324,943.95	
243054	2/05/09	MXN		N20090		14.568	14.367	15,295.95		51,263.36	-35,967.41	

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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	1/30/09	60	URBI DESARROLLOS URBAN	7,300.00	17.93	102,755.69		263,329.98	-160,574.29
243054	2/05/09	MXN	N20090	14.111	14.367	7,152.35		24,782.95	-17,630.60
SALE	1/30/09	60	WALMART DE MEXICO-SER	10,100.00	52.99	303,741.62		395,632.51	-91,890.89
239211	2/05/09	MXN	N20090	30.149	14.367	21,142.06		35,665.95	-14,523.89
SALE	1/30/09	60	WALMART DE MEXICO-SER	4,000.00	8.35	119,880.00		156,686.14	-36,806.14
239211	2/05/09	MXN	N20090	30.000	14.367	8,344.30		14,125.13	-5,780.83
SALE	1/30/09	60	WALMART DE MEXICO-SER	28,900.00	150.77	864,255.95		1,132,057.38	-267,801.43
239211	2/05/09	MXN	N20090	29.980	14.367	60,156.89		102,054.06	-41,897.17
SALE	2/02/09	60	AMERICA MOVIL-ADR SERI	2,300.00	69.36	65,028.69		119,750.85	-54,722.16
239497	2/05/09	USD	N20090	28.304	1.000	65,028.69		119,750.85	-54,722.16
SALE	2/03/09	60	URBI DESARROLLOS URBAN	3,600.00	9.01	52,125.88		129,861.36	-77,735.48
243054	2/06/09	MXN	N20090	14.516	14.493	3,596.57		12,221.73	-8,625.16
SALE	2/03/09	60	URBI DESARROLLOS URBAN	5,700.00	5.71	82,735.33		205,613.82	-122,878.49
243054	2/06/09	MXN	N20090	14.530	14.493	5,708.56		19,351.07	-13,642.51
SALE	2/03/09	60	WALMART DE MEXICO-SER	31,400.00	62.83	909,727.04		1,229,986.22	-320,259.18
239211	2/06/09	MXN	N20090	29.001	14.493	62,769.23		110,882.27	-48,113.04
SALE	2/03/09	60	WALMART DE MEXICO-SER	13,000.00	65.37	378,002.62		509,229.96	-131,227.34
239211	2/06/09	MXN	N20090	29.150	14.493	26,081.38		45,906.67	-19,825.29
SALE	2/03/09	60	WALMART DE MEXICO-SER	38,600.00	194.87	1,126,878.08		1,512,021.27	-385,143.19
239211	2/06/09	MXN	N20090	29.267	14.493	77,752.19		136,307.50	-58,555.31
SALE	2/03/09	60	WALMART DE MEXICO-SER	21,600.00	108.80	629,138.89		846,105.17	-216,966.28
239211	2/06/09	MXN	N20090	29.200	14.493	43,409.25		76,275.70	-32,866.45
SALE	2/04/09	60	URBI DESARROLLOS URBAN	13,500.00	13.32	193,521.83		486,980.09	-293,458.26
243054	2/09/09	MXN	N20090	14.349	14.549	13,301.84		45,831.48	-32,529.64
SALE	2/04/09	60	URBI DESARROLLOS URBAN	12,900.00	30.71	178,256.94		465,336.53	-287,079.59
243054	2/09/09	MXN	N20090	13.853	14.548	12,252.60		43,794.52	-31,541.92

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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/04/09	60	WALMART DE MEXICO-SER	35,400.00	70.82	1,029,286.68		1,386,672.36	-357,385.68
239211	2/09/09	MXN	N20090	29.105	14.548	70,748.65		125,007.40	-54,258.75
SALE	2/05/09	60	URBI DESARROLLOS URBAN	8,300.00	20.03	114,489.61		299,402.57	-184,912.96
243054	2/10/09	MXN	N20090	13.829	14.324	7,993.13		28,177.87	-20,184.74
SALE	2/05/09	60	URBI DESARROLLOS URBAN	11,500.00	11.09	158,624.02		414,834.89	-256,210.87
243054	2/10/09	MXN	N20090	13.807	14.323	11,074.39		39,041.63	-27,967.24
SALE	2/05/09	60	URBI DESARROLLOS URBAN	7,300.00	17.56	100,352.71		263,329.98	-162,977.27
243054	2/10/09	MXN	N20090	13.781	14.323	7,006.16		24,782.95	-17,776.79
SALE	2/06/09	60	URBI DESARROLLOS URBAN	5,400.00	14.06	79,611.93		194,792.04	-115,180.11
243054	2/11/09	MXN	N20090	14.780	14.187	5,611.61		18,332.59	-12,720.98
SALE	2/06/09	60	URBI DESARROLLOS URBAN	18,600.00	47.98	271,571.29		670,950.35	-399,379.06
243054	2/11/09	MXN	N20090	14.637	14.187	19,142.26		63,145.59	-44,003.33
SALE	2/06/09	60	URBI DESARROLLOS URBAN	11,600.00	12.07	171,063.33		418,442.15	-247,378.82
243054	2/11/09	MXN	N20090	14.762	14.187	12,057.75		39,381.12	-27,323.37
SALE	2/06/09	60	URBI DESARROLLOS URBAN	2,600.00	6.80	38,487.54		93,788.76	-55,301.22
243054	2/11/09	MXN	N20090	14.840	14.187	2,712.87		8,826.80	-6,113.93
SALE	2/06/09	60	URBI DESARROLLOS URBAN	13,200.00	33.22	188,044.51		476,158.31	-288,113.80
243054	2/11/09	MXN	N20090	14.282	14.187	13,254.71		44,813.00	-31,558.29
SALE	2/09/09	60	URBI DESARROLLOS URBAN	7,200.00	7.68	108,321.41		259,722.72	-151,401.31
243054	2/12/09	MXN	N20090	15.060	14.110	7,676.82		24,443.45	-16,766.63
SALE	2/09/09	60	URBI DESARROLLOS URBAN	2,100.00	5.62	31,646.02		75,752.46	-44,106.44
243054	2/12/09	MXN	N20090	15.107	14.110	2,242.78		7,129.34	-4,886.56
SALE	2/10/09	60	URBI DESARROLLOS URBAN	2,100.00	5.48	31,204.23		75,752.46	-44,548.23
243054	2/13/09	MXN	N20090	14.896	14.282	2,184.86		7,129.34	-4,944.48
SALE	2/10/09	60	URBI DESARROLLOS URBAN	1,000.00	1.05	14,987.40		36,072.60	-21,085.20
243054	2/13/09	MXN	N20090	15.002	14.282	1,049.39		3,394.92	-2,345.53

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/10/09	60	URBI DESARROLLOS URBAN	500.00	1.29	7,356.56		18,036.30	-10,679.74
243054	2/13/09	MXN	N20090	14.750	14.282	515.09		1,697.46	-1,182.37
SALE	2/11/09	60	URBI DESARROLLOS URBAN	6,300.00	14.97	86,638.44		227,257.37	-140,618.93
243054	2/16/09	MXN	N20090	13.787	14.504	5,973.54		21,388.02	-15,414.48
SALE	2/12/09	60	URBI DESARROLLOS URBAN	2,100.00	4.86	28,252.31		75,752.46	-47,500.15
243054	2/17/09	MXN	N20090	13.487	14.583	1,937.36		7,129.34	-5,191.98
SALE	2/12/09	60	URBI DESARROLLOS URBAN	38,700.00	88.04	512,265.13		1,396,009.59	-883,744.46
243054	2/17/09	MXN	N20090	13.270	14.583	35,127.80		131,383.57	-96,255.77
				399,300.00		1,237.18		8,493,423.07	-6,568,631.21
								738,745.84	-919,223.72
								15,062,054.28	
								1,657,969.56	
33 TRANSACTIONS IN COUNTRY:			MEXICO	(7800)					
SALE	2/06/09	60	RUSHYDRO CLS	786,400.00		13,054.24		43,172.80	-30,118.56
242612	2/13/09	USD	N20090	.017	1.000	13,054.24		43,172.80	-30,118.56
SALE	2/06/09	60	RUSHYDRO CLS	235,900.00		3,963.12		12,950.74	-8,987.62
242612	2/13/09	USD	N20090	.017	1.000	3,963.12		12,950.74	-8,987.62
SALE	2/06/09	60	RUSHYDRO CLS	393,200.00		6,566.44		21,586.40	-15,019.96
242612	2/13/09	USD	N20090	.017	1.000	6,566.44		21,586.40	-15,019.96
SALE	2/06/09	60	RUSHYDRO CLS	794,300.00		13,280.70		43,606.51	-30,325.81
242612	2/13/09	USD	N20090	.017	1.000	13,280.70		43,606.51	-30,325.81
SALE	2/06/09	60	VIMPEL COMMUNICATI SPN	3,400.00	136.11	19,542.73		63,967.46	-44,424.73
239514	2/11/09	USD	N20090	5.788	1.000	19,542.73		63,967.46	-44,424.73
SALE	2/11/09	60	VIMPEL COMMUNICATI SPN	1,100.00	11.04	6,970.66		20,695.35	-13,724.69
239514	2/17/09	USD	N20090	6.347	1.000	6,970.66		20,695.35	-13,724.69
SALE	2/11/09	60	VIMPEL COMMUNICATI SPN	7,300.00	292.26	45,829.14		137,341.89	-91,512.75
239514	2/17/09	USD	N20090	6.318	1.000	45,829.14		137,341.89	-91,512.75

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/12/09	60	VIMPEL COMMUNICATI SPN	6,800.00	68.23	40,533.89		127,934.91	-87,401.02
239514	2/18/09	USD	N20090	5.971	1.000	40,533.89		127,934.91	-87,401.02
SALE	2/18/09	60	OAO GAZPROM-SPON ADR R	3,300.00	132.00	39,506.46		174,782.78	-135,276.32
239196	2/23/09	USD	N20090	12.012	1.000	39,506.46		174,782.78	-135,276.32
SALE	2/18/09	60	OJSC OC ROSNEFT USD 0.	39,190.00	1,567.60	114,273.34		357,042.19	-242,768.85
240714	2/23/09	USD	N20090	2.956	1.000	114,273.34		357,042.19	-242,768.85
SALE	2/19/09	60	OAO GAZPROM-SPON ADR R	8,100.00	324.00	102,279.51		429,012.27	-326,732.76
239196	2/24/09	USD	N20090	12.667	1.000	102,279.51		429,012.27	-326,732.76
SALE	2/19/09	60	OAO GAZPROM-SPON ADR R	3,900.00	39.00	51,038.49		206,561.46	-155,522.97
239196	2/24/09	USD	N20090	13.097	1.000	51,038.49		206,561.46	-155,522.97
SALE	2/19/09	60	OAO GAZPROM-SPON ADR R	4,035.00	40.35	51,442.36		213,711.67	-162,269.31
239196	2/24/09	USD	N20090	12.759	1.000	51,442.36		213,711.67	-162,269.31
SALE	2/19/09	60	OJSC OC ROSNEFT USD 0.	49,100.00	1,473.00	155,524.25		447,327.68	-291,803.43
240714	2/24/09	USD	N20090	3.198	1.000	155,524.25		447,327.68	-291,803.43
SALE	2/19/09	60	OJSC OC ROSNEFT USD 0.	17,374.00	694.96	56,114.55		158,286.58	-102,172.03
240714	2/24/09	USD	N20090	3.270	1.000	56,114.55		158,286.58	-102,172.03
SALE	2/24/09	60	OJSC OC ROSNEFT USD 0.	541.00	5.41	1,725.79		4,928.80	-3,203.01
240714	2/27/09	USD	N20090	3.200	1.000	1,725.79		4,928.80	-3,203.01
				2,353,940.00	4,783.96	721,645.67		2,462,909.49	-1,741,263.82
						721,645.67		2,462,909.49	-1,741,263.82
16 TRANSACTIONS IN COUNTRY: RUSSIA				(9800)					
SALE	1/28/09	60	DR REDDYS LABS ADR	14,300.00	429.00	128,466.91		226,910.53	-98,443.62
239500	2/02/09	USD	H20090	9.014	1.000	128,466.91		226,910.53	-98,443.62
SALE	1/28/09	60	MAHINDRA +MAHINDRA GDR	25,700.00		145,305.23		304,620.22	-159,314.99
239209	2/02/09	USD	H20090	5.654	1.000	145,305.23		304,620.22	-159,314.99

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TRANS-TYPE: SALE

** MORGAN STANLEY INVEST MANAGEMENT **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	1/29/09	60	DR REDDYS LABS ADR		600.00	18.00		9,520.72	-4,167.94
239500	2/03/09	USD	H20090	8.951	1.000			9,520.72	-4,167.94
SALE	1/29/09	60	MAHINDRA +MAHINDRA GDR		7,800.00	312.00		92,452.83	-47,290.83
239209	2/03/09	USD	H20090	5.830	1.000			92,452.83	-47,290.83
SALE	1/30/09	60	DR REDDYS LABS ADR		2,600.00	78.00		41,256.46	-17,765.98
239500	2/04/09	USD	H20090	9.065	1.000			41,256.46	-17,765.98
SALE	2/02/09	60	DR REDDYS LABS ADR		3,500.00	105.18		55,537.54	-24,198.02
239500	2/05/09	USD	H20090	8.984	1.000			55,537.54	-24,198.02
SALE	2/03/09	60	DR REDDYS LABS ADR		7,400.00	222.37		117,422.23	-52,319.62
239500	2/06/09	USD	H20090	8.828	1.000			117,422.23	-52,319.62
SALE	2/04/09	60	DR REDDYS LABS ADR		3,000.00	90.16		47,603.61	-20,533.87
239500	2/09/09	USD	H20090	9.053	1.000			47,603.61	-20,533.87
SALE	2/06/09	60	DR REDDYS LABS ADR		11,000.00	330.58		174,546.55	-71,027.23
239500	2/11/09	USD	H20090	9.441	1.000			174,546.55	-71,027.23
SALE	2/09/09	60	DR REDDYS LABS ADR		2,600.00	78.14		41,256.46	-16,729.76
239500	2/12/09	USD	H20090	9.463	1.000			41,256.46	-16,729.76
SALE	2/10/09	60	RELIANCE COMMUNICATION		36,800.00			317,879.24	-188,711.24
242130	2/11/09	USD	H20090	3.510	1.000			317,879.24	-188,711.24
				115,300.00	1,663.43	728,503.29		1,429,006.39	-700,503.10
11 TRANSACTIONS IN COUNTRY: INDIA					(9980)	728,503.29		1,429,006.39	-700,503.10
				4,479,453.00	22,643.141	222,225,245.72		1,322,163,517.09	-299938271.37
165 TRANSACTIONS IN CATEGORY: FOREIGN STOCKS					(2220)	7,795,239.63		15,938,211.66	-8,142,972.03
				4,522,353.00	23,931.781	222,516,642.33		1,322,762,468.59	-300245826.26
166 "SALE" TRANSACTIONS IN FUND: MORGAN STANLEY INVEST MANAGEMENT					(5147)	8,086,636.24		16,537,163.16	-8,450,526.92
				6,515,729.00	38,043.591	602,288,354.70		1,902,534,180.96	-300245826.26
294 TRANSACTIONS WITHIN FUND: MORGAN STANLEY INVEST MANAGEMENT					(5147)	15,485,373.01		23,935,899.93	-8,450,526.92

