

4300

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

DCP EQUITY (4300)

PAGE:

1

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 12143	3/02/09 3/05/09	19121610 422355	COCA-COLA CO. (THE) SANFORD BERNSTEIN & CO.		10,000.00	39.800	2.23 400.00	397,595.77	7,579.36
SALE 11644	3/10/09 3/13/09	23585110 422383	DANAHER CORP. STURDIVANT/EXECUTION		5,000.00	49.495	1.39 75.00	247,400.61	105,479.67
SALE 14791	3/10/09 3/13/09	29101110 422383	EMERSON ELECTRIC CO. STURDIVANT/EXECUTION		5,000.00	26.387	.74 75.00	131,857.26	21,672.35
SALE 15198	3/02/09 3/05/09	30231610 422355	EXXON MOBIL CORP. SANFORD BERNSTEIN & CO.		15,000.00	65.360	5.50 600.00	979,791.50	665,700.43
SALE 20794	3/02/09 3/05/09	41387510 422355	HARRIS CORP. SANFORD BERNSTEIN & CO.		5,000.00	33.530	.94 200.00	167,448.06	85,740.19
SALE 15342	3/10/09 3/13/09	43851610 422383	HONEYWELL INTERNATIONAL INC STURDIVANT/EXECUTION		5,000.00	24.670	.70 75.00	123,274.30	-49,962.14
SALE 01049 249,056.41	3/09/09 3/12/09	45920010 422378	INTL BUSINESS MACHINES CORP MAGNA SECURITIES CORP		5,000.00	83.248	2.34 75.00	416,163.66	
SALE 29435	3/02/09 3/05/09	50242410 422355	L-3 COMMUNICATIONS HOLDINGS SANFORD BERNSTEIN & CO.		8,000.00	63.612	2.85 320.00	508,576.35	-82,759.65
SALE 09743	3/10/09 3/13/09	77537110 422383	ROHM & HAAS CO. STURDIVANT/EXECUTION		10,000.00	77.750	4.36 150.00	777,345.64	497,442.82
SALE 17411	3/09/09 3/12/09	92343V10 422378	VERIZON COMMUNICATIONS INC. MAGNA SECURITIES CORP		15,000.00	26.186	2.20 225.00	392,561.30	-101,552.62
SALE 11605	3/09/09 3/12/09	94974610 422378	WELLS FARGO & CO. MAGNA SECURITIES CORP		69,955.00	9.877	3.87 1,049.33	689,906.33	-1,022,247.20
SUBTOTAL STOCK SALES:					152,955.00		27.12 3,244.33	4,831,920.78	
TOTAL FUND SALES:					152,955.00		27.12 3,244.33	4,831,920.78	

END OF REPORT FOR: DCP EQUITY

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

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

PAGE:

2

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 43433	2/27/09 3/04/09	00282410 422351	ABBOTT LABORATORIES JP MORGAN		4,000.00	48.985	120.00	196,060.00	
PUR 44933	2/27/09 3/04/09	00817Y10 422351	AETNA INC CITIGROUP/CITIBANK DOMESTIC		10,000.00	24.480	300.00	245,097.00	
PUR 44933	3/03/09 3/06/09	00817Y10 422358	AETNA INC CITIGROUP/CITIBANK DOMESTIC		8,000.00	21.737	240.00	174,136.00	
PUR 44933	3/04/09 3/09/09	00817Y10 422363	AETNA INC SOTEIL SECURITIES CORP.		2,000.00	20.690	60.00	41,440.00	
PUR 44933	3/06/09 3/11/09	00817Y10 422372	AETNA INC STURDIVANT/EXECUTION		4,000.00	19.709	60.00	78,897.20	
PUR 44933	3/17/09 3/20/09	00817Y10 422403	AETNA INC STURDIVANT/EXECUTION		1,000.00	22.850	15.00	22,865.00	
PUR 45094	3/13/09 3/18/09	01307810 422395	ALBERTO-CULVER CO. RAYMOND JAMES/EXECUTION		20,000.00	22.830	300.00	456,890.00	

PUR 45094	3/16/09 3/19/09	01307810 422399	ALBERTO-CULVER CO. STURDIVANT/EXECUTION	4,000.00	23.050	60.00	92,260.00
PUR 45094	3/26/09 3/31/09	01307810 422433	ALBERTO-CULVER CO. STURDIVANT/EXECUTION	3,000.00	21.402	45.00	64,249.50
PUR 36840	3/13/09 3/18/09	01964550 422395	ALLIS-CHALMERS ENERGY INC. MAGNA SECURITIES CORP	50,000.00	.989	500.00	49,955.00
PUR 36840	3/16/09 3/19/09	01964550 422399	ALLIS-CHALMERS ENERGY INC. STURDIVANT/EXECUTION	20,000.00	1.164	200.00	23,484.00
PUR 36840	3/20/09 3/25/09	01964550 422417	ALLIS-CHALMERS ENERGY INC. WILLIAMS CAPITAL GROUP	20,000.00	1.303	200.00	26,264.00

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

3

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PUR 36840	3/23/09 3/26/09	01964550 422421	ALLIS-CHALMERS ENERGY INC. WILLIAMS CAPITAL GROUP		20,000.00	1.210	200.00	24,400.00	
PUR 36840	3/25/09 3/30/09	01964550 422429	ALLIS-CHALMERS ENERGY INC. WILLIAMS CAPITAL GROUP		10,000.00	1.431	100.00	14,413.00	
PUR 44964	3/04/09 3/09/09	02040910 422363	ALMOST FAMILY, INC. CREDIT SUISSE SEC (AES)		20,000.00	20.192	200.00	404,044.00	
PUR 44964	3/04/09 3/09/09	02040910 422363	ALMOST FAMILY, INC. CREDIT SUISSE SEC (AES)		4,000.00	17.351 =====	40.00	69,445.20	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					24,000.00	19.719	240.00	473,489.20	
PUR 44964	3/06/09 3/11/09	02040910 422372	ALMOST FAMILY, INC. MERRIMAN/OTC		3,000.00	16.152	45.00	48,501.30	
PUR 44964	3/09/09 3/12/09	02040910 422376	ALMOST FAMILY, INC. MERRIMAN/OTC		3,000.00	15.125	45.00	45,420.30	
PUR 44964	3/20/09 3/25/09	02040910 422417	ALMOST FAMILY, INC. ITG (CHANNEL)		4,000.00	15.693	60.00	62,833.20	
PUR 44964	3/23/09 3/26/09	02040910 422421	ALMOST FAMILY, INC. MERRIMAN/OTC		2,000.00	16.002	30.00	32,034.80	
PUR 42872	2/27/09 3/04/09	02209510 422351	ALTRIA GROUP INC. CITIGROUP/CITIBANK DOMESTIC		20,000.00	14.953	600.00	299,664.00	
PUR 43986	2/27/09 3/04/09	02991220 422351	AMERICAN TOWER CORP. CL-A CITIGROUP/CITIBANK DOMESTIC		1,000.00	29.317	30.00	29,347.00	
PUR 43434	2/27/09 3/04/09	03116210 422351	AMGEN INC. CREDIT SUISSE SEC (AES)		5,000.00	50.146	50.00	250,780.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

4

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 43434	3/09/09 3/12/09	03116210 422376	AMGEN INC. ITG (CHANNEL)		2,000.00	45.950	30.00	91,930.80	
PUR 43434	3/09/09 3/12/09	03116210 422376	AMGEN INC. MERRIMAN/OTC		2,000.00	46.169	30.00	92,368.00	
PUR 43434	3/09/09 3/12/09	03116210 422376	AMGEN INC. MERRIMAN/OTC		2,000.00	45.978 =====	30.00	91,986.20	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	46.074	60.00	184,354.20	
PUR 36208	2/27/09 3/04/09	03783310 422351	APPLE INC. CREDIT SUISSE SEC (AES)		3,000.00	89.915	30.00	269,775.00	
PUR	2/27/09	04685W10	ATHENAHEALTH INC						

44930	3/04/09	422351	CREDIT SUISSE SEC (AES)	15,000.00	26.335	150.00	395,169.00
PUR	3/02/09	04685W10	ATHENAHEALTH INC				
44930	3/05/09	422354	CREDIT SUISSE SEC (USA) LLC	1,000.00	26.177	30.00	26,206.80
PUR	3/23/09	04685W10	ATHENAHEALTH INC				
44930	3/26/09	422421	MERRIMAN/OTC	1,000.00	25.887	15.00	25,902.00
PUR	3/25/09	04685W10	ATHENAHEALTH INC				
44930	3/30/09	422429	MERRIMAN/OTC	1,000.00	24.582	15.00	24,597.40
PUR	3/11/09	04951310	ATMEL CORP.				
44327	3/16/09	422386	MERRIMAN/OTC	20,000.00	3.520	300.00	70,700.00
PUR	3/13/09	05276910	AUTODESK INC.				
44525	3/18/09	422395	MAGNA SECURITIES (OTC)	3,000.00	12.645	45.00	37,980.90
PUR	3/23/09	05276910	AUTODESK INC.				
44525	3/26/09	422421	MERRIMAN/OTC	3,000.00	13.759	45.00	41,320.80

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

5

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

PAGE:

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	2/27/09	05348W30	AVANEX CORP.						
43168	3/04/09	422351	CREDIT SUISSE SEC (AES)		10,000.00	1.379	100.00	13,886.00	
PUR	3/06/09	05348W30	AVANEX CORP.						
43168	3/11/09	422372	INSTINET (PORTAL)		20,000.00	1.092	140.00	21,974.00	
PUR	3/24/09	05348W30	AVANEX CORP.						
43168	3/27/09	422425	ITG (CHANNEL)		10,000.00	1.515	100.00	15,253.00	
PUR	3/25/09	05348W30	AVANEX CORP.						
43168	3/30/09	422429	MERRIMAN/OTC		10,000.00	1.638	150.00	16,534.00	
PUR	3/26/09	05348W30	AVANEX CORP.						
43168	3/31/09	422433	MERRIMAN/OTC		10,000.00	1.755	150.00	17,704.00	
PUR	2/25/09	05714910	BAKER (MICHAEL) CORP						
37926	3/02/09	422342	JP MORGAN		2,000.00	32.552	60.00	65,164.00	
PUR	2/27/09	05714910	BAKER (MICHAEL) CORP						
37926	3/04/09	422351	CITIGROUP/CITIBANK DOMESTIC		1,000.00	31.850	30.00	31,880.00	
PUR	2/27/09	05714910	BAKER (MICHAEL) CORP						
37926	3/04/09	422351	JP MORGAN		1,000.00	31.202	30.00	31,232.00	
PUR	3/10/09	05714910	BAKER (MICHAEL) CORP						
37926	3/13/09	422381	STURDIVANT/EXECUTION		5,000.00	28.619	75.00	143,170.50	
PUR	3/13/09	05714910	BAKER (MICHAEL) CORP						
37926	3/18/09	422395	WILLIAMS CAPITAL GROUP		4,000.00	28.247	60.00	113,047.20	
PUR	3/17/09	05714910	BAKER (MICHAEL) CORP						
37926	3/20/09	422403	STURDIVANT/EXECUTION		1,000.00	28.460	15.00	28,475.00	
PUR	3/20/09	05714910	BAKER (MICHAEL) CORP						
37926	3/25/09	422417	WILLIAMS CAPITAL GROUP		2,000.00	26.311	30.00	52,652.60	
PUR	3/26/09	05714910	BAKER (MICHAEL) CORP						
37926	3/31/09	422433	STURDIVANT/EXECUTION		2,000.00	27.847	30.00	55,723.00	

4340

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DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

6

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

PAGE:

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	3/04/09	05722410	BAKER HUGHES INCORPORATED						
43914	3/09/09	422363	SOLEIL SECURITIES CORP.		7,000.00	28.533	210.00	199,943.80	
PUR	3/13/09	05722410	BAKER HUGHES INCORPORATED						
43914	3/18/09	422395	MAGNA SECURITIES CORP		4,000.00	29.269	60.00	117,134.80	
PUR	3/20/09	05722410	BAKER HUGHES INCORPORATED						
43914	3/25/09	422417	STURDIVANT/EXECUTION		2,000.00	31.241	30.00	62,512.00	
PUR	3/26/09	05722410	BAKER HUGHES INCORPORATED						
43914	3/31/09	422433	STURDIVANT/EXECUTION		2,000.00	34.090	30.00	68,210.00	

PUR 45201	3/18/09 3/23/09	06050510 422407	BANK OF AMERICA CORP. BMO CAPITAL MARKETS/EXECUTI	80,000.00	6.814	1,200.00	546,296.00
PUR 45201	3/19/09 3/24/09	06050510 422411	BANK OF AMERICA CORP. STURDIVANT/EXECUTION	10,000.00	8.380	150.00	83,950.00
PUR 45201	3/20/09 3/25/09	06050510 422417	BANK OF AMERICA CORP. STURDIVANT/EXECUTION	10,000.00	6.170	150.00	61,850.00
PUR 45201	3/23/09 3/26/09	06050510 422421	BANK OF AMERICA CORP. WILLIAMS CAPITAL GROUP	10,000.00	7.370	150.00	73,850.00
PUR 40773	2/26/09 3/03/09	06212810 422347	BANK OF FLORIDA CORP. CREDIT SUISSE SEC (AES)	6,000.00	2.805	60.00	16,890.60
PUR 40773	2/27/09 3/04/09	06212810 422351	BANK OF FLORIDA CORP. CREDIT SUISSE SEC (AES)	2,000.00	2.828	20.00	5,676.40
PUR 40773	3/02/09 3/05/09	06212810 422354	BANK OF FLORIDA CORP. CREDIT SUISSE SEC (USA) LLC	2,000.00	2.528	60.00	5,115.20
PUR 40773	3/06/09 3/11/09	06212810 422372	BANK OF FLORIDA CORP. INSTINET (PORTAL)	3,000.00	1.939	21.00	5,837.70
PUR 40773	3/06/09 3/11/09	06212810 422372	BANK OF FLORIDA CORP. MERRIMAN/OTC	3,000.00	2.004	45.00	6,056.10

4340

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DIVISION OF INVESTMENT

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DURING THE PERIOD 3/01/09 THROUGH 3/31/09

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

PAGE:

7

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 40773	3/09/09 3/12/09	06212810 422376	BANK OF FLORIDA CORP. MERRIMAN/OTC		2,000.00	1.900	30.00	3,830.00	
PUR 40773	3/09/09 3/12/09	06212810 422376	BANK OF FLORIDA CORP. MERRIMAN/OTC		2,000.00	1.920	30.00	3,870.00	
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		4,000.00	1.910	60.00	7,700.00	
PUR 40773	3/10/09 3/13/09	06212810 422381	BANK OF FLORIDA CORP. MAGNA SECURITIES (OTC)		4,000.00	2.010	60.00	8,100.00	
PUR 40773	3/10/09 3/13/09	06212810 422381	BANK OF FLORIDA CORP. MERRIMAN/OTC		2,000.00	1.955	30.00	3,939.00	
PUR 40773	3/11/09 3/16/09	06212810 422386	BANK OF FLORIDA CORP. MERRIMAN/OTC		4,000.00	2.060	60.00	8,300.00	
PUR 40773	3/12/09 3/17/09	06212810 422390	BANK OF FLORIDA CORP. INSTINET (PORTAL)		2,000.00	2.058	14.00	4,130.00	
PUR 40773	3/12/09 3/17/09	06212810 422390	BANK OF FLORIDA CORP. INSTINET (PORTAL)		2,000.00	1.980	14.00	3,974.00	
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		4,000.00	2.019	28.00	8,104.00	
PUR 40773	3/13/09 3/18/09	06212810 422395	BANK OF FLORIDA CORP. INSTINET (PORTAL)		400.00	2.068	2.80	829.80	
PUR 40773	3/13/09 3/18/09	06212810 422395	BANK OF FLORIDA CORP. INSTINET (PORTAL)		2,000.00	2.160	14.00	4,334.00	
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		2,400.00	2.145	16.80	5,163.80	

4340

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

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

PAGE:

8

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 40773	3/16/09 3/19/09	06212810 422399	BANK OF FLORIDA CORP. INSTINET (PORTAL)		1,600.00	3.158	11.20	5,063.20	

PUR 44006	2/26/09 3/03/09	06405810 422347	BANK OF NEW YORK MELLON COR JP MORGAN	5,000.00	24.912	150.00	124,709.00
PUR 44006	2/27/09 3/04/09	06405810 422351	BANK OF NEW YORK MELLON COR CITIGROUP/CITIBANK DOMESTIC	5,000.00	22.744	150.00	113,869.50
PUR 44006	3/02/09 3/05/09	06405810 422354	BANK OF NEW YORK MELLON COR CITIGROUP/CITIBANK DOMESTIC	2,000.00	21.690	60.00	43,440.00
PUR 44006	3/06/09 3/11/09	06405810 422372	BANK OF NEW YORK MELLON COR STURDIVANT/EXECUTION	3,000.00	17.530	45.00	52,635.00
PUR 44006	3/10/09 3/13/09	06405810 422381	BANK OF NEW YORK MELLON COR WILLIAMS CAPITAL GROUP	2,000.00	18.830	30.00	37,690.00
PUR 42924	3/04/09 3/09/09	08578910 422363	BERRY PETROLEUM CO SOLEIL SECURITIES CORP.	4,000.00	6.331	120.00	25,442.00
PUR 44626	2/27/09 3/04/09	09702310 422351	BOEING COMPANY (THE) CITIGROUP/CITIBANK DOMESTIC	2,000.00	31.968	60.00	63,995.60
PUR 42590	2/27/09 3/04/09	09946950 422351	BOOTS & COOTS INTERNATIONAL JP MORGAN	10,000.00	1.169	300.00	11,993.00
PUR 42590	3/02/09 3/05/09	09946950 422354	BOOTS & COOTS INTERNATIONAL CITIGROUP/CITIBANK DOMESTIC	10,000.00	1.102	100.00	11,115.00
PUR 42590	3/03/09 3/06/09	09946950 422358	BOOTS & COOTS INTERNATIONAL CITIGROUP/CITIBANK DOMESTIC	10,000.00	1.063	100.00	10,731.00
PUR 42590	3/12/09 3/17/09	09946950 422390	BOOTS & COOTS INTERNATIONAL MAGNA SECURITIES CORP	10,000.00	1.095	100.00	11,053.00
PUR 45029	3/10/09 3/13/09	09984910 422381	BORLAND SOFTWARE CORP ITG (CHANNEL)	100,000.00	.313	500.00	31,780.00

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

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 45029	3/10/09 3/13/09	09984910 422381	BORLAND SOFTWARE CORP MERRIMAN/OTC		40,000.00	.312	400.00	12,896.00	
PUR 45029	3/11/09 3/16/09	09984910 422386	BORLAND SOFTWARE CORP ITG (CHANNEL)		40,000.00	.307	200.00	12,492.00	
PUR 45029	3/12/09 3/17/09	09984910 422390	BORLAND SOFTWARE CORP INSTINET (PORTAL)		20,000.00	.304	100.00	6,188.00	
PUR 45029	3/13/09 3/18/09	09984910 422395	BORLAND SOFTWARE CORP INSTINET (PORTAL)		18,900.00	.290	94.50	5,583.06	
PUR 45029	3/16/09 3/19/09	09984910 422399	BORLAND SOFTWARE CORP INSTINET (PORTAL)		1,100.00	.342	5.50	381.48	
PUR 45029	3/19/09 3/24/09	09984910 422411	BORLAND SOFTWARE CORP INSTINET (PORTAL)		20,000.00	.296	100.00	6,022.00	
PUR 45029	3/20/09 3/25/09	09984910 422417	BORLAND SOFTWARE CORP INSTINET (PORTAL)		22,700.00	.287	113.50	6,635.21	
PUR 45029	3/23/09 3/26/09	09984910 422421	BORLAND SOFTWARE CORP INSTINET (DOMESTIC)		200.00	.315	1.00	63.92	
PUR 45029	3/23/09 3/26/09	09984910 422421	BORLAND SOFTWARE CORP INSTINET (PORTAL)		7,100.00	.315	35.50	2,274.84	
PUR 37974	2/27/09 3/04/09	11012210 422351	BRISTOL-MYERS SQUIBB CO. CITIGROUP/CITIBANK DOMESTIC		2,000.00	18.650	60.00	37,359.80	
PUR 37974	2/27/09 3/04/09	11012210 422351	BRISTOL-MYERS SQUIBB CO. JP MORGAN		17,000.00	18.939	510.00	322,466.20	
PUR 37974	3/03/09 3/06/09	11012210 422358	BRISTOL-MYERS SQUIBB CO. CITIGROUP/CITIBANK DOMESTIC		2,000.00	17.829	60.00	35,718.00	
PUR 37974	3/09/09 3/12/09	11012210 422376	BRISTOL-MYERS SQUIBB CO. STURDIVANT/EXECUTION		4,000.00	18.960	60.00	75,900.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

TRXN/	TRADE/	CUSIP/	SECURITY DESCRIPTION/	RATE/	YIELD/	EXPENSE/
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INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PAR-OR-SHARES	PRICE	COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
-									
PUR 43754	2/27/09 3/04/09	12589610 422351	CMS ENERGY CORP. JP MORGAN		3,000.00	10.790	90.00	32,458.50	
PUR 44177	2/27/09 3/04/09	12665010 422351	CVS CORP. JP MORGAN		5,000.00	25.891	150.00	129,606.00	
PUR 44177	3/26/09 3/31/09	12665010 422433	CVS CORP. STURDIVANT/EXECUTION		2,000.00	28.460	30.00	56,949.80	
PUR 45177	3/17/09 3/20/09	12673P10 422403	CA, INC. STURDIVANT/EXECUTION		27,000.00	16.285	405.00	440,110.80	
PUR 45177	3/18/09 3/23/09	12673P10 422407	CA, INC. STURDIVANT/EXECUTION		5,000.00	16.490	75.00	82,525.00	
PUR 45177	3/20/09 3/25/09	12673P10 422417	CA, INC. WILLIAMS CAPITAL GROUP		2,000.00	16.542	30.00	33,114.80	
PUR 42966	2/27/09 3/04/09	12686C10 422351	CABLEVISION SYSTEMS-NY GRP- JP MORGAN		3,000.00	13.057	90.00	39,260.10	
PUR 42966	3/23/09 3/26/09	12686C10 422421	CABLEVISION SYSTEMS-NY GRP- WILLIAMS CAPITAL GROUP		3,000.00	12.830	45.00	38,535.00	
PUR 43631	2/27/09 3/04/09	13442910 422351	CAMPBELL SOUP CO. JP MORGAN		5,000.00	27.324	150.00	136,770.00	
PUR 43631	3/04/09 3/09/09	13442910 422363	CAMPBELL SOUP CO. SOLEIL SECURITIES CORP.		2,000.00	26.650	60.00	53,360.00	
PUR 43631	3/10/09 3/13/09	13442910 422381	CAMPBELL SOUP CO. STURDIVANT/EXECUTION		1,000.00	26.288	15.00	26,303.00	
PUR 43670	2/27/09 3/04/09	15678210 422351	CERNER CORP. CREDIT SUISSE SEC (AES)		2,000.00	36.200	20.00	72,419.00	
PUR 41851	2/27/09 3/04/09	16516710 422351	CHESAPEAKE ENERGY CORP. JP MORGAN		7,000.00	15.379	210.00	107,862.30	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

11

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 41851	3/20/09 3/25/09	16516710 422417	CHESAPEAKE ENERGY CORP. WILLIAMS CAPITAL GROUP		3,000.00	18.274	45.00	54,866.10	
PUR 45092	3/13/09 3/18/09	17243V10 422395	CINEMARK HOLDINGS, INC. MAGNA SECURITIES CORP		10,000.00	7.605	150.00	76,198.00	
PUR 45092	3/13/09 3/18/09	17243V10 422395	CINEMARK HOLDINGS, INC. WILLIAMS CAPITAL GROUP		50,000.00	7.637	750.00	382,595.00	
PUR 45092	3/16/09 3/19/09	17243V10 422399	CINEMARK HOLDINGS, INC. STURDIVANT/EXECUTION		4,000.00	7.690	60.00	30,820.00	
PUR 23375	2/27/09 3/04/09	17275R10 422351	CISCO SYSTEMS INC CREDIT SUISSE SEC (AES)		2,000.00	14.510	20.00	29,040.00	
PUR 12798	3/11/09 3/16/09	17296710 422386	CITIGROUP INC. MAGNA SECURITIES CORP		200,000.00	1.669	3,000.00	336,780.00	
PUR 43952	2/27/09 3/04/09	18538Q10 422351	CLEARWIRE CORP. CL A CREDIT SUISSE SEC (AES)		10,000.00	3.121	100.00	31,307.00	
PUR 43952	3/04/09 3/09/09	18538Q10 422363	CLEARWIRE CORP. CL A CREDIT SUISSE SEC (AES)		10,000.00	3.204	100.00	32,136.00	
PUR 43007	2/27/09 3/04/09	19210810 422351	COEUR D'ALENE MINES CORP JP MORGAN		40,000.00	.765	800.00	31,408.00	
PUR 43007	3/02/09 3/05/09	19210810 422354	COEUR D'ALENE MINES CORP CITIGROUP/CITIBANK DOMESTIC		20,000.00	.709	200.00	14,386.00	
PUR 43007	3/02/09 3/05/09	19210810 422354	COEUR D'ALENE MINES CORP CITIGROUP/CITIBANK DOMESTIC		20,000.00	.784	200.00	15,882.00	
-						=====			
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	.747	400.00	30,268.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