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** MORGAN STANLEY INVEST MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	----	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD

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TRANS-TYPE: PUR

** LAZARD ASSET MANAGEMENT **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	MATURITY T/DOC#				PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD	
FOREIGN STOCKS (2220)												
PUR	1/29/09	60	FORD OTOMOTIV SAN TRY					179.00	1.28	831.00	831.00	
239836	2/02/09	TRY	208572	4.631	1.622			512.33		512.33		

								179.00	1.28	831.00	831.00	
								512.33		512.33		

1 TRANSACTION IN COUNTRY:			TURKEY									(3400)

PUR	2/20/09	60	NHN CORP					1,062.00	237.40	143,360,218.00	143,360,218.00	
244927	2/24/09	KRW	209312	134654.	1505.90			95,199.03		95,199.03		

PUR	2/23/09	60	NHN CORP					1,987.00	468.43	279,115,606.00	279,115,606.00	
244927	2/25/09	KRW	209339	140120.	1485.90			187,842.79		187,842.79		

PUR	2/24/09	60	NHN CORP					1,833.00	423.28	257,350,546.00	257,350,546.00	
244927	2/26/09	KRW	209371	140048.	1516.20			169,733.90		169,733.90		

PUR	2/25/09	60	NHN CORP					326.00	73.48	44,663,881.00	44,663,881.00	
244927	2/27/09	KRW	209424	136664.	1515.90			29,463.61		29,463.61		

PUR	2/25/09	60	NHN CORP					652.00	148.82	90,464,717.00	90,464,717.00	
244927	2/27/09	KRW	209419	138403.	1515.90			59,677.23		59,677.23		

								5,860.00	1,351.41	814,954,968.00	814,954,968.00	
								541,916.56		541,916.56		

5 TRANSACTIONS IN COUNTRY:			KOREA									(4500)

PUR	1/28/09	60	BANK MANDIRI					66,000.00	47.70	119,323,464.00	119,323,464.00	
240057	2/02/09	IDR	208525	1799.76	11304.9			10,554.93		10,554.93		

PUR	2/02/09	60	BANK MANDIRI					42,000.00	28.24	74,404,575.00	74,404,575.00	
240057	2/05/09	IDR	208655	1763.63	11750.0			6,332.30		6,332.30		

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: PUR	*****											
X-TYPE	TRADE	BANK	----	DESCRIPTION	-----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD	

PUR	2/05/09	60	BANK	MANDIRI		156,000.00		105.59	278,910,122.00		278,910,122.00	
240057	2/10/09	IDR			208856	1780.00	11650.0		23,940.78		23,940.78	
PUR	2/05/09	60	BANK	MANDIRI		16,000.00		11.25	28,611,008.00		28,611,008.00	
240057	2/10/09	IDR			208787	1780.00	11650.0		2,455.88		2,455.88	
PUR	2/09/09	60	BANK	MANDIRI		168,000.00		113.71	300,364,747.00		300,364,747.00	
240057	2/12/09	IDR			209000	1780.00	11650.0		25,782.38		25,782.38	
PUR	2/10/09	60	BANK	MANDIRI		67,000.00		46.24	118,151,132.00		118,151,132.00	
240057	2/13/09	IDR			209032	1755.37	11699.9		10,098.39		10,098.39	
PUR	2/10/09	60	BANK	MANDIRI		336,000.00		223.91	593,979,725.00		593,979,725.00	
240057	2/13/09	IDR			209030	1760.00	11700.0		50,767.50		50,767.50	
PUR	2/11/09	60	BANK	MANDIRI		35,500.00		23.94	61,443,717.00		61,443,717.00	
240057	2/16/09	IDR			209076	1722.88	11750.0		5,229.25		5,229.25	
PUR	2/12/09	60	BANK	MANDIRI		144,500.00		95.26	253,995,236.00		253,995,236.00	
240057	2/17/09	IDR			209112	1750.00	11760.0		21,598.23		21,598.23	
PUR	2/12/09	60	BANK	MANDIRI		8,500.00		5.79	14,858,034.00		14,858,034.00	
240057	2/17/09	IDR			209111	1740.00	11759.9		1,263.44		1,263.44	
PUR	2/13/09	60	BANK	MANDIRI		141,500.00		96.10	246,065,658.00		246,065,658.00	
240057	2/18/09	IDR			209143	1731.00	11749.9		20,941.76		20,941.76	
PUR	2/16/09	60	BANK	MANDIRI		28,500.00		19.26	49,532,296.00		49,532,296.00	
240057	2/19/09	IDR			209188	1730.00	11800.0		4,197.65		4,197.65	
PUR	2/17/09	60	BANK	MANDIRI		63,500.00		42.08	109,127,020.00		109,127,020.00	
240057	2/20/09	IDR			209206	1710.66	11875.0		9,189.64		9,189.64	
PUR	2/18/09	60	BANK	MANDIRI		3,000.00		1.97	5,108,633.00		5,108,633.00	
240057	2/23/09	IDR			209239	1695.06	11889.9		429.66		429.66	
PUR	2/18/09	60	BANK	MANDIRI		6,000.00		3.95	10,246,920.00		10,246,920.00	
240057	2/23/09	IDR			209239	1700.00	11889.9		861.81		861.81	

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/20/09	60	BANK MANDIRI			13,000.00	8.81	22,954,906.00	22,954,906.00	
240057	2/25/09	IDR		209312	1757.65	11950.0		1,920.91	1,920.91	
PUR	2/24/09	60	BANK MANDIRI			7,000.00	4.73	12,297,300.00	12,297,300.00	
240057	2/27/09	IDR		209372	1748.69	11920.0		1,031.65	1,031.65	
						1,302,000.00	878.532,299,374,493.00	2,299,374,493.00	196,596.16	
17 TRANSACTIONS IN COUNTRY: INDONESIA						(4600)				
PUR	2/23/09	60	ORASCOM CONSTRUCTION I			329.00	26.96	37,820.29	37,820.29	
240086	2/25/09	EGP		209373	114.497	5.590		6,765.70	6,765.70	
						329.00	26.96	37,820.29	37,820.29	
1 TRANSACTION IN COUNTRY: EGYPT						(5100)				
PUR	2/20/09	60	MURRAY + ROBERTS HOLDI			9,627.00	159.88	327,983.21	327,983.21	
240206	2/27/09	ZAR		209316	33.900	10.206		32,135.68	32,135.68	
PUR	2/20/09	60	MURRAY + ROBERTS HOLDI			5,829.00	87.13	198,492.32	198,492.32	
240206	2/27/09	ZAR		209315	33.900	10.206		19,448.21	19,448.21	
						15,456.00	247.01	526,475.53	526,475.53	
2 TRANSACTIONS IN COUNTRY: SOUTH AFRICA						(6200)		51,583.89	51,583.89	
PUR	1/28/09	60	CIA DE CONCESSOES RODO			4,200.00	110.05	101,026.74	101,026.74	
240087	2/02/09	BRL		208550	23.994	2.289		44,128.04	44,128.04	
PUR	1/28/09	60	ELETROP PAULO METROP PRF			3,900.00	110.12	101,152.52	101,152.52	
243786	2/02/09	BRL		208550	25.872	2.289		44,182.98	44,182.98	

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	1/29/09	60	CIA DE CONCESSOES RODO	3,600.00	93.16	85,321.81		85,321.81	
240087	2/03/09	BRL	208586	23.641	2.284	37,357.94		37,357.94	
PUR	1/30/09	60	CIA DE CONCESSOES RODO	2,600.00	65.24	60,849.79		60,849.79	
240087	2/04/09	BRL	208630	23.346	2.322	26,205.77		26,205.77	
PUR	2/02/09	60	CIA DE CONCESSOES RODO	1,500.00	36.76	34,535.42		34,535.42	
240087	2/05/09	BRL	208670	22.966	2.343	14,739.83		14,739.83	
PUR	2/02/09	60	ELETROPAULO METROP PRF	600.00	16.46	15,468.41		15,468.41	
243786	2/05/09	BRL	208669	25.716	2.343	6,601.97		6,601.97	
PUR	2/05/09	60	CIA DE CONCESSOES RODO	1,000.00	25.18	23,261.11		23,261.11	
240087	2/10/09	BRL	208805	23.203	2.303	10,098.16		10,098.16	
PUR	2/09/09	60	CIA DE CONCESSOES RODO	10,400.00	274.34	246,207.90		246,207.90	
240087	2/12/09	BRL	209018	23.615	2.234	110,199.58		110,199.58	
PUR	2/10/09	60	CIA DE CONCESSOES RODO	700.00	18.32	16,489.86		16,489.86	
240087	2/13/09	BRL	209048	23.498	2.244	7,347.11		7,347.11	
PUR	2/10/09	60	ELETROPAULO METROP PRF	1,800.00	44.70	46,824.51		46,824.51	
243786	2/13/09	BRL	209048	25.958	2.244	20,862.82		20,862.82	
PUR	2/10/09	60	ELETROPAULO METROP PRF	1,800.00	51.98	46,824.51		46,824.51	
243786	2/13/09	BRL	209048	25.949	2.244	20,862.82		20,862.82	
PUR	2/11/09	60	CIA DE CONCESSOES RODO	600.00	15.04	13,684.12		13,684.12	
240087	2/16/09	BRL	209096	22.750	2.268	6,032.50		6,032.50	
PUR	2/17/09	60	CIA DE CONCESSOES RODO	2,500.00	61.09	56,523.71		56,523.71	
240087	2/20/09	BRL	209219	22.553	2.307	24,495.65		24,495.65	
PUR	2/18/09	60	CIA DE CONCESSOES RODO	2,300.00	55.38	52,316.31		52,316.31	
240087	2/25/09	BRL	209254	22.690	2.356	22,207.45		22,207.45	
				37,500.00	977.82	900,486.72		900,486.72	
						395,322.62		395,322.62	

14 TRANSACTIONS IN COUNTRY: BRAZIL

(6900)

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STATE OF NEW JERSEY
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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	1/28/09	60	FOMENTO ECONOMICO MEXI	800.00		23,325.12		23,325.12	
240074	2/02/09	USD		29.156	1.000	23,325.12		23,325.12	
PUR	1/28/09	60	GRUPO TELEVISA SA-SPON	500.00		7,478.30		7,478.30	
239875	2/02/09	USD		14.957	1.000	7,478.30		7,478.30	
PUR	1/29/09	60	FOMENTO ECONOMICO MEXI	800.00		22,645.52		22,645.52	
240074	2/03/09	USD		28.307	1.000	22,645.52		22,645.52	
PUR	1/29/09	60	GRUPO TELEVISA SA-SPON	1,300.00		18,774.60		18,774.60	
239875	2/03/09	USD		14.442	1.000	18,774.60		18,774.60	
PUR	1/30/09	60	FOMENTO ECONOMICO MEXI	1,200.00		33,755.04		33,755.04	
240074	2/04/09	USD		28.129	1.000	33,755.04		33,755.04	
PUR	1/30/09	60	GRUPO TELEVISA SA-SPON	1,400.00		19,635.14		19,635.14	
239875	2/04/09	USD		14.025	1.000	19,635.14		19,635.14	
PUR	2/02/09	60	FOMENTO ECONOMICO MEXI	100.00		2,799.41		2,799.41	
240074	2/05/09	USD		27.994	1.000	2,799.41		2,799.41	
PUR	2/04/09	60	FOMENTO ECONOMICO MEXI	1,500.00		42,338.55		42,338.55	
240074	2/09/09	USD		28.226	1.000	42,338.55		42,338.55	
				7,600.00		170,751.68		170,751.68	
						170,751.68		170,751.68	
8 TRANSACTIONS IN COUNTRY: MEXICO					(7800)				
PUR	1/29/09	60	PAKISTAN PETROLEUM LTD	10,400.00	81.41	1,536,223.55		1,536,223.55	
241890	2/02/09	PKR	208567	147.096	78.920	19,465.58		19,465.58	
PUR	1/30/09	60	PAKISTAN PETROLEUM LTD	8,700.00	68.63	1,295,427.94		1,295,427.94	
241890	2/03/09	PKR	208606	148.277	78.950	16,408.21		16,408.21	
PUR	2/02/09	60	PAKISTAN PETROLEUM LTD	8,900.00	68.96	1,303,300.59		1,303,300.59	
241890	2/04/09	PKR	208655	145.826	79.050	16,487.04		16,487.04	

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/03/09	60	PAKISTAN PETROLEUM LTD	10,700.00	81.66	1,543,723.38		1,543,723.38	
241890	2/06/09	PKR	208698	143.670	79.070	19,523.50		19,523.50	
PUR	2/04/09	60	PAKISTAN PETROLEUM LTD	8,700.00	68.89	1,303,711.05		1,303,711.05	
241890	2/09/09	PKR	208752	149.225	79.150	16,471.40		16,471.40	
PUR	2/06/09	60	PAKISTAN PETROLEUM LTD	10,900.00	87.29	1,651,744.47		1,651,744.47	
241890	2/10/09	PKR	208859	150.902	79.140	20,871.17		20,871.17	
PUR	2/09/09	60	PAKISTAN PETROLEUM LTD	13,500.00	107.53	2,036,252.95		2,036,252.95	
241890	2/11/09	PKR	209001	150.203	79.200	25,710.26		25,710.26	
PUR	2/10/09	60	PAKISTAN PETROLEUM LTD	9,800.00	77.72	1,476,584.37		1,476,584.37	
241890	2/12/09	PKR	209034	150.042	79.460	18,582.74		18,582.74	
PUR	2/11/09	60	PAKISTAN PETROLEUM LTD	8,900.00	69.97	1,328,010.66		1,328,010.66	
241890	2/13/09	PKR	209080	148.591	79.380	16,729.79		16,729.79	
PUR	2/12/09	60	PAKISTAN PETROLEUM LTD	6,500.00	51.53	978,882.21		978,882.21	
241890	2/16/09	PKR	209114	149.967	79.450	12,320.73		12,320.73	
PUR	2/13/09	60	PAKISTAN PETROLEUM LTD	7,500.00	61.16	1,165,836.28		1,165,836.28	
241890	2/17/09	PKR	209144	154.795	79.720	14,624.14		14,624.14	
PUR	2/17/09	60	PAKISTAN PETROLEUM LTD	4,000.00	32.92	628,695.88		628,695.88	
241890	2/19/09	PKR	209206	156.517	79.880	7,870.50		7,870.50	
				108,500.00		857.67		16,248,393.33	
								205,065.06	
12 TRANSACTIONS IN COUNTRY: PAKISTAN				(8950)					
PUR	1/30/09	60	TNK-BP HOLDING OJS	43,544.00		26,126.40		26,126.40	
240991	2/10/09	USD		.600	1.000	26,126.40		26,126.40	
PUR	2/06/09	60	MOBILE TELESYSTEMS OJS	1,800.00		41,415.66		41,415.66	
240075	2/11/09	USD		23.009	1.000	41,415.66		41,415.66	