N.J. BEST - POOLED EQUITY FD (4340) -Cont.										PAGE:
12										
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS	
PUR 43007	3/04/09 3/09/09	19210810 422363	COEUR D'ALENE MINES CORP SOLEIL SECURITIES CORP.		20,000.00	.690	200.00	14,000.00		
PUR 43007	3/06/09 3/11/09	19210810 422372	COEUR D'ALENE MINES CORP RAYMOND JAMES/EXECUTION		20,000.00	.677	200.00	13,746.00		
PUR 43007	3/10/09 3/13/09	19210810 422381	COEUR D'ALENE MINES CORP STURDIVANT/EXECUTION		20,000.00	.610	200.00	12,400.00		
PUR 43007	3/12/09 3/17/09	19210810 422390	COEUR D'ALENE MINES CORP ITG (CHANNEL)		10,000.00	.643	50.00	6,477.00		
PUR 43007	3/16/09 3/19/09	19210810 422399	COEUR D'ALENE MINES CORP STURDIVANT/EXECUTION		10,000.00	.650	100.00	6,600.00		
PUR 41914	2/27/09 3/04/09	20337210 422351	COMMScope INC. JP MORGAN		1,000.00	9.667	30.00	9,697.00		
PUR 44206	2/27/09 3/04/09	20779710 422351	CONNECTICUT WATER SERVICE, CREDIT SUISSE SEC (AES)		3,000.00	20.470	30.00	61,440.30		
PUR 44206	3/03/09 3/06/09	20779710 422358	CONNECTICUT WATER SERVICE, CREDIT SUISSE SEC (AES)		2,000.00	18.748	20.00	37,516.80		
PUR 44206	3/04/09 3/09/09	20779710 422363	CONNECTICUT WATER SERVICE, CREDIT SUISSE SEC (AES)		1,000.00	18.514	10.00	18,523.80		
PUR 37805	2/27/09 3/04/09	20825C10 422351	CONOCOPHILLIPS JP MORGAN		11,000.00	37.377	330.00	411,474.80		
PUR 37805	3/12/09 3/17/09	20825C10 422390	CONOCOPHILLIPS MAGNA SECURITIES CORP		4,000.00	36.990	60.00	148,020.00		
PUR 37805	3/13/09 3/18/09	20825C10 422395	CONOCOPHILLIPS MAGNA SECURITIES CORP		2,000.00	35.570	30.00	71,170.00		
PUR 37805	3/18/09 3/23/09	20825C10 422407	CONOCOPHILLIPS STURDIVANT/EXECUTION		2,000.00	36.804	30.00	73,637.00		

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

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

PAGE:

13										
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS	
PUR 37805	3/18/09 3/23/09	20825C10 422407	CONOCOPHILLIPS STURDIVANT/EXECUTION		4,000.00	37.150 =====	60.00	148,660.00		
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					6,000.00	37.035	90.00	222,297.00		
PUR 37805	3/20/09 3/25/09	20825C10 422417	CONOCOPHILLIPS WILLIAMS CAPITAL GROUP		2,000.00	38.846	30.00	77,722.00		
PUR 43010	3/04/09 3/09/09	21037110 422363	CONSTELLATION ENERGY GROUP, SOLEIL SECURITIES CORP.		2,000.00	16.910	60.00	33,879.00		
PUR 43010	3/06/09 3/11/09	21037110 422372	CONSTELLATION ENERGY GROUP, RAYMOND JAMES/EXECUTION		2,000.00	15.990	30.00	32,010.00		
PUR 43010	3/09/09 3/12/09	21037110 422376	CONSTELLATION ENERGY GROUP, MAGNA SECURITIES CORP		2,000.00	15.375	30.00	30,780.00		
PUR 43974	3/10/09 3/13/09	22405110 422381	COX RADIO INC-CL A WILLIAMS CAPITAL GROUP		10,000.00	3.050	150.00	30,650.00		
PUR 43974	3/13/09 3/18/09	22405110 422395	COX RADIO INC-CL A WILLIAMS CAPITAL GROUP		10,000.00	3.120	150.00	31,350.00		
PUR 43974	3/20/09 3/25/09	22405110 422417	COX RADIO INC-CL A WILLIAMS CAPITAL GROUP		10,000.00	3.412	150.00	34,266.00		
PUR 43148	3/11/09 3/16/09	23257720 422386	CYNOSURE INC. CL A MERRIMAN/OTC		10,000.00	5.082	150.00	50,971.00		
PUR 35210	2/27/09 3/04/09	25179M10 422351	DEVON ENERGY CORP. JP MORGAN		4,000.00	44.152	120.00	176,728.80		
PUR 35210	3/13/09 3/18/09	25179M10 422395	DEVON ENERGY CORP. MAGNA SECURITIES CORP		3,000.00	45.478	45.00	136,478.40		

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

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

PAGE:

14

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 44674	2/27/09 3/04/09	25468710 422351	WALT DISNEY CO JP MORGAN		2,000.00	16.711	60.00	33,481.00	
PUR 44949	3/03/09 3/06/09	25470M10 422358	DISH NETWORKS CREDIT SUISSE SEC (AES)		40,000.00	9.501	400.00	380,456.00	
PUR 44949	3/04/09 3/09/09	25470M10 422363	DISH NETWORKS CREDIT SUISSE SEC (AES)		4,000.00	9.384	40.00	37,575.20	
PUR 44949	3/09/09 3/12/09	25470M10 422376	DISH NETWORKS ITG (CHANNEL)		4,000.00	9.872	60.00	39,546.40	
PUR 43900	2/27/09 3/04/09	25746U10 422351	DOMINION RESOURCES INC/VA JP MORGAN		3,000.00	29.477	90.00	88,521.90	
PUR 43900	3/02/09 3/05/09	25746U10 422354	DOMINION RESOURCES INC/VA CITIGROUP/CITIBANK DOMESTIC		2,000.00	29.440	60.00	58,940.00	
PUR 45008	3/09/09 3/12/09	26054310 422376	DOW CHEMICAL MAGNA SECURITIES CORP		15,000.00	6.783	225.00	101,974.50	
PUR 43746	2/27/09 3/04/09	26875P10 422351	EOG RESOURCES, INC. JP MORGAN		1,000.00	50.000	30.00	50,030.00	
PUR 45009	3/09/09 3/12/09	27864210 422376	EBAY INC. MERRIMAN/OTC		35,000.00	10.394	525.00	364,311.50	
PUR 44779	3/04/09 3/09/09	28238P10 422363	EHEALTH INC. CREDIT SUISSE SEC (AES)		4,000.00	12.074	40.00	48,336.80	
PUR 44779	3/06/09 3/11/09	28238P10 422372	EHEALTH INC. MERRIMAN/OTC		2,000.00	14.000	30.00	28,030.20	
PUR 44779	3/13/09 3/18/09	28238P10 422395	EHEALTH INC. MAGNA SECURITIES (OTC)		4,000.00	13.684	60.00	54,796.80	
PUR 44853	2/27/09 3/04/09	29100P10 422351	EMERGENCY MEDICAL SVCS CO JP MORGAN		5,000.00	33.534	150.00	167,819.50	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

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

PAGE:

15

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 44853	3/03/09 3/06/09	29100P10 422358	EMERGENCY MEDICAL SVCS CO CITIGROUP/CITIBANK DOMESTIC		3,000.00	31.300	90.00	93,988.50	
PUR 44853	3/10/09 3/13/09	29100P10 422381	EMERGENCY MEDICAL SVCS CO STURDIVANT/EXECUTION		2,000.00	29.369	30.00	58,767.20	
PUR 44684	2/27/09 3/04/09	29265910 422351	ENERGY CONVERSION DEVICES, CREDIT SUISSE SEC (AES)		2,000.00	22.496	20.00	45,012.20	
PUR 44684	3/02/09 3/05/09	29265910 422354	ENERGY CONVERSION DEVICES, CREDIT SUISSE SEC (AES)		2,000.00	19.300	20.00	38,620.00	
PUR 44684	3/04/09 3/09/09	29265910 422363	ENERGY CONVERSION DEVICES, CREDIT SUISSE SEC (AES)		2,000.00	19.861	20.00	39,742.60	
PUR 44684	3/09/09 3/12/09	29265910 422376	ENERGY CONVERSION DEVICES, ITG (CHANNEL)		3,000.00	17.397	45.00	52,235.10	
PUR 44684	3/13/09 3/18/09	29265910 422395	ENERGY CONVERSION DEVICES, MERRIMAN/OTC		1,000.00	19.737	15.00	19,752.10	
PUR 44684	3/16/09 3/19/09	29265910 422399	ENERGY CONVERSION DEVICES, ITG (CHANNEL)		2,000.00	19.548	30.00	39,125.00	
PUR 44684	3/17/09 3/20/09	29265910 422403	ENERGY CONVERSION DEVICES, KEYBANC CAPITAL MKTS INC		2,000.00	13.560	30.00	27,150.00	
PUR 37233	3/25/09 3/30/09	29363910 422429	ENTERCOM COMMUNICATIONS COR WILLIAMS CAPITAL GROUP		10,000.00	1.193	100.00	12,034.00	
PUR 37233	3/26/09 3/31/09	29363910 422433	ENTERCOM COMMUNICATIONS COR STURDIVANT/EXECUTION		14,000.00	1.242	140.00	17,532.20	
PUR	2/25/09	29380T10	ENTERTAINMENT PROPERTIES TR						

43302	3/02/09	422342	JP MORGAN	2,000.00	16.320	60.00	32,700.00
PUR	2/26/09	29380T10	ENTERTAINMENT PROPERTIES TR				
43302	3/03/09	422347	JP MORGAN	2,000.00	15.011	60.00	30,081.00

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

16

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

PAGE:

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	2/27/09	29380T10	ENTERTAINMENT PROPERTIES TR						
43302	3/04/09	422351	JP MORGAN		28,000.00	14.850	840.00	416,648.40	
PUR	3/02/09	29380T10	ENTERTAINMENT PROPERTIES TR						
43302	3/05/09	422354	CITIGROUP/CITIBANK DOMESTIC		10,000.00	13.877	400.00	139,167.00	
PUR	3/03/09	29380T10	ENTERTAINMENT PROPERTIES TR						
43302	3/06/09	422358	CITIGROUP/CITIBANK DOMESTIC		2,000.00	14.166	60.00	28,392.80	
PUR	3/06/09	29380T10	ENTERTAINMENT PROPERTIES TR						
43302	3/11/09	422372	RAYMOND JAMES/EXECUTION		2,000.00	13.590	30.00	27,210.00	
PUR	3/06/09	29380T10	ENTERTAINMENT PROPERTIES TR						
43302	3/11/09	422372	STURDIVANT/EXECUTION		6,000.00	12.110	90.00	72,751.20	
PUR	3/09/09	29380T10	ENTERTAINMENT PROPERTIES TR						
43302	3/12/09	422376	MAGNA SECURITIES CORP		10,000.00	12.664	150.00	126,785.00	
PUR	2/27/09	30205120	EXIDE TECHNOLOGIES						
43708	3/04/09	422351	CREDIT SUISSE SEC (AES)		2,000.00	3.198	20.00	6,415.00	
PUR	3/03/09	30205120	EXIDE TECHNOLOGIES						
43708	3/06/09	422358	CREDIT SUISSE SEC (AES)		2,000.00	2.973	20.00	5,966.20	
PUR	2/27/09	30231610	EXXON MOBIL CORP.						
15201	3/04/09	422351	JP MORGAN		10,000.00	69.307	300.00	693,370.00	
PUR	3/13/09	30231610	EXXON MOBIL CORP.						
15201	3/18/09	422395	MAGNA SECURITIES CORP		1,000.00	67.360	15.00	67,375.00	
PUR	3/26/09	31314830	FEDERAL AGRIC MTG CORP-CL C						
45368	3/31/09	422433	BMO CAPITAL MARKETS/EXECUTI		20,000.00	2.874	300.00	57,784.00	
PUR	3/26/09	31314830	FEDERAL AGRIC MTG CORP-CL C						
45368	3/31/09	422433	STURDIVANT/EXECUTION		10,000.00	2.859	150.00	28,742.00	
PUR	3/17/09	31428X10	FEDEX CORP						
45175	3/20/09	422403	RAYMOND JAMES/EXECUTION		10,000.00	41.123	150.00	411,384.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

17

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

PAGE:

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	2/25/09	33643310	FIRST SOLAR INC.						
39085	3/02/09	422342	CREDIT SUISSE SEC (USA) LLC		200.00	114.66	6.00	22,938.40	
PUR	2/27/09	33643310	FIRST SOLAR INC.						
39085	3/04/09	422351	CREDIT SUISSE SEC (AES)		200.00	105.55	2.00	21,112.00	
PUR	3/19/09	36159R10	GEO GROUP INC/THE						
45218	3/24/09	422411	STURDIVANT/EXECUTION		21,000.00	13.973	315.00	293,737.50	
PUR	3/20/09	36159R10	GEO GROUP INC/THE						
45218	3/25/09	422417	WILLIAMS CAPITAL GROUP		9,000.00	14.339	135.00	129,186.00	
PUR	3/05/09	36467W10	GAMESTOP CORP.						
44982	3/10/09	422368	STURDIVANT/EXECUTION		20,000.00	23.488	300.00	470,066.00	
PUR	3/06/09	36467W10	GAMESTOP CORP.						
44982	3/11/09	422372	STURDIVANT/EXECUTION		4,000.00	22.061	60.00	88,303.20	
PUR	3/09/09	36467W10	GAMESTOP CORP.						
44982	3/12/09	422376	MAGNA SECURITIES CORP		1,000.00	21.990	15.00	22,005.00	
PUR	2/27/09	36938510	GENERAL COMMUNICATION INC.						
43534	3/04/09	422351	CREDIT SUISSE SEC (AES)		4,000.00	5.285	40.00	21,179.60	
PUR	3/05/09	36938510	GENERAL COMMUNICATION INC.						
43534	3/10/09	422368	CREDIT SUISSE SEC (AES)		4,000.00	4.634	40.00	18,577.60	

PUR 43534	3/06/09 3/11/09	36938510 422372	GENERAL COMMUNICATION INC. MERRIMAN/OTC	2,000.00	4.431	30.00	8,892.00
PUR 43534	3/10/09 3/13/09	36938510 422381	GENERAL COMMUNICATION INC. MERRIMAN/OTC	4,000.00	4.091	60.00	16,425.60
PUR 12731	2/26/09 3/03/09	36960410 422347	GENERAL ELECTRIC CO. JP MORGAN	8,000.00	9.270	240.00	74,400.00
PUR 12731	2/27/09 3/04/09	36960410 422351	GENERAL ELECTRIC CO. CITIGROUP/CITIBANK DOMESTIC	20,000.00	8.579	600.00	172,174.00

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

18

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 12731	2/27/09 3/04/09	36960410 422351	GENERAL ELECTRIC CO. JP MORGAN		10,000.00	8.810	300.00	88,400.00	
PUR 12731	3/06/09 3/11/09	36960410 422372	GENERAL ELECTRIC CO. RAYMOND JAMES/EXECUTION		4,000.00	7.070	60.00	28,340.00	
PUR 33645	3/04/09 3/09/09	38259P50 422363	GOOGLE INC. CREDIT SUISSE SEC (AES)		300.00	321.03	3.00	96,312.99	
PUR 33645	3/05/09 3/10/09	38259P50 422368	GOOGLE INC. CREDIT SUISSE SEC (AES)		200.00	311.36	2.00	62,275.46	
PUR 33645	3/05/09 3/10/09	38259P50 422368	GOOGLE INC. MERRIMAN/OTC		200.00	307.51	3.00	61,505.10	
PUR 33645	3/06/09 3/11/09	38259P50 422372	GOOGLE INC. MERRIMAN/OTC		200.00	307.77	3.00	61,557.00	
PUR 33645	3/26/09 3/31/09	38259P50 422433	GOOGLE INC. MERRIMAN/OTC		100.00	354.92	1.50	35,493.50	
PUR 44780	2/27/09 3/04/09	39116410 422351	GREAT PLAINS ENERGY INC. JP MORGAN		4,000.00	13.372	120.00	53,609.20	
PUR 44983	3/05/09 3/10/09	40377710 422368	GYMBOREE CORP CREDIT SUISSE SEC (AES)		32,000.00	15.385	320.00	492,630.40	
PUR 45252	3/24/09 3/27/09	41387510 422425	HARRIS CORP STURDIVANT/EXECUTION		15,000.00	28.284	225.00	424,488.00	
PUR 43756	2/27/09 3/04/09	41987910 422351	HAWAIIAN HOLDINGS, INC. JP MORGAN		4,000.00	3.110	120.00	12,558.40	
PUR 43756	3/09/09 3/12/09	41987910 422376	HAWAIIAN HOLDINGS, INC. MAGNA SECURITIES CORP		30,000.00	2.632	450.00	79,416.00	
PUR 45370	3/26/09 3/31/09	42823610 422433	HEWLETT-PACKARD MERIDIAN EQUITY PARTNERS		4,273.00	32.497	42.73	138,903.27	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

19

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 44598	2/26/09 3/03/09	43146610 422347	HILL INTERNATIONAL INC. JP MORGAN		10,000.00	3.232	300.00	32,620.00	
PUR 44598	2/27/09 3/04/09	43146610 422351	HILL INTERNATIONAL INC. JP MORGAN		10,000.00	3.211	300.00	32,413.00	
PUR 44598	3/04/09 3/09/09	43146610 422363	HILL INTERNATIONAL INC. SOLEIL SECURITIES CORP.		4,000.00	2.678	120.00	10,831.20	
PUR 44598	3/09/09 3/12/09	43146610 422376	HILL INTERNATIONAL INC. MAGNA SECURITIES CORP		6,000.00	2.809	90.00	16,942.20	
PUR 44598	3/11/09 3/16/09	43146610 422386	HILL INTERNATIONAL INC. MAGNA SECURITIES CORP		10,000.00	2.826	150.00	28,405.00	
PUR 37953	2/27/09 3/04/09	43575830 422351	HOLLY CORP. JP MORGAN		3,000.00	22.857	90.00	68,660.70	
PUR 37953	3/13/09 3/18/09	43575830 422395	HOLLY CORP. MAGNA SECURITIES CORP		2,000.00	21.184	30.00	42,398.00	

PUR 41546	2/27/09 3/04/09	44701110 422351	HUNTSMAN CORP. JP MORGAN	12,000.00	2.364	360.00	28,731.60
PUR 41546	3/02/09 3/05/09	44701110 422354	HUNTSMAN CORP. CITIGROUP/CITIBANK DOMESTIC	10,000.00	2.503	300.00	25,332.00
PUR 41546	3/06/09 3/11/09	44701110 422372	HUNTSMAN CORP. STURDIVANT/EXECUTION	20,000.00	2.201	300.00	44,310.00
PUR 41546	3/09/09 3/12/09	44701110 422376	HUNTSMAN CORP. MAGNA SECURITIES CORP	20,000.00	2.301	300.00	46,316.00
PUR 41546	3/10/09 3/13/09	44701110 422381	HUNTSMAN CORP. STURDIVANT/EXECUTION	4,000.00	2.773	60.00	11,152.80
PUR 45198	3/18/09 3/23/09	45920010 422407	INTL BUSINESS MACHINES CORP STURDIVANT/EXECUTION	5,000.00	89.500	75.00	447,575.00

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

20

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

PAGE:

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 45198	3/19/09 3/24/09	45920010 422411	INTL BUSINESS MACHINES CORP STURDIVANT/EXECUTION		1,000.00	92.050	15.00	92,065.00	
PUR 45198	3/20/09 3/25/09	45920010 422417	INTL BUSINESS MACHINES CORP WILLIAMS CAPITAL GROUP		6,000.00	93.472	90.00	560,920.80	
PUR 45198	3/23/09 3/26/09	45920010 422421	INTL BUSINESS MACHINES CORP WILLIAMS CAPITAL GROUP		1,000.00	93.880	15.00	93,895.00	
PUR 45198	3/24/09 3/27/09	45920010 422425	INTL BUSINESS MACHINES CORP STURDIVANT/EXECUTION		1,000.00	97.948	15.00	97,963.00	
PUR 45198	3/25/09 3/30/09	45920010 422429	INTL BUSINESS MACHINES CORP WILLIAMS CAPITAL GROUP		2,000.00	97.900	30.00	195,830.00	
PUR 45198	3/25/09 3/30/09	45920010 422429	INTL BUSINESS MACHINES CORP WILLIAMS CAPITAL GROUP		1,000.00	96.159 =====	15.00	96,173.50	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,000.00	97.320	45.00	292,003.50	
PUR 45198	3/26/09 3/31/09	45920010 422433	INTL BUSINESS MACHINES CORP STURDIVANT/EXECUTION		1,000.00	98.610	15.00	98,625.00	
PUR 45112	3/16/09 3/19/09	46428777 422399	ISHARES DJ US FINANCIAL SER STURDIVANT/EXECUTION		30,000.00	32.496	450.00	975,342.00	
PUR 45112	3/17/09 3/20/09	46428777 422403	ISHARES DJ US FINANCIAL SER STURDIVANT/EXECUTION		2,000.00	31.190	30.00	62,410.00	
PUR 45112	3/18/09 3/23/09	46428777 422407	ISHARES DJ US FINANCIAL SER STURDIVANT/EXECUTION		2,000.00	32.710	30.00	65,450.00	
PUR 45112	3/20/09 3/25/09	46428777 422417	ISHARES DJ US FINANCIAL SER STURDIVANT/EXECUTION		1,000.00	32.140	15.00	32,155.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

21

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

PAGE:

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 45112	3/20/09 3/25/09	46428777 422417	ISHARES DJ US FINANCIAL SER WILLIAMS CAPITAL GROUP		3,000.00	32.717	45.00	98,196.90	
PUR 45112	3/23/09 3/26/09	46428777 422421	ISHARES DJ US FINANCIAL SER WILLIAMS CAPITAL GROUP		2,000.00	34.460	30.00	68,949.00	
PUR 28084	2/27/09 3/04/09	46625H10 422351	J.P. MORGAN CHASE & CO. CITIGROUP/CITIBANK DOMESTIC		10,000.00	23.011	300.00	230,414.00	
PUR 28084	3/11/09 3/16/09	46625H10 422386	J.P. MORGAN CHASE & CO. MAGNA SECURITIES CORP		20,000.00	20.310	300.00	406,500.00	
PUR 28084	3/13/09 3/18/09	46625H10 422395	J.P. MORGAN CHASE & CO. WILLIAMS CAPITAL GROUP		2,000.00	23.680	30.00	47,390.00	

PUR 28084	3/23/09 3/26/09	46625H10 422421	J.P. MORGAN CHASE & CO. WILLIAMS CAPITAL GROUP	2,000.00	25.490	30.00	51,010.00
PUR 18884	2/27/09 3/04/09	47816010 422351	JOHNSON & JOHNSON CITIGROUP/CITIBANK DOMESTIC	8,000.00	51.364	240.00	411,152.80
PUR 18884	3/09/09 3/12/09	47816010 422376	JOHNSON & JOHNSON STURDIVANT/EXECUTION	2,000.00	46.610	30.00	93,250.00
PUR 45091	3/13/09 3/18/09	47836610 422395	JOHNSON CONTROLS, INC. WILLIAMS CAPITAL GROUP	50,000.00	9.484	750.00	474,960.00
PUR 25663	2/27/09 3/04/09	48517030 422351	KANSAS CITY SOUTHERN CITIGROUP/CITIBANK DOMESTIC	10,000.00	17.565	300.00	175,953.00
PUR 25663	3/03/09 3/06/09	48517030 422358	KANSAS CITY SOUTHERN CITIGROUP/CITIBANK DOMESTIC	2,000.00	15.867	60.00	31,793.80
PUR 25663	3/04/09 3/09/09	48517030 422363	KANSAS CITY SOUTHERN SOLEIL SECURITIES CORP.	2,000.00	14.995	60.00	30,050.00
PUR 25663	3/05/09 3/10/09	48517030 422368	KANSAS CITY SOUTHERN STURDIVANT/EXECUTION	3,000.00	13.387	45.00	40,206.90

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

22									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 25663	3/10/09 3/13/09	48517030 422381	KANSAS CITY SOUTHERN STURDIVANT/EXECUTION		1,000.00	14.100	15.00	14,115.00	
PUR 25663	3/13/09 3/18/09	48517030 422395	KANSAS CITY SOUTHERN WILLIAMS CAPITAL GROUP		2,000.00	14.500	30.00	29,030.00	
PUR 25663	3/16/09 3/19/09	48517030 422399	KANSAS CITY SOUTHERN STURDIVANT/EXECUTION		2,000.00	14.670	30.00	29,370.00	
PUR 25663	3/23/09 3/26/09	48517030 422421	KANSAS CITY SOUTHERN WILLIAMS CAPITAL GROUP		2,000.00	13.980	30.00	27,990.00	
PUR 25663	3/26/09 3/31/09	48517030 422433	KANSAS CITY SOUTHERN STURDIVANT/EXECUTION		3,000.00	13.714	45.00	41,186.40	
PUR 39623	2/27/09 3/04/09	50207910 422351	LMI AEROSPACE INC. CREDIT SUISSE SEC (AES)		2,000.00	9.136	20.00	18,291.40	
PUR 39623	3/02/09 3/05/09	50207910 422354	LMI AEROSPACE INC. CREDIT SUISSE SEC (USA) LLC		2,000.00	8.868	60.00	17,795.20	
PUR 39623	3/06/09 3/11/09	50207910 422372	LMI AEROSPACE INC. MERRIMAN/OTC		2,000.00	6.167	30.00	12,364.20	
PUR 39623	3/11/09 3/16/09	50207910 422386	LMI AEROSPACE INC. LIQUIDNET		4,000.00	4.450	40.00	17,840.00	
PUR 39623	3/11/09 3/16/09	50207910 422386	LMI AEROSPACE INC. MERRIMAN/OTC		4,000.00	4.486	60.00	18,004.00	
PUR 39623	3/11/09 3/16/09	50207910 422386	LMI AEROSPACE INC. MERRIMAN/OTC		2,000.00	4.200	30.00	8,430.00	
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2 INTRA-DAY TRANSACTIONS SUBTOTAL:					6,000.00	4.391	90.00	26,434.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

23									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 39623	3/20/09 3/25/09	50207910 422417	LMI AEROSPACE INC. ITG (CHANNEL)		2,000.00	6.015	30.00	12,060.00	
PUR 43435	3/13/09 3/18/09	53071M50 422395	LIBERTY MEDIA CORP. MAGNA SECURITIES (OTC)		10,000.00	18.210	150.00	182,250.00	
PUR 43435	3/16/09 3/19/09	53071M50 422399	LIBERTY MEDIA CORP. ITG (CHANNEL)		4,000.00	17.712	60.00	70,906.00	

PUR 43435	3/17/09 3/20/09	53071M50 422403	LIBERTY MEDIA CORP. KEYBANC CAPITAL MKTS INC	8,000.00	17.240	120.00	138,040.00	
PUR 43435	3/19/09 3/24/09	53071M50 422411	LIBERTY MEDIA CORP. MERRIMAN/OTC	2,000.00	18.920	30.00	37,869.60	
PUR 44053	2/27/09 3/04/09	53245710 422351	LILLY (ELI) & CO. CITIGROUP/CITIBANK DOMESTIC	5,000.00	30.027	150.00	150,286.50	
PUR 43432	3/24/09 3/27/09	53591920 422425	LIONS GATE ENTERTAINMENT CO STURDIVANT/EXECUTION	3,000.00	5.400	45.00	16,244.70	
PUR 44854	2/26/09 3/03/09	55402X10 422347	MWI VETERINARY SUPPLY, INC. CREDIT SUISSE SEC (AES)	1,000.00	26.207	10.00	26,217.10	
PUR 44854	3/03/09 3/06/09	55402X10 422358	MWI VETERINARY SUPPLY, INC. CREDIT SUISSE SEC (AES)	2,000.00	24.055	20.00	48,129.80	
PUR 44854	3/10/09 3/13/09	55402X10 422381	MWI VETERINARY SUPPLY, INC. ITG (CHANNEL)	1,000.00	25.103	15.00	25,118.00	
PUR 41251	3/20/09 3/25/09	55608B10 422417	MACQUARIE INFRASTRUCTURE CO BMO CAPITAL MARKETS/EXECUTI	30,000.00	1.131	300.00	34,239.00	
PUR 41251	3/23/09 3/26/09	55608B10 422421	MACQUARIE INFRASTRUCTURE CO WILLIAMS CAPITAL GROUP	20,000.00	1.214	200.00	24,472.00	
PUR 41251	3/23/09 3/26/09	55608B10 422421	MACQUARIE INFRASTRUCTURE CO WILLIAMS CAPITAL GROUP	20,000.00	1.259 =====	200.00	25,372.00	
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	40,000.00	1.236	400.00	49,844.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

24									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 44599	3/06/09 3/11/09	57708110 422372	MATTEL, INC. RAYMOND JAMES/EXECUTION		12,000.00	10.547	180.00	126,741.60	
PUR 44599	3/09/09 3/12/09	57708110 422376	MATTEL, INC. MAGNA SECURITIES CORP		4,000.00	10.750	60.00	43,060.00	
PUR 44599	3/10/09 3/13/09	57708110 422381	MATTEL, INC. STURDIVANT/EXECUTION		2,000.00	11.140	30.00	22,310.00	
PUR 44599	3/13/09 3/18/09	57708110 422395	MATTEL, INC. MAGNA SECURITIES CORP		1,000.00	11.510	15.00	11,525.00	
PUR 42586	2/27/09 3/04/09	58013510 422351	MCDONALD'S CORP. CITIGROUP/CITIBANK DOMESTIC		6,000.00	52.250	180.00	313,677.00	
PUR 42586	3/13/09 3/18/09	58013510 422395	MCDONALD'S CORP. MAGNA SECURITIES CORP		1,000.00	52.310	15.00	52,325.00	
PUR 44745	2/27/09 3/04/09	58155Q10 422351	MCKESSON CORP. CITIGROUP/CITIBANK DOMESTIC		4,000.00	40.734	120.00	163,054.40	
PUR 44745	3/12/09 3/17/09	58155Q10 422390	MCKESSON CORP. MAGNA SECURITIES CORP		2,000.00	33.861	30.00	67,752.00	
PUR 44745	3/13/09 3/18/09	58155Q10 422395	MCKESSON CORP. STURDIVANT/EXECUTION		2,000.00	36.195	30.00	72,419.00	
PUR 44745	3/13/09 3/18/09	58155Q10 422395	MCKESSON CORP. WILLIAMS CAPITAL GROUP		2,000.00	34.910	30.00	69,850.00	
PUR 44745	3/16/09 3/19/09	58155Q10 422399	MCKESSON CORP. STURDIVANT/EXECUTION		2,000.00	36.290	30.00	72,610.00	
PUR 44745	3/23/09 3/26/09	58155Q10 422421	MCKESSON CORP. WILLIAMS CAPITAL GROUP		3,000.00	35.780	45.00	107,385.00	
PUR 38052	2/27/09 3/04/09	58497720 422351	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)		4,000.00	6.819	40.00	27,316.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

25									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 38052	3/19/09 3/24/09	58497720 422411	MEDTOX SCIENTIFIC INC. MERRIMAN/OTC			2,000.00	6.885	30.00	13,800.00
PUR 43829	3/02/09 3/05/09	58505510 422354	MEDTRONIC, INC. CITIGROUP/CITIBANK DOMESTIC			1,000.00	28.980	30.00	29,010.00
PUR 43829	3/04/09 3/09/09	58505510 422363	MEDTRONIC, INC. SOLEIL SECURITIES CORP.			2,000.00	26.776	60.00	53,612.00
PUR 43829	3/06/09 3/11/09	58505510 422372	MEDTRONIC, INC. RAYMOND JAMES/EXECUTION			2,000.00	25.945	30.00	51,920.60
PUR 43829	3/06/09 3/11/09	58505510 422372	MEDTRONIC, INC. STURDIVANT/EXECUTION			2,000.00	24.940	30.00	49,910.00
PUR 43829	3/09/09 3/12/09	58505510 422376	MEDTRONIC, INC. MAGNA SECURITIES CORP			2,000.00	24.629	30.00	49,288.00
PUR 43829	3/10/09 3/13/09	58505510 422381	MEDTRONIC, INC. STURDIVANT/EXECUTION			1,000.00	24.953	15.00	24,968.00
PUR 43829	3/11/09 3/16/09	58505510 422386	MEDTRONIC, INC. MAGNA SECURITIES CORP			1,000.00	25.130	15.00	25,145.00
PUR 41790	2/27/09 3/04/09	58933110 422351	MERCK & CO., INC. CITIGROUP/CITIBANK DOMESTIC			12,000.00	24.950	360.00	299,760.00
PUR 12799	2/27/09 3/04/09	59491810 422351	MICROSOFT CORP. CREDIT SUISSE SEC (AES)			20,000.00	16.355	200.00	327,300.00
PUR 12799	3/13/09 3/18/09	59491810 422395	MICROSOFT CORP. MAGNA SECURITIES (OTC)			10,000.00	16.940	150.00	169,550.00
PUR 41264	2/27/09 3/04/09	60871R20 422351	MOLSON COORS BREWING CO. CITIGROUP/CITIBANK DOMESTIC			2,000.00	35.139	60.00	70,337.00
PUR 41264	3/16/09 3/19/09	60871R20 422399	MOLSON COORS BREWING CO. STURDIVANT/EXECUTION			3,000.00	32.040	45.00	96,165.00

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

-									
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 43453	2/27/09 3/04/09	61166W10 422351	MONSANTO CO. CITIGROUP/CITIBANK DOMESTIC		1,000.00	77.121	30.00	77,150.90	
PUR 44439	3/13/09 3/18/09	62458M10 422395	MOVE INC. ITG (CHANNEL)		10,000.00	1.448	100.00	14,577.00	
PUR 44439	3/16/09 3/19/09	62458M10 422399	MOVE INC. ITG (CHANNEL)		10,000.00	1.447	100.00	14,574.00	
PUR 44439	3/17/09 3/20/09	62458M10 422403	MOVE INC. ITG (CHANNEL)		16,400.00	1.344	164.00	22,205.60	
PUR 44439	3/18/09 3/23/09	62458M10 422407	MOVE INC. ITG (CHANNEL)		3,600.00	1.456	36.00	5,278.68	
PUR 44439	3/25/09 3/30/09	62458M10 422429	MOVE INC. MERRIMAN/OTC		10,000.00	1.440	150.00	14,550.00	
PUR 43555	2/26/09 3/03/09	62937750 422347	NRG ENERGY INC. JP MORGAN		2,000.00	21.117	60.00	42,293.00	
PUR 43555	2/27/09 3/04/09	62937750 422351	NRG ENERGY INC. CITIGROUP/CITIBANK DOMESTIC		10,000.00	18.891	300.00	189,208.00	
PUR 43555	3/04/09 3/09/09	62937750 422363	NRG ENERGY INC. STURDIVANT/EXECUTION		1,000.00	17.360	15.00	17,375.00	
PUR 43555	3/05/09 3/10/09	62937750 422368	NRG ENERGY INC. STURDIVANT/EXECUTION		3,000.00	17.201	45.00	51,648.90	
PUR 43555	3/06/09 3/11/09	62937750 422372	NRG ENERGY INC. STURDIVANT/EXECUTION		2,000.00	17.499	30.00	35,027.00	
PUR 43555	3/09/09 3/12/09	62937750 422376	NRG ENERGY INC. STURDIVANT/EXECUTION		2,000.00	17.609	30.00	35,247.00	
PUR 43555	3/11/09 3/16/09	62937750 422386	NRG ENERGY INC. MAGNA SECURITIES CORP		2,000.00	16.840	30.00	33,710.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

N.J. BEST - POOLED EQUITY FD (4340) -Cont.										PAGE:
27										
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 43555	3/13/09 3/18/09	62937750 422395	NRG ENERGY INC. WILLIAMS CAPITAL GROUP		10,000.00	17.020	150.00	170,350.00		
PUR 43555	3/20/09 3/25/09	62937750 422417	NRG ENERGY INC. WILLIAMS CAPITAL GROUP		2,000.00	17.786	30.00	35,601.00		
PUR 43579	2/26/09 3/03/09	62949110 422347	NYSE EURONEXT, INC. JP MORGAN		4,000.00	17.540	120.00	70,281.20		
PUR 43579	2/27/09 3/04/09	62949110 422351	NYSE EURONEXT, INC. CITIGROUP/CITIBANK DOMESTIC		2,000.00	17.400	60.00	34,860.00		
PUR 43579	3/06/09 3/11/09	62949110 422372	NYSE EURONEXT, INC. BMO CAPITAL MARKETS/EXECUTI		4,000.00	14.810	60.00	59,298.00		
PUR 43500	2/27/09 3/04/09	63530910 422351	NATIONAL CINEMEDIA, INC. CREDIT SUISSE SEC (AES)		4,000.00	11.353	40.00	45,451.60		
PUR 43500	3/06/09 3/11/09	63530910 422372	NATIONAL CINEMEDIA, INC. MERRIMAN/OTC		4,000.00	12.000	60.00	48,059.20		
PUR 42992	3/02/09 3/05/09	65163910 422354	NEWMONT MINING CORP. CITIGROUP/CITIBANK DOMESTIC		2,000.00	38.746	60.00	77,551.00		
PUR 42992	3/10/09 3/13/09	65163910 422381	NEWMONT MINING CORP. STURDIVANT/EXECUTION		1,000.00	34.908	15.00	34,923.40		
PUR 42992	3/12/09 3/17/09	65163910 422390	NEWMONT MINING CORP. MAGNA SECURITIES CORP		1,000.00	37.280	15.00	37,295.00		
PUR 42992	3/13/09 3/18/09	65163910 422395	NEWMONT MINING CORP. WILLIAMS CAPITAL GROUP		1,000.00	38.460	15.00	38,475.00		
PUR 44790	2/27/09 3/04/09	65440K10 422351	99 CENTS ONLY STORES CITIGROUP/CITIBANK DOMESTIC		2,000.00	8.111	60.00	16,282.40		
PUR 44749	2/27/09 3/04/09	65584410 422351	NORFOLK SOUTHERN CORP. CITIGROUP/CITIBANK DOMESTIC		2,000.00	31.512	60.00	63,084.00		

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

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

PAGE:

28										
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 44749	3/10/09 3/13/09	65584410 422381	NORFOLK SOUTHERN CORP. STURDIVANT/EXECUTION		2,000.00	28.259	30.00	56,547.20		
PUR 44749	3/23/09 3/26/09	65584410 422421	NORFOLK SOUTHERN CORP. WILLIAMS CAPITAL GROUP		1,000.00	31.173	15.00	31,187.50		
PUR 44749	3/26/09 3/31/09	65584410 422433	NORFOLK SOUTHERN CORP. STURDIVANT/EXECUTION		1,000.00	34.808	15.00	34,822.70		
PUR 45030	3/10/09 3/13/09	67000610 422381	NOVELL, INC. ITG (CHANNEL)		50,000.00	3.167	500.00	158,830.00		
PUR 45030	3/10/09 3/13/09	67000610 422381	NOVELL, INC. LIQUIDNET		50,000.00	3.095	500.00	155,250.00		
PUR 43276	2/27/09 3/04/09	67018T10 422351	NU SKIN ENTERPRISES INC. A CITIGROUP/CITIBANK DOMESTIC		10,000.00	9.386	300.00	94,160.00		
PUR 43276	3/06/09 3/11/09	67018T10 422372	NU SKIN ENTERPRISES INC. A RAYMOND JAMES/EXECUTION		5,000.00	8.759	75.00	43,872.00		
PUR 43276	3/09/09 3/12/09	67018T10 422376	NU SKIN ENTERPRISES INC. A STURDIVANT/EXECUTION		4,000.00	8.048	60.00	32,250.00		
PUR 43276	3/11/09 3/16/09	67018T10 422386	NU SKIN ENTERPRISES INC. A MAGNA SECURITIES CORP		4,000.00	8.580	60.00	34,380.00		
PUR 43276	3/13/09 3/18/09	67018T10 422395	NU SKIN ENTERPRISES INC. A WILLIAMS CAPITAL GROUP		2,000.00	9.183	30.00	18,395.00		
PUR 45031	3/10/09 3/13/09	67020Y10 422381	NUANCE COMMUNICATIONS, INC. ITG (CHANNEL)		44,000.00	8.128	660.00	358,300.80		
PUR 45031	3/13/09 3/18/09	67020Y10 422395	NUANCE COMMUNICATIONS, INC. MAGNA SECURITIES (OTC)		4,000.00	9.440	60.00	37,820.00		
PUR 45231	3/20/09 3/25/09	68668810 422417	ORMAT TECHNOLOGIES, INC. STURDIVANT/EXECUTION		14,000.00	26.802	210.00	375,443.60		

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

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

PAGE:

29

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 40443	2/27/09 3/04/09	70454910 422351	PEABODY ENERGY CORP. JP MORGAN		5,000.00	23.409	150.00	117,196.00	
PUR 43554	2/27/09 3/04/09	71344810 422351	PEPSICO, INC. CITIGROUP/CITIBANK DOMESTIC		3,000.00	48.863	90.00	146,678.70	
PUR 43554	3/09/09 3/12/09	71344810 422376	PEPSICO, INC. MAGNA SECURITIES CORP		2,000.00	47.020	30.00	94,070.00	
PUR 43554	3/13/09 3/18/09	71344810 422395	PEPSICO, INC. WILLIAMS CAPITAL GROUP		2,000.00	48.300	30.00	96,630.00	
PUR 43554	3/16/09 3/19/09	71344810 422399	PEPSICO, INC. STURDIVANT/EXECUTION		1,000.00	49.080	15.00	49,095.00	
PUR 40646	2/27/09 3/04/09	71817210 422351	PHILIP MORRIS INTERNATIONAL CITIGROUP/CITIBANK DOMESTIC		10,000.00	33.681	300.00	337,109.00	
PUR 33680	2/27/09 3/04/09	74271810 422351	PROCTER & GAMBLE CO. CITIGROUP/CITIBANK DOMESTIC		5,000.00	47.970	150.00	240,001.00	
PUR 38456	2/27/09 3/04/09	74346Y10 422351	PROS HOLDINGS INC. CITIGROUP/CITIBANK DOMESTIC		2,000.00	4.490	60.00	9,040.40	
PUR 38456	3/06/09 3/11/09	74346Y10 422372	PROS HOLDINGS INC. RAYMOND JAMES/EXECUTION		6,000.00	3.723	90.00	22,426.20	
PUR 44934	2/27/09 3/04/09	74432010 422351	PRUDENTIAL FINANCIAL INC CITIGROUP/CITIBANK DOMESTIC		15,000.00	16.847	450.00	253,156.50	
PUR 38440	2/27/09 3/04/09	74973W10 422351	RTI INTERNATIONAL METALS IN CITIGROUP/CITIBANK DOMESTIC		10,000.00	11.019	300.00	110,490.00	
PUR 38440	3/13/09 3/18/09	74973W10 422395	RTI INTERNATIONAL METALS IN WILLIAMS CAPITAL GROUP		2,000.00	11.083	30.00	22,196.00	
PUR 42765	3/19/09 3/24/09	75190730 422411	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)		4,000.00	.952	40.00	3,848.80	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

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

PAGE:

30

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 42765	3/20/09 3/25/09	75190730 422417	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)		2,000.00	1.000	20.00	2,020.00	
PUR 42765	3/23/09 3/26/09	75190730 422421	RAMTRON INTERNATIONAL CORP. MERRIMAN/OTC		2,000.00	1.000	30.00	2,030.00	
PUR 42765	3/24/09 3/27/09	75190730 422425	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)		2,000.00	.996	20.00	2,012.00	
PUR 42765	3/25/09 3/30/09	75190730 422429	RAMTRON INTERNATIONAL CORP. MERRIMAN/OTC		2,000.00	.960	20.00	1,940.00	
PUR 39062	2/25/09 3/02/09	76011210 422342	RENTECH INC. INSTINET (DOMESTIC)		10,000.00	.662	50.00	6,665.00	
PUR 39062	2/27/09 3/04/09	76011210 422351	RENTECH INC. CITIGROUP/CITIBANK DOMESTIC		20,000.00	.619	200.00	12,574.00	
PUR 39062	3/02/09 3/05/09	76011210 422354	RENTECH INC. CITIGROUP/CITIBANK DOMESTIC		20,000.00	.628	200.00	12,766.00	
PUR 39062	3/19/09 3/24/09	76011210 422411	RENTECH INC. STURDIVANT/EXECUTION		10,000.00	.605	100.00	6,147.00	
PUR 39062	3/20/09 3/25/09	76011210 422417	RENTECH INC. WILLIAMS CAPITAL GROUP		10,000.00	.625	100.00	6,350.00	
PUR 39062	3/23/09 3/26/09	76011210 422421	RENTECH INC. WILLIAMS CAPITAL GROUP		10,000.00	.625	100.00	6,350.00	
PUR 43802	2/26/09 3/03/09	76041610 422347	REPUBLIC FIRST BANCORP INC. CREDIT SUISSE SEC (AES)		3,000.00	5.850	30.00	17,580.00	

PUR 43802	2/27/09 3/04/09	76041610 422351	REPUBLIC FIRST BANCORP INC. ITG (CHANNEL)	3,000.00	5.672	45.00	17,059.50
PUR 43802	3/03/09 3/06/09	76041610 422358	REPUBLIC FIRST BANCORP INC. CREDIT SUISSE SEC (AES)	2,000.00	4.776	20.00	9,571.40

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

31

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

PAGE:

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 43802	3/04/09 3/09/09	76041610 422363	REPUBLIC FIRST BANCORP INC. CREDIT SUISSE SEC (AES)		2,000.00	4.273	20.00	8,565.80	
PUR 43802	3/06/09 3/11/09	76041610 422372	REPUBLIC FIRST BANCORP INC. MERRIMAN/OTC		2,000.00	4.560	30.00	9,150.00	
PUR 43802	3/09/09 3/12/09	76041610 422376	REPUBLIC FIRST BANCORP INC. MERRIMAN/OTC		2,000.00	4.740	30.00	9,509.00	
PUR 43802	3/10/09 3/13/09	76041610 422381	REPUBLIC FIRST BANCORP INC. ITG (CHANNEL)		2,000.00	5.365	30.00	10,759.00	
PUR 43802	3/10/09 3/13/09	76041610 422381	REPUBLIC FIRST BANCORP INC. MERRIMAN/OTC		2,000.00	5.672	30.00	11,374.00	
PUR 43802	3/12/09 3/17/09	76041610 422390	REPUBLIC FIRST BANCORP INC. ITG (CHANNEL)		2,000.00	5.947	30.00	11,923.00	
PUR 43802	3/13/09 3/18/09	76041610 422395	REPUBLIC FIRST BANCORP INC. ITG (CHANNEL)		2,000.00	6.518	30.00	13,065.00	
PUR 43802	3/13/09 3/18/09	76041610 422395	REPUBLIC FIRST BANCORP INC. MERRIMAN/OTC		2,000.00	6.363	30.00	12,755.60	
PUR 43802	3/16/09 3/19/09	76041610 422399	REPUBLIC FIRST BANCORP INC. ITG (CHANNEL)		2,000.00	6.467	30.00	12,963.80	
PUR 43802	3/17/09 3/20/09	76041610 422403	REPUBLIC FIRST BANCORP INC. ITG (CHANNEL)		2,000.00	6.571	30.00	13,171.80	
PUR 43802	3/19/09 3/24/09	76041610 422411	REPUBLIC FIRST BANCORP INC. ITG (CHANNEL)		2,000.00	6.832	30.00	13,693.20	
PUR 43802	3/20/09 3/25/09	76041610 422417	REPUBLIC FIRST BANCORP INC. ITG (CHANNEL)		2,000.00	6.915	30.00	13,859.40	
PUR 43802	3/25/09 3/30/09	76041610 422429	REPUBLIC FIRST BANCORP INC. ITG (CHANNEL)		2,000.00	7.185	30.00	14,399.60	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

32

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

PAGE:

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 43802	3/26/09 3/31/09	76041610 422433	REPUBLIC FIRST BANCORP INC. MERRIMAN/OTC		2,000.00	7.414	30.00	14,858.00	
PUR 36871	2/27/09 3/04/09	76171310 422351	REYNOLDS AMERICAN INC. CITIGROUP/CITIBANK DOMESTIC		2,000.00	32.577	60.00	65,213.20	
PUR 44937	3/02/09 3/05/09	77537110 422354	ROHM & HAAS CO CITIGROUP/CITIBANK DOMESTIC		5,000.00	53.333	200.00	266,864.00	
PUR 44937	3/02/09 3/05/09	77537110 422354	ROHM & HAAS CO CITIGROUP/CITIBANK DOMESTIC		10,000.00	52.045 =====	300.00	520,750.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					15,000.00	52.474	500.00	787,614.00	
PUR 44937	3/04/09 3/09/09	77537110 422363	ROHM & HAAS CO SOLEIL SECURITIES CORP.		1,000.00	53.960	30.00	53,990.00	
PUR 42778	3/05/09 3/10/09	77938210 422368	ROWAN COMPANIES INC. STURDIVANT/EXECUTION		4,000.00	11.432	60.00	45,786.40	
PUR 42778	3/06/09 3/11/09	77938210 422372	ROWAN COMPANIES INC. RAYMOND JAMES/EXECUTION		4,000.00	11.586	60.00	46,403.20	

PUR 33134	2/27/09 3/04/09	79084910 422351	ST. JUDE MEDICAL INC. CITIGROUP/CITIBANK DOMESTIC	5,000.00	33.935	150.00	169,824.50
PUR 33134	3/02/09 3/05/09	79084910 422354	ST. JUDE MEDICAL INC. CITIGROUP/CITIBANK DOMESTIC	2,000.00	32.570	60.00	65,200.00
PUR 43330	3/09/09 3/12/09	80311110 422376	SARA LEE CORP. MAGNA SECURITIES CORP	10,000.00	6.952	150.00	69,673.00
PUR 39690	2/27/09 3/04/09	80660510 422351	SCHERING-PLOUGH CORP. CITIGROUP/CITIBANK DOMESTIC	12,000.00	16.603	360.00	199,594.80