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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

GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/06/09	60	MOBILE TELESYSTEMS OJS		800.00			18,131.04	
240075	2/11/09	USD		22.664	1.000			18,131.04	
PUR	2/06/09	60	MOBILE TELESYSTEMS OJS		3,500.00			79,529.80	
240075	2/11/09	USD		22.723	1.000			79,529.80	
PUR	2/17/09	60	MOBILE TELESYSTEMS OJS		3,900.00			88,262.85	
240075	2/20/09	USD		22.632	1.000			88,262.85	
PUR	2/17/09	60	MOBILE TELESYSTEMS OJS		3,500.00			78,541.75	
240075	2/20/09	USD		22.441	1.000			78,541.75	
PUR	2/18/09	60	MOBILE TELESYSTEMS OJS		600.00			12,983.94	
240075	2/23/09	USD		21.640	1.000			12,983.94	
PUR	2/18/09	60	MOBILE TELESYSTEMS OJS		2,800.00			61,807.20	
240075	2/23/09	USD		22.074	1.000			61,807.20	
PUR	2/18/09	60	MOBILE TELESYSTEMS OJS		1,600.00			35,756.80	
240075	2/23/09	USD		22.348	1.000			35,756.80	
PUR	2/18/09	60	MOBILE TELESYSTEMS OJS		2,500.00			55,112.50	
240075	2/23/09	USD		22.045	1.000			55,112.50	
PUR	2/19/09	60	MOBILE TELESYSTEMS OJS		1,600.00			37,508.00	
240075	2/24/09	USD		23.443	1.000			37,508.00	
PUR	2/19/09	60	MOBILE TELESYSTEMS OJS		600.00			14,035.92	
240075	2/24/09	USD		23.393	1.000			14,035.92	
PUR	2/20/09	60	MOBILE TELESYSTEMS OJS		2,500.00			55,152.00	
240075	2/25/09	USD		22.061	1.000			55,152.00	
PUR	2/20/09	60	MOBILE TELESYSTEMS OJS		800.00			17,745.60	
240075	2/25/09	USD		22.182	1.000			17,745.60	
PUR	2/23/09	60	MOBILE TELESYSTEMS OJS		1,200.00			26,021.88	
240075	2/26/09	USD		21.685	1.000			26,021.88	

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/23/09	60	MOBILE TELESYSTEMS OJS	400.00		8,998.68		8,998.68	
240075	2/26/09	USD		22.497	1.000	8,998.68		8,998.68	
PUR	2/24/09	60	MOBILE TELESYSTEMS OJS	300.00		6,558.57		6,558.57	
240075	2/27/09	USD		21.862	1.000	6,558.57		6,558.57	
				71,944.00		663,688.59		663,688.59	
17 TRANSACTIONS IN COUNTRY: RUSSIA				(9800)		663,688.59		663,688.59	
				1,549,368.00		4,340,683,132,877,908.14		3,132,877,908.14	
77 TRANSACTIONS IN CATEGORY: FOREIGN STOCKS				(2220)		2,232,202.59		2,232,202.59	
				1,549,368.00		4,340,683,132,877,908.14		3,132,877,908.14	
77 "PUR " TRANSACTIONS IN FUND: LAZARD ASSET MANAGEMENT				(5148)		2,232,202.59		2,232,202.59	

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVT#	SETTLE	CURR	MATURITY T/DOC#				PURCH-YTM	USD	P/S-INT-USD	USD	USD	
SALE	2/02/09	60	FORD OTOMOTIV SAN TRY					4,423.00	27.18	17,924.84	42,805.30	-24,880.46
239836	2/04/09	TRY	208659	4.063	1.653			10,845.14		34,236.02	-23,390.88	
SALE	2/02/09	60	FORD OTOMOTIV SAN TRY					4,496.00	28.42	18,746.30	43,511.78	-24,765.48
239836	2/04/09	TRY	208658	4.180	1.653			11,342.15		34,801.07	-23,458.92	
SALE	2/03/09	60	FORD OTOMOTIV SAN TRY					3,155.00	19.55	12,825.75	30,533.74	-17,707.99
239836	2/05/09	TRY	208703	4.075	1.644			7,800.60		24,421.13	-16,620.53	
SALE	2/04/09	60	FORD OTOMOTIV SAN TRY					4,519.00	27.98	18,246.73	43,734.37	-25,487.64
239836	2/06/09	TRY	208756	4.048	1.634			11,166.23		34,979.10	-23,812.87	
SALE	2/05/09	60	FORD OTOMOTIV SAN TRY					5,736.00	35.08	22,890.07	55,512.36	-32,622.29
239836	2/09/09	TRY	208792	4.001	1.635			13,998.33		44,399.23	-30,400.90	
SALE	2/06/09	60	FORD OTOMOTIV SAN TRY					11,115.00	70.73	45,666.01	107,569.72	-61,903.71
239836	2/10/09	TRY	208867	4.119	1.618			28,221.99		86,035.13	-57,813.14	
				33,444.00			208.94	136,299.70		323,667.27	-187,367.57	
								83,374.44		258,871.68	-175,497.24	
6 TRANSACTIONS IN COUNTRY: TURKEY				(3400)								
SALE	1/28/09	60	INVESTCORP BANK GDR RE					57,400.00	75.77	63,064.23	1,527,586.73	-1,464,522.50
239872	2/02/09	USD	208535	1.100	1.000			63,064.23		1,527,586.73	-1,464,522.50	
SALE	1/28/09	60	INVESTCORP BANK GDR RE					8,100.00	10.69	8,899.31	215,565.38	-206,666.07
239872	2/02/09	USD	208534	1.100	1.000			8,899.31		215,565.38	-206,666.07	
				65,500.00			86.46	71,963.54		1,743,152.11	-1,671,188.57	
								71,963.54		1,743,152.11	-1,671,188.57	
2 TRANSACTIONS IN COUNTRY: BAHRAIN				(4100)								
SALE	2/06/09	60	ASTRA INTERNATIONAL TB					25,000.00	140.59	297,368,024.00	488,817,425.27	-191449401.27
240055	2/11/09	IDR	208858	11960.2	11655.0			25,514.20		52,238.78	-26,724.58	

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** LAZARD ASSET MANAGEMENT **												
TRANS-TYPE:	SALE											
X-TYPE	TRADE	BANK	----	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	GAIN/LOSS-USD	

SALE	2/09/09	60	ASTRA	INTERNATIONAL	TB		20,500.00	115.31	243,805,901.00		400,830,288.72	-157024387.72
240055	2/12/09	IDR			208999	11958.5	11649.9		20,927.55		42,835.80	-21,908.25
SALE	2/10/09	60	ASTRA	INTERNATIONAL	TB		25,000.00	138.03	293,089,688.00		488,817,425.27	-195727737.27
240055	2/13/09	IDR			209031	11788.1	11700.0		25,050.40		52,238.78	-27,188.38
SALE	2/16/09	60	ASTRA	INTERNATIONAL	TB		15,000.00	78.25	167,565,810.00		293,290,455.16	-125724645.16
240055	2/19/09	IDR			209189	11232.6	11800.0		14,200.49		31,343.27	-17,142.78
SALE	2/19/09	60	ASTRA	INTERNATIONAL	TB		14,000.00	70.74	153,771,222.00		273,737,758.15	-119966536.15
240055	2/24/09	IDR			209280	11044.0	11959.9		12,857.13		29,253.72	-16,396.59
						99,500.00		542.921	155,600,645.00		1,945,493,352.57	-789892707.57
									98,549.77		207,910.35	-109,360.58
5 TRANSACTIONS IN COUNTRY: INDONESIA (4600)												
SALE	2/23/09	60	EASTERN	TOBACCO	CO EGP		5.00	.53	737.07		2,063.72	-1,326.65
240085	2/24/09	EGP			209374	148.006	5.590		131.86		377.74	-245.88
						5.00		.53	737.07		2,063.72	-1,326.65
									131.86		377.74	-245.88
1 TRANSACTION IN COUNTRY: EGYPT (5100)												
SALE	1/26/09	60	TRUWORTHS	INTERNAT	ZAR		9,029.00	61.46	310,933.37		234,080.87	76,852.50
239843	2/02/09	ZAR			208469	34.506	10.139		30,667.37		30,854.44	-187.07
SALE	1/27/09	60	TRUWORTHS	INTERNAT	ZAR		3,110.00	21.74	108,632.30		80,628.14	28,004.16
239843	2/03/09	ZAR			208500	35.000	10.014		10,848.15		10,627.68	220.47
SALE	1/28/09	60	TRUWORTHS	INTERNAT	ZAR		13,720.00	98.43	485,436.85		355,697.14	129,739.71
239843	2/04/09	ZAR			208532	35.453	9.883		49,115.89		46,884.81	2,231.08
SALE	1/29/09	60	TRUWORTHS	INTERNAT	ZAR		10,340.00	75.18	372,792.66		268,069.13	104,723.53
239843	2/05/09	ZAR			208572	36.126	9.937		37,513.73		35,334.47	2,179.26

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: SALE												
X-TYPE	TRADE	BANK	---	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD	
SALE	2/02/09	60		TRUWORTHS INTERNAT ZAR		12,449.00		87.23		322,745.90	121,221.93	
239843	2/09/09	ZAR			208657	35.734	10.200			42,541.47	984.79	
SALE	2/02/09	60		TRUWORTHS INTERNAT ZAR		5,296.00		37.51		137,301.17	53,607.77	
239843	2/09/09	ZAR			208658	36.120	10.200			18,097.81	618.75	
SALE	2/03/09	60		TRUWORTHS INTERNAT ZAR		32,702.00		230.18		847,813.99	314,796.21	
239843	2/10/09	ZAR			208703	35.623	10.122			111,751.25	3,110.75	
SALE	2/03/09	60		TRUWORTHS INTERNAT ZAR		32,375.00		230.30		839,336.37	323,832.63	
239843	2/10/09	ZAR			208703	36.000	10.122			110,633.80	4,283.41	
SALE	2/04/09	60		TRUWORTHS INTERNAT ZAR		5,396.00		39.25		139,893.72	54,335.11	
239843	2/11/09	ZAR			208757	36.067	9.918			18,439.54	1,144.72	
SALE	2/05/09	60		TRUWORTHS INTERNAT ZAR		4,908.00		35.83		127,242.10	49,184.12	
239843	2/12/09	ZAR			208792	36.019	9.867			16,771.91	1,108.52	
SALE	2/06/09	60		TRUWORTHS INTERNAT ZAR		2,433.00		18.06		63,076.61	24,336.21	
239843	2/13/09	ZAR			208867	36.000	9.700			8,314.19	697.35	
SALE	2/09/09	60		TRUWORTHS INTERNAT ZAR		7,393.00		55.93		191,666.83	74,930.92	
239843	2/16/09	ZAR			209005	36.133	9.552			25,263.80	2,647.23	
SALE	2/09/09	60		TRUWORTHS INTERNAT ZAR		6,458.00		49.02		167,426.54	66,207.75	
239843	2/16/09	ZAR			209006	36.250	9.552			22,068.67	2,391.30	
SALE	2/10/09	60		TRUWORTHS INTERNAT ZAR		246.00		1.83		6,377.66	2,460.63	
239843	2/17/09	ZAR			209036	36.000	9.694			840.65	71.06	
SALE	2/13/09	60		TRUWORTHS INTERNAT ZAR		4,517.00		32.65		117,105.25	45,258.16	
239843	2/20/09	ZAR			209149	36.017	9.967			15,435.77	854.16	
SALE	2/13/09	60		TRUWORTHS INTERNAT ZAR		2,151.00		15.54		55,765.64	21,515.49	
239843	2/20/09	ZAR			209150	36.000	9.967			7,350.53	403.09	
SALE	2/19/09	60		TRUWORTHS INTERNAT ZAR		44,193.00		300.71		1,145,723.30	358,446.92	
239843	2/26/09	ZAR			209287	34.105	10.024			151,018.98	-965.09	

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STATE OF NEW JERSEY
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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE:	SALE											
X-TYPE	TRADE	BANK	----	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/19/09	60		TRUWORTHS INTERNAT	ZAR		4,419.00	10.53	150,670.73		114,564.55	36,106.18
239843	2/26/09	ZAR			209288	34.120	10.024		15,030.70		15,100.87	-70.17
						201,135.00	1,401.38	7,100,074.84		5,214,514.91	1,885,559.93	
18 TRANSACTIONS IN COUNTRY: SOUTH AFRICA								709,054.25		687,330.64	21,723.61	
SALE	1/28/09	60		BANPU PUBLIC CO LTD-FO		38,400.00		1,057.88	8,796,112.99		13,031,063.01	-4,234,950.02
242472	2/02/09	THB		208525		230.026	34.860		252,326.82		382,575.11	-130,248.29
SALE	1/29/09	60		BANPU PUBLIC CO LTD-FO		37,400.00		1,036.38	8,622,250.38		12,691,712.41	-4,069,462.03
242472	2/03/09	THB		208567		231.508	34.880		247,197.55		372,612.22	-125,414.67
SALE	2/05/09	60		BANPU PUBLIC CO LTD-FO		8,800.00		237.88	1,982,479.01		2,986,285.27	-1,003,806.26
242472	2/11/09	THB		208787		226.226	34.940		56,739.53		87,673.46	-30,933.93
SALE	2/06/09	60		BANPU PUBLIC CO LTD-FO		20,200.00		551.11	4,598,189.57		6,854,882.10	-2,256,692.53
242472	2/12/09	THB		208859		228.588	34.980		131,451.96		201,250.45	-69,798.49
SALE	2/10/09	60		BANPU PUBLIC CO LTD-FO		12,500.00		346.03	2,887,892.50		4,241,882.49	-1,353,989.99
242472	2/13/09	THB		209031		232.000	34.990		82,534.80		124,536.17	-42,001.37
SALE	2/11/09	60		BANPU PUBLIC CO LTD-FO		3,500.00		95.00	794,668.35		1,187,727.10	-393,058.75
242472	2/16/09	THB		209076		228.000	35.070		22,659.49		34,870.13	-12,210.64
SALE	2/13/09	60		BANPU PUBLIC CO LTD-FO		500.00		13.55	113,524.05		169,675.30	-56,151.25
242472	2/18/09	THB		209143		228.000	35.130		3,231.54		4,981.45	-1,749.91
SALE	2/16/09	60		BANPU PUBLIC CO LTD-FO		500.00		13.54	113,524.05		169,675.30	-56,151.25
242472	2/19/09	THB		209188		228.000	35.160		3,228.78		4,981.45	-1,752.67
						121,800.00	3,351.37	27,908,640.90		41,332,902.98	-13,424,262.08	
8 TRANSACTIONS IN COUNTRY: THAILAND								799,370.47		1,213,480.44	-414,109.97	