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

33

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 39690	3/09/09 3/12/09	80660510 422376	SCHERING-PLOUGH CORP. MAGNA SECURITIES CORP		14,000.00	19.852	210.00	278,135.20	
PUR 39690	3/09/09 3/12/09	80660510 422376	SCHERING-PLOUGH CORP. MAGNA SECURITIES CORP		8,000.00	19.750 =====	120.00	158,120.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					22,000.00	19.815	330.00	436,255.20	
PUR 39690	3/09/09 3/12/09	80660510 422376	SCHERING-PLOUGH CORP. STURDIVANT/EXECUTION		10,000.00	20.261	150.00	202,757.00	
PUR 39690	3/10/09 3/13/09	80660510 422381	SCHERING-PLOUGH CORP. WILLIAMS CAPITAL GROUP		10,000.00	20.838	150.00	208,532.00	
PUR 39690	3/12/09 3/17/09	80660510 422390	SCHERING-PLOUGH CORP. MAGNA SECURITIES CORP		2,000.00	22.330	30.00	44,690.00	
PUR 39690	3/19/09 3/24/09	80660510 422411	SCHERING-PLOUGH CORP. STURDIVANT/EXECUTION		2,000.00	22.850	30.00	45,730.00	
PUR 39690	3/23/09 3/26/09	80660510 422421	SCHERING-PLOUGH CORP. WILLIAMS CAPITAL GROUP		2,000.00	24.180	30.00	48,390.00	
PUR 43474	2/27/09 3/04/09	81725T10 422351	SENSIENT TECHNOLOGIES CORP. CITIGROUP/CITIBANK DOMESTIC		4,000.00	20.084	120.00	80,454.40	
PUR 44932	2/27/09 3/04/09	83269640 422351	JM SMUCKER CO/THE CITIGROUP/CITIBANK DOMESTIC		10,000.00	37.358	300.00	373,880.00	
PUR 44932	3/02/09 3/05/09	83269640 422354	JM SMUCKER CO/THE CITIGROUP/CITIBANK DOMESTIC		4,000.00	36.355	160.00	145,578.40	
PUR 44932	3/04/09 3/09/09	83269640 422363	JM SMUCKER CO/THE SOLEIL SECURITIES CORP.		1,000.00	35.158	30.00	35,188.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

34

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 44932	3/05/09 3/10/09	83269640 422368	JM SMUCKER CO/THE STURDIVANT/EXECUTION		2,000.00	34.222	30.00	68,474.00	
PUR 44932	3/10/09 3/13/09	83269640 422381	JM SMUCKER CO/THE STURDIVANT/EXECUTION		1,000.00	34.537	15.00	34,552.00	
PUR 44932	3/23/09 3/26/09	83269640 422421	JM SMUCKER CO/THE WILLIAMS CAPITAL GROUP		2,000.00	37.523	30.00	75,076.00	
PUR 42767	3/06/09 3/11/09	83546010 422372	SONIC SOLUTIONS INSTINET (PORTAL)		900.00	.609	4.50	552.51	
PUR 42767	3/06/09 3/11/09	83546010 422372	SONIC SOLUTIONS LIQUIDNET		29,100.00	.605	145.50	17,753.91	
PUR 42767	3/09/09 3/12/09	83546010 422376	SONIC SOLUTIONS ITG (CHANNEL)		20,000.00	.614	100.00	12,376.00	
PUR 45199	3/18/09 3/23/09	86681020 422407	SUN MICROSYSTEMS, INC. ITG (CHANNEL)		10,000.00	8.022	150.00	80,369.00	

PUR 45199	3/18/09 3/23/09	86681020 422407	SUN MICROSYSTEMS, INC. MERRIMAN/OTC	50,000.00	8.320	750.00	416,735.00
PUR 45199	3/20/09 3/25/09	86681020 422417	SUN MICROSYSTEMS, INC. KEYBANC CAPITAL MKTS INC	10,000.00	8.465	150.00	84,799.00
PUR 45199	3/20/09 3/25/09	86681020 422417	SUN MICROSYSTEMS, INC. MERRIMAN/OTC	10,000.00	8.182	150.00	81,971.00
PUR 45199	3/23/09 3/26/09	86681020 422421	SUN MICROSYSTEMS, INC. MERRIMAN/OTC	4,000.00	8.240	60.00	33,020.00
PUR 44831	2/27/09 3/04/09	86837X10 422351	SUPERIOR WELL SERVICES, INC CREDIT SUISSE SEC (AES)	20,000.00	5.731	200.00	114,814.00
PUR 44831	3/09/09 3/12/09	86837X10 422376	SUPERIOR WELL SERVICES, INC ITG (CHANNEL)	10,000.00	4.814	100.00	48,243.00

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

35

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 44831	3/10/09 3/13/09	86837X10 422381	SUPERIOR WELL SERVICES, INC MERRIMAN/OTC		4,000.00	4.512	60.00	18,108.40	
PUR 44831	3/11/09 3/16/09	86837X10 422386	SUPERIOR WELL SERVICES, INC MERRIMAN/OTC		4,000.00	4.580	60.00	18,380.00	
PUR 44831	3/12/09 3/17/09	86837X10 422390	SUPERIOR WELL SERVICES, INC ITG (CHANNEL)		2,000.00	4.462	20.00	8,944.20	
PUR 39378	2/27/09 3/04/09	87157D10 422351	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (AES)		1,000.00	20.440	10.00	20,450.00	
PUR 39378	3/03/09 3/06/09	87157D10 422358	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (AES)		2,000.00	19.982	20.00	39,984.20	
PUR 39378	3/26/09 3/31/09	87157D10 422433	SYNAPTICS INCORPORATED ITG (CHANNEL)		2,000.00	23.986	30.00	48,002.00	
PUR 44912	2/26/09 3/03/09	87161C10 422347	SYNOVUS FINANCIAL CORP. JP MORGAN		50,000.00	4.047	1,500.00	203,825.00	
PUR 44912	3/10/09 3/13/09	87161C10 422381	SYNOVUS FINANCIAL CORP. STURDIVANT/EXECUTION		10,000.00	2.970	150.00	29,850.00	
PUR 44912	3/19/09 3/24/09	87161C10 422411	SYNOVUS FINANCIAL CORP. STURDIVANT/EXECUTION		40,000.00	3.585	600.00	143,996.00	
PUR 44912	3/20/09 3/25/09	87161C10 422417	SYNOVUS FINANCIAL CORP. WILLIAMS CAPITAL GROUP		20,000.00	3.056	300.00	61,420.00	
PUR 44912	3/23/09 3/26/09	87161C10 422421	SYNOVUS FINANCIAL CORP. WILLIAMS CAPITAL GROUP		20,000.00	3.246	300.00	65,224.00	
PUR 42545	2/27/09 3/04/09	88320310 422351	TEXTRON INC. CITIGROUP/CITIBANK DOMESTIC		5,000.00	5.679	150.00	28,544.50	
PUR 41243	2/27/09 3/04/09	88731710 422351	TIME WARNER INC. CITIGROUP/CITIBANK DOMESTIC		20,000.00	7.541	600.00	151,426.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

36

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 41243	3/09/09 3/12/09	88731710 422376	TIME WARNER INC. STURDIVANT/EXECUTION		20,000.00	7.220	300.00	144,700.00	
PUR 41243	3/20/09 3/25/09	88731710 422417	TIME WARNER INC. WILLIAMS CAPITAL GROUP		10,000.00	7.918	150.00	79,328.00	
PUR 42955	2/26/09 3/03/09	90323610 422347	URS CORP. JP MORGAN		3,000.00	33.054	90.00	99,252.90	
PUR 42955	2/27/09 3/04/09	90323610 422351	URS CORP. CITIGROUP/CITIBANK DOMESTIC		3,000.00	31.413	90.00	94,327.80	
PUR 43732	2/27/09 3/04/09	90341W10 422351	US AIRWAYS GROUP INC. CITIGROUP/CITIBANK DOMESTIC		30,000.00	2.958	900.00	89,646.00	

PUR 43732	3/09/09 3/12/09	90341W10 422376	US AIRWAYS GROUP INC. MAGNA SECURITIES CORP	40,000.00	2.234	600.00	89,960.00
PUR 44273	2/27/09 3/04/09	91126810 422351	UNITED ONLINE, INC. CREDIT SUISSE SEC (AES)	20,000.00	4.769	200.00	95,576.00
PUR 44273	3/17/09 3/20/09	91126810 422403	UNITED ONLINE, INC. KEYBANC CAPITAL MKTS INC	4,000.00	4.078	60.00	16,370.00
PUR 44220	3/06/09 3/11/09	92824110 422372	VIROPHARMA INC. MERRIMAN/OTC	10,000.00	4.000	150.00	40,150.00
PUR 40141	2/27/09 3/04/09	93114210 422351	WAL-MART STORES, INC. CITIGROUP/CITIBANK DOMESTIC	3,000.00	49.740	90.00	149,309.10
PUR 40141	2/27/09 3/04/09	93114210 422351	WAL-MART STORES, INC. JP MORGAN	4,000.00	48.559	120.00	194,354.40
PUR 40141	3/10/09 3/13/09	93114210 422381	WAL-MART STORES, INC. STURDIVANT/EXECUTION	2,000.00	48.767	30.00	97,564.00
PUR 40141	3/11/09 3/16/09	93114210 422386	WAL-MART STORES, INC. MAGNA SECURITIES CORP	2,000.00	48.740	30.00	97,510.00

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

37

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 40141	3/12/09 3/17/09	93114210 422390	WAL-MART STORES, INC. MAGNA SECURITIES CORP		2,000.00	47.870	30.00	95,770.00	
PUR 40141	3/16/09 3/19/09	93114210 422399	WAL-MART STORES, INC. STURDIVANT/EXECUTION		1,000.00	49.400	15.00	49,415.00	
PUR 40141	3/20/09 3/25/09	93114210 422417	WAL-MART STORES, INC. STURDIVANT/EXECUTION		2,000.00	49.458	30.00	98,945.00	
PUR 40141	3/20/09 3/25/09	93114210 422417	WAL-MART STORES, INC. WILLIAMS CAPITAL GROUP		1,000.00	50.130	15.00	50,145.00	
PUR 40141	3/23/09 3/26/09	93114210 422421	WAL-MART STORES, INC. WILLIAMS CAPITAL GROUP		2,000.00	51.200	30.00	102,430.00	
PUR 40141	3/26/09 3/31/09	93114210 422433	WAL-MART STORES, INC. STURDIVANT/EXECUTION		2,000.00	52.660	30.00	105,350.00	
PUR 44214	2/27/09 3/04/09	93142210 422351	WALGREEN CO. JP MORGAN		10,000.00	23.632	300.00	236,621.00	
PUR 44214	3/06/09 3/11/09	93142210 422372	WALGREEN CO. RAYMOND JAMES/EXECUTION		2,000.00	22.144	30.00	44,317.00	
PUR 42697	2/27/09 3/04/09	97314910 422351	WIND RIVER SYSTEMS, INC. CREDIT SUISSE SEC (AES)		10,000.00	7.430	100.00	74,397.00	
PUR 42697	3/06/09 3/11/09	97314910 422372	WIND RIVER SYSTEMS, INC. MERRIMAN/OTC		4,000.00	6.530	60.00	26,180.00	
PUR 42697	3/11/09 3/16/09	97314910 422386	WIND RIVER SYSTEMS, INC. MERRIMAN/OTC		4,000.00	6.300	60.00	25,260.00	
PUR 42697	3/16/09 3/19/09	97314910 422399	WIND RIVER SYSTEMS, INC. ITG (CHANNEL)		2,000.00	6.591	30.00	13,211.00	
PUR 42697	3/19/09 3/24/09	97314910 422411	WIND RIVER SYSTEMS, INC. MERRIMAN/OTC		2,000.00	6.790	30.00	13,609.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

38

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 44469	2/27/09 3/04/09	98302410 422351	WYETH JP MORGAN		12,000.00	40.981	360.00	492,132.00	
PUR 44469	3/19/09 3/24/09	98302410 422411	WYETH STURDIVANT/EXECUTION		2,000.00	42.397	30.00	84,824.20	
PUR	2/27/09	98385X10	XTO ENERGY INC.						

42027	3/04/09	422351	JP MORGAN	2,000.00	30.998	60.00	62,055.00	
PUR 43705	2/27/09 3/04/09	98433210 422351	YAH00! INC. CREDIT SUISSE SEC (AES)	10,000.00	13.031	100.00	130,409.00	
PUR 43705	3/06/09 3/11/09	98433210 422372	YAH00! INC. MERRIMAN/OTC	2,000.00	12.768	30.00	25,565.00	
PUR 43705	3/06/09 3/11/09	98433210 422372	YAH00! INC. MERRIMAN/OTC	2,000.00	12.870	30.00	25,770.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				4,000.00	12.819	60.00	51,335.00	
PUR 43705	3/23/09 3/26/09	98433210 422421	YAH00! INC. MERRIMAN/OTC	2,000.00	14.070	30.00	28,170.00	
PUR 43303	2/26/09 3/03/09	98970110 422347	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)	10,000.00	11.593	100.00	116,034.00	
PUR 43303	2/27/09 3/04/09	98970110 422351	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)	10,000.00	9.864	100.00	98,744.00	
PUR 43303	3/10/09 3/13/09	98970110 422381	ZIONS BANCORPORATION MERRIMAN/OTC	8,000.00	7.477	120.00	59,936.80	
PUR 43303	3/11/09 3/16/09	98970110 422386	ZIONS BANCORPORATION MERRIMAN/OTC	4,000.00	7.840	60.00	31,420.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

39									
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 43303	3/12/09 3/17/09	98970110 422390	ZIONS BANCORPORATION ITG (CHANNEL)		4,000.00	8.783	60.00	35,191.20	
PUR 44963	3/04/09 3/09/09	G9144P10 422363	TYCO ELECTRONICS LTD. STURDIVANT/EXECUTION		50,000.00	9.212	750.00	461,345.00	
PUR 44963	3/05/09 3/10/09	G9144P10 422368	TYCO ELECTRONICS LTD. SOLEIL SECURITIES CORP.		4,000.00	8.889	120.00	35,674.00	
PUR 44963	3/05/09 3/10/09	G9144P10 422368	TYCO ELECTRONICS LTD. STURDIVANT/EXECUTION		10,000.00	8.100	150.00	81,148.00	
SUBTOTAL STOCK PURCHASES:					3,784,673.00		59,145.23	40,196,346.03	
TOTAL FUND PURCHASES:					3,784,673.00		59,145.23	40,196,346.03	

SALES OF STOCK AND OTHER EQUITIES									
SALE 43627	2/25/09 3/02/09	00086T10 422343	A.C. MOORE ARTS & CRAFTS, I INSTINET (PORTAL)		10,000.00	1.308	.08 70.00	13,007.92	-
SALE 43627	3/09/09 3/12/09	00086T10 422377	A.C. MOORE ARTS & CRAFTS, I ITG (CHANNEL)		10,000.00	1.218	.07 100.00	12,074.93	-
SALE 43627	3/13/09 3/18/09	00086T10 422396	A.C. MOORE ARTS & CRAFTS, I ITG (CHANNEL)		40,000.00	1.086	.25 400.00	43,047.75	-
SALE 43436	2/25/09 3/02/09	00817Y10 422343	AETNA INC JP MORGAN		11,000.00	28.566	1.76 330.00	313,895.34	-21,465.02
SALE 36208	3/04/09 3/09/09	03783310 422364	APPLE INC. CREDIT SUISSE SEC (AES)		500.00	90.476	.26 5.00	45,232.74	-16,027.76
SALE 36208	3/05/09 3/10/09	03783310 422369	APPLE INC. CREDIT SUISSE SEC (AES)		500.00	89.728	.25 5.00	44,858.75	-16,401.75

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

40									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS

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SALE 38630	3/20/09 3/25/09	04622410 422418	ASTEC INDUSTRIES INC. KEYBANC CAPITAL MKTS INC	1,000.00	26.052	.15 15.00	26,036.85	-7,675.79	
SALE 43168 14,735.11	3/13/09 3/18/09	05348W30 422396	AVANEX CORP. ITG (CHANNEL)	10,000.00	1.385	.08 100.00	13,745.92	-	
SALE 40773 931.75	3/18/09 3/23/09	06212810 422408	BANK OF FLORIDA CORP. INSTINET (PORTAL)	2,000.00	4.382	.05 14.00	8,749.15	-	
SALE 40773 62.76	3/19/09 3/24/09	06212810 422412	BANK OF FLORIDA CORP. INSTINET (PORTAL)	100.00	4.220	.01 .70	421.29	-	
SALE 40773 254.25	3/20/09 3/25/09	06212810 422418	BANK OF FLORIDA CORP. INSTINET (PORTAL)	300.00	4.000	.01 2.10	1,197.89	-	
SALE 40773 1,235.96	3/23/09 3/26/09	06212810 422422	BANK OF FLORIDA CORP. INSTINET (PORTAL)	1,600.00	4.075	.04 11.20	6,508.76	-	
SALE 42924	3/20/09 3/25/09	08578910 422418	BERRY PETROLEUM CO STURDIVANT/EXECUTION	4,000.00	9.162	.21 60.00	36,588.99	-33,632.00	
SALE 43754	3/13/09 3/18/09	12589610 422396	CMS ENERGY CORP. WILLIAMS CAPITAL GROUP	10,000.00	11.092	.63 150.00	110,772.37	6,309.03	
SALE 43754	3/19/09 3/24/09	12589610 422412	CMS ENERGY CORP. STURDIVANT/EXECUTION	4,000.00	11.811	.27 60.00	47,181.73	5,396.39	
SALE 43754	3/20/09 3/25/09	12589610 422418	CMS ENERGY CORP. STURDIVANT/EXECUTION	4,000.00	12.028	.27 60.00	48,052.13	6,266.79	
SALE 43754	3/26/09 3/31/09	12589610 422434	CMS ENERGY CORP. WILLIAMS CAPITAL GROUP	2,000.00	11.950	.14 30.00	23,869.86	2,977.19	
SALE 43903	3/04/09 3/09/09	15133V20 422364	CENTENNIAL COMMUNICATIONS CREDIT SUISSE SEC (AES)	20,000.00	8.260	.93 200.00	164,999.07	10,065.95	
SALE 43670 24,264.22	3/13/09 3/18/09	15678210 422396	CERNER CORP. ITG (CHANNEL)	5,000.00	42.150	1.19 75.00	210,675.31		

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

41

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 43670	3/23/09 3/26/09	15678210 422422	CERNER CORP. MERRIMAN/OTC		2,000.00	42.137	.48 30.00	84,243.92	9,679.48
SALE 43670	3/25/09 3/30/09	15678210 422430	CERNER CORP. MERRIMAN/OTC		2,000.00	45.053	.51 30.00	90,074.89	15,510.45
SALE 43670	3/26/09 3/31/09	15678210 422434	CERNER CORP. MERRIMAN/OTC		2,000.00	46.167	.52 30.00	92,303.68	17,739.24
SALE 45092	3/20/09 3/25/09	17243V10 422418	CINEMARK HOLDINGS, INC. STURDIVANT/EXECUTION		4,000.00	8.643	.20 60.00	34,512.20	3,911.39
SALE 12798	3/17/09 3/20/09	17296710 422404	CITIGROUP INC. STURDIVANT/EXECUTION		20,000.00	2.650	.30 300.00	52,699.70	19,021.70
SALE 12798 137,378.27	3/18/09 3/23/09	17296710 422408	CITIGROUP INC. MAGNA SECURITIES CORP		100,000.00	3.073	1.73 1,500.00	305,768.27	
SALE 12798	3/18/09 3/23/09	17296710 422408	CITIGROUP INC. STURDIVANT/EXECUTION		10,000.00	2.600	.15 150.00	25,849.85	9,010.85
SALE 12798	3/18/09 3/23/09	17296710 422408	CITIGROUP INC. WILLIAMS CAPITAL GROUP		70,000.00	3.026	1.19 1,050.00	210,733.81	92,860.81
SALE 43952	3/20/09 3/25/09	18538Q10 422418	CLEARWIRE CORP. CL A KEYBANC CAPITAL MKTS INC		10,000.00	4.246	.24 150.00	42,309.76	-2,072.80
SALE 43974	3/03/09 3/06/09	22405110 422359	COX RADIO INC-CL A CITIGROUP/CITIBANK DOMESTIC		6,000.00	5.377	.19 180.00	32,083.61	-3,080.13
SALE 43974	3/24/09 3/27/09	22405110 422426	COX RADIO INC-CL A STURDIVANT/EXECUTION		30,000.00	4.065	.69 450.00	121,493.31	-24,493.11
SALE 43974	3/25/09 3/30/09	22405110 422430	COX RADIO INC-CL A WILLIAMS CAPITAL GROUP		20,000.00	4.107	.46 300.00	81,829.54	-15,494.74
SALE 43974	3/26/09 3/31/09	22405110 422434	COX RADIO INC-CL A WILLIAMS CAPITAL GROUP		10,000.00	4.054	.23 150.00	40,385.77	-8,276.37

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

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

PAGE:

42

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 43148	3/20/09 3/25/09	23257720 422418	CYNOSURE INC. CL A KEYBANC CAPITAL MKTS INC		10,000.00	5.898	.34 150.00	58,833.66	-44,740.61
SALE 43148	3/26/09 3/31/09	23257720 422434	CYNOSURE INC. CL A MERRIMAN/OTC		10,000.00	6.391	.36 150.00	63,755.64	-39,818.63
SALE 44674	3/09/09 3/12/09	25468710 422377	WALT DISNEY CO STURDIVANT/EXECUTION		4,000.00	15.630	.36 60.00	62,459.64	-12,773.53
SALE 44674	3/11/09 3/16/09	25468710 422387	WALT DISNEY CO MAGNA SECURITIES CORP		10,000.00	16.615	.94 150.00	165,999.06	-22,083.86
SALE 44674	3/12/09 3/17/09	25468710 422391	WALT DISNEY CO MAGNA SECURITIES CORP		10,000.00	17.205	.97 150.00	171,896.03	-16,186.89
SALE 44949	3/19/09 3/24/09	25470M10 422412	DISH NETWORKS ITG (CHANNEL)		15,000.00	10.946	.92 225.00	163,958.08	20,965.08
SALE 44949	3/19/09 3/24/09	25470M10 422412	DISH NETWORKS MERRIMAN/OTC		7,000.00	11.025	.44 105.00	77,066.76	10,336.69
SALE 44949	3/20/09 3/25/09	25470M10 422418	DISH NETWORKS KEYBANC CAPITAL MKTS INC		26,000.00	10.611	1.55 390.00	275,489.25	27,634.72
SALE 42995	3/03/09 3/06/09	25674610 422359	DOLLAR TREE INC CREDIT SUISSE SEC (AES)		2,000.00	39.428	.45 20.00	78,835.55	6,712.62
SALE 42995	3/06/09 3/11/09	25674610 422373	DOLLAR TREE INC MERRIMAN/OTC		2,000.00	39.601	.45 30.00	79,171.75	7,048.82
SALE 42995 9,332.01	3/10/09 3/13/09	25674610 422382	DOLLAR TREE INC ITG (CHANNEL)		2,000.00	40.743	.46 30.00	81,454.94	
SALE 42995	3/23/09 3/26/09	25674610 422422	DOLLAR TREE INC MERRIMAN/OTC		1,000.00	41.310	.24 15.00	41,294.76	5,233.30
SALE 43900	3/13/09 3/18/09	25746U10 422396	DOMINION RESOURCES INC/VA MAGNA SECURITIES CORP		12,000.00	29.333	1.98 180.00	351,810.42	-54,229.72

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

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

PAGE:

43

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 43900	3/13/09 3/18/09	25746U10 422396	DOMINION RESOURCES INC/VA WILLIAMS CAPITAL GROUP		2,000.00	29.011	.33 30.00	57,990.67	-9,682.69
SALE 45008	3/10/09 3/13/09	26054310 422382	DOW CHEMICAL WILLIAMS CAPITAL GROUP		15,000.00	6.363	.54 225.00	95,220.96	-6,753.54
SALE 44216	3/20/09 3/25/09	26441C10 422418	DUKE ENERGY CORP. STURDIVANT/EXECUTION		22,000.00	14.251	1.76 330.00	313,185.84	-15,474.16
SALE 45009 7,773.16	3/16/09 3/19/09	27864210 422400	EBAY INC. ITG (CHANNEL)		5,000.00	11.979	.34 75.00	59,817.66	
SALE 44853	3/16/09 3/19/09	29100P10 422400	EMERGENCY MEDICAL SVCS CO STURDIVANT/EXECUTION		10,000.00	31.827	1.79 150.00	318,119.21	-16,745.83
SALE 44853	3/17/09 3/20/09	29100P10 422404	EMERGENCY MEDICAL SVCS CO STURDIVANT/EXECUTION		10,000.00	31.526	1.77 150.00	315,112.23	-19,752.81
SALE 40546	3/19/09 3/24/09	29266R10 422412	ENERGIZER HOLDINGS INC. STURDIVANT/EXECUTION		6,000.00	48.623	1.64 90.00	291,648.16	-229,304.27
SALE 15201	3/18/09 3/23/09	30231G10 422408	EXXON MOBIL CORP. STURDIVANT/EXECUTION		1,000.00	68.200	.39 15.00	68,184.61	-3,653.15
SALE 45175	3/20/09 3/25/09	31428X10 422418	FEDEX CORP STURDIVANT/EXECUTION		10,000.00	43.927	2.46 150.00	439,113.54	27,729.54
SALE 39085	3/04/09 3/09/09	33643310 422364	FIRST SOLAR INC. CREDIT SUISSE SEC (AES)		400.00	115.32	.26 4.00	46,127.50	-17,330.55
SALE 39085	3/13/09 3/18/09	33643310 422396	FIRST SOLAR INC. MERRIMAN/OTC		200.00	129.48	.15 3.00	25,894.27	-5,834.76