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE:	SALE											
X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)			
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD			
SALE	1/28/09	60	EMBRAER-EMPRESA BRAS A	400.00		6,520.48		14,896.18	-8,375.70			
240072	2/02/09	USD		16.301	1.000	6,520.48		14,896.18	-8,375.70			
SALE	1/28/09	60	IOCHPE MAXION	2,800.00	32.43	26,926.15		97,762.68	-70,836.53			
240326	2/02/09	BRL	208548	9.643	2.289	11,761.23		57,068.79	-45,307.56			
SALE	1/28/09	60	TAM S A NPV ADR	1,900.00		14,529.78		38,120.36	-23,590.58			
240082	2/02/09	USD		7.647	1.000	14,529.78		38,120.36	-23,590.58			
SALE	1/29/09	60	EMBRAER-EMPRESA BRAS A	2,800.00		44,101.99		104,273.29	-60,171.30			
240072	2/03/09	USD		15.751	1.000	44,101.99		104,273.29	-60,171.30			
SALE	1/29/09	60	EMBRAER-EMPRESA BRAS A	1,600.00		25,246.57		59,584.74	-34,338.17			
240072	2/03/09	USD		15.779	1.000	25,246.57		59,584.74	-34,338.17			
SALE	1/29/09	60	EMBRAER-EMPRESA BRAS A	1,600.00		25,336.65		59,584.74	-34,248.09			
240072	2/03/09	USD		15.835	1.000	25,336.65		59,584.74	-34,248.09			
SALE	1/29/09	60	KLABIN RIOCELL SA PRF	2,000.00	7.29	6,637.36		12,072.18	-5,434.82			
240063	2/03/09	BRL	208586	3.327	2.284	2,906.15		7,003.56	-4,097.41			
SALE	1/29/09	60	TAM S A NPV ADR	1,400.00		10,708.95		28,088.69	-17,379.74			
240082	2/03/09	USD		7.649	1.000	10,708.95		28,088.69	-17,379.74			
SALE	1/30/09	60	EMBRAER-EMPRESA BRAS A	2,500.00		37,774.53		93,101.15	-55,326.62			
240072	2/04/09	USD		15.110	1.000	37,774.53		93,101.15	-55,326.62			
SALE	1/30/09	60	EMBRAER-EMPRESA BRAS A	3,200.00		48,180.52		119,169.48	-70,988.96			
240072	2/04/09	USD		15.056	1.000	48,180.52		119,169.48	-70,988.96			
SALE	1/30/09	60	IOCHPE MAXION	1,800.00	21.15	17,809.05		62,847.44	-45,038.39			
240326	2/04/09	BRL	208633	9.921	2.322	7,669.70		36,687.08	-29,017.38			
SALE	1/30/09	60	KLABIN RIOCELL SA PRF	5,100.00	18.45	17,097.23		30,784.06	-13,686.83			
240063	2/04/09	BRL	208632	3.361	2.322	7,363.15		17,859.09	-10,495.94			
SALE	1/30/09	60	TAM S A NPV ADR	1,700.00		12,394.80		34,107.69	-21,712.89			
240082	2/04/09	USD		7.291	1.000	12,394.80		34,107.69	-21,712.89			

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: SALE												
X-TYPE	TRADE	BANK	---	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD	
SALE	1/30/09	60	TAM S A NPV ADR				300.00			6,019.00	-3,803.28	
240082	2/04/09	USD				7.386	1.000		2,215.72	6,019.00	-3,803.28	
SALE	2/02/09	60	EMBRAER-EMPRESA BRAS A				4,800.00			178,754.22	-106,507.43	
240072	2/05/09	USD				15.051	1.000		72,246.79	178,754.22	-106,507.43	
SALE	2/02/09	60	KLABIN RIOCELL SA PRF				4,900.00	17.31		29,576.85	-13,391.55	
240063	2/05/09	BRL			208670	3.311	2.343		16,185.30	17,158.73	-10,250.79	
SALE	2/02/09	60	TAM S A NPV ADR				2,400.00			48,152.03	-30,828.93	
240082	2/05/09	USD				7.218	1.000		17,323.10	48,152.03	-30,828.93	
SALE	2/03/09	60	EMBRAER-EMPRESA BRAS A				2,900.00			107,997.34	-63,942.24	
240072	2/06/09	USD				15.191	1.000		44,055.10	107,997.34	-63,942.24	
SALE	2/03/09	60	IOCHPE MAXION				13,100.00	115.54		457,389.70	-333,316.16	
240326	2/06/09	BRL			208717	9.492	2.315		124,073.54	267,000.44	-213,395.70	
SALE	2/03/09	60	TAM S A NPV ADR				600.00			12,038.01	-7,659.54	
240082	2/06/09	USD				7.297	1.000		4,378.47	12,038.01	-7,659.54	
SALE	2/04/09	60	EMBRAER-EMPRESA BRAS A				600.00			22,344.28	-12,941.08	
240072	2/09/09	USD				15.672	1.000		9,403.20	22,344.28	-12,941.08	
SALE	2/04/09	60	EMBRAER-EMPRESA BRAS A				2,500.00			93,101.15	-53,520.63	
240072	2/09/09	USD				15.832	1.000		39,580.52	93,101.15	-53,520.63	
SALE	2/04/09	60	IOCHPE MAXION				9,100.00	81.59		317,728.73	-231,494.86	
240326	2/09/09	BRL			208769	9.497	2.278		86,233.87	185,473.59	-147,618.51	
SALE	2/04/09	60	KLABIN RIOCELL SA PRF				600.00	2.21		3,621.65	-1,612.07	
240063	2/09/09	BRL			208768	3.358	2.278		2,009.58	2,101.07	-1,218.90	
SALE	2/05/09	60	EMBRAER-EMPRESA BRAS A				1,400.00			52,136.65	-30,493.90	
240072	2/10/09	USD				15.459	1.000		21,642.75	52,136.65	-30,493.90	
SALE	2/05/09	60	TAM S A NPV ADR				2,500.00			50,158.37	-32,721.72	
240082	2/10/09	USD				6.975	1.000		17,436.65	50,158.37	-32,721.72	

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STATE OF NEW JERSEY
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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: SALE												
X-TYPE	TRADE	BANK	---	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD	
SALE	2/06/09	60	EMBRAER-EMPRESA BRAS A			2,200.00				81,929.02	-46,777.62	
240072	2/11/09	USD				15.978	1.000			81,929.02	-46,777.62	
SALE	2/06/09	60	JHSF PARTICIPACOES SA			2,100.00	3.34	3,666.18		14,169.48	-10,503.30	
240062	2/11/09	BRL		208860		1.749	2.257	1,624.43		8,510.36	-6,885.93	
SALE	2/06/09	60	KLABIN RIOCELL SA PRF			1,700.00	6.39	5,688.39		10,261.35	-4,572.96	
240063	2/11/09	BRL		208886		3.355	2.257	2,520.44		5,953.03	-3,432.59	
SALE	2/06/09	60	TAM S A NPV ADR			6,500.00		46,550.13		130,411.76	-83,861.63	
240082	2/11/09	USD				7.162	1.000	46,550.13		130,411.76	-83,861.63	
SALE	2/09/09	60	EMBRAER-EMPRESA BRAS A			1,400.00		23,126.47		52,136.65	-29,010.18	
240072	2/12/09	USD				16.519	1.000	23,126.47		52,136.65	-29,010.18	
SALE	2/09/09	60	KLABIN RIOCELL SA PRF			200.00	.75	668.32		1,207.22	-538.90	
240063	2/12/09	BRL		209018		3.350	2.234	299.13		700.36	-401.23	
SALE	2/09/09	60	TAM S A NPV ADR			2,000.00		14,739.91		40,126.69	-25,386.78	
240082	2/12/09	USD				7.370	1.000	14,739.91		40,126.69	-25,386.78	
SALE	2/10/09	60	EMBRAER-EMPRESA BRAS A			100.00		1,671.49		3,724.05	-2,052.56	
240072	2/13/09	USD				16.715	1.000	1,671.49		3,724.05	-2,052.56	
SALE	2/10/09	60	TAM S A NPV ADR			200.00		1,494.51		4,012.67	-2,518.16	
240082	2/13/09	USD				7.473	1.000	1,494.51		4,012.67	-2,518.16	
SALE	2/12/09	60	IOCHPE MAXION			3,700.00	33.77	35,832.76		129,186.40	-93,353.64	
240326	2/17/09	BRL		209133		9.705	2.287	15,667.33		75,412.34	-59,745.01	
SALE	2/12/09	60	JHSF PARTICIPACOES SA			10,700.00	17.55	19,534.01		72,196.89	-52,662.88	
240062	2/17/09	BRL		209131		1.829	2.287	8,540.95		43,362.30	-34,821.35	
SALE	2/13/09	60	IOCHPE MAXION			4,200.00	38.46	40,633.12		146,644.03	-106,010.91	
240326	2/18/09	BRL		209166		9.695	2.277	17,845.81		85,603.20	-67,757.39	
SALE	2/13/09	60	JHSF PARTICIPACOES SA			22,400.00	36.91	40,893.62		151,141.14	-110,247.52	
240062	2/18/09	BRL		209166		1.829	2.277	17,960.22		90,777.14	-72,816.92	

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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

PAGE: 77
** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: SALE												
X-TYPE	TRADE	BANK	----	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVT#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD	
SALE	2/13/09	60	TAM S A NPV ADR				800.00			16,050.68	-10,255.28	
240082	2/19/09	USD				7.244	1.000			16,050.68	-10,255.28	
SALE	2/18/09	60	EMBRAER-EMPRESA BRAS A				300.00			11,172.14	-6,731.06	
240072	2/23/09	USD				14.804	1.000			11,172.14	-6,731.06	
SALE	2/18/09	60	IOCHPE MAXION				400.00	3.96		13,966.10	-9,635.47	
240326	2/25/09	BRL		209254		10.850	2.356			8,152.69	-6,314.41	
SALE	2/18/09	60	JHSF PARTICIPACOES SA				10,400.00	16.74		70,172.67	-50,978.84	
240062	2/25/09	BRL		209257		1.849	2.356			42,146.53	-33,999.05	
SALE	2/19/09	60	IOCHPE MAXION				3,700.00	36.97		129,186.40	-89,096.00	
240326	2/26/09	BRL		209299		10.859	2.337			75,412.34	-58,260.63	
SALE	2/20/09	60	TAM S A NPV ADR				2,100.00			42,133.03	-27,894.27	
240082	2/25/09	USD				6.780	1.000			42,133.03	-27,894.27	
						149,600.00	490.81	1,107,789.06		3,253,239.03	-2,145,449.97	
								820,831.66		2,529,706.70	-1,708,875.04	
45 TRANSACTIONS IN COUNTRY: BRAZIL (6900)												
SALE	1/28/09	60	KIMBERLY-CLARK DE MEXI				2,900.00	11.11		128,314.79	2,079.30	
239830	2/03/09	MXN		208554		45.018	14.104			11,936.29	-2,691.04	
SALE	1/29/09	60	KIMBERLY-CLARK DE MEXI				15,900.00	125.92		703,519.02	8,852.04	
239830	2/04/09	MXN		208589		44.916	14.178			65,443.79	-15,200.39	
SALE	1/29/09	60	KIMBERLY-CLARK DE MEXI				4,200.00	33.33		185,835.21	2,734.18	
239830	2/04/09	MXN		208588		45.010	14.178			17,287.04	-3,987.27	
SALE	1/30/09	60	KIMBERLY-CLARK DE MEXI				9,600.00	76.95		424,766.20	16,318.73	
239830	2/05/09	MXN		208634		46.062	14.367			39,513.23	-8,811.33	
SALE	2/03/09	60	KIMBERLY-CLARK DE MEXI				14,700.00	119.05		650,423.25	38,025.14	
239830	2/06/09	MXN		208717		46.951	14.493			60,504.64	-13,003.16	

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: SALE												
X-TYPE	TRADE	BANK	---	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/04/09	60	KIMBERLY-CLARK	DE MEXI		2,100.00	16.96	98,453.25		92,917.61	5,535.64	
239830	2/09/09	MXN		208771		47.000	14.549	6,767.24		8,643.52	-1,876.28	
SALE	2/04/09	60	KIMBERLY-CLARK	DE MEXI		3,200.00	25.84	150,024.00		141,588.73	8,435.27	
239830	2/09/09	MXN		208768		47.000	14.549	10,311.99		13,171.08	-2,859.09	
SALE	2/05/09	60	KIMBERLY-CLARK	DE MEXI		100.00	.40	4,790.69		4,424.65	366.04	
239830	2/10/09	MXN		208814		47.965	14.324	334.46		411.60	-77.14	
SALE	2/06/09	60	KIMBERLY-CLARK	DE MEXI		4,200.00	35.67	201,935.57		185,835.21	16,100.36	
239830	2/11/09	MXN		208897		48.200	14.187	14,233.85		17,287.04	-3,053.19	
SALE	2/06/09	60	KIMBERLY-CLARK	DE MEXI		6,300.00	53.57	303,224.49		278,752.82	24,471.67	
239830	2/11/09	MXN		208893		48.252	14.187	21,373.40		25,930.56	-4,557.16	
SALE	2/06/09	60	KIMBERLY-CLARK	DE MEXI		1,100.00	4.47	52,739.83		48,671.13	4,068.70	
239830	2/11/09	MXN		208896		48.003	14.187	3,717.48		4,527.56	-810.08	
SALE	2/09/09	60	KIMBERLY-CLARK	DE MEXI		2,400.00	9.90	116,332.48		106,191.55	10,140.93	
239830	2/12/09	MXN		209022		48.530	14.110	8,244.57		9,878.31	-1,633.74	
SALE	2/09/09	60	KIMBERLY-CLARK	DE MEXI		6,200.00	52.73	296,879.50		274,328.17	22,551.33	
239830	2/12/09	MXN		209021		48.004	14.110	21,040.06		25,518.96	-4,478.90	
SALE	2/12/09	60	KIMBERLY-CLARK	DE MEXI		7,100.00	57.79	336,233.36		314,150.00	22,083.36	
239830	2/17/09	MXN		209131		47.476	14.583	23,056.69		29,223.33	-6,166.64	
						80,000.00		623.69	3,721,481.03	3,539,718.34	181,762.69	
									260,071.54	329,276.95	-69,205.41	
14 TRANSACTIONS IN COUNTRY: MEXICO						(7800)						
SALE	1/28/09	60	BRITISH AMERICAN TOBAC			700.00	26.01	30,706.76		29,115.39	1,591.37	
239832	2/03/09	MYR		208525		44.000	3.585	8,565.34		8,928.40	-363.06	
SALE	1/30/09	60	BRITISH AMERICAN TOBAC			2,300.00	108.07	101,960.41		95,664.86	6,295.55	
239832	2/05/09	MYR		208605		44.500	3.605	28,283.05		29,336.18	-1,053.13	