SALE 39085	3/26/09 3/31/09	33643310 422434	FIRST SOLAR INC. MERRIMAN/OTC	200.00	139.01	.16 3.00	27,798.84	-3,930.19
SALE 44982	3/16/09 3/19/09	36467W10 422400	GAMESTOP CORP. STURDIVANT/EXECUTION	7,000.00	25.689	1.01 105.00	179,716.29	17,211.51

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

44

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

PAGE:

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 44982	3/23/09 3/26/09	36467W10 422422	GAMESTOP CORP. STURDIVANT/EXECUTION		2,000.00	25.540	.29 30.00	51,049.71	4,619.77
SALE 44982	3/24/09 3/27/09	36467W10 422426	GAMESTOP CORP. STURDIVANT/EXECUTION		2,000.00	25.900	.30 30.00	51,770.50	5,340.57
SALE 44982	3/26/09 3/31/09	36467W10 422434	GAMESTOP CORP. BMO CAPITAL MARKETS/EXECUTI		14,000.00	26.940	2.12 210.00	376,946.48	51,936.93
SALE 43855	3/16/09 3/19/09	36871040 422400	GENENTECH INC STURDIVANT/EXECUTION		2,000.00	94.000	1.06 30.00	187,968.94	43,957.94
SALE 43855	3/23/09 3/26/09	36871040 422422	GENENTECH INC STURDIVANT/EXECUTION		2,000.00	93.850	1.06 30.00	187,668.94	43,657.94
SALE 12731	3/10/09 3/13/09	36960410 422382	GENERAL ELECTRIC CO. STURDIVANT/EXECUTION		2,000.00	8.760	.10 30.00	17,489.90	-23,108.13
SALE 37621	3/20/09 3/25/09	39762420 422418	GREIF INC. CL B STURDIVANT/EXECUTION		1,000.00	32.010	.18 15.00	31,994.82	-18,673.51
SALE 44983	3/16/09 3/19/09	40377710 422400	GYMBOREE CORP KEYBANC CAPITAL MKTS INC		32,000.00	18.331	3.29 480.00	586,099.11	93,468.71
SALE 44598 14,382.69	3/13/09 3/18/09	43146610 422396	HILL INTERNATIONAL INC. MAGNA SECURITIES CORP		10,000.00	3.147	.18 150.00	31,319.82	-
SALE 28084	3/26/09 3/31/09	46625H10 422434	J.P. MORGAN CHASE & CO. GRISWOLD COMPANY		2,000.00	28.471	.32 20.00	56,921.68	6,023.61
SALE 45091	3/20/09 3/25/09	47836610 422418	JOHNSON CONTROLS, INC. STURDIVANT/EXECUTION		10,000.00	11.108	.63 150.00	110,930.37	15,938.37
SALE 39623	3/13/09 3/18/09	50207910 422396	LMI AEROSPACE INC. MERRIMAN/OTC		8,000.00	6.491	.30 120.00	51,809.30	-47,935.82
SALE 39623 9,019.13	3/23/09 3/26/09	50207910 422422	LMI AEROSPACE INC. MERRIMAN/OTC		2,000.00	7.694	.09 30.00	15,357.31	-

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

45

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

PAGE:

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 44247	3/10/09 3/13/09	52605730 422382	LENNAR CORP. CL B STURDIVANT/EXECUTION		4,000.00	5.748	.13 60.00	22,929.87	-3,824.32
SALE 44247 3,364.33	3/11/09 3/16/09	52605730 422387	LENNAR CORP. CL B MAGNA SECURITIES CORP		4,000.00	5.863	.14 60.00	23,389.86	-
SALE 44247 1,935.16	3/12/09 3/17/09	52605730 422391	LENNAR CORP. CL B MAGNA SECURITIES CORP		2,000.00	5.736	.07 30.00	11,441.93	-
SALE 44247 240.17	3/13/09 3/18/09	52605730 422396	LENNAR CORP. CL B MAGNA SECURITIES CORP		2,000.00	6.584	.08 30.00	13,136.92	-
SALE 44247 373.54	3/13/09 3/18/09	52605730 422396	LENNAR CORP. CL B WILLIAMS CAPITAL GROUP		4,000.00	6.610	.15 60.00	26,380.65	-
SALE 44247	3/16/09 3/19/09	52605730 422400	LENNAR CORP. CL B STURDIVANT/EXECUTION		4,000.00	6.733	.16 60.00	26,873.04	118.85
SALE	3/17/09	52605730	LENNAR CORP. CL B				.15		

44247	3/20/09	422404	STURDIVANT/EXECUTION	4,000.00	6.304	60.00	25,155.85	-1,598.34
SALE	3/18/09	52605730	LENNAR CORP. CL B			.08		
44247	3/23/09	422408	STURDIVANT/EXECUTION	2,000.00	6.460	30.00	12,889.92	-487.17
SALE	3/26/09	52605730	LENNAR CORP. CL B			.09		
44247	3/31/09	422434	WILLIAMS CAPITAL GROUP	2,000.00	7.803	30.00	15,575.91	
2,198.82								
SALE	3/18/09	55271510	MEMC ELECTRONICS MATERIALS,			.25		
40575	3/23/09	422408	STURDIVANT/EXECUTION	3,000.00	14.560	45.00	43,634.75	-75,700.62
SALE	3/16/09	55402X10	MWI VETERINARY SUPPLY, INC.			.33		
44854	3/19/09	422400	ITG (CHANNEL)	2,000.00	28.767	30.00	57,504.47	
5,579.33								
SALE	3/13/09	58933110	MERCK & CO., INC.			.30		
41790	3/18/09	422396	STURDIVANT/EXECUTION	2,000.00	26.779	30.00	53,528.10	-7,873.87
SALE	3/09/09	65440K10	99 CENTS ONLY STORES			.47		
44790	3/12/09	422377	STURDIVANT/EXECUTION	10,000.00	8.236	150.00	82,208.53	4,602.52

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

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 44790 9,935.49	3/11/09 3/16/09	65440K10 422387	99 CENTS ONLY STORES MAGNA SECURITIES CORP		10,000.00	8.769	.50 150.00	87,541.50	
SALE 45031	3/20/09 3/25/09	67020Y10 422418	NUANCE COMMUNICATIONS, INC. MERRIMAN/OTC		20,000.00	10.117	1.14 300.00	202,040.86	36,990.53
SALE 45031	3/23/09 3/26/09	67020Y10 422422	NUANCE COMMUNICATIONS, INC. MERRIMAN/OTC		8,000.00	10.363	.47 120.00	82,780.33	16,760.20
SALE 45031	3/25/09 3/30/09	67020Y10 422430	NUANCE COMMUNICATIONS, INC. MERRIMAN/OTC		10,000.00	10.503	.59 150.00	104,875.41	22,350.24
SALE 43883 1,345.80	3/13/09 3/18/09	67073Y10 422396	NV ENERGY INC. WILLIAMS CAPITAL GROUP		4,000.00	8.793	.20 60.00	35,109.80	-
SALE 43883	3/19/09 3/24/09	67073Y10 422412	NV ENERGY INC. STURDIVANT/EXECUTION		8,000.00	9.296	.42 120.00	74,245.98	1,334.78
SALE 43883 14,264.89	3/26/09 3/31/09	67073Y10 422434	NV ENERGY INC. ICAP CORPORATES LLC		20,000.00	9.837	1.11 200.00	196,542.89	
SALE 29494 6,334.71	3/04/09 3/09/09	69002720 422364	OUTDOOR CHANNEL HOLDINGS, I CREDIT SUISSE SEC (AES)		2,000.00	5.293	.06 20.00	10,565.94	-
SALE 29494 5,450.72	3/11/09 3/16/09	69002720 422387	OUTDOOR CHANNEL HOLDINGS, I MERRIMAN/OTC		2,000.00	5.740	.07 30.00	11,449.93	-
SALE 29494 4,723.92	3/16/09 3/19/09	69002720 422400	OUTDOOR CHANNEL HOLDINGS, I ITG (CHANNEL)		2,000.00	6.103	.07 30.00	12,176.73	-
SALE 33680	3/13/09 3/18/09	74271810 422396	PROCTER & GAMBLE CO. RAYMOND JAMES/EXECUTION		1,000.00	46.979	.27 15.00	46,963.33	-13,220.07
SALE 44934	3/05/09 3/10/09	74432010 422369	PRUDENTIAL FINANCIAL INC SOLEIL SECURITIES CORP.		15,000.00	12.423	1.05 450.00	185,889.45	-67,267.05
SALE 44937	3/06/09 3/11/09	77537110 422373	ROHM & HAAS CO BMO CAPITAL MARKETS/EXECUTI		1,000.00	63.407	.36 15.00	63,391.34	10,791.09

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

47									

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 44937	3/06/09 3/11/09	77537110 422373	ROHM & HAAS CO STURDIVANT/EXECUTION		3,000.00	62.368	1.05 45.00	187,056.75	29,256.00
SALE	3/06/09	77537110	ROHM & HAAS CO				.36		

44937	3/11/09	422373	STURDIVANT/EXECUTION	1,000.00	63.512	15.00	63,496.64	10,896.39
-					=====			
40,152.39			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	4,000.00	62.654	1.41	250,553.39	
						60.00		
SALE 44937	3/09/09 3/12/09	77537110 422377	ROHM & HAAS CO MAGNA SECURITIES CORP	3,000.00	69.058	1.17 45.00	207,128.73	
49,327.98								
SALE 44937	3/09/09 3/12/09	77537110 422377	ROHM & HAAS CO MAGNA SECURITIES CORP	8,000.00	68.000	3.05 120.00	543,876.95	123,074.95
-					=====			
172,402.93			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	11,000.00	68.289	4.22	751,005.68	
						165.00		
SALE 44725	2/25/09 3/02/09	78462F10 422343	SPDR TRUST SERIES 1 JP MORGAN	1,000.00	77.540	.44 30.00	77,509.56	-
5,651.84								
SALE 44725	2/26/09 3/03/09	78462F10 422348	SPDR TRUST SERIES 1 JP MORGAN	7,000.00	77.890	3.06 210.00	545,016.94	-37,112.86
SALE 43474	3/23/09 3/26/09	81725T10 422422	SENSIENT TECHNOLOGIES CORP. WILLIAMS CAPITAL GROUP	4,000.00	23.857	.54 60.00	95,366.66	2,283.25
SALE 43474	3/26/09 3/31/09	81725T10 422434	SENSIENT TECHNOLOGIES CORP. WILLIAMS CAPITAL GROUP	2,000.00	24.103	.27 30.00	48,174.73	1,633.03
SALE 41243	3/23/09 3/26/09	88731710 422422	TIME WARNER INC. WILLIAMS CAPITAL GROUP	10,000.00	8.570	.48 150.00	85,549.52	-36,049.20
SALE 42818	3/06/09 3/11/09	91886610 422373	VALASSIS COMMUNICATIONS INC RAYMOND JAMES/EXECUTION	50,000.00	1.255	.36 750.00	62,014.64	-265,770.43

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

48									
-									
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 42818	3/09/09 3/12/09	91886610 422377	VALASSIS COMMUNICATIONS INC MAGNA SECURITIES CORP		20,000.00	1.244	.14 300.00	24,577.86	-
106,536.17									
SALE 43853	3/11/09 3/16/09	92343V10 422387	VERIZON COMMUNICATIONS INC. MAGNA SECURITIES CORP		5,000.00	27.790	.78 75.00	138,874.22	-
15,213.59									
SALE 43853	3/26/09 3/31/09	92343V10 422434	VERIZON COMMUNICATIONS INC. WILLIAMS CAPITAL GROUP		2,000.00	29.900	.34 30.00	59,769.66	-1,865.46
SALE 43668	3/11/09 3/16/09	93439040 422387	WARNACO GROUP INC. (THE) MAGNA SECURITIES CORP		4,000.00	18.280	.41 60.00	73,059.59	
7,493.93									
SALE 43303	3/24/09 3/27/09	98970110 422426	ZIONS BANCORPORATION ITG (CHANNEL)		8,000.00	11.015	.50 120.00	88,000.30	-45,937.44
-									
449,593.99			SUBTOTAL STOCK SALES:		986,800.00		67.18	11,880,183.30	-
							14,753.00		
-									
449,593.99			TOTAL FUND SALES:		986,800.00		67.18	11,880,183.30	-
							14,753.00		

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

4365

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
N.J. BEST - PORTFOLIO C (4365)

PAGE:

49									
-									
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 FIXED INCOME SECURITIES									

SALE 22944	2/27/09 3/04/09	9128276J 287154	UNITED STATES TREAS NTS BNP PARIBAS SECURITIES CORP	5.7500 8/15/10	5,700,000.00	3.635 107.17		6,109,000.44	239,974.53
-									
239,974.53			SUBTOTAL FIXED SALES:		5,700,000.00			6,109,000.44	
-									
239,974.53			TOTAL FUND SALES:		5,700,000.00			6,109,000.44	
END OF REPORT FOR: N.J. BEST - PORTFOLIO C									

4370

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

N.J. BEST - PORTFOLIO D (4370)

PAGE:

50

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF FIXED INCOME SECURITIES									
SALE 32587	2/27/09 3/04/09	912828BH 287154	UNITED STATES TREAS NTS BNP PARIBAS SECURITIES CORP	4.2500 8/15/13	10,000,000.00	4.581 110.30		11,030,435.25	1,162,452.66
SUBTOTAL FIXED SALES:					10,000,000.00			11,030,435.25	1,162,452.66
TOTAL FUND SALES:					10,000,000.00			11,030,435.25	

1,162,452.66

END OF REPORT FOR: N.J. BEST - PORTFOLIO D

4375

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

N.J. BEST - PORTFOLIO E (4375)

PAGE:

51

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF FIXED INCOME SECURITIES									
SALE 22489	2/27/09 3/04/09	9128277L 287154	UNITED STATES TREAS NTS CITIGROUP FUNDING INC.	4.8750 2/15/12	600,000.00	5.097 109.84		659,037.05	62,662.92
SALE 26498	2/27/09 3/04/09	912828AP 287154	UNITED STATES TREAS NTS HSBC SECURITIES INC.	4.0000 11/15/12	1,500,000.00	4.296 108.39		1,625,971.54	141,082.58
SALE 24942	2/27/09 3/04/09	912828AU 287154	UNITED STATES TREAS NTS GREENWICH CAPITAL MARKETS	3.8750 2/15/13	1,500,000.00	3.728 108.37		1,625,619.98	117,625.10
SALE 28045	2/27/09 3/04/09	912828CA 287154	UNITED STATES TREAS NTS BARCLAYS CAPITAL INC	4.0000 2/15/14	4,000,000.00	4.736 109.76		4,390,767.85	519,452.61
SALE 29394	2/27/09 3/04/09	912828CT 287154	UNITED STATES TREAS NTS HSBC (DOMESTIC)	4.2500 8/15/14	1,600,000.00	4.211 111.21		1,779,368.60	176,398.67
SALE 32585	2/27/09 3/04/09	912828DV 287154	UNITED STATES TREAS NTS HSBC (DOMESTIC)	4.1250 5/15/15	9,000,000.00	4.714 109.61		9,865,510.88	1,147,892.08
SUBTOTAL FIXED SALES:					18,200,000.00			19,946,275.90	2,165,113.96
TOTAL FUND SALES:					18,200,000.00			19,946,275.90	

2,165,113.96

END OF REPORT FOR: N.J. BEST - PORTFOLIO E

4805	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 3/01/09 THROUGH 3/31/09								
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52

SUPPLEMENTAL ANNUITY COLLECT TR (4805)

PAGE:

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 8065	3/05/09 3/10/09	02687410 422367	AMERICAN INTERNATIONAL GROU INSTINET (PORTAL)		40,696.00	.362	.09 203.48	14,528.38	-380,012.49
SALE 36463	3/05/09 3/10/09	34958B10 422367	FORTRESS INVESTMENT GROUP L STURDIVANT/EXECUTION		2,000.00	1.183	.02 20.00	2,345.18	-34,654.82
SALE 20123	3/26/09 3/27/09	36871040 422360	GENENTECH INC. TENDERED		18,000.00	95.000		1,710,000.00	1,307,898.12
SALE 12890	3/05/09 3/10/09	41651510 422367	HARTFORD FINANCIAL SERVICES STURDIVANT/EXECUTION		5,000.00	3.870	.11 75.00	19,274.89	-275,975.11
SALE 27340	3/05/09 3/10/09	74432010 422367	PRUDENTIAL FINANCIAL INC. STURDIVANT/EXECUTION		10,000.00	11.427	.64 150.00	114,123.36	-331,226.64
SUBTOTAL STOCK SALES:					75,696.00		.86	1,860,271.81	
286,029.06							448.48		
TOTAL FUND SALES:					75,696.00		.86	1,860,271.81	
286,029.06							448.48		

END OF REPORT FOR: SUPPLEMENTAL ANNUITY COLLECT TR

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

CASH MANAGEMENT FD (5050)

PAGE:

53

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR 45184	3/18/09 3/18/09	00282CQR 287222	ABBOTT LABORATORIES DISC C BANK OF AMERICA SECURITIES	.1700 3/25/09	30,000,000.00	.170 99.997		29,999,008.32	
PUR 45114	3/17/09 3/17/09	00570BJ8 287216	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.4500 4/17/09	25,000,000.00	.450 100.00		25,000,000.00	
PUR 44952	3/04/09 3/04/09	01039LQ6 287155	ALABAMA POWER CO DISC C P BANK OF AMERICA SECURITIES	.2000 3/06/09	20,500,000.00	.200 99.999		20,499,772.22	
PUR 45002	3/10/09 3/10/09	02585RL4 287184	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.3500 4/01/09	25,000,000.00	.350 100.00		25,000,000.00	
PUR 45079	3/13/09 3/13/09	02585RN2 287202	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.3200 4/01/09	25,000,000.00	.320 100.00		25,000,000.00	
PUR 45085	3/13/09 3/13/09	02585RN5 287202	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.2500 3/20/09	6,006,000.00	.250 100.00		6,006,000.00	
PUR 45086	3/13/09 3/13/09	02585RN5 287202	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.2500 3/20/09	1,352,000.00	.250 100.00		1,352,000.00	
PUR 45103	3/16/09 3/16/09	02585RN8 287210	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.2500 3/23/09	12,000,000.00	.250 100.00		12,000,000.00	
PUR 45188	3/18/09 3/18/09	02585RP9 287222	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1500 3/19/09	25,000,000.00	.150 100.00		25,000,000.00	
PUR 45217	3/19/09 3/19/09	02585RQ4 287228	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1200 3/20/09	640,000.00	.120 100.00		640,000.00	
PUR 45228	3/20/09 3/20/09	02585RQ7 287235	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1200 3/23/09	38,000,000.00	.120 100.00		38,000,000.00	
PUR 45274	3/25/09 3/25/09	02585RS8 287253	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1200 3/26/09	2,426,000.00	.120 100.00		2,426,000.00	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

CASH MANAGEMENT FD (5050) -Cont.

PAGE:

54

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 45280	3/26/09 3/26/09	02585RT7 287259	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1000 4/01/09	20,000,000.00	.100 100.00		20,000,000.00	
PUR 45383	3/27/09 3/27/09	02585RT9 287265	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1000 3/30/09	8,284,000.00	.100 100.00		8,284,000.00	
PUR 45398	3/30/09 3/30/09	02585RU4 287271	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1000 3/31/09	2,563,000.00	.100 100.00		2,563,000.00	
PUR 45059	3/10/09 3/13/09	026609AM 287202	AMERICAN HOME (WYETH) 6.70 CITIGROUP/CITIBANK DOMESTIC	6.9500 3/15/11	20,000,000.00	3.450 106.72		21,345,200.00	
PUR 44972	3/05/09 3/05/09	0556N0Q6 287166	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.2500 3/06/09	20,000,000.00	.250 99.999		19,999,861.11	
PUR 45022	3/10/09 3/10/09	0556N0QB 287184	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.2500 3/11/09	103,000,000.00	.250 99.999		102,999,284.73	
PUR 45032	3/11/09 3/11/09	0556N0QD 287190	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.2500 3/13/09	50,000,000.00	.250 99.999		49,999,305.56	
PUR 45047	3/12/09 3/12/09	0556N0QD 287196	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.2500 3/13/09	30,000,000.00	.250 99.999		29,999,791.67	
PUR 45166	3/17/09 3/17/09	0556N0QJ 287216	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.2000 3/18/09	5,022,000.00	.200 99.999		5,021,972.10	
PUR 44955	3/04/09 3/04/09	05570BE4 287155	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.3100 3/23/09	25,000,000.00	.310 100.00		25,000,000.00	
PUR 45049	3/12/09 3/12/09	05570BG9 287196	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.4000 4/07/09	25,000,000.00	.400 100.00		25,000,000.00	
PUR 45076	3/13/09 3/13/09	05570BH4 287202	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.4000 4/08/09	25,000,000.00	.400 100.00		25,000,000.00	
PUR 45098	3/16/09 3/16/09	05570BH8 287210	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.3800 4/07/09	25,000,000.00	.380 100.00		25,000,000.00	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
CASH MANAGEMENT FD (5050) -Cont.

PAGE:

55

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 45171	3/18/09 3/18/09	05570BK2 287222	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.3800 4/08/09	25,000,000.00	.380 100.00		25,000,000.00	
PUR 45077	3/13/09 3/13/09	0636Q0V9 287202	BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS	.3000 4/08/09	25,000,000.00	.300 100.00		25,000,000.00	
PUR 45107	3/16/09 3/16/09	0636Q0W3 287210	BANK OF MONTREAL YANKEE CTF BMO/HARRIS TRUST & SAVINGS	.4500 4/16/09	25,000,000.00	.450 100.00		25,000,000.00	
PUR 45163	3/17/09 3/17/09	0636Q0W9 287216	BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS	.3800 4/20/09	20,000,000.00	.380 100.00		20,000,000.00	
PUR 45039	3/11/09 3/11/09	06416PHE 287190	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.3200 4/06/09	30,000,000.00	.320 100.00		30,000,000.00	
PUR 45410	3/31/09 3/31/09	06416PJS 287277	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.2500 5/01/09	10,000,000.00	.250 100.00		10,000,000.00	
PUR 44989	3/09/09 3/09/09	14178LQA 287178	CARGILL INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.2800 3/10/09	3,248,000.00	.280 99.999		3,247,974.74	
PUR 45023	3/10/09 3/10/09	16677EPQ 287184	CHEVRON FUNDING IBN CHEVRON USA INC	.2600 3/30/09	21,000,000.00	.260 100.00		21,000,000.00	
PUR 45214	3/19/09 3/19/09	19410ER6 287228	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.1500 4/06/09	30,000,000.00	.150 99.993		29,997,750.00	
PUR 45102	3/16/09 3/16/09	19416EQP 287210	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.1500 3/23/09	50,000,000.00	.150 99.997		49,998,541.65	
PUR 44953	3/04/09 3/04/09	2082M2Q9 287155	CONOCO PHILLIPS DISC C P BANK OF AMERICA SECURITIES	.2500 3/09/09	11,400,000.00	.250 99.997		11,399,604.17	
PUR 44951	3/04/09 3/04/09	2082M2Q9 287155	CONOCO PHILLIPS DISC C P JP MORGAN	.2400 3/09/09	89,004,000.00	.240 99.997		89,001,033.23	
PUR 45110	3/16/09 3/16/09	2082M2QH 287210	CONOCO PHILLIPS DISC C P JP MORGAN	.2400 3/17/09	5,811,000.00	.240 99.999		5,810,961.26	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

CASH MANAGEMENT FD (5050) -Cont.