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE: SALE											
X-TYPE	TRADE	BANK	----	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	GAIN/LOSS-USD
SALE	1/30/09	60	PLUS	EXPRESSWAYS B MYR		1,900.00	5.63	5,628.22		5,888.43	-260.21
239831	2/05/09	MYR			208605	2.973	3.605	1,561.23		1,817.68	-256.45
SALE	2/03/09	60	BRITISH	AMERICAN TOBAC		1,000.00	36.30	44,380.40		41,593.42	2,786.98
239832	2/06/09	MYR			208698	44.512	3.617	12,269.95		12,754.86	-484.91
SALE	2/04/09	60	BRITISH	AMERICAN TOBAC		2,600.00	90.65	115,371.50		108,142.88	7,228.62
239832	2/10/09	MYR			208750	44.500	3.624	31,835.40		33,162.63	-1,327.23
SALE	2/05/09	60	BRITISH	AMERICAN TOBAC		1,600.00	57.27	71,393.12		66,549.46	4,843.66
239832	2/11/09	MYR			208787	44.750	3.612	19,764.99		20,407.77	-642.78
SALE	2/06/09	60	BRITISH	AMERICAN TOBAC		1,800.00	65.06	80,792.92		74,868.15	5,924.77
239832	2/12/09	MYR			208858	45.015	3.598	22,454.95		22,958.75	-503.80
SALE	2/10/09	60	BRITISH	AMERICAN TOBAC		600.00	22.75	26,918.40		24,956.05	1,962.35
239832	2/13/09	MYR			209031	45.000	3.586	7,505.48		7,652.92	-147.44
SALE	2/13/09	60	BRITISH	AMERICAN TOBAC		700.00	26.03	31,181.67		29,115.39	2,066.28
239832	2/18/09	MYR			209143	44.679	3.602	8,656.77		8,928.40	-271.63
SALE	2/19/09	60	BRITISH	AMERICAN TOBAC		400.00	18.49	17,632.44		16,637.37	995.07
239832	2/24/09	MYR			209280	44.250	3.653	4,826.84		5,101.94	-275.10
SALE	2/20/09	60	BRITISH	AMERICAN TOBAC		1,700.00	78.05	74,980.75		70,708.81	4,271.94
239832	2/25/09	MYR			209312	44.275	3.674	20,408.48		21,683.26	-1,274.78
						15,300.00		534.31	600,946.59	563,240.21	37,706.38
									166,132.48	172,732.79	-6,600.31
11 TRANSACTIONS IN COUNTRY: MALAYSIA (8700)											
SALE	1/28/09	60	DELEK	AUTOMOTIVE SYSTE		32,913.00	579.81	773,356.66		1,258,148.31	-484,791.65
240256	2/02/09	ILS			208536	23.568	4.014	192,688.84		354,107.66	-161,418.82
SALE	1/29/09	60	DELEK	AUTOMOTIVE SYSTE		833.00	14.27	19,169.29		31,842.66	-12,673.37
240256	2/02/09	ILS			208570	23.082	4.043	4,741.47		8,962.16	-4,220.69

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** LAZARD ASSET MANAGEMENT **

TRANS-TYPE:	SALE											
X-TYPE	TRADE	BANK	----	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD	
SALE	2/04/09	60	DELEK	AUTOMOTIVE	SYSTE	15,115.00	251.90	339,067.24		577,793.33	-238,726.09	
240256	2/09/09	ILS			208754	22.500	4.050	83,716.17		162,620.77	-78,904.60	
SALE	2/05/09	60	DELEK	AUTOMOTIVE	SYSTE	12,970.00	220.56	297,415.07		495,797.52	-198,382.45	
240256	2/09/09	ILS			208819	23.000	4.057	73,300.08		139,542.93	-66,242.85	
SALE	2/09/09	60	DELEK	AUTOMOTIVE	SYSTE	1,321.00	22.96	30,832.36		50,497.19	-19,664.83	
240256	2/12/09	ILS			209001	23.410	4.041	7,630.64		14,212.51	-6,581.87	
SALE	2/11/09	60	DELEK	AUTOMOTIVE	SYSTE	3,003.00	51.12	68,865.08		114,794.14	-45,929.06	
240256	2/16/09	ILS			209077	23.001	4.054	16,989.04		32,308.98	-15,319.94	
						66,155.00	1,140.62	1,528,705.70		2,528,873.15	-1,000,167.45	
								379,066.24		711,755.01	-332,688.77	
6 TRANSACTIONS IN COUNTRY: ISRAEL						(9600)						
SALE	1/28/09	60	MECHEL	GROUP	OAO RUB 1	5,000.00		15,940.90		105,772.47	-89,831.57	
242471	2/02/09	USD				3.188	1.000	15,940.90		105,772.47	-89,831.57	
SALE	1/29/09	60	MECHEL	GROUP	OAO RUB 1	2,200.00		6,823.70		46,539.88	-39,716.18	
242471	2/03/09	USD				3.102	1.000	6,823.70		46,539.88	-39,716.18	
SALE	1/30/09	60	MECHEL	GROUP	OAO RUB 1	6,500.00		21,113.18		137,504.20	-116,391.02	
242471	2/04/09	USD				3.248	1.000	21,113.18		137,504.20	-116,391.02	
SALE	2/02/09	60	MECHEL	GROUP	OAO RUB 1	1,800.00		5,802.98		38,078.09	-32,275.11	
242471	2/05/09	USD				3.224	1.000	5,802.98		38,078.09	-32,275.11	
SALE	2/03/09	60	MECHEL	GROUP	OAO RUB 1	2,100.00		6,887.54		44,424.44	-37,536.90	
242471	2/06/09	USD				3.280	1.000	6,887.54		44,424.44	-37,536.90	
SALE	2/04/09	60	MECHEL	GROUP	OAO RUB 1	500.00		1,777.24		10,577.25	-8,800.01	
242471	2/09/09	USD				3.554	1.000	1,777.24		10,577.25	-8,800.01	
SALE	2/04/09	60	MECHEL	GROUP	OAO RUB 1	10,700.00		40,405.11		226,353.07	-185,947.96	
242471	2/09/09	USD				3.776	1.000	40,405.11		226,353.07	-185,947.96	

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TRANS-TYPE: SALE

** LAZARD ASSET MANAGEMENT **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/10/09	60	EURASIA DRILLING CO LT	11,000.00		42,848.28		264,275.15	-221,426.87
240073	2/13/09	USD		3.895	1.000	42,848.28		264,275.15	-221,426.87
SALE	2/11/09	60	EURASIA DRILLING CO LT	300.00		1,168.59		7,207.50	-6,038.91
240073	2/17/09	USD		3.895	1.000	1,168.59		7,207.50	-6,038.91
SALE	2/16/09	60	EURASIA DRILLING CO LT	26,800.00		104,393.99		643,870.36	-539,476.37
240073	2/19/09	USD		3.895	1.000	104,393.99		643,870.36	-539,476.37
SALE	2/24/09	60	EURASIA DRILLING CO LT	5,500.00		20,328.00		132,137.57	-111,809.57
240073	2/27/09	USD		3.696	1.000	20,328.00		132,137.57	-111,809.57
				72,400.00		267,489.51		1,656,739.98	-1,389,250.47
11 TRANSACTIONS IN COUNTRY: RUSSIA				(9800)		267,489.51		1,656,739.98	-1,389,250.47
				904,839.00	8,381.031	1,198,044,772.94		2,005,651,464.27	-807606691.33
127 TRANSACTIONS IN CATEGORY: FOREIGN STOCKS				(2220)		3,656,035.76		9,511,334.39	-5,855,298.63
				904,839.00	8,381.031	1,198,044,772.94		2,005,651,464.27	-807606691.33
127 "SALE" TRANSACTIONS IN FUND: LAZARD ASSET MANAGEMENT				(5148)		3,656,035.76		9,511,334.39	-5,855,298.63
				2,454,207.00	12,721.714	3,309,222,681.08		5,138,529,372.41	-807606691.33
204 TRANSACTIONS WITHIN FUND: LAZARD ASSET MANAGEMENT				(5148)		5,888,238.35		11,743,536.98	-5,855,298.63

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TRANS-TYPE: PUR

** PICTET ASSET MANAGEMENT **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
FOREIGN STOCKS (2220)										
PUR	2/25/09	60	TURKCELL ILETISIM HIZM	83,750.00	1,110.84	755,567.21		755,567.21		
244494	2/27/09	TRY	828330	8.999	1.696	445,447.01		445,447.01		
				83,750.00	1,110.84	755,567.21		755,567.21		
						445,447.01		445,447.01		
1 TRANSACTION IN COUNTRY: TURKEY (3400)										
PUR	1/29/09	60	CHINA COAL ENERGY	682,000.00	1,741.88	3,884,611.24		3,884,611.24		
244708	2/02/09	HKD	828025	5.676	7.757	500,813.66		500,813.66		
PUR	1/30/09	60	CHINA COAL ENERGY	257,000.00	656.85	1,464,313.76		1,464,313.76		
244708	2/03/09	HKD	828021	5.678	7.754	188,836.50		188,836.50		
PUR	1/30/09	60	ZIJIN MINING GROUP CO	1,002.00	1.74	3,841.17		3,841.17		
240854	2/03/09	HKD	828041	3.820	7.754	495.35		495.35		
PUR	2/02/09	60	CHINA COAL ENERGY	280,000.00	712.32	1,588,167.79		1,588,167.79		
244708	2/04/09	HKD	828039	5.652	7.755	204,800.67		204,800.67		
PUR	2/03/09	60	CHINA COAL ENERGY	319,000.00	828.28	1,846,413.58		1,846,413.58		
244708	2/05/09	HKD	828073	5.768	7.753	238,157.80		238,157.80		
PUR	2/05/09	60	BANK OF CHINA LTD	4,625,000.00	2,891.27	9,811,229.07		9,811,229.07		
244492	2/09/09	HKD	827822	2.117	7.753	1,265,442.54		1,265,442.54		
PUR	2/05/09	60	CHINA NATIONAL BUILDIN	620,690.00	6,340.95	4,921,579.19		4,921,579.19		
244805	2/12/09	HKD	828126	7.850	7.753	634,780.37		634,780.37		
PUR	2/16/09	60	CHINA NATIONAL BUILDIN	266,000.00	1,117.07	2,490,388.08		2,490,388.08		
244805	2/18/09	HKD	828218	9.330	7.754	321,191.20		321,191.20		
PUR	2/17/09	60	CHINA NATIONAL BUILDIN	38,000.00	159.00	354,492.32		354,492.32		
244805	2/19/09	HKD	828222	9.296	7.754	45,714.99		45,714.99		

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** PICTET ASSET MANAGEMENT **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/18/09	60	CHINA NATIONAL BUILDIN	178,000.00	737.92	1,645,423.01		1,645,423.01	
244805	2/20/09	HKD	828230	9.212	7.755	212,173.02		212,173.02	
				7,266,692.00	15,187.28	28,010,459.21		28,010,459.21	
10 TRANSACTIONS IN COUNTRY: CHINA, PEOPLES REPUBLIC				(4000)		3,612,406.10		3,612,406.10	
PUR	2/17/09	60	SK TELECOM CO LTD KRW	3,212.00	169.87	618,135,150.00		618,135,150.00	
244075	2/19/09	KRW	828229	192368.	1454.90	424,864.35		424,864.35	
				3,212.00	169.87	618,135,150.00		618,135,150.00	
1 TRANSACTION IN COUNTRY: KOREA				(4500)		424,864.35		424,864.35	
PUR	2/13/09	60	P T TELEKOMUNIKASI IND	843.00	37.10	18,586.81		18,586.81	
239560	2/19/09	USD	828218	22.004	1.000	18,586.81		18,586.81	
PUR	2/16/09	60	BANK DANAMON PT	122,000.00		278,263,513.00		278,263,513.00	
244925	2/19/09	IDR	828217	2280.84	11800.0	23,581.65		23,581.65	
PUR	2/17/09	60	BANK DANAMON PT	230,000.00	146.91	524,056,673.00		524,056,673.00	
244925	2/20/09	IDR	828223	2270.92	11875.0	44,131.09		44,131.09	
PUR	2/17/09	60	BANK DANAMON PT	96,500.00	62.93	219,894,934.00		219,894,934.00	
244925	2/20/09	IDR	828236	2270.96	11874.9	18,517.47		18,517.47	
PUR	2/17/09	60	TELEKOMUNIKASI INDONES	252,500.00		1,606,015,493.00		1,606,015,493.00	
244926	2/20/09	IDR	828231	6360.45	11875.0	135,243.41		135,243.41	
PUR	2/18/09	60	TELEKOMUNIKASI INDONES	88,500.00		564,211,158.00		564,211,158.00	
244926	2/23/09	IDR	828252	6375.26	11890.0	47,452.58		47,452.58	
PUR	2/18/09	60	TELEKOMUNIKASI INDONES	515,500.00		3,284,158,796.00		3,284,158,796.00	
244926	2/23/09	IDR	828232	6370.82	11890.0	276,211.84		276,211.84	

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TRANS-TYPE: PUR

** PICTET ASSET MANAGEMENT **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#				PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/19/09	60	BANK DANAMON PT			81,500.00		212,536,896.00		212,536,896.00	
244925	2/24/09	IDR	828247	2607.81	11960.0			17,770.64		17,770.64	
PUR	2/20/09	60	BANK DANAMON PT			27,500.00	20.18	72,428,605.00		72,428,605.00	
244925	2/25/09	IDR	828263	2625.00	11950.0			6,060.97		6,060.97	
PUR	2/23/09	60	BANK DANAMON PT			41,500.00		107,221,710.00		107,221,710.00	
244925	2/26/09	IDR	828280	2583.65	11899.9			9,010.23		9,010.23	
PUR	2/24/09	60	BANK DANAMON PT			10,000.00	7.23	25,878,781.00		25,878,781.00	
244925	2/27/09	IDR	828291	2579.26	11919.9			2,171.04		2,171.04	
							1,466,343.00	274,356,894,685,145.81		6,894,685,145.81	
								598,737.73		598,737.73	
11 TRANSACTIONS IN COUNTRY:			INDONESIA			(4600)					
PUR	2/11/09	60	NASPERS LTD ZAR 0.02			13,089.00	1,090.81	2,162,691.09		2,162,691.09	
244867	2/18/09	ZAR	828180	164.407	9.868			219,166.49		219,166.49	
PUR	2/12/09	60	NASPERS LTD ZAR 0.02			16,782.00	1,349.93	2,735,847.42		2,735,847.42	
244867	2/19/09	ZAR	828192	162.211	10.088			271,211.64		271,211.64	
PUR	2/13/09	60	NASPERS LTD ZAR 0.02			16,782.00	1,347.78	2,699,048.52		2,699,048.52	
244867	2/20/09	ZAR	828204	160.030	9.967			270,795.77		270,795.77	
PUR	2/16/09	60	NASPERS LTD ZAR 0.02			7,678.00	609.47	1,227,371.44		1,227,371.44	
244867	2/23/09	ZAR	828212	159.060	10.023			122,455.50		122,455.50	
PUR	2/17/09	60	NASPERS LTD ZAR 0.02			12,027.00	930.27	1,912,881.82		1,912,881.82	
244867	2/24/09	ZAR	828226	158.257	10.234			186,919.86		186,919.86	
PUR	2/18/09	60	NASPERS LTD ZAR 0.02			5,594.00	439.99	906,437.08		906,437.08	
244867	2/25/09	ZAR	828238	161.231	10.253			88,402.70		88,402.70	
PUR	2/19/09	60	NASPERS LTD ZAR 0.02			6,194.00	510.59	1,028,364.61		1,028,364.61	
244867	2/26/09	ZAR	828255	165.200	10.024			102,588.20		102,588.20	

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STATE OF NEW JERSEY
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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** PICTET ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/20/09	60	NASPERS LTD ZAR	0.02		5,456.00	429.95	881,670.42	
244867	2/27/09	ZAR		828270	160.792	10.206		86,385.77	
						83,602.00	6,708.79	13,554,312.40	13,554,312.40
8 TRANSACTIONS IN COUNTRY: SOUTH AFRICA						(6200)		1,347,925.93	1,347,925.93
						8,903,599.00	23,451.137	7,555,140,634.63	7,555,140,634.63
31 TRANSACTIONS IN CATEGORY: FOREIGN STOCKS						(2220)		6,429,381.12	6,429,381.12
						8,903,599.00	23,451.137	7,555,140,634.63	7,555,140,634.63
31 "PUR " TRANSACTIONS IN FUND: PICTET ASSET MANAGEMENT						(5149)		6,429,381.12	6,429,381.12

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** PICTET ASSET MANAGEMENT **

TRANS-TYPE: SALE												
X-TYPE	TRADE	BANK	----	DESCRIPTION	-----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/16/09	60		STRAITS ASIA RESOURCES		660,000.00		929.01	556,885.99		1,817,482.40	-1,260,596.41
240113	2/19/09	SGD		828217		.846	1.516		367,435.99		1,299,170.06	-931,734.07
SALE	2/17/09	60		STRAITS ASIA RESOURCES		245,648.00		358.34	199,483.12		676,455.94	-476,972.82
240113	2/20/09	SGD		828223		.814	1.529		130,432.27		483,543.22	-353,110.95
						905,648.00		1,287.35	756,369.11		2,493,938.34	-1,737,569.23
2 TRANSACTIONS IN COUNTRY: SINGAPORE								(1900)	497,868.26		1,782,713.28	-1,284,845.02
SALE	2/16/09	60		ZIJIN MINING GROUP CO		908,000.00		1,907.01	4,221,850.98		6,671,240.96	-2,449,389.98
240854	2/18/09	HKD		828220		4.666	7.754		544,502.04		856,098.45	-311,596.41
						908,000.00		1,907.01	4,221,850.98		6,671,240.96	-2,449,389.98
1 TRANSACTION IN COUNTRY: CHINA, PEOPLES REPUBLIC								(4000)	544,502.04		856,098.45	-311,596.41
SALE	1/29/09	60		SHANGHAI INDUSTRIAL HL		42,948.00		390.75	865,201.57		1,025,261.89	-160,060.32
239784	2/02/09	HKD		828019		20.216	7.757		111,543.92		131,609.29	-20,065.37
SALE	1/30/09	60		DENWAY MOTORS LTD HKD0		413,394.00		437.30	968,084.93		1,605,800.10	-637,715.17
239780	2/03/09	HKD		828019		2.350	7.754		124,843.31		205,933.88	-81,090.57
SALE	1/30/09	60		SHANGHAI INDUSTRIAL HL		4,041.00		36.79	81,342.94		96,467.43	-15,124.49
239784	2/03/09	HKD		828022		20.200	7.754		10,489.91		12,383.19	-1,893.28
SALE	2/02/09	60		DENWAY MOTORS LTD HKD0		302,000.00		320.14	708,606.60		1,173,097.89	-464,491.29
239780	2/04/09	HKD		828040		2.355	7.755		91,377.69		150,442.51	-59,064.82
SALE	2/03/09	60		DENWAY MOTORS LTD HKD0		75,611.00		80.03	177,072.96		293,705.64	-116,632.68
239780	2/05/09	HKD		828076		2.350	7.753		22,839.58		37,665.92	-14,826.34
SALE	2/04/09	60		DENWAY MOTORS LTD HKD0		572,995.00		614.99	1,361,308.85		2,225,759.02	-864,450.17
239780	2/06/09	HKD		828088		2.384	7.754		175,566.67		285,439.76	-109,873.09

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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
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** PICTET ASSET MANAGEMENT **

TRANS-TYPE: SALE

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD
SALE	2/05/09	60	SHANGHAI INDUSTRIAL HL	44,000.00	400.55	886,666.87		1,050,375.41	-163,708.54
239784	2/09/09	HKD	828040	20.222	7.753	114,361.41		134,833.02	-20,471.61
SALE	2/06/09	60	SHANGHAI INDUSTRIAL HL	2,092.00	19.11	42,110.18		49,940.58	-7,830.40
239784	2/10/09	HKD	828113	20.200	7.754	5,430.49		6,410.70	-980.21
				1,457,081.00		2,299.66	5,090,394.90	7,520,407.96	-2,430,013.06
							656,452.98	964,718.27	-308,265.29
8 TRANSACTIONS IN COUNTRY:			HONG KONG	(4400)					
SALE	2/17/09	60	KT CORP	6,280.00	562.07	239,702,240.00		286,555,664.82	-46,853,424.82
239553	2/19/09	KRW	828229	38299.3	1454.90	164,755.13		288,950.07	-124,194.94
SALE	2/18/09	60	KT CORP	8,470.00	722.64	310,715,962.00		386,485,108.44	-75,769,146.44
239553	2/20/09	KRW	828229	36809.4	1466.90	211,818.09		389,714.51	-177,896.42
SALE	2/19/09	60	HYUNDAI HEAVY INDUSTRI	5,387.00	2,562.891	2,562,891,080	602,616.00	1,865,440,167.00	-784837551.00
239549	2/23/09	KRW	828261	201299.1	1480.90	729,693.17		1,896,806.94	-1,167,113.77
SALE	2/19/09	60	KOREA ELECTRIC POWER C	25,210.00	1,435.46	605,237,231.00		748,713,860.71	-143476629.71
244074	2/23/09	KRW	828261	24092.1	1480.90	408,695.54		547,920.60	-139,225.06
SALE	2/19/09	60	KT CORP	2,130.00	176.64	76,676,914.00		97,191,650.65	-20,514,736.65
239553	2/23/09	KRW	828247	36121.3	1480.90	51,777.24		98,003.77	-46,226.53
SALE	2/19/09	60	POSCO	2,414.00	1,927.33	812,626,816.00		1,146,676,346.21	-334049530.21
239562	2/23/09	KRW	828261	337813.1	1480.90	548,738.48		1,080,314.36	-531,575.88
SALE	2/19/09	60	WOORI FINANCE HOLDINGS	126,080.00	1,952.18	823,104,026.00		1,485,159,269.77	-662055243.77
240852	2/23/09	KRW	828261	6551.35	1480.90	555,813.37		1,331,126.69	-775,313.32
				175,971.00		9,339.213	948,665,805.00	6,016,222,067.60	-2067556262.60
							2,671,291.02	5,632,836.94	-2,961,545.92
7 TRANSACTIONS IN COUNTRY:			KOREA	(4500)					

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TRANS-TYPE: SALE

** PICTET ASSET MANAGEMENT **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/06/09	60	GOLD FIELDS LTD ZAR 0.	80,667.00	2,228.66	8,625,657.29		6,713,012.51	1,912,644.78	
243218	2/13/09	ZAR	828041	107.197	9.700	889,233.85		752,219.24	137,014.61	
SALE	2/16/09	60	ANGLOGOLD LIMITED ZAR	9,058.00	665.11	2,659,899.19		2,095,788.36	564,110.83	
239788	2/23/09	ZAR	828220	294.388	10.023	265,379.55		265,311.95	67.60	
SALE	2/16/09	60	GOLD FIELDS LTD ZAR 0.	13,020.00	358.88	1,435,244.40		1,083,509.03	351,735.37	
243218	2/23/09	ZAR	828217	110.510	10.023	143,195.09		121,411.41	21,783.68	
SALE	2/17/09	60	ANGLOGOLD LIMITED ZAR	4,299.00	320.40	1,308,263.93		994,678.09	313,585.84	
239788	2/24/09	ZAR	828226	305.081	10.234	127,838.80		125,919.20	1,919.60	
SALE	2/17/09	60	GOLD FIELDS LTD ZAR 0.	25,317.00	722.56	2,950,408.32		2,106,850.85	843,557.47	
243218	2/24/09	ZAR	828226	116.831	10.234	288,303.19		236,080.86	52,222.33	
				132,361.00	4,295.61	16,979,473.13		12,993,838.84	3,985,634.29	
						1,713,950.48		1,500,942.66	213,007.82	
5 TRANSACTIONS IN COUNTRY: SOUTH AFRICA						(6200)				
SALE	2/09/09	60	AMERICA MOVIL-ADR SERI	12,727.00	800.62	398,388.10		722,148.21	-323,760.11	
239544	2/12/09	USD	828151	31.366	1.000	398,388.10		722,148.21	-323,760.11	
				12,727.00	800.62	398,388.10		722,148.21	-323,760.11	
						398,388.10		722,148.21	-323,760.11	
1 TRANSACTION IN COUNTRY: MEXICO						(7800)				
SALE	2/16/09	60	GAMUDA BHD	177,600.00	363.50	358,059.53		623,305.68	-265,246.15	
240306	2/19/09	MYR	828218	2.024	3.615	99,048.28		193,322.58	-94,274.30	
SALE	2/17/09	60	GAMUDA BHD	181,500.00	362.44	359,503.45		636,993.14	-277,489.69	
240306	2/20/09	MYR	828223	1.988	3.638	98,818.98		197,567.84	-98,748.86	
SALE	2/18/09	60	GAMUDA BHD	100,800.00	221.87	196,908.27		353,768.09	-156,859.82	
240306	2/23/09	MYR	828232	1.962	3.655	53,873.67		109,723.63	-55,849.96	

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TRANS-TYPE: SALE

** PICTET ASSET MANAGEMENT **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	MATURITY T/DOC#				PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/19/09	60	GAMUDA BHD					195,941.55		352,013.29	-156,071.74
240306	2/24/09	MYR		828248	1.962	3.653		53,638.53		109,179.37	-55,540.84
SALE	2/20/09	60	GAMUDA BHD					276,887.00		510,647.39	-233,760.39
240306	2/25/09	MYR		828278	1.910	3.674		75,363.91		158,380.83	-83,016.92
SALE	2/23/09	60	GAMUDA BHD					710,034.04		1,313,644.80	-603,610.76
240306	2/26/09	MYR		828280	1.903	3.653		194,370.12		407,436.05	-213,065.93
SALE	2/24/09	60	GAMUDA BHD					565,625.40		1,047,616.82	-481,991.42
240306	2/27/09	MYR		828292	1.901	3.663		154,415.89		324,925.63	-170,509.74
								2,662,959.24		4,837,989.21	-2,175,029.97
								729,529.38		1,500,535.93	-771,006.55
7 TRANSACTIONS IN COUNTRY:				MALAYSIA							
											(8700)
SALE	1/28/09	60	NOVOLIPETSK IRON + STL					53,490.86		247,857.65	-194,366.79
241564	2/02/09	USD		828006	10.028	1.000		53,490.86		247,857.65	-194,366.79
SALE	1/29/09	60	NOVOLIPETSK IRON + STL					14,568.34		73,545.79	-58,977.45
241564	2/03/09	USD		828014	9.204	1.000		14,568.34		73,545.79	-58,977.45
								68,059.20		321,403.44	-253,344.24
								68,059.20		321,403.44	-253,344.24
2 TRANSACTIONS IN COUNTRY:				RUSSIA							(9800)
								22,672,433,978,843,299.66		6,051,783,034.56	-2072939734.90
								7,280,041.46		13,281,397.18	-6,001,355.72
33 TRANSACTIONS IN CATEGORY:				FOREIGN STOCKS							(2220)
								22,672,433,978,843,299.66		6,051,783,034.56	-2072939734.90
								7,280,041.46		13,281,397.18	-6,001,355.72
33 "SALE" TRANSACTIONS IN FUND:				PICTET ASSET MANAGEMENT							(5149)
								11533983934.29		13606923669.19	-2072939734.90
								13,709,422.58		19,710,778.30	-6,001,355.72
64 TRANSACTIONS WITHIN FUND:				PICTET ASSET MANAGEMENT							(5149)