PAGE:

56

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 45005	3/10/09 3/10/09	2082M2QP 287184	CONOCO PHILLIPS DISC C P JP MORGAN	.2700 3/23/09	16,000,000.00	99.990		15,998,440.00	
PUR 45078	3/13/09 3/13/09	2082M2QT 287202	CONOCO PHILLIPS DISC C P MESIROW FINANCIAL, INC	.2400 3/27/09	52,719,000.00	99.991		52,714,079.56	
PUR 45034	3/11/09 3/11/09	25153JQD 287190	DEUTSCHE BANK FINANCIAL DIS DEUTSCHE BANK	.2200 3/13/09	50,000,000.00	99.999		49,999,388.89	
PUR 45061	3/13/09 3/13/09	25153JQG 287202	DEUTSCHE BANK FINANCIAL DIS DEUTSCHE BANK	.1500 3/16/09	10,000,000.00	99.999		9,999,875.00	
PUR 45063	3/13/09 3/13/09	25153JQG 287202	DEUTSCHE BANK FINANCIAL DIS DEUTSCHE BANK	.1500 3/16/09	20,000,000.00	99.999		19,999,750.00	
PUR 45179	3/18/09 3/18/09	25153JQK 287222	DEUTSCHE BANK FINANCIAL LLC DEUTSCHE BANK	.1700 3/19/09	30,000,000.00	100.00		29,999,858.33	
PUR 45375	3/27/09 3/27/09	25153JQW 287265	DEUTSCHE BANK FINANCIAL LLC DEUTSCHE BANK	.1400 3/30/09	30,000,000.00	99.999		29,999,649.99	
PUR 45106	3/16/09 3/16/09	25154BNL 287210	DEUTSCHE BANK YANKEE CTF DEP DEUTSCHE BANK	.3000 4/01/09	25,000,000.00	100.00		25,000,000.00	
PUR 45162	3/17/09 3/17/09	25154BNS 287216	DEUTSCHE BANK YANKEE CTF DEP DEUTSCHE BANK	.3500 4/07/09	25,000,000.00	100.00		25,000,000.00	
PUR 45187	3/18/09 3/18/09	25154BNY 287222	DEUTSCHE BANK AG YANKEE CER DEUTSCHE BANK	.4000 4/08/09	25,000,000.00	100.00		25,000,000.00	
PUR 44936	3/02/09 3/02/09	2635J4QJ 287143	DUPONT (EI) DENEMOURS DISC CREDIT SUISSE SEC (USA) LLC	.2700 3/18/09	7,206,000.00	99.988		7,205,135.28	
PUR 44950	3/04/09 3/04/09	34108AQK 287155	FLORIDA POWER & LIGHT CORP CITIGROUP GBL MKT(FMLY SALO	.2000 3/19/09	41,000,000.00	99.992		40,996,583.35	
PUR 45016	3/05/09 3/10/09	406216AR 287184	HALLIBURTON CO MORGAN STANLEY	5.5000 10/15/10	29,000,000.00	2.604 104.50		30,305,000.00	

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

CASH MANAGEMENT FD (5050) -Cont.

PAGE:

57

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 45100	3/16/09 3/16/09	42823JR2 287210	HEWLETT PACKARD CO DISC C P BANK OF AMERICA SECURITIES	.2600 4/02/09	50,000,000.00	99.988		49,993,861.10	
PUR 45033	3/11/09 3/11/09	4497W0QC 287190	ING AMERICA HLDGS FD DISC C BANK OF AMERICA SECURITIES	.2400 3/12/09	25,000,000.00	99.999		24,999,833.33	
PUR 45101	3/16/09 3/16/09	4662J0QP 287210	JP MORGAN CHASE DISC C P JP MORGAN CHASE	.1800 3/23/09	25,000,000.00	99.997		24,999,125.00	
PUR 45224	3/20/09 3/20/09	4662J0QP 287235	JP MORGAN CHASE DISC C P JP MORGAN CHASE	.1800 3/23/09	100,000,000.00	99.999		99,998,500.00	
PUR 45194	3/18/09 3/18/09	4662J0R1 287222	JP MORGAN CHASE DISC C P JP MORGAN CHASE	.2000 4/01/09	10,000,000.00	99.992		9,999,222.22	
PUR 45273	3/25/09 3/25/09	4662J0R1 287253	JP MORGAN CHASE DISC C P JP MORGAN CHASE	.1200 4/01/09	55,000,000.00	99.998		54,998,716.68	
PUR 45046	3/12/09 3/12/09	47819FRD 287196	JOHNSON & JOHNSON DISC CP JP MORGAN	.2000 4/13/09	25,000,000.00	99.982		24,995,555.55	
PUR 45380	3/27/09 3/27/09	59515CRT 287265	MICROSOFT CORP DISC C P CITIGROUP GBL MKT(FMLY SALO	.0500 4/27/09	30,000,000.00	99.996		29,998,708.32	
PUR 45216	3/19/09 3/19/09	7244P0QL 287228	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1500 3/20/09	7,850,000.00	100.00		7,849,967.29	
PUR 45208	3/19/09 3/19/09	7244P0QP 287228	PITNEY BOWES INC DISC C P JP MORGAN	.2000 3/23/09	27,000,000.00	99.998		26,999,400.01	
PUR 45206	3/19/09 3/19/09	7244P0QS 287228	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1500 3/26/09	10,000,000.00	99.997		9,999,708.33	
PUR 44973	3/05/09 3/05/09	7426M4Q6 287166	PRIVATE EXPORT FUNDING DISC JP MORGAN	.2400 3/06/09	7,566,000.00	99.999		7,565,949.56	
PUR	3/10/09	7426M4QB	PRIVATE EXPORT FUNDING DISC	.2400		.240			

45025 3/10/09 287184 JP MORGAN 3/11/09 6,774,000.00 99.999 6,773,954.84

5050
STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
CASH MANAGEMENT FD (5050) -Cont.

PAGE:

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 45026	3/10/09 3/10/09	7426M4QB 287184	PRIVATE EXPORT FUNDING DISC JP MORGAN	.2500 3/11/09	7,436,000.00	.250 99.999		7,435,948.36	
PUR 45027	3/10/09 3/10/09	7426M4QB 287184	PRIVATE EXPORT FUNDING DISC JP MORGAN	.2500 3/11/09	1,131,000.00	.250 99.999		1,130,992.15	
PUR 44956	3/04/09 3/04/09	7426M4R1 287155	PRIVATE EXPORT FUNDING DISC WILLIAMS CAPITAL GROUP	.2100 4/01/09	38,600,000.00	.210 99.984		38,593,695.33	
PUR 45035	3/11/09 3/11/09	7426M4R6 287190	PRIVATE EXPORT FUNDING DISC WILLIAMS CAPITAL GROUP	.2800 4/06/09	80,000,000.00	.280 99.980		79,983,822.22	
PUR 45084	3/13/09 3/13/09	7426M4RE 287202	PRIVATE EXPORT FUNDING DISC WILLIAMS CAPITAL GROUP	.2200 4/14/09	21,000,000.00	.220 99.980		20,995,893.33	
PUR 45409	3/31/09 3/31/09	78009JSL 287277	ROYAL BANK OF CANADA YANKEE ROYAL BANK OF CANADA	.2400 5/01/09	50,000,000.00	.240 100.00		50,000,000.00	
PUR 45044	3/11/09 3/11/09	83365RQC 287190	SOCIETE GENERALE NO AMER DI JP MORGAN	.2700 3/12/09	3,786,000.00	.270 99.999		3,785,971.61	
PUR 45036	3/11/09 3/11/09	83365RQD 287190	SOCIETE GENERALE DISC C P SOCIETE GENERALE INTERNATIO	.2500 3/13/09	50,000,000.00	.250 99.999		49,999,305.56	
PUR 45195	3/18/09 3/18/09	83365RQK 287222	SOCIETE GENERALE N.A. INC D JP MORGAN	.1800 3/19/09	8,694,000.00	.180 100.00		8,693,956.53	
PUR 45215	3/19/09 3/19/09	83365RQL 287228	SOCIETE GENERALE N.A. INC D JP MORGAN	.1800 3/20/09	5,000,000.00	.180 100.00		4,999,975.00	
PUR 45249	3/24/09 3/24/09	83365RQR 287247	SOCIETE GENERALE NA DISC C JP MORGAN	.2000 3/25/09	1,157,000.00	.200 99.999		1,156,993.57	
PUR 45376	3/27/09 3/27/09	83365RQW 287265	SOCIETE GENERALE N.A. INC D JP MORGAN	.1300 3/30/09	70,000,000.00	.130 99.999		69,999,241.69	
PUR 44954	3/04/09 3/04/09	8336P2VT 287155	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.4000 3/23/09	25,000,000.00	.400 100.00		25,000,000.00	

5050
STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
CASH MANAGEMENT FD (5050) -Cont.

PAGE:

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 45004	3/10/09 3/10/09	8336P2W6 287184	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.4200 4/01/09	25,000,000.00	.420 100.00		25,000,000.00	
PUR 45050	3/12/09 3/12/09	8336P2WE 287196	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.4600 4/13/09	25,000,000.00	.460 100.00		25,000,000.00	
PUR 45075	3/13/09 3/13/09	8336P2WG 287202	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.3800 4/03/09	25,000,000.00	.380 100.00		25,000,000.00	
PUR 45099	3/16/09 3/16/09	8336P2WL 287210	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.3400 4/01/09	25,000,000.00	.340 100.00		25,000,000.00	
PUR 45164	3/17/09 3/17/09	8336P2WM 287216	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.3200 3/31/09	25,000,000.00	.320 100.00		25,000,000.00	
PUR 45017	3/10/09 3/10/09	87019PG2 287184	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.4700 4/01/09	25,000,000.00	.470 100.00		25,000,000.00	
PUR 45412	3/31/09 3/31/09	87019PG7 287277	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.4800 5/01/09	25,000,000.00	.480 100.00		25,000,000.00	
PUR 45282	3/26/09 3/26/09	89116ERT 287259	TORONTO DOMINION HLDG USA D BANK OF AMERICA SECURITIES	.1500 4/27/09	80,000,000.00	.150 99.987		79,989,333.33	
PUR 44969	3/05/09 3/05/09	89233GQ6 287166	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.2800 3/06/09	50,000,000.00	.280 99.999		49,999,611.11	
PUR 45048	3/12/09 3/12/09	89233GQD 287196	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.2700 3/13/09	70,000,000.00	.270 99.999		69,999,475.00	

PUR 45062	3/13/09 3/13/09	89233GQG 287202	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1600 3/16/09	70,000,000.00	.160 99.999		69,999,066.66
PUR 45169	3/18/09 3/18/09	89233GQK 287222	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.2000 3/19/09	70,000,000.00	.200 99.999		69,999,611.11
PUR 45003	3/10/09 3/10/09	89233GQX 287184	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.3200 3/31/09	49,000,000.00	.320 99.981		48,990,853.33

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
CASH MANAGEMENT FD (5050) -Cont.

PAGE:

60

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 45397	3/30/09 3/30/09	89233GQX 287271	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1800 3/31/09	65,000,000.00	.180 100.00		64,999,675.00	
PUR 45411	3/31/09 3/31/09	89233GS1 287277	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.2400 5/01/09	12,000,000.00	.240 99.979		11,997,520.00	
PUR 45024	3/10/09 3/10/09	90328AQP 287184	USAA CAPITAL CORP DISC CP GOLDMAN SACHS & COMPANY	.2400 3/23/09	32,226,000.00	.240 99.991		32,223,207.07	
PUR 45168	3/18/09 3/18/09	9113A2R3 287222	UNITED PARCEL SERVICE DISC CREDIT SUISSE SEC (USA) LLC	.1600 4/03/09	50,000,000.00	.160 99.993		49,996,444.45	
PUR 45104	3/16/09 3/16/09	9113A2R7 287210	UNITED PARCEL SERVICE DISC CREDIT SUISSE SEC (USA) LLC	.1700 4/07/09	25,000,000.00	.170 99.990		24,997,402.78	
PUR 45037	3/11/09 3/11/09	9113AZQD 287190	UNITED PARCEL SERVICE INC C CREDIT SUISSE SEC (USA) LLC	.1300 3/13/09	25,000,000.00	.130 99.999		24,999,819.45	
PUR 45209	3/19/09 3/19/09	912795L4 287228	U S TREASURY BILLS JP MORGAN	.0995 4/16/09	38,000,000.00	.100 99.992		37,997,059.22	
PUR 45042	3/11/09 3/11/09	912795L7 287190	U S TREASURY BILLS JP MORGAN	.1745 5/07/09	20,000,000.00	.175 99.972		19,994,474.17	
PUR 45080	3/13/09 3/13/09	912795L7 287202	U S TREASURY BILLS JP MORGAN	.1295 5/07/09	50,000,000.00	.130 99.980		49,990,107.64	
PUR 45109	3/16/09 3/16/09	912795L7 287210	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	.1870 5/07/09	38,000,000.00	.187 99.973		37,989,735.78	
PUR 45165	3/17/09 3/17/09	912795L7 287216	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	.1745 5/07/09	25,000,000.00	.175 99.975		24,993,819.79	
PUR 45190	3/18/09 3/18/09	912795L7 287222	U S TREASURY BILLS JP MORGAN	.1595 5/07/09	50,000,000.00	.160 99.978		49,988,923.61	
PUR 45207	3/19/09 3/19/09	912795L8 287228	U S TREASURY BILLS JP MORGAN	.1755 5/14/09	50,000,000.00	.176 99.973		49,986,350.00	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
CASH MANAGEMENT FD (5050) -Cont.

PAGE:

61

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 45211	3/19/09 3/19/09	912795L8 287228	U S TREASURY BILLS JP MORGAN	.1755 5/14/09	100,000,000.00	.176 99.973		99,972,700.00	
PUR 45212	3/19/09 3/19/09	912795L8 287228	U S TREASURY BILLS JP MORGAN	.1745 5/14/09	50,000,000.00	.175 99.973		49,986,427.78	
PUR 45413	3/31/09 3/31/09	912795L8 287277	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	.1495 5/14/09	23,000,000.00	.150 99.982		22,995,797.39	
PUR 45081	3/13/09 3/13/09	912795L9 287202	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	.1595 5/21/09	100,000,000.00	.160 99.969		99,969,429.16	
PUR 45083	3/13/09 3/13/09	912795N5 287202	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	.2995 8/06/09	74,000,000.00	.300 99.879		73,910,116.72	
PUR 45082	3/13/09 3/13/09	912795N9 287202	U S TREASURY BILLS JP MORGAN	.3595 9/03/09	50,000,000.00	.360 99.826		49,913,120.84	
PUR 45213	3/19/09 3/19/09	912795N9 287228	U S TREASURY BILLS HSBC (DOMESTIC)	.3145 9/03/09	50,000,000.00	.315 99.853		49,926,616.67	
PUR 45363	3/26/09 3/26/09	912795Q7 287259	U S TREASURY BILLS JP MORGAN	.1045 6/04/09	6,882,000.00	.105 99.980		6,880,601.62	

PUR 45382	3/27/09 3/27/09	912795Q7 287265	U S TREASURY BILLS BNP PARIBAS	.1170 6/04/09	45,000,000.00	.117 99.978		44,989,908.75	
PUR 45381	3/27/09 3/27/09	912795Q7 287265	U S TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.1195 6/04/09	10,000,000.00	.120 99.977		9,997,709.58	
PUR 45021	3/10/09 3/10/09	91302CQB 287184	UNITED TECHNOLOGIES CORP DI BANK OF AMERICA SECURITIES	.2000 3/11/09	22,000,000.00	.200 99.999		21,999,877.77	
PUR 45185	3/18/09 3/18/09	9497F0R1 287222	WELLS FARGO DISC C P WELLS FARGO	.1500 4/01/09	20,000,000.00	.150 99.994		19,998,833.33	
PUR 45040	3/11/09 3/11/09	9497F0R3 287190	WELLS FARGO DISC C P WELLS FARGO	.2500 4/03/09	25,000,000.00	.250 99.984		24,996,006.94	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
CASH MANAGEMENT FD (5050) -Cont.

PAGE:

62									
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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 45105	3/16/09 3/16/09	9497F0R7 287210	WELLS FARGO DISC C P WELLS FARGO	.2500 4/07/09	30,000,000.00	.250 99.985		29,995,416.67	
PUR 45038	3/11/09 3/11/09	9497FQR1 287190	WELLS FARGO DISC C P WELLS FARGO	.2500 4/01/09	25,000,000.00	.250 99.985		24,996,354.17	
-									
			SUBTOTAL FIXED PURCHASES:		3692283000.00			3694418525.63	
-									
			TOTAL FUND PURCHASES:		3692283000.00			3694418525.63	

SALES OF FIXED INCOME SECURITIES

SALE 42851	3/02/09 3/02/09	912795K6 287143	U S TREASURY BILLS JP MORGAN	1.7905 3/05/09	70,002,000.00	1.806 99.999		70,001,122.06	9,566.94
SALE 43041	3/06/09 3/09/09	912795K9 287178	U S TREASURY BILLS JP MORGAN	1.4855 3/26/09	49,288,000.00	1.497 99.995		49,285,311.75	31,886.60
SALE 43041	3/06/09 3/06/09	912795K9 287172	U S TREASURY BILLS JP MORGAN	1.4855 3/26/09	50,712,000.00	1.497 99.993		50,708,605.12	38,456.61
SALE 43070	3/06/09 3/09/09	912795K9 287178	U S TREASURY BILLS JP MORGAN	1.4295 3/26/09	712,000.00	1.440 99.995		711,961.17	441.80
SALE 43070	3/09/09 3/09/09	912795K9 287178	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	1.4295 3/26/09	99,288,000.00	1.440 99.994		99,282,350.21	61,373.75
SALE 43076	3/09/09 3/09/09	912795K9 287178	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	1.3995 3/26/09	5,296,000.00	1.409 99.994		5,295,698.64	3,198.63
SALE 43078	3/09/09 3/09/09	912795K9 287178	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	1.2995 3/26/09	60,416,000.00	1.308 99.994		60,412,562.19	33,636.64
SALE 43127	3/12/09 3/12/09	912795L2 287196	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	1.4495 4/02/09	18,654,000.00	1.460 99.995		18,653,124.04	14,896.77

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
CASH MANAGEMENT FD (5050) -Cont.

PAGE:

63									
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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 43127	3/23/09 3/23/09	912795L2 287241	U S TREASURY BILLS BARCLAYS CAPITAL (DOMESTIC)	1.4495 4/02/09	41,346,000.00	1.460 99.999		41,345,420.00	16,067.51
SALE 43138	3/23/09 3/23/09	912795L2 287241	U S TREASURY BILLS BARCLAYS CAPITAL (DOMESTIC)	1.1545 4/02/09	1,000,000.00	1.161 99.999		999,985.97	306.66
SALE 43375	3/23/09 3/23/09	912795L2 287241	U S TREASURY BILLS BARCLAYS CAPITAL (DOMESTIC)	1.1495 4/02/09	67,656,000.00	1.156 99.999		67,655,050.94	20,653.88
SALE 43375	3/24/09 3/24/09	912795L2 287247	U S TREASURY BILLS JP MORGAN	1.1495 4/02/09	32,344,000.00	1.156 99.999		32,343,753.38	9,048.24
SALE 43487	3/24/09 3/24/09	912795L2 287247	U S TREASURY BILLS JP MORGAN	1.2195 4/02/09	67,656,000.00	1.226 99.999		67,655,484.12	20,110.74

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259,644.77

SUBTOTAL FIXED SALES: 564,370,000.00

564,350,429.59

-
259,644.77

TOTAL FUND SALES: 564,370,000.00

564,350,429.59

END OF REPORT FOR: CASH MANAGEMENT FD

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

COMMON PENSION FD A (5140)

PAGE:

64

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR 44896	2/25/09 3/02/09	251591AQ 422344	DEVELOPERS DIVERSIFIED REAL FRIEDMAN BILLINGS RAMSEY	3.5000 8/15/11	1,700,000.00	39.493 46.500		790,500.00	
SUBTOTAL FIXED PURCHASES:					1,700,000.00			790,500.00	

PURCHASE OF STOCK AND OTHER EQUITIES

PUR 37919	3/13/09 3/18/09	00163U10 422393	AMAG PHARMACEUTICALS INC. ITG (CHANNEL)		19,370.00	28.489	290.55	552,116.67	
PUR 32425	2/25/09 3/02/09	00206R10 422340	AT&T INC. LAZARD CAPITAL MARKETS		500,000.00	23.446	20,000.00	11,742,750.00	
PUR 32425	2/25/09 3/02/09	00206R10 422340	AT&T INC. SANFORD BERNSTEIN & CO.		300,000.00	23.230	12,000.00	6,981,030.00	
PUR 32425	2/27/09 3/04/09	00206R10 422349	AT&T INC. LAZARD CAPITAL MARKETS		150,000.00	23.641	6,000.00	3,552,120.00	
PUR 32425	3/02/09 3/05/09	00206R10 422352	AT&T INC. LAZARD CAPITAL MARKETS		50,000.00	23.618	2,000.00	1,182,880.00	
PUR 32425	3/05/09 3/10/09	00206R10 422365	AT&T INC. PRINCETON SECURITIES GROUP		600,000.00	22.787	6,000.00	13,678,440.00	
PUR 32425	3/06/09 3/11/09	00206R10 422370	AT&T INC. MAGNA SECURITIES CORP		310,000.00	22.295	4,650.00	6,916,007.00	
PUR 32425	3/06/09 3/11/09	00206R10 422370	AT&T INC. RAYMOND JAMES/EXECUTION		310,000.00	22.332	4,650.00	6,927,601.00	
PUR 32425	3/09/09 3/12/09	00206R10 422374	AT&T INC. MERIDIAN EQUITY PARTNERS		740,000.00	22.308	7,400.00	16,514,950.00	

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

COMMON PENSION FD A (5140) -Cont.

PAGE:

65

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 39079	3/19/09 3/24/09	01527110 422414	ALEXANDRIA REAL ESTATE EQUI CITIGROUP/CITIBANK DOMESTIC		3,250.00	38.250		124,312.50	
PUR 39079	3/19/09 3/24/09	01527110 422414	ALEXANDRIA REAL ESTATE EQUI JP MORGAN		2,500.00	38.250		95,625.00	
PUR 39079	3/19/09 3/24/09	01527110 422414	ALEXANDRIA REAL ESTATE EQUI KEEFE BRUYETTE & WOODS INC.		500.00	38.250		19,125.00	
PUR 39079	3/19/09 3/24/09	01527110 422414	ALEXANDRIA REAL ESTATE EQUI MERRILL LYNCH (RESEARCH)		3,250.00	38.250		124,312.50	
PUR 39079	3/19/09 3/24/09	01527110 422414	ALEXANDRIA REAL ESTATE EQUI SCOTIA CAPITAL MARKETS (DOM		500.00	38.250		19,125.00	
PUR 42543	3/09/09 3/12/09	05874B10 422374	BALLY TECHNOLOGIES, INC. RAYMOND JAMES/EXECUTION		75,000.00	13.783	1,125.00	1,034,857.50	
PUR 42543	3/16/09 3/19/09	05874B10 422397	BALLY TECHNOLOGIES, INC. STURDIVANT/EXECUTION		14,000.00	17.155	210.00	240,375.80	

PUR 41904	2/25/09 3/02/09	13442910 422340	CAMPBELL SOUP CO. CITIGROUP/CITIBANK DOMESTIC	180,000.00	28.750	7,200.00	5,182,146.00
PUR 08811	3/18/09 3/23/09	16516710 422405	CHESAPEAKE ENERGY CORP. PRINCETON SECURITIES GROUP	200,000.00	17.278	2,000.00	3,457,540.00
PUR 45225	3/20/09 3/24/09	17296710 422413	CITIGROUP INC. MORGAN STANLEY	12,500.00	2.700	500.00	34,250.00
PUR 40872	2/25/09 3/02/09	18905410 422340	CLOROX CO. (THE) SANFORD BERNSTEIN & CO.	25,000.00	49.559	1,000.00	1,239,977.50
PUR 40872	3/05/09 3/10/09	18905410 422365	CLOROX CO. (THE) WILLIAMS CAPITAL GROUP	20,000.00	46.168	300.00	923,654.00
PUR 23444	3/12/09 3/17/09	20825C10 422388	CONOCOPHILLIPS MERIDIAN EQUITY PARTNERS	175,000.00	37.298	1,750.00	6,528,830.00

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD A (5140) -Cont.

PAGE:

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 18029	3/26/09 3/31/09	25179M10 422431	DEVON ENERGY CORP. MERIDIAN EQUITY PARTNERS		150,000.00	48.467	1,500.00	7,271,490.00	
PUR 45204	3/18/09 3/23/09	36476010 422405	GAP INC. (THE) STURDIVANT/EXECUTION		20,000.00	12.501	300.00	250,320.00	
PUR 43963	3/16/09 3/19/09	40414L10 422397	HCP, INC. RAYMOND JAMES/EXECUTION		10,000.00	18.300	150.00	183,150.00	
PUR 43963	3/18/09 3/23/09	40414L10 422405	HCP, INC. STURDIVANT/EXECUTION		42,000.00	18.687	630.00	785,479.80	
PUR 36551	2/26/09 3/03/09	45822P10 422345	INTEGRYS ENERGY GROUP INC MERRILL LYNCH (RESEARCH)		200,000.00	28.785	8,000.00	5,765,000.00	
PUR 44990	3/06/09 3/11/09	48666K10 422370	KB HOME MERIDIAN EQUITY PARTNERS		170,000.00	8.164	1,700.00	1,389,648.00	
PUR 04801	3/05/09 3/10/09	49436810 422365	KIMBERLY-CLARK CORP. WILLIAMS CAPITAL GROUP		20,000.00	44.304	300.00	886,370.00	
PUR 39173	2/25/09 3/02/09	51843910 422340	ESTEE LAUDER COMPANIES INC. SANFORD BERNSTEIN & CO.		25,000.00	23.449	1,000.00	587,222.50	
PUR 45230	3/20/09 3/25/09	55616P10 422415	MACY'S INC. MAGNA SECURITIES CORP		100,000.00	8.445	1,500.00	846,010.00	
PUR 45230	3/20/09 3/25/09	55616P10 422415	MACY'S INC. WILLIAMS CAPITAL GROUP		50,000.00	8.086	750.00	405,060.00	
PUR 45230	3/23/09 3/26/09	55616P10 422419	MACY'S INC. WILLIAMS CAPITAL GROUP		60,000.00	8.155	900.00	490,176.00	
PUR 45230	3/25/09 3/30/09	55616P10 422427	MACY'S INC. WILLIAMS CAPITAL GROUP		10,000.00	8.525	150.00	85,398.00	
PUR 22814	3/10/09 3/13/09	65122910 422379	NEWELL RUBBERMAID INC. WILLIAMS CAPITAL GROUP		100,000.00	4.750	1,500.00	476,500.00	

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD A (5140) -Cont.