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** WELLINGTON ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#				PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
FOREIGN STOCKS (2220)											
PUR	1/29/09	60	DATANG INTL					132,000.00	186.22	468,896.07	468,896.07
244619	2/02/09	HKD		TID702	3.541	7.757		60,451.24		60,451.24	
PUR	1/30/09	60	DATANG INTL					252,000.00	370.69	933,107.24	933,107.24
244619	2/03/09	HKD		TID703	3.691	7.754		120,332.62		120,332.62	
PUR	2/02/09	60	DATANG INTL					560,000.00	833.21	2,097,501.33	2,097,501.33
244619	2/04/09	HKD		TID703	3.734	7.755		270,481.30		270,481.30	
PUR	2/03/09	60	DATANG INTL					300,000.00	449.35	1,130,913.79	1,130,913.79
244619	2/05/09	HKD		TID704	3.758	7.753		145,869.78		145,869.78	
PUR	2/04/09	60	DATANG INTL					180,000.00	276.90	696,874.99	696,874.99
244619	2/06/09	HKD		TID705	3.860	7.754		89,875.29		89,875.29	
								1,424,000.00	2,116.37	5,327,293.42	5,327,293.42
										687,010.23	687,010.23
5 TRANSACTIONS IN COUNTRY:				HONG KONG						(4400)	
PUR	1/29/09	60	SHINSEGAE CO LTD KRW 5					891.00	719.88	397,906,814.00	397,906,814.00
244133	2/02/09	KRW		TID702	445470.	1378.40		288,672.96		288,672.96	
PUR	2/06/09	60	SAMSUNG ELECTRONICS CO					3,185.00	3,104.291	722,451,802.00	1,722,451,802.00
244807	2/10/09	KRW		TID706	539452.	1383.70		1,244,815.93		1,244,815.93	
PUR	2/06/09	60	SAMSUNG ELECTRONICS CO					287.00	279.75	155,226,738.00	155,226,738.00
244807	2/10/09	KRW		TID706	539510.	1383.70		112,182.36		112,182.36	
PUR	2/06/09	60	SAMSUNG ELECTRONICS CO					1,157.00	1,123.94	623,637,452.00	623,637,452.00
244807	2/10/09	KRW		TID706	537668.	1383.70		450,702.79		450,702.79	
PUR	2/09/09	60	SAMSUNG ELECTRONICS CO					2,282.00	2,184.931	2,09,620,477.00	1,209,620,477.00
244807	2/11/09	KRW		TID706	528748.	1380.60		876,155.64		876,155.64	
								7,802.00	7,412.794	4,108,843,283.00	4,108,843,283.00
										2,972,529.68	2,972,529.68
5 TRANSACTIONS IN COUNTRY:				KOREA						(4500)	

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** WELLINGTON ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	CURR	RATE	DESCRIPTION	MATURITY	T/DOC#	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	PURCH-YTM	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE												TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD	
PUR	2/20/09	60	ASTRA AGRO LESTARI TBK					496,000.00					6,042,976,690.00		6,042,976,690.00		
244131	2/25/09	IDR			TID711			12183.4	11950.0				505,688.43		505,688.43		
PUR	2/23/09	60	ASTRA AGRO LESTARI TBK					75,000.00					925,749,789.00		925,749,789.00		
244131	2/26/09	IDR			TID713			12343.3	11900.0				77,794.10		77,794.10		
								571,000.00					6,968,726,479.00		6,968,726,479.00		
2 TRANSACTIONS IN COUNTRY: INDONESIA											(4600)					583,482.53	
PUR	2/24/09	60	EFG-HERMES HOLDING SAE					161,374.00			2,261.84		2,120,303.34		2,120,303.34		
244274	2/26/09	EGP			TID713			13.061	5.591				379,235.08		379,235.08		
								161,374.00			2,261.84		2,120,303.34		2,120,303.34		
1 TRANSACTION IN COUNTRY: EGYPT																379,235.08	
PUR	1/29/09	60	IMPALA PLATINUM HOLDIN					25,816.00			1,433.09		3,178,975.70		3,178,975.70		
240708	2/05/09	ZAR			TID702			122.588	9.937				319,896.93		319,896.93		
PUR	2/04/09	60	KUMBA IRON ORE LTD ZAR					9,105.00			616.91		1,365,732.41		1,365,732.41		
244804	2/11/09	ZAR			TID705			149.326	9.918				137,707.95		137,707.95		
PUR	2/05/09	60	KUMBA IRON ORE LTD ZAR					7,603.00			557.69		1,228,331.23		1,228,331.23		
244804	2/12/09	ZAR			TID705			160.835	9.867				124,488.82		124,488.82		
PUR	2/06/09	60	KUMBA IRON ORE LTD ZAR					6,857.00			546.82		1,184,025.28		1,184,025.28		
244804	2/13/09	ZAR			TID706			171.900	9.700				122,063.20		122,063.20		
PUR	2/06/09	60	KUMBA IRON ORE LTD ZAR					5,042.00			400.17		866,476.62		866,476.62		
244804	2/13/09	ZAR			TID706			171.082	9.700				89,326.57		89,326.57		
PUR	2/09/09	60	KUMBA IRON ORE LTD ZAR					4,252.00			250.78		750,944.22		750,944.22		
244804	2/16/09	ZAR			TID707			176.046	9.552				78,618.91		78,618.91		

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** WELLINGTON ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE INVST#	TRADE SETTLE	BANK CURR	DESCRIPTION RATE MATURITY T/DOC#	PAR-OR-SHARES PRICE X-RATE	COMMISS-USD PURCH-YTM	TOTAL-PAID-(L) TOTAL-PAID-USD	P/S-INT(L) P/S-INT-USD	BOOK-VALUE-(L) BOOK-VALUE-USD	GAIN/LOSS-(L) GAIN/LOSS-USD
PUR 244804	2/09/09 2/16/09	60 ZAR	KUMBA IRON ORE LTD ZAR TID707	7,524.00 176.188 9.552	624.53	1,331,600.86 139,409.83		1,331,600.86 139,409.83	
PUR 244804	2/10/09 2/17/09	60 ZAR	KUMBA IRON ORE LTD ZAR TID707	5,847.00 174.089 9.694	472.50	1,022,477.16 105,473.08		1,022,477.16 105,473.08	
PUR 244804	2/11/09 2/18/09	60 ZAR	KUMBA IRON ORE LTD ZAR TID708	11,255.00 176.701 9.868	906.93	1,997,715.83 202,447.94		1,997,715.83 202,447.94	
PUR 244804	2/12/09 2/19/09	60 ZAR	KUMBA IRON ORE LTD ZAR TID709	9,945.00 173.633 10.088	770.31	1,734,550.69 171,950.50		1,734,550.69 171,950.50	
PUR 244804	2/13/09 2/20/09	60 ZAR	KUMBA IRON ORE LTD ZAR TID709	11,648.00 170.652 9.967	897.44	1,996,695.88 200,328.67		1,996,695.88 200,328.67	
PUR 244804	2/16/09 2/23/09	60 ZAR	KUMBA IRON ORE LTD ZAR TID710	2,495.00 166.249 10.023	186.23	416,657.07 41,570.10		416,657.07 41,570.10	
				107,389.00	7,663.40	17,074,182.95 1,733,282.50		17,074,182.95 1,733,282.50	

12 TRANSACTIONS IN COUNTRY: SOUTH AFRICA (6200)

PUR 240235	1/28/09 2/02/09	60 USD	BANCO ITAU HLDG F ADR TID702	30,900.00 10.514 1.000	309.00	325,194.69 325,194.69		325,194.69 325,194.69	
PUR 244868	2/13/09 2/19/09	60 USD	VIVO PARTICIPACOES S A TID709	1,800.00 16.060 1.000	27.00	28,935.00 28,935.00		28,935.00 28,935.00	
PUR 244868	2/13/09 2/19/09	60 USD	VIVO PARTICIPACOES S A TID709	27,000.00 16.158 1.000	1,080.00	437,335.20 437,335.20		437,335.20 437,335.20	
PUR 244868	2/17/09 2/20/09	60 USD	VIVO PARTICIPACOES S A TID710	49,900.00 15.437 1.000	1,996.00	772,322.26 772,322.26		772,322.26 772,322.26	
PUR 244868	2/18/09 2/23/09	60 USD	VIVO PARTICIPACOES S A TID710	22,000.00 15.504 1.000	880.00	341,976.80 341,976.80		341,976.80 341,976.80	
				131,600.00	4,292.00	1,905,763.95 1,905,763.95		1,905,763.95 1,905,763.95	

5 TRANSACTIONS IN COUNTRY: BRAZIL (6900)

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** WELLINGTON ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	PRICE	X-RATE	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#				PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/06/09	60	CEMEX SAB-CPO					351,700.00		4,306,050.38	
244806	2/11/09	MXN		TID706	12.213	14.187	756.91	303,520.86		303,520.86	
PUR	2/09/09	60	CEMEX SAB-CPO					194,500.00		2,452,342.07	
244806	2/12/09	MXN		TID707	12.577	14.110	433.41	173,799.24		173,799.24	
PUR	2/09/09	60	CEMEX SAB-CPO					217,200.00		2,753,425.56	
244806	2/12/09	MXN		TID707	12.645	14.110	486.63	195,137.25		195,137.25	
PUR	2/10/09	60	CEMEX SAB-CPO					269,900.00		3,418,549.62	
244806	2/13/09	MXN		TID707	12.634	14.282	596.91	239,360.71		239,360.71	
PUR	2/23/09	60	CEMEX SAB-CPO					346,400.00		3,041,216.72	
244806	2/26/09	MXN		TID713	8.758	14.849	510.75	204,812.29		204,812.29	
								1,379,700.00		15,971,584.35	
								2,784.61		1,116,630.35	
								15,971,584.35		1,116,630.35	
								1,116,630.35			
5 TRANSACTIONS IN COUNTRY: MEXICO								(7800)			
PUR	1/29/09	60	BANK HAPOALIM BM					394,494.00		3,071,688.08	
244705	2/02/09	ILS		TID702	7.786	4.043		759,773.45		759,773.45	
PUR	1/29/09	60	BANK LEUMI LE-ISRAEL					203,678.00	1,184.92	1,601,626.03	
244706	2/02/09	ILS		TID702	7.840	4.043		396,157.72		396,157.72	
PUR	1/29/09	60	CELLCOM ISRAEL LTD ILS					14,300.00	911.57	1,232,144.04	
244707	2/02/09	ILS		TID702	85.906	4.043		304,767.38		304,767.38	
PUR	2/02/09	60	BANK LEUMI LE-ISRAEL					633,668.00	356.12	484,134.79	
244706	2/04/09	ILS		TID703	.762	4.066		119,063.20		119,063.20	
PUR	2/02/09	60	BANK LEUMI LE-ISRAEL					45,319.00	258.38	351,262.28	
244706	2/04/09	ILS		TID704	7.728	4.066		86,385.88		86,385.88	
PUR	2/02/09	60	CELLCOM ISRAEL LTD ILS					4,100.00	256.51	348,712.76	
244707	2/04/09	ILS		TID704	84.798	4.066		85,758.88		85,758.88	

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** WELLINGTON ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVST#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/02/09	60	CELLCOM ISRAEL LTD ILS	5,300.00	333.29	453,094.89		453,094.89	
244707	2/04/09	ILS	TID703	85.234	4.066	111,429.56		111,429.56	
PUR	2/03/09	60	BANK LEUMI LE-ISRAEL	80,269.00	470.35	638,386.41		638,386.41	
244706	2/05/09	ILS	TID704	7.929	4.060	157,253.52		157,253.52	
PUR	2/03/09	60	CELLCOM ISRAEL LTD ILS	7,100.00	448.53	608,767.18		608,767.18	
244707	2/05/09	ILS	TID704	85.485	4.060	149,957.43		149,957.43	
PUR	2/04/09	60	CELLCOM ISRAEL LTD ILS	7,600.00	494.30	669,345.11		669,345.11	
244707	2/09/09	ILS	TID705	87.808	4.050	165,262.24		165,262.24	
PUR	2/05/09	60	CELLCOM ISRAEL LTD ILS	2,700.00	175.49	238,068.26		238,068.26	
244707	2/09/09	ILS	TID705	87.910	4.058	58,673.63		58,673.63	
PUR	2/09/09	60	CELLCOM ISRAEL LTD ILS	5,600.00	369.66	499,376.77		499,376.77	
244707	2/11/09	ILS	TID707	88.908	4.041	123,589.76		123,589.76	
PUR	2/11/09	60	CELLCOM ISRAEL LTD ILS	5,100.00	331.78	449,639.47		449,639.47	
244707	2/16/09	ILS	TID708	87.901	4.053	110,926.23		110,926.23	
PUR	2/16/09	60	CELLCOM ISRAEL LTD ILS	1,700.00	110.23	151,042.19		151,042.19	
244707	2/18/09	ILS	TID710	88.583	4.099	36,852.14		36,852.14	
PUR	2/17/09	60	CELLCOM ISRAEL LTD ILS	4,400.00	282.61	390,220.88		390,220.88	
244707	2/19/09	ILS	TID710	88.421	4.130	94,484.47		94,484.47	
PUR	2/18/09	60	CELLCOM ISRAEL LTD ILS	4,400.00	276.61	383,608.14		383,608.14	
244707	2/23/09	ILS	TID710	86.923	4.148	92,480.27		92,480.27	
PUR	2/19/09	60	CELLCOM ISRAEL LTD ILS	4,500.00	289.50	401,115.20		401,115.20	
244707	2/23/09	ILS	TID711	88.870	4.144	96,789.54		96,789.54	
PUR	2/23/09	60	CELLCOM ISRAEL LTD ILS	4,000.00	251.03	347,131.88		347,131.88	
244707	2/25/09	ILS	TID713	86.523	4.136	83,929.37		83,929.37	
				1,428,228.00	6,800.88	12,319,364.36		12,319,364.36	
						3,033,534.67		3,033,534.67	
18 TRANSACTIONS IN COUNTRY:			ISRAEL	(9600)					

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** WELLINGTON ASSET MANAGEMENT **