PAGE:

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 38331	3/20/09 3/25/09	65163910 422415	NEWMONT MINING CORP. BLAYLOCK ROBERT VAN LLC		250,000.00	43.174	3,750.00	10,797,250.00	
PUR 38331	3/20/09 3/25/09	65163910 422415	NEWMONT MINING CORP. GRISWOLD COMPANY		250,000.00	44.183	2,500.00	11,048,175.00	
PUR 38331	3/20/09 3/25/09	65163910 422415	NEWMONT MINING CORP. ICAP CORPORATES LLC		250,000.00	44.367	2,500.00	11,094,125.00	
PUR 38331	3/20/09 3/25/09	65163910 422415	NEWMONT MINING CORP. MURIEL SEIBERT & CO		250,000.00	43.999	3,750.00	11,003,450.00	
PUR 38331	3/23/09 3/26/09	65163910 422419	NEWMONT MINING CORP. ICAP CORPORATES LLC		170,000.00	44.533	1,700.00	7,572,344.00	

PUR 38331	3/23/09 3/26/09	65163910 422419	NEWMONT MINING CORP. MERIDIAN EQUITY PARTNERS	100,000.00	45.073	1,000.00	4,508,320.00
PUR 44991	3/06/09 3/11/09	65584410 422370	NORFOLK SOUTHERN CORP. GRISWOLD COMPANY	500,000.00	27.448	5,000.00	13,729,100.00
PUR 44991	3/09/09 3/12/09	65584410 422374	NORFOLK SOUTHERN CORP. BMO CAPITAL MARKETS/EXECUTI	380,000.00	27.191	5,700.00	10,338,090.00
PUR 44991	3/09/09 3/12/09	65584410 422374	NORFOLK SOUTHERN CORP. MAGNA SECURITIES CORP	410,000.00	26.885	6,150.00	11,028,959.00
PUR 44991	3/16/09 3/19/09	65584410 422397	NORFOLK SOUTHERN CORP. BMO CAPITAL MARKETS/EXECUTI	210,000.00	31.354	3,150.00	6,587,385.00
PUR 44991	3/16/09 3/19/09	65584410 422397	NORFOLK SOUTHERN CORP. RAYMOND JAMES/EXECUTION	200,000.00	31.568	3,000.00	6,316,620.00
PUR 44991	3/16/09 3/19/09	65584410 422397	NORFOLK SOUTHERN CORP. WILLIAMS CAPITAL GROUP	100,000.00	31.614	1,500.00	3,162,860.00
PUR 40924	3/19/09 3/24/09	68609110 422409	O'REILLY AUTOMOTIVE INC. MERRIMAN/OTC	25,000.00	35.000	375.00	875,375.00

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD A (5140) -Cont.

PAGE:

68									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 18451	3/05/09 3/10/09	74271810 422365	PROCTER & GAMBLE CO. WILLIAMS CAPITAL GROUP		20,000.00	46.069	300.00	921,684.00	
PUR 39388	3/05/09 3/10/09	75610910 422365	REALTY INCOME CORP. ICAP CORPORATES LLC		25,000.00	15.550	250.00	389,000.00	
PUR 14412	3/09/09 3/12/09	80660510 422374	SCHERING-PLOUGH CORP. ITG (CHANNEL)		720,000.00	20.581	10,800.00	14,829,408.00	
PUR 8986	3/20/09 3/25/09	88654710 422415	TIFFANY & CO. RAYMOND JAMES/EXECUTION		50,000.00	20.475	750.00	1,024,515.00	
PUR 34398	3/16/09 3/19/09	89989610 422397	TUPPERWARE BRANDS CORP. STURDIVANT/EXECUTION		25,000.00	13.229	375.00	331,105.00	
PUR 34398	3/16/09 3/19/09	89989610 422397	TUPPERWARE BRANDS CORP. STURDIVANT/EXECUTION		25,000.00	13.463	375.00	336,945.00	
-	2 INTRA-DAY TRANSACTIONS SUBTOTAL:				50,000.00	13.346	750.00	668,050.00	
PUR 42779	3/04/09 3/09/09	90323610 422361	URS CORP BMO CAPITAL MARKETS/EXECUTI		100,000.00	33.697	1,500.00	3,371,170.00	
PUR 42779	3/04/09 3/09/09	90323610 422361	URS CORP GRISWOLD COMPANY		100,000.00	34.671	1,000.00	3,468,100.00	
PUR 42779	3/05/09 3/10/09	90323610 422365	URS CORP PRINCETON SECURITIES GROUP		200,000.00	34.233	2,000.00	6,848,620.00	
PUR 39185	3/23/09 3/26/09	90384S30 422419	ULTA SALON COSMETICS & FRAG MERRIMAN/OTC		45,000.00	6.143	675.00	277,123.50	
PUR 39185	3/24/09 3/27/09	90384S30 422423	ULTA SALON COSMETICS & FRAG ITG (CHANNEL)		5,000.00	6.553	75.00	32,839.50	

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD A (5140) -Cont.

PAGE:

69									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 15929	3/19/09 3/24/09	93114210 422409	WAL-MART STORES, INC. MAGNA SECURITIES CORP		20,000.00	49.990	300.00	1,000,100.00	
PUR 15929	3/20/09 3/25/09	93114210 422415	WAL-MART STORES, INC. STURDIVANT/EXECUTION		20,000.00	49.221	300.00	984,718.00	
PUR 15929	3/23/09 3/26/09	93114210 422419	WAL-MART STORES, INC. WILLIAMS CAPITAL GROUP		41,000.00	49.766	615.00	2,041,021.00	

PUR 44962	3/04/09 3/09/09	97381W10 422361	WINDSTREAM CORP. LABRANCHE/SOFT		322,300.00	6.827	16,115.00	2,216,521.56	
PUR 44962	3/04/09 3/09/09	97381W10 422361	WINDSTREAM CORP. MERRILL LYNCH (RESEARCH)		341,000.00	6.834	13,640.00	2,343,863.50	
PUR 44962	3/04/09 3/09/09	97381W10 422361	WINDSTREAM CORP. MORGAN KEEGAN		336,700.00	6.844	13,468.00	2,317,708.12	
PUR 44962	3/05/09 3/10/09	97381W10 422365	WINDSTREAM CORP. WILLIAMS CAPITAL GROUP		500,000.00	6.764	7,500.00	3,389,500.00	
PUR 44962	3/16/09 3/19/09	97381W10 422397	WINDSTREAM CORP. MERIDIAN EQUITY PARTNERS		350,000.00	7.473	3,500.00	2,619,190.00	
PUR 44962	3/16/09 3/19/09	97381W10 422397	WINDSTREAM CORP. PRINCETON SECURITIES GROUP		350,000.00	7.479	3,500.00	2,621,255.00	
PUR 22173	3/10/09 3/13/09	98302410 422379	WYETH BMO CAPITAL MARKETS/EXECUTI		80,000.00	41.420	1,200.00	3,314,760.00	
PUR 22173	3/10/09 3/13/09	98302410 422379	WYETH GRISWOLD COMPANY		100,000.00	41.541	1,000.00	4,155,120.00	
PUR 22173	3/10/09 3/13/09	98302410 422379	WYETH ICAP CORPORATES LLC		100,000.00	41.538	1,000.00	4,154,820.00	
PUR 22173	3/10/09 3/13/09	98302410 422379	WYETH MERIDIAN EQUITY PARTNERS		100,000.00	41.568	1,000.00	4,157,780.00	

5140

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

COMMON PENSION FD A (5140) -Cont.

PAGE:

70

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 22173	3/10/09 3/13/09	98302410 422379	WYETH PRINCETON SECURITIES GROUP		100,000.00	41.510	1,000.00	4,152,020.00	
PUR 23110	3/18/09 3/23/09	98385X10 422405	XTO ENERGY INC. ICAP CORPORATES LLC		100,000.00	32.063	1,000.00	3,207,300.00	
PUR 23110	3/26/09 3/31/09	98385X10 422431	XTO ENERGY INC. GRISWOLD COMPANY		175,000.00	33.596	1,750.00	5,881,032.50	
SUBTOTAL STOCK PURCHASES:					12,093,870.00		220,518.55	294,943,122.45	
PURCHASES OF COMINGLED FUND UNITS									
PUR 45239	3/19/09 3/20/09	1729678V 422360	CITIGROUP INC C+UV MORGAN STANLEY (OPTIONS)		5,000,000.00	1.721	75,000.00	8,680,000.00	
PUR 45236	3/18/09 3/19/09	1729678W 422360	CITIGROUP INC C+RW MORGAN STANLEY (OPTIONS)		5,000,000.00	2.607	100,000.00	13,136,000.00	
PUR 45240	3/19/09 3/20/09	1729678X 422360	CITIGROUP INC C+UW MORGAN STANLEY (OPTIONS)		5,000,000.00	2.671		13,355,000.00	
PUR 45235	3/18/09 3/19/09	1729678Y 422360	CITIGROUP INC C+RY MORGAN STANLEY (OPTIONS)		5,000,000.00	1.267	100,000.00	6,433,500.00	
PUR 45476	3/23/09 3/23/09	90933T99	UNITED AMERICA INDEMNITY RT Internal Cash Not Affected		201,656.00			1.00	
PUR 45227	3/20/09 3/23/09	SPZ700UU 422360	S&P 500 INDEX SPZ+UT PALI CAPITAL (OPTIONS)		300,000.00	51.200	6,000.00	15,366,000.00	
PUR 45226	3/19/09 3/20/09	SPZ750RU 422360	S&P 500 INDEX SPZ+RJ PALI CAPITAL (OPTIONS)		700,000.00	42.500	14,000.00	29,764,000.00	
SUBTOTAL UNIT-ASSET PURCHASES:					21,201,656.00		295,000.00	86,734,501.00	
TOTAL FUND PURCHASES:					34,995,526.00		515,518.55	382,468,123.45	

5140

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

COMMON PENSION FD A (5140) -Cont.

PAGE:

71

-

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 FIXED INCOME SECURITIES

SALE 43393	3/11/09 3/16/09	00206RAD 287204	AT&T INC. GLOBAL NOTES US BANK	6.5000 9/01/37	30,000,000.00	9.564 90.461		27,138,300.00	6,078,028.42
SALE 43443	3/11/09 3/16/09	00209AAF 287204	AT&T WIRELESS SERVICES INC. US BANK	8.7500 3/01/31	21,866,000.00	10.419 107.91		23,596,037.92	4,858,098.77
SALE 43390	3/11/09 3/16/09	032511AY 287204	ANADARKO PETROLEUM CORP SR US BANK	6.4500 9/15/36	20,000,000.00	9.940 69.112		13,822,400.00	357,187.94
SALE 43394	3/11/09 3/16/09	202795HU 287204	COMMONWEALTH EDISON 1ST MTG US BANK	5.8000 3/15/18	20,000,000.00	8.616 93.863		18,772,600.00	2,249,145.73
SALE 43444	3/11/09 3/16/09	260003AG 287204	DOVER CORP NOTES US BANK	6.6000 3/15/38	12,000,000.00	7.283 105.21		12,625,680.00	1,609,742.17
SALE 43445	3/11/09 3/16/09	26441CAB 287204	DUKE ENERGY CORP SR NOTES US BANK	6.2500 6/15/18	10,000,000.00	8.011 96.456		9,645,600.00	782,206.84
SALE 43442	3/11/09 3/16/09	406216AW 287204	HALLIBURTON CO SR NOTES US BANK	6.7000 9/15/38	20,000,000.00	8.100 91.207		18,241,400.00	1,365,345.54
SALE 43441	3/11/09 3/16/09	452092CW 287204	ILLINOIS POWER 1ST MTG BDS US BANK	9.7500 11/15/18	40,000,000.00	10.001 110.39		44,156,000.00	4,778,143.08
SALE 44275	3/11/09 3/16/09	629568AS 287204	NABORS INDUSTRIES INC US BANK	9.2500 1/15/19	10,000,000.00	9.250 92.707		9,270,700.00	-726,936.22
SALE 43778	3/11/09 3/16/09	816851AK 287204	SEMPRA ENERGY SR NOTES US BANK	9.8000 2/15/19	5,000,000.00	9.866 110.77		5,538,700.00	560,073.12
SALE 43636	3/11/09 3/16/09	92343VAR 287204	VERIZON COMM INC SR NOTES US BANK	8.9500 3/01/39	20,000,000.00	9.095 118.42		23,685,400.00	3,983,502.15
SALE 44250	3/11/09 3/16/09	947075AF 287204	WEATHERFORD INT'L LTD SENIO US BANK	9.6250 3/01/19	10,000,000.00	9.701 101.81		10,181,400.00	229,851.58
SUBTOTAL FIXED SALES:					218,866,000.00			216,674,217.92	26,124,389.12

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

COMMON PENSION FD A (5140) -Cont.

PAGE:

72

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF STOCK AND OTHER EQUITIES									
SALE 20463	3/09/09 3/12/09	00105510 422375	AFLAC INC. WILLIAMS CAPITAL GROUP		605,000.00	11.781	39.92 9,075.00	7,118,632.08	-15,726,658.73
SALE 32425	3/10/09 3/13/09	00206R10 422380	AT&T INC. CASTLE OAK SECURITIES		100,000.00	22.815	12.78 1,500.00	2,279,977.22	-175,567.96
SALE 32425	3/10/09 3/13/09	00206R10 422380	AT&T INC. JACKSON SECS		100,000.00	22.986	12.88 1,500.00	2,297,077.12	-158,468.06
SALE 32425	3/10/09 3/13/09	00206R10 422380	AT&T INC. MURIEL SEIBERT & CO		100,000.00	22.959	12.86 1,500.00	2,294,347.14	-161,198.04
SALE 32425	3/10/09 3/13/09	00206R10 422380	AT&T INC. SANDGRAIN SECURITIES		100,000.00	22.933	12.85 1,500.00	2,291,807.15	-163,738.03
SALE 32425	3/10/09 3/13/09	00206R10 422380	AT&T INC. TOUSSAINT CAPITAL		100,000.00	22.898	12.83 1,500.00	2,288,277.17	-167,268.01
SALE 37173	3/10/09 3/13/09	00724F10 422380	ADOBE SYSTEMS INC. ITG (CHANNEL)		100,000.00	17.811	9.98 1,500.00	1,779,570.02	-2,425,739.07
SALE 14176	3/10/09 3/13/09	01265310 422380	ALBEMARLE CORP. WILLIAMS CAPITAL GROUP		49,000.00	16.900	4.64 735.00	827,370.16	492,694.25
SALE 14176	3/20/09 3/25/09	01265310 422416	ALBEMARLE CORP. WILLIAMS CAPITAL GROUP		60,000.00	20.041	6.74 900.00	1,201,553.26	791,746.02
SALE 09384	3/18/09 3/23/09	02313510 422406	AMAZON.COM INC. MAGNA SECURITIES (OTC)		30,000.00	70.666	11.88 450.00	2,119,524.12	726,289.77
SALE 18261	3/05/09 3/10/09	02687410 422366	AMERICAN INTERNATIONAL GROU CREDIT SUISSE SEC (AES)		1,555,329.00	.370	3.22 15,553.29	559,137.56	-24,968,644.75
SALE 10934	3/10/09 3/13/09	02991220 422380	AMERICAN TOWER CORP. CL A RAYMOND JAMES/EXECUTION		100,000.00	28.159	15.77 1,500.00	2,814,404.23	632,443.71

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

COMMON PENSION FD A (5140) -Cont.

PAGE:

73

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 10934	3/10/09 3/13/09	02991220 422380	AMERICAN TOWER CORP. CL A STURDIVANT/EXECUTION		100,000.00	28.150	15.77 1,500.00	2,813,514.23	631,553.70
SALE 10934	3/10/09 3/13/09	02991220 422380	AMERICAN TOWER CORP. CL A WILLIAMS CAPITAL GROUP		100,000.00	28.182	15.79 1,500.00	2,816,684.21	634,723.69
SALE 20695	3/10/09 3/13/09	03073E10 422380	AMERISOURCEBERGEN CORP. RAYMOND JAMES/EXECUTION		200,000.00	30.919	34.63 3,000.00	6,180,765.37	27,316.30
SALE 08785	3/10/09 3/13/09	03783310 422380	APPLE INC. ITG (CHANNEL)		50,000.00	87.336	24.46 750.00	4,366,035.54	1,971,603.33
SALE 29116 183,716.92	3/19/09 3/24/09	05333210 422410	AUTOZONE INC. MAGNA SECURITIES CORP		2,478.00	162.00	2.25 37.17	401,396.58	
SALE 29116 181,998.87	3/20/09 3/25/09	05333210 422416	AUTOZONE INC. MAGNA SECURITIES CORP		2,522.00	160.02	2.27 37.83	403,543.71	
SALE 00342	2/25/09 3/02/09	05430310 422341	AVON PRODUCTS, INC. WACHOVIA SECURITIES, INC.		100,000.00	18.294	10.25 4,000.00	1,825,429.75	-393,579.18
SALE 00342	3/05/09 3/10/09	05430310 422366	AVON PRODUCTS, INC. WILLIAMS CAPITAL GROUP		25,000.00	15.579	2.19 375.00	389,092.81	-165,659.42
SALE 13225	3/05/09 3/10/09	06050510 422366	BANK OF AMERICA CORP. SIDOTI & CO		1,000,000.00	3.235	18.12 30,000.00	3,204,681.88	-26,423,803.60
SALE 13225	3/06/09 3/11/09	06050510 422371	BANK OF AMERICA CORP. WILLIAMS CAPITAL GROUP		400,000.00	3.146	7.05 6,000.00	1,252,192.95	-10,599,201.24
SALE 13225	3/09/09 3/12/09	06050510 422375	BANK OF AMERICA CORP. ITG (CHANNEL)		500,000.00	3.661	10.26 5,000.00	1,825,589.74	-12,988,653.00
SALE 13225	3/12/09 3/17/09	06050510 422389	BANK OF AMERICA CORP. GRISWOLD COMPANY		300,000.00	5.604	9.42 3,000.00	1,678,100.58	-7,210,445.06
SALE 21839	3/10/09 3/13/09	06738310 422380	BARD (C.R.), INC. RAYMOND JAMES/EXECUTION		80,000.00	71.705	32.13 1,200.00	5,735,175.87	2,658,190.23

5140

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

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

COMMON PENSION FD A (5140) -Cont.

PAGE:

74

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 885	3/10/09 3/13/09	07181310 422380	BAXTER INTERNATIONAL INC. MERIDIAN EQUITY PARTNERS		160,000.00	50.754	45.48 1,600.00	8,119,042.52	3,099,960.24
SALE 37613	3/05/09 3/10/09	09253U10 422366	BLACKSTONE GROUP L.P. (THE) STURDIVANT/EXECUTION		100,000.00	5.484	3.08 1,500.00	546,896.92	-2,553,103.08
SALE 40260	3/17/09 3/20/09	14052H50 422402	CAPITAL TRUST INC. CL A MAGNA SECURITIES CORP		50,000.00	1.508	.43 500.00	74,889.57	-1,013,267.11
SALE 21041	3/12/09 3/17/09	16676410 422389	CHEVRON CORP. GRISWOLD COMPANY		100,000.00	62.953	35.26 1,000.00	6,294,214.74	2,999,075.15
SALE 45225	3/19/09 3/24/09	17296710 422413	CITIGROUP INC. MORGAN STANLEY		12,500.00	2.500	.18 250.00	30,999.82	-3,250.18
SALE 24924	3/18/09 3/23/09	18975410 422406	COACH, INC. RAYMOND JAMES/EXECUTION		100,000.00	15.697	8.80 1,500.00	1,568,151.20	-556,110.18
SALE 04501	3/05/09 3/10/09	19416210 422366	COLGATE-PALMOLIVE CO. WILLIAMS CAPITAL GROUP		40,000.00	56.227	12.60 600.00	2,248,463.40	590,062.09
SALE 23899	3/10/09 3/13/09	20030N20 422380	COMCAST CORP. "A SPL" ITG (CHANNEL)		200,000.00	11.065	12.40 3,000.00	2,209,967.60	-1,186,829.53
SALE 23899	3/25/09 3/30/09	20030N20 422428	COMCAST CORP. "A SPL" KEYBANC CAPITAL MKTS INC		150,000.00	12.875	10.82 2,250.00	1,928,974.18	-618,623.67
SALE 23899	3/25/09 3/30/09	20030N20 422428	COMCAST CORP. "A SPL" MAGNA SECURITIES (OTC)		150,000.00	12.890	10.83 2,250.00	1,931,299.17	-616,298.68
SALE 23899	3/25/09 3/30/09	20030N20 422428	COMCAST CORP. "A SPL" MERRIMAN/OTC		200,000.00	13.018	14.59 3,000.00	2,600,565.41	-796,231.72
SALE 20462	3/06/09 3/11/09	23331A10 422371	DR HORTON INC. MERIDIAN EQUITY PARTNERS		200,000.00	6.821	7.64 2,000.00	1,362,252.36	-1,347,063.01

SALE 20462	3/10/09 3/13/09	23331A10 422380	DR HORTON INC. BMO CAPITAL MARKETS/EXECUTI		100,000.00	7.853	4.40 1,500.00	783,795.60	-570,862.08
STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 3/01/09 THROUGH 3/31/09									
COMMON PENSION FD A (5140) -Cont.									PAGE:
75									

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 20462 403,075.44	3/10/09 3/13/09	23331A10 422380	DR HORTON INC. MAGNA SECURITIES CORP		70,000.00	7.803	3.06 1,050.00	545,184.94	-
SALE 35758 824,056.16	3/10/09 3/13/09	23426410 422380	DAKTRONICS INC. ITG (CHANNEL)		30,000.00	6.250	1.05 450.00	187,045.95	-
SALE 19098	3/10/09 3/13/09	26054310 422380	DOW CHEMICAL CO. (THE) MERIDIAN EQUITY PARTNERS		174,000.00	6.241	6.09 1,740.00	1,084,205.31	-4,724,246.94
SALE 19098	3/10/09 3/13/09	26054310 422380	DOW CHEMICAL CO. (THE) PRINCETON SECURITIES GROUP		400,000.00	6.382	14.30 4,000.00	2,548,625.70	-10,804,138.09
SALE 19098	3/11/09 3/16/09	26054310 422385	DOW CHEMICAL CO. (THE) GRISWOLD COMPANY		250,000.00	6.490	9.09 2,500.00	1,619,990.91	-6,725,486.46
SALE 19098	3/11/09 3/16/09	26054310 422385	DOW CHEMICAL CO. (THE) MERIDIAN EQUITY PARTNERS		250,000.00	6.440	9.02 2,500.00	1,607,540.98	-6,737,936.39
SALE 19098	3/20/09 3/25/09	26054310 422416	DOW CHEMICAL CO. (THE) PRINCETON SECURITIES GROUP		250,000.00	7.642	10.70 2,500.00	1,907,939.30	-6,437,538.07
SALE 19098	3/20/09 3/25/09	26054310 422416	DOW CHEMICAL CO. (THE) RAYMOND JAMES/EXECUTION		250,000.00	7.807	10.93 3,750.00	1,947,989.07	-6,397,488.30
SALE 14404	3/20/09 3/25/09	26353410 422416	DU PONT (E.I.) DE NEMOURS MAGNA SECURITIES CORP		150,000.00	20.841	17.51 2,250.00	3,123,942.49	-3,184,426.77
SALE 14404	3/23/09 3/26/09	26353410 422420	DU PONT (E.I.) DE NEMOURS MAGNA SECURITIES CORP		100,000.00	21.078	11.81 1,500.00	2,106,308.19	-2,099,271.32
SALE 14404	3/23/09 3/26/09	26353410 422420	DU PONT (E.I.) DE NEMOURS MERIDIAN EQUITY PARTNERS		250,000.00	21.448	30.03 2,500.00	5,359,394.97	-5,154,553.80
SALE 23426	3/20/09 3/25/09	27743210 422416	EASTMAN CHEMICAL CO. BMO CAPITAL MARKETS/EXECUTI		22,600.00	24.547	3.11 339.00	554,411.05	-731,706.87
SALE 23426	3/23/09 3/26/09	27743210 422420	EASTMAN CHEMICAL CO. BMO CAPITAL MARKETS/EXECUTI		127,400.00	24.860	17.74 1,911.00	3,165,184.30	-4,084,878.64

5140

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

COMMON PENSION FD A (5140) -Cont.