TRANS-TYPE: PUR

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVT#	SETTLE	CURR	RATE MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
PUR	2/02/09	60	OJSC POLYUS GOLD USD 1	7,000.00	279.99	107,198.69		107,198.69		
244803	2/05/09	USD	TID704	15.274	1.000	107,198.69		107,198.69		
PUR	2/12/09	60	OJSC POLYUS GOLD USD 1	11,700.00	468.00	192,023.91		192,023.91		
244803	2/18/09	USD	TID709	16.372	1.000	192,023.91		192,023.91		
				18,700.00	747.99	299,222.60		299,222.60		
2 TRANSACTIONS IN COUNTRY: RUSSIA						(9800)				
PUR	2/04/09	60	LARSEN + TOUBRO LT	55,099.00	2,203.96	756,547.84		756,547.84		
241423	2/09/09	USD	TID705	13.691	1.000	756,547.84		756,547.84		
PUR	2/06/09	60	STERLITE INDS INDIA LT	109,200.00	4,368.00	597,476.88		597,476.88		
244130	2/11/09	USD	TID706	5.431	1.000	597,476.88		597,476.88		
PUR	2/23/09	60	DR REDDYS LABS ADR	12,400.00	124.00	107,532.80		107,532.80		
243932	2/26/09	USD	TID713	8.662	1.000	107,532.80		107,532.80		
PUR	2/23/09	60	DR REDDYS LABS ADR	18,800.00	225.60	163,633.32		163,633.32		
243932	2/26/09	USD	TID713	8.692	1.000	163,633.32		163,633.32		
				195,499.00	6,921.56	1,625,190.84		1,625,190.84		
4 TRANSACTIONS IN COUNTRY: INDIA						(9980)				
				5,425,292.00	41,001.44	11134212667.81		11134212667.81		
59 TRANSACTIONS IN CATEGORY: FOREIGN STOCKS						(2220)		14,335,882.43		
				5,425,292.00	41,001.44	11134212667.81		11134212667.81		
59 "PUR " TRANSACTIONS IN FUND: WELLINGTON ASSET MANAGEMENT						(5150)		14,335,882.43		

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** WELLINGTON ASSET MANAGEMENT **

TRANS-TYPE: SALE												
X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMISS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)			
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/09/09	60	HIKMA PHARMACEUTICALS			7,760.00		54.19	30,245.51		33,599.06	-3,353.55
239225	2/12/09	UKP	TID707			3.902	.671		45,105.12		65,288.34	-20,183.22
SALE	2/10/09	60	HIKMA PHARMACEUTICALS			4,873.00		32.26	18,274.69		21,099.00	-2,824.31
239225	2/13/09	UKP	TID707			3.755	.681		26,847.34		40,998.73	-14,151.39
SALE	2/12/09	60	HIKMA PHARMACEUTICALS			57,463.00		363.56	212,260.39		248,801.94	-36,541.55
239225	2/17/09	UKP	TID709			3.698	.701		302,598.43		483,461.94	-180,863.51
						70,096.00		450.01	260,780.59		303,500.00	-42,719.41
									374,550.89		589,749.01	-215,198.12
3 TRANSACTIONS IN COUNTRY:			UNITED KINGDOM					(1000)				
SALE	1/29/09	60	SHANGHAI ELECTRIC GRP			294,000.00		283.91	710,336.19		1,319,901.17	-609,564.98
239272	2/02/09	HKD	TID702			2.424	7.757		91,578.29		169,269.86	-77,691.57
SALE	1/30/09	60	SHANGHAI ELECTRIC GRP			232,000.00		224.15	560,769.03		1,041,554.66	-480,785.63
239272	2/03/09	HKD	TID703			2.425	7.754		72,316.24		133,573.50	-61,257.26
						526,000.00		508.06	1,271,105.22		2,361,455.83	-1,090,350.61
									163,894.53		302,843.36	-138,948.83
2 TRANSACTIONS IN COUNTRY:			CHINA, PEOPLES REPUBLIC					(4000)				
SALE	2/19/09	60	CHINA LIFE INS			519,000.00		4,663.50	11,666,975.03		14,915,890.63	-3,248,915.60
239268	2/23/09	HKD	TID711			22.549	7.755		1,504,523.13		1,914,052.93	-409,529.80
						519,000.00		4,663.50	11,666,975.03		14,915,890.63	-3,248,915.60
									1,504,523.13		1,914,052.93	-409,529.80
1 TRANSACTION IN COUNTRY:			HONG KONG					(4400)				
SALE	2/24/09	60	BANGKOK BANK PCL-FOREI			86,000.00		546.00	6,249,479.13		9,740,444.40	-3,490,965.27
240198	2/27/09	THB	TID713			72.895	35.650		175,300.96		296,392.16	-121,091.20
						86,000.00		546.00	6,249,479.13		9,740,444.40	-3,490,965.27
									175,300.96		296,392.16	-121,091.20
1 TRANSACTION IN COUNTRY:			THAILAND					(6550)				

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TRANS-TYPE: SALE												
X-TYPE	TRADE	BANK	----	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD	
SALE	1/29/09	60	CIA SANEAMENTO	BASICO		2,300.00	65.23	59,442.41		62,890.21	-3,447.80	
244408	2/03/09	BRL		TID702		25.909	2.284	26,026.71		27,185.91	-1,159.20	
SALE	1/30/09	60	CIA SANEAMENTO	BASICO		2,300.00	53.76	57,908.48		62,890.21	-4,981.73	
244408	2/04/09	BRL		TID703		25.232	2.322	24,939.05		27,185.91	-2,246.86	
SALE	2/02/09	60	CIA SANEAMENTO	BASICO		6,000.00	133.91	145,565.98		164,061.41	-18,495.43	
244408	2/05/09	BRL		TID704		24.313	2.343	62,128.03		70,919.77	-8,791.74	
SALE	2/02/09	60	ODONTOPREV S.A.			2,800.00	60.38	65,635.78		116,387.58	-50,751.80	
239257	2/05/09	BRL		TID704		23.492	2.343	28,013.56		68,029.99	-40,016.43	
SALE	2/03/09	60	CIA SANEAMENTO	BASICO		16,600.00	362.74	389,533.74		453,903.22	-64,369.48	
244408	2/06/09	BRL		TID704		23.516	2.315	168,294.19		196,211.35	-27,917.16	
SALE	2/10/09	60	ODONTOPREV S.A.			33,000.00	616.63	642,092.04		1,371,710.78	-729,618.74	
239257	2/13/09	BRL		TID707		19.499	2.244	286,086.28		801,782.06	-515,695.78	
SALE	2/10/09	60	ODONTOPREV S.A.			1,500.00	28.74	29,925.00		62,350.49	-32,425.49	
239257	2/13/09	BRL		TID707		19.993	2.244	13,333.18		36,444.64	-23,111.46	
SALE	2/11/09	60	ODONTOPREV S.A.			14,500.00	282.87	297,705.92		602,721.41	-305,015.49	
239257	2/16/09	BRL		TID708		20.576	2.268	131,240.49		352,298.18	-221,057.69	
SALE	2/11/09	60	SIDER NACIONAL	CIA ADR		56,700.00	572.07	903,600.15		755,700.76	147,899.39	
243385	2/17/09	USD		TID708		15.947	1.000	903,600.15		755,700.76	147,899.39	
SALE	2/12/09	60	ODONTOPREV S.A.			25,900.00	504.85	535,706.83		1,076,585.13	-540,878.30	
239257	2/17/09	BRL		TID709		20.728	2.287	234,229.74		629,277.43	-395,047.69	
SALE	2/13/09	60	ODONTOPREV S.A.			3,200.00	65.37	69,050.94		133,014.38	-63,963.44	
239257	2/18/09	BRL		TID709		21.625	2.277	30,326.73		77,748.56	-47,421.83	
SALE	2/16/09	60	ODONTOPREV S.A.			4,200.00	87.55	92,169.00		174,581.37	-82,412.37	
239257	2/19/09	BRL		TID710		21.992	2.269	40,620.98		102,044.99	-61,424.01	
						169,000.00	2,834.10	3,288,336.27		5,036,796.95	-1,748,460.68	
								1,948,839.09		3,144,829.55	-1,195,990.46	
12 TRANSACTIONS IN COUNTRY:			BRAZIL			(6900)						

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
REPORTING CURRENCY IS US DOLLAR BASED ON TRADE-FX
SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

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** WELLINGTON ASSET MANAGEMENT **

TRANS-TYPE:	SALE											
X-TYPE	TRADE	BANK	----	DESCRIPTION	----	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)	
INVST#	SETTLE	CURR	RATE	MATURITY	T/DOC#	PRICE	X-RATE	PURCH-YTM	TOTAL-PAID-USD	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	2/04/09	60		GRUPO FINANCIERO BANOR		346,800.00		1,237.56	7,183,852.24		8,120,789.18	-936,936.94
244201	2/09/09	MXN		TID705		20.767	14.549		493,786.45		600,736.98	-106,950.53
SALE	2/05/09	60		GRUPO FINANCIERO BANOR		221,600.00		768.56	4,392,405.07		5,189,062.52	-796,657.45
244201	2/10/09	MXN		TID706		19.871	14.323		306,657.25		383,861.92	-77,204.67
SALE	2/06/09	60		GRUPO FINANCIERO BANOR		170,400.00		604.80	3,423,548.32		3,990,145.55	-566,597.23
244201	2/11/09	MXN		TID706		20.142	14.187		241,315.88		295,171.80	-53,855.92
SALE	2/09/09	60		GRUPO FINANCIERO BANOR		208,300.00		763.55	4,298,786.46		4,877,625.11	-578,838.65
244201	2/12/09	MXN		TID707		20.689	14.110		304,658.08		360,823.28	-56,165.20
SALE	2/09/09	60		GRUPO FINANCIERO BANOR		121,700.00		435.17	2,449,972.61		2,849,769.45	-399,796.84
244201	2/12/09	MXN		TID707		20.182	14.110		173,631.32		210,812.26	-37,180.94
						1,068,800.00		3,809.64	21,748,564.70		25,027,391.81	-3,278,827.11
									1,520,048.98		1,851,406.24	-331,357.26
5 TRANSACTIONS IN COUNTRY:				MEXICO				(7800)				
SALE	1/28/09	60		TEVA PHARMA IND ADR EA		6,600.00		67.55	275,504.89		302,121.13	-26,616.24
239858	2/02/09	USD		TID702		41.753	1.000		275,504.89		302,121.13	-26,616.24
SALE	1/29/09	60		BEZEQ THE ISRAELI TELE		351,669.00		1,586.91	2,132,153.81		2,130,741.04	1,412.77
243383	2/02/09	ILS		TID702		6.081	4.043		527,382.28		578,338.59	-50,956.31
SALE	2/02/09	60		BEZEQ THE ISRAELI TELE		222,221.00		981.06	1,325,736.84		1,346,423.50	-20,686.66
243383	2/04/09	ILS		TID703		5.984	4.066		326,038.28		365,454.39	-39,416.11
						580,490.00		2,635.52	3,733,395.54		3,779,285.67	-45,890.13
									1,128,925.45		1,245,914.11	-116,988.66
3 TRANSACTIONS IN COUNTRY:				ISRAEL				(9600)				
SALE	1/29/09	60		MOBILE TELESYSTEMS OJS		27,100.00		1,087.37	600,047.54		923,490.94	-323,443.40
243388	2/03/09	USD		TID703		22.182	1.000		600,047.54		923,490.94	-323,443.40

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STATE OF NEW JERSEY
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GLOBAL INVESTMENTS -- TRANSACTION ACTIVITY
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SETTLEMENTS FROM 2/01/09 THROUGH 2/28/09

PAGE: 99

TRANS-TYPE: SALE

** WELLINGTON ASSET MANAGEMENT **

X-TYPE	TRADE	BANK	DESCRIPTION	PAR-OR-SHARES	COMMIS-USD	TOTAL-PAID-(L)	P/S-INT-(L)	BOOK-VALUE-(L)	GAIN/LOSS-(L)
INVS#	SETTLE	CURR	MATURITY T/DOC#	PRICE	X-RATE	PURCH-YTM	P/S-INT-USD	BOOK-VALUE-USD	GAIN/LOSS-USD
SALE	1/30/09	60	MOBILE TELESYSTEMS OJS	5,500.00	220.66	117,460.09		187,424.36	-69,964.27
243388	2/04/09	USD	TID703	21.397	1.000	117,460.09		187,424.36	-69,964.27
SALE	1/30/09	60	MOBILE TELESYSTEMS OJS	1,300.00	13.16	27,667.48		44,300.30	-16,632.82
243388	2/04/09	USD	TID703	21.293	1.000	27,667.48		44,300.30	-16,632.82
SALE	2/02/09	60	MOBILE TELESYSTEMS OJS	7,300.00	292.81	143,989.50		248,763.24	-104,773.74
243388	2/05/09	USD	TID704	19.765	1.000	143,989.50		248,763.24	-104,773.74
SALE	2/03/09	60	MOBILE TELESYSTEMS OJS	3,200.00	32.35	61,990.37		109,046.90	-47,056.53
243388	2/06/09	USD	TID704	19.382	1.000	61,990.37		109,046.90	-47,056.53
SALE	2/03/09	60	MOBILE TELESYSTEMS OJS	2,700.00	108.30	52,471.77		92,008.32	-39,536.55
243388	2/06/09	USD	TID704	19.474	1.000	52,471.77		92,008.32	-39,536.55
SALE	2/03/09	60	MOBILE TELESYSTEMS OJS	48,400.00	489.04	897,897.24		1,649,334.37	-751,437.13
243388	2/06/09	USD	TID704	18.562	1.000	897,897.24		1,649,334.37	-751,437.13
SALE	2/04/09	60	MOBILE TELESYSTEMS OJS	20,300.00	205.16	385,421.76		691,766.28	-306,344.52
243388	2/09/09	USD	TID705	18.996	1.000	385,421.76		691,766.28	-306,344.52
				115,800.00	2,448.85	2,286,945.75		3,946,134.71	-1,659,188.96
8 TRANSACTIONS IN COUNTRY: RUSSIA					(9800)				
				3,135,186.00	17,895.68	50,505,582.23		65,110,900.00	-14,605,317.77
35 TRANSACTIONS IN CATEGORY: FOREIGN STOCKS					(2220)	9,103,028.78		13,291,322.07	-4,188,293.29
				3,135,186.00	17,895.68	50,505,582.23		65,110,900.00	-14,605,317.77
35 "SALE" TRANSACTIONS IN FUND: WELLINGTON ASSET MANAGEMENT					(5150)	9,103,028.78		13,291,322.07	-4,188,293.29
				8,560,478.00	58,897.12	11184718250.04		11199323567.81	-14,605,317.77
94 TRANSACTIONS WITHIN FUND: WELLINGTON ASSET MANAGEMENT					(5150)	23,438,911.21		27,627,204.50	-4,188,293.29
				349,915,745.05	1663855.78	94379641684.89		124782260427.47	-30402618742.5
					.9616	1,675,042,407.56		2,097,050,907.07	-422008499.51
980 TRANSACTIONS REPORTED DURING PERIOD									**** END OF REPORT ****

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