PAGE:

76

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 15200	3/10/09 3/13/09	30231610 422380	EXXON MOBIL CORP. WILLIAMS CAPITAL GROUP		244,264.00	66.586	91.09 3,663.96	16,260,758.80	10,344,156.58
SALE 15200	3/26/09 3/31/09	30231610 422432	EXXON MOBIL CORP. GRISWOLD COMPANY		75,000.00	70.655	29.68 750.00	5,298,315.32	3,481,653.16
SALE 38942	3/11/09 3/16/09	31340062 422385	FREDDIE MAC PREFFERED STOCK LABRANCHE/OTC		400,000.00	.309	.70 6,000.00	117,759.30	-9,882,240.70
SALE 39006	3/11/09 3/16/09	31358675 422385	FANNIE MAE 8.25% PRFD LABRANCHE/OTC		464,400.00	.417	1.09 6,966.00	186,641.27	-11,423,358.73
SALE 39006	3/12/09 3/17/09	31358675 422389	FANNIE MAE 8.25% PRFD LABRANCHE/OTC		175,600.00	.389	.39 2,634.00	65,744.25	-4,324,255.75
SALE 35238	3/20/09 3/25/09	31428X10 422416	FEDEX CORP RAYMOND JAMES/EXECUTION		30,000.00	43.419	7.30 450.00	1,302,106.70	-1,751,129.64
SALE 36461	3/05/09 3/10/09	34958B10 422366	FORTRESS INVESTMENT GROUP L STURDIVANT/EXECUTION		46,000.00	1.183	.31 460.00	53,939.29	-797,060.71
SALE 40098	3/26/09 3/27/09	36871040 422360	GENENTECH INC. TENDERED		320,000.00	95.000		30,400,000.00	6,556,996.00
SALE 14405	3/04/09 3/09/09	36960410 422362	GENERAL ELECTRIC CO. GRISWOLD COMPANY		300,000.00	6.386	10.73 3,000.00	1,912,699.27	-3,230,318.91

SALE 14405	3/04/09 3/09/09	36960410 422362	GENERAL ELECTRIC CO. MAGNA SECURITIES CORP	150,000.00	6.449	5.42 2,250.00	965,019.58	-1,606,489.51
SALE 14405	3/04/09 3/09/09	36960410 422362	GENERAL ELECTRIC CO. MERIDIAN EQUITY PARTNERS	289,100.00	6.468	10.48 2,891.00	1,866,910.59	-3,089,244.59
SALE 14405	3/04/09 3/09/09	36960410 422362	GENERAL ELECTRIC CO. MERRILL LYNCH (RESEARCH)	147,700.00	6.318	5.23 5,908.00	927,196.29	-1,604,882.99
SALE 14405	3/04/09 3/09/09	36960410 422362	GENERAL ELECTRIC CO. RAYMOND JAMES/EXECUTION	200,000.00	6.363	7.13 3,000.00	1,269,552.87	-2,159,125.91

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD A (5140) -Cont.

PAGE:

77									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 14405	3/04/09 3/09/09	36960410 422362	GENERAL ELECTRIC CO. SANFORD BERNSTEIN & CO.		538,500.00	6.370	19.21 21,540.00	3,408,685.79	-5,823,031.84
SALE 14405	3/04/09 3/09/09	36960410 422362	GENERAL ELECTRIC CO. SOLEIL SECURITIES CORP.		24,700.00	6.350	.88 988.00	155,856.12	-267,585.71
SALE 14405	3/04/09 3/09/09	36960410 422362	GENERAL ELECTRIC CO. WILLIAMS CAPITAL GROUP		150,000.00	6.570	5.52 2,250.00	983,244.48	-1,588,264.61
SALE 12302	3/05/09 3/10/09	41651510 422366	HARTFORD FINANCIAL SERVICES PRINCETON SECURITIES GROUP		200,000.00	4.074	4.57 2,000.00	812,755.43	-10,965,967.80
SALE 27625	3/06/09 3/11/09	45990210 422371	INTERNATIONAL GAME TECHNOLO STURDIVANT/EXECUTION		10,000.00	7.764	.44 150.00	77,487.56	-294,815.14
SALE 27625	3/09/09 3/12/09	45990210 422375	INTERNATIONAL GAME TECHNOLO BMO CAPITAL MARKETS/EXECUTI		140,000.00	7.104	5.57 2,100.00	992,412.43	-4,219,825.40
SALE 27625	3/13/09 3/18/09	45990210 422394	INTERNATIONAL GAME TECHNOLO BLAYLOCK ROBERT VAN LLC		50,000.00	9.219	2.59 750.00	460,197.41	-1,401,316.10
SALE 27625	3/13/09 3/18/09	45990210 422394	INTERNATIONAL GAME TECHNOLO BMO CAPITAL MARKETS/EXECUTI		75,000.00	9.137	3.84 1,125.00	684,108.66	-2,108,161.61
SALE 27625	3/16/09 3/19/09	45990210 422398	INTERNATIONAL GAME TECHNOLO STURDIVANT/EXECUTION		25,000.00	9.466	1.33 375.00	236,261.17	-694,495.59
SALE 44143	3/10/09 3/13/09	46428765 422380	ISHARES RUSSELL 2000 GRISWOLD COMPANY		300,000.00	36.263	60.93 3,000.00	10,875,839.07	-3,145,830.93
SALE 44143	3/10/09 3/13/09	46428765 422380	ISHARES RUSSELL 2000 MERIDIAN EQUITY PARTNERS		100,000.00	36.294	20.33 1,000.00	3,628,399.67	-1,045,490.33
SALE 44143	3/10/09 3/13/09	46428765 422380	ISHARES RUSSELL 2000 PRINCETON SECURITIES GROUP		100,000.00	36.324	20.35 1,000.00	3,631,329.65	-1,042,560.35
SALE 40620	3/11/09 3/16/09	52523J45 422385	LEHMAN BROTHERS HLDGS 7.25% LABRANCHE/OTC		2,000.00	.510	.01 30.00	989.99	-1,999,010.01

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD A (5140) -Cont.

PAGE:

78									
-									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 19767	3/05/09 3/10/09	53418710 422366	LINCOLN NATIONAL CORP. PRINCETON SECURITIES GROUP		15,000.00	6.208	.53 150.00	92,975.47	-621,688.52
SALE 09821	3/16/09 3/19/09	57190320 422398	MARRIOTT INTERNATIONAL INC. RAYMOND JAMES/EXECUTION		25,000.00	15.565	2.18 375.00	388,735.32	19,615.25
SALE 09821	3/16/09 3/19/09	57190320 422398	MARRIOTT INTERNATIONAL INC. STURDIVANT/EXECUTION		20,000.00	15.129	1.70 300.00	302,274.30	6,978.24
SALE 09821	3/16/09 3/19/09	57190320 422398	MARRIOTT INTERNATIONAL INC. STURDIVANT/EXECUTION		25,000.00	15.467	2.17 375.00	386,292.83	17,172.76
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24,151.00			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		45,000.00	15.317	3.87 675.00	688,567.13	
SALE 09821	3/18/09 3/23/09	57190320 422406	MARRIOTT INTERNATIONAL INC. STURDIVANT/EXECUTION		50,000.00	15.470	4.34 750.00	772,750.66	34,510.51

SALE 09821	3/20/09 3/25/09	57190320 422416	MARRIOTT INTERNATIONAL INC. MAGNA SECURITIES CORP	75,000.00	15.699	6.60 1,125.00	1,176,278.40	68,918.18
SALE 09821	3/20/09 3/25/09	57190320 422416	MARRIOTT INTERNATIONAL INC. RAYMOND JAMES/EXECUTION	20,000.00	15.625	1.75 300.00	312,198.25	16,902.19
SALE 09821	3/23/09 3/26/09	57190320 422420	MARRIOTT INTERNATIONAL INC. RAYMOND JAMES/EXECUTION	30,000.00	15.894	2.68 450.00	476,370.32	33,426.23
SALE 12402	3/10/09 3/13/09	58155Q10 422380	MCKESSON CORP. GRISWOLD COMPANY	120,000.00	41.377	27.81 1,200.00	4,963,988.19	166,158.27
SALE 19478 315,926.53	3/09/09 3/12/09	58446K10 422375	MEDIACOM COMMUNICATIONS COR ITG (CHANNEL)	50,000.00	3.080	.87 500.00	153,504.13	-
SALE 21550 242,341.30	3/17/09 3/20/09	58937810 422402	MERCURY COMPUTER SYSTEMS, I ITG (CHANNEL)	10,118.00	5.216	.30 151.77	52,622.41	-

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

PAGE:

79

COMMON PENSION FD A (5140) -Cont.

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 21550	3/17/09 3/20/09	58937810 422402	MERCURY COMPUTER SYSTEMS, I MERRIMAN/OTC		35,500.00	5.216	1.04 532.50	184,634.46	-850,274.77
SALE 21550	3/18/09 3/23/09	58937810 422406	MERCURY COMPUTER SYSTEMS, I MERRIMAN/OTC		54,500.00	5.066	1.55 817.50	275,261.60	-1,313,542.71
SALE 21550 437,177.61	3/19/09 3/24/09	58937810 422410	MERCURY COMPUTER SYSTEMS, I ITG (CHANNEL)		17,943.00	4.798	.49 179.43	85,903.42	-
SALE 21550	3/19/09 3/24/09	58937810 422410	MERCURY COMPUTER SYSTEMS, I MERRIMAN/OTC		39,882.00	4.807	1.08 598.23	191,113.46	-971,541.47
SALE 21550	3/20/09 3/25/09	58937810 422416	MERCURY COMPUTER SYSTEMS, I ITG (CHANNEL)		42,057.00	4.783	1.13 420.57	200,741.14	-1,025,320.20
SALE 22268	3/12/09 3/17/09	59156R10 422389	METLIFE, INC. PRINCETON SECURITIES GROUP		100,000.00	15.687	8.79 1,000.00	1,567,701.21	-1,819,012.41
SALE 31384 14,204.02	3/03/09 3/06/09	63663710 422357	NATIONAL LAMPOON INC. INSTINET (PORTAL)		5,000.00	.120	.01 25.00	574.99	-
SALE 31384 14,134.02	3/11/09 3/16/09	63663710 422385	NATIONAL LAMPOON INC. INSTINET (PORTAL)		5,000.00	.134	.01 25.00	644.99	-
SALE 31384 2,897.95	3/17/09 3/20/09	63663710 422402	NATIONAL LAMPOON INC. INSTINET (PORTAL)		1,031.00	.150	.01 5.16	149.48	-
SALE 31384 9,615.77	3/19/09 3/24/09	63663710 422410	NATIONAL LAMPOON INC. INSTINET (PORTAL)		3,421.00	.150	.01 17.11	496.03	-
SALE 31384 5,641.62	3/20/09 3/25/09	63663710 422416	NATIONAL LAMPOON INC. INSTINET (PORTAL)		2,000.00	.140	.01 10.00	269.99	-
SALE 31384 41,627.57	3/23/09 3/26/09	63663710 422420	NATIONAL LAMPOON INC. INSTINET (DOMESTIC)		14,400.00	.070	.01 72.00	935.99	-
SALE 31384 10,256.58	3/23/09 3/26/09	63663710 422420	NATIONAL LAMPOON INC. INSTINET (PORTAL)		3,548.00	.070	.01 17.74	230.61	-

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

PAGE:

80

COMMON PENSION FD A (5140) -Cont.

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 29698	3/10/09 3/13/09	65248E10 422380	NEWS CORP. CL A ITG (CHANNEL)		1,000,000.00	5.147	28.83 15,000.00	5,132,371.17	-13,899,771.70

SALE 28667	3/13/09 3/18/09	69002720 422394	OUTDOOR CHANNEL HOLDINGS, I MERRIMAN/OTC	20,000.00	6.060	.68 300.00	120,895.32	-140,938.62
SALE 28667 138,522.64	3/16/09 3/19/09	69002720 422398	OUTDOOR CHANNEL HOLDINGS, I ITG (CHANNEL)	20,000.00	6.181	.70 300.00	123,311.30	-
SALE 16376	2/26/09 3/03/09	69351T10 422346	PPL CORP. MERRILL LYNCH (RESEARCH)	175,000.00	28.824	28.25 7,000.00	5,037,189.25	1,895,615.00
SALE 14410	3/10/09 3/13/09	71708110 422380	PFIZER INC. BMO CAPITAL MARKETS/EXECUTI	400,000.00	12.786	28.64 6,000.00	5,108,211.36	-2,623,001.51
SALE 14410	3/10/09 3/13/09	71708110 422380	PFIZER INC. MAGNA SECURITIES CORP	450,000.00	12.772	32.19 6,750.00	5,740,572.81	-2,957,041.67
SALE 14410	3/10/09 3/13/09	71708110 422380	PFIZER INC. RAYMOND JAMES/EXECUTION	690,392.00	12.788	49.45 10,355.88	8,818,603.72	-4,525,315.07
SALE 18098	3/09/09 3/12/09	77537110 422375	ROHM & HAAS CO. MERIDIAN EQUITY PARTNERS	202,633.00	67.169	76.22 2,026.33	13,608,492.64	6,473,356.51
SALE 36683 5,878.27	3/26/09 3/31/09	78477410 422432	STEC, INC. ITG (CHANNEL)	130,000.00	7.511	5.47 1,950.00	974,422.53	-
SALE 44019	3/13/09 3/18/09	80660570 422392	SCHERING PLOUGH CORP MORGAN STANLEY	132,000.00	212.35	156.98 5,280.00	28,025,449.42	7,987,849.42
SALE 30274	3/20/09 3/25/09	81235010 422416	SEARS HOLDINGS CORP. MAGNA SECURITIES (OTC)	125,000.00	39.763	27.84 1,875.00	4,968,509.66	-11,030,208.62
SALE 30274	3/23/09 3/26/09	81235010 422420	SEARS HOLDINGS CORP. ITG (CHANNEL)	50,000.00	40.242	11.27 750.00	2,011,333.73	-4,388,153.58
SALE 30274	3/23/09 3/26/09	81235010 422420	SEARS HOLDINGS CORP. KEYBANC CAPITAL MKTS INC	34,000.00	41.935	7.99 510.00	1,425,255.01	-2,926,396.36

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD A (5140) -Cont.

PAGE:

81

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 30274	3/23/09 3/26/09	81235010 422420	SEARS HOLDINGS CORP. MERRIMAN/OTC		25,000.00	41.452	5.81 375.00	1,035,929.19	-2,163,814.47
SALE 23067	3/20/09 3/25/09	82655210 422416	SIGMA-ALDRICH CORP. MAGNA SECURITIES (OTC)		100,000.00	35.916	20.12 1,500.00	3,590,089.88	832,263.93
SALE 43751	2/25/09 3/02/09	83269640 422341	JM SMUCKER CO/THE CITIGROUP/CITIBANK DOMESTIC		125,000.00	38.476	26.94 5,000.00	4,804,473.06	3,055,892.14
SALE 31590	3/16/09 3/19/09	85206110 422398	SPRINT NEXTEL CORP. BLAYLOCK ROBERT VAN LLC		200,000.00	3.752	4.21 2,000.00	748,455.79	-1,483,556.36
SALE 31590	3/16/09 3/19/09	85206110 422398	SPRINT NEXTEL CORP. ELECTRONIC BROKERAGE SYSTEM		600,000.00	3.756	12.62 3,000.00	2,250,347.38	-4,445,689.08
SALE 31590	3/16/09 3/19/09	85206110 422398	SPRINT NEXTEL CORP. GRISWOLD COMPANY		800,000.00	3.786	16.97 8,000.00	3,021,023.03	-5,907,025.58
SALE 31590	3/16/09 3/19/09	85206110 422398	SPRINT NEXTEL CORP. ICAP CORPORATES LLC		200,000.00	3.756	4.21 2,000.00	749,215.79	-1,482,796.36
SALE 31590	3/16/09 3/19/09	85206110 422398	SPRINT NEXTEL CORP. ITG (CHANNEL)		3,000,000.00	3.778	63.47 30,000.00	11,303,636.53	-22,176,545.75
SALE 31590	3/16/09 3/19/09	85206110 422398	SPRINT NEXTEL CORP. MERIDIAN EQUITY PARTNERS		500,000.00	3.809	10.67 5,000.00	1,899,539.33	-3,680,491.05
SALE 31590	3/16/09 3/19/09	85206110 422398	SPRINT NEXTEL CORP. MURIEL SEIBERT & CO		200,000.00	3.749	4.20 2,000.00	747,695.80	-1,484,316.35
SALE 31590	3/16/09 3/19/09	85206110 422398	SPRINT NEXTEL CORP. PRINCETON SECURITIES GROUP		500,000.00	3.814	10.69 5,000.00	1,902,189.31	-3,677,841.07
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. BMO CAPITAL MARKETS/EXECUTI		300,000.00	3.590	6.04 4,500.00	1,072,493.96	-2,275,524.27
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. CASTLE OAK SECURITIES		200,000.00	3.655	4.10 3,000.00	727,975.90	-1,504,036.25

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD A (5140) -Cont.

PAGE:

82

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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 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. ELECTRONIC BROKERAGE SYSTEM		200,000.00	3.647	4.08 1,000.00	728,335.92	-1,503,676.23
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. GRISWOLD COMPANY		250,000.00	3.585	5.02 2,500.00	893,694.98	-1,896,320.21
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. ICAP CORPORATES LLC		300,000.00	3.587	6.03 3,000.00	1,073,093.97	-2,274,924.26
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. JACKSON SECS		200,000.00	3.646	4.09 3,000.00	726,255.91	-1,505,756.24
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. MAGNA SECURITIES CORP		400,000.00	3.599	8.07 6,000.00	1,433,391.93	-3,030,632.37
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. MERIDIAN EQUITY PARTNERS		350,000.00	3.608	7.08 3,500.00	1,259,432.92	-2,646,588.35
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. PRINCETON SECURITIES GROUP		450,000.00	3.597	9.07 4,500.00	1,614,185.93	-3,407,841.41
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. RAYMOND JAMES/EXECUTION		300,000.00	3.614	6.08 4,500.00	1,079,753.92	-2,268,264.31
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. SANDGRAIN SECURITIES		200,000.00	3.661	4.11 3,000.00	729,235.89	-1,502,776.26
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. STURDIVANT/EXECUTION		350,000.00	3.605	7.07 5,250.00	1,256,527.93	-2,649,493.34
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. TOUSSAINT CAPITAL		200,000.00	3.663	4.11 3,000.00	729,535.89	-1,502,476.26
SALE 31590	3/20/09 3/25/09	85206110 422416	SPRINT NEXTEL CORP. WILLIAMS CAPITAL GROUP		300,000.00	3.614	6.08 4,500.00	1,079,573.92	-2,268,444.31
SALE 31590	3/23/09 3/26/09	85206110 422420	SPRINT NEXTEL CORP. BMO CAPITAL MARKETS/EXECUTI		200,000.00	3.706	4.16 3,000.00	738,095.84	-1,493,916.31

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

83

COMMON PENSION FD A (5140) -Cont.

PAGE:

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 31590	3/23/09 3/26/09	85206110 422420	SPRINT NEXTEL CORP. BMO CAPITAL MARKETS/EXECUTI		200,000.00	3.713 =====	4.16 3,000.00	739,495.84	-1,492,516.31
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		400,000.00	3.709	8.32 6,000.00	1,477,591.68	-2,986,432.62
SALE 31590	3/23/09 3/26/09	85206110 422420	SPRINT NEXTEL CORP. GRISWOLD COMPANY		200,000.00	3.698	4.15 2,000.00	737,495.85	-1,494,516.30
SALE 31590	3/23/09 3/26/09	85206110 422420	SPRINT NEXTEL CORP. GRISWOLD COMPANY		300,000.00	3.724 =====	6.26 3,000.00	1,114,313.74	-2,233,704.49
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		500,000.00	3.714	10.41 5,000.00	1,851,809.59	-3,728,220.79
SALE 31590	3/23/09 3/26/09	85206110 422420	SPRINT NEXTEL CORP. ICAP CORPORATES LLC		450,000.00	3.716	9.37 4,500.00	1,667,510.63	-3,354,516.71
SALE 31590	3/23/09 3/26/09	85206110 422420	SPRINT NEXTEL CORP. MAGNA SECURITIES CORP		450,000.00	3.704	9.34 6,750.00	1,660,040.66	-3,361,986.68
SALE 31590	3/23/09 3/26/09	85206110 422420	SPRINT NEXTEL CORP. MERIDIAN EQUITY PARTNERS		150,000.00	3.707	3.12 1,500.00	554,486.88	-1,119,522.23
SALE 31590	3/23/09 3/26/09	85206110 422420	SPRINT NEXTEL CORP. MERIDIAN EQUITY PARTNERS		300,000.00	3.712 =====	6.24 3,000.00	1,110,503.76	-2,237,514.47
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		450,000.00	3.710	9.36 4,500.00	1,664,990.64	-3,357,036.70
SALE 31590	3/23/09 3/26/09	85206110 422420	SPRINT NEXTEL CORP. PRINCETON SECURITIES GROUP		300,000.00	3.719	6.25 3,000.00	1,112,663.75	-2,235,354.48
SALE 31590	3/23/09 3/26/09	85206110 422420	SPRINT NEXTEL CORP. RAYMOND JAMES/EXECUTION		200,000.00	3.727	4.18 3,000.00	742,295.82	-1,489,716.33

5140

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

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

COMMON PENSION FD A (5140) -Cont.

PAGE:

84

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 31590	3/23/09 3/26/09	85206110 422420	SPRINT NEXTEL CORP. STURDIVANT/EXECUTION		200,000.00	3.719	4.17 3,000.00	740,815.83	-1,491,196.32
SALE 31590	3/23/09 3/26/09	85206110 422420	SPRINT NEXTEL CORP. WILLIAMS CAPITAL GROUP		200,000.00	3.719	4.17 3,000.00	740,715.83	-1,491,296.32
SALE 43197	3/17/09 3/20/09	86765230 422402	SUNPOWER CORP ITG (CHANNEL)		109,708.00	19.005	11.68 1,645.62	2,083,299.36	-3,342,552.60
SALE 22050	3/10/09 3/13/09	87160710 422380	SYNOPSYS INC ITG (CHANNEL)		88,300.00	17.883	8.85 1,324.50	1,577,744.38	-835,251.00
SALE 22050	3/10/09 3/13/09	87160710 422380	SYNOPSYS INC LIQUIDNET		11,700.00	17.867	1.18 234.00	208,809.89	-110,918.83
SALE 18069	3/18/09 3/23/09	88250810 422406	TEXAS INSTRUMENTS INC. MERIDIAN EQUITY PARTNERS		150,000.00	16.717	14.05 1,500.00	2,505,990.95	642,340.28
SALE 36205	3/18/09 3/23/09	90116610 422406	TWEEN BRANDS INC. STURDIVANT/EXECUTION		75,000.00	1.852	.78 750.00	138,156.72	-2,509,828.99
SALE 36205	3/19/09 3/24/09	90116610 422410	TWEEN BRANDS INC. STURDIVANT/EXECUTION		105,000.00	1.795	1.06 1,050.00	187,465.94	-3,519,714.07
SALE 36205	3/20/09 3/25/09	90116610 422416	TWEEN BRANDS INC. STURDIVANT/EXECUTION		20,000.00	1.777	.20 200.00	35,343.80	-670,785.72
SALE 14414	3/11/09 3/16/09	91301710 422385	UNITED TECHNOLOGIES CORP. PRINCETON SECURITIES GROUP		250,000.00	41.185	57.66 2,500.00	10,293,767.34	1,951,462.63
SALE 43273	2/25/09 3/02/09	92343V10 422341	VERIZON COMMUNICATIONS INC CITIGROUP/CITIBANK DOMESTIC		130,000.00	28.115	20.47 5,200.00	3,649,729.53	-77,575.88
SALE 43273	2/25/09 3/02/09	92343V10 422341	VERIZON COMMUNICATIONS INC CRAIG-HALLUM CAPITAL GRP LL		250,450.00	28.112	39.43 10,018.00	7,030,643.06	-150,154.17
SALE 43273	2/25/09 3/02/09	92343V10 422341	VERIZON COMMUNICATIONS INC KAUFMAN BROS L.P.		449,550.00	28.304	71.26 17,982.00	12,706,189.76	-183,119.07

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

5140

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

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

COMMON PENSION FD A (5140) -Cont.

PAGE:

85

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 43273	3/05/09 3/10/09	92343V10 422366	VERIZON COMMUNICATIONS INC PRINCETON SECURITIES GROUP		490,000.00	27.998	76.83 4,900.00	13,714,190.17	-334,884.07
SALE 43273	3/06/09 3/11/09	92343V10 422371	VERIZON COMMUNICATIONS INC BMO CAPITAL MARKETS/EXECUTI		160,000.00	27.175	24.35 2,400.00	4,345,559.65	-241,893.16
SALE 43273	3/06/09 3/11/09	92343V10 422371	VERIZON COMMUNICATIONS INC GRISWOLD COMPANY		250,000.00	27.041	37.86 2,500.00	6,757,612.14	-410,282.88
SALE 43273	3/06/09 3/11/09	92343V10 422371	VERIZON COMMUNICATIONS INC ICAP CORPORATES LLC		250,000.00	27.050	37.87 2,500.00	6,759,837.13	-408,057.89
SALE 43273	3/06/09 3/11/09	92343V10 422371	VERIZON COMMUNICATIONS INC MAGNA SECURITIES CORP		175,000.00	26.790	26.26 2,625.00	4,685,598.74	-331,927.78
SALE 43273	3/06/09 3/11/09	92343V10 422371	VERIZON COMMUNICATIONS INC RAYMOND JAMES/EXECUTION		175,000.00	26.762	26.23 2,625.00	4,680,698.77	-336,827.74
SALE 43273	3/09/09 3/12/09	92343V10 422375	VERIZON COMMUNICATIONS INC GRISWOLD COMPANY		218,700.00	26.437	32.38 2,187.00	5,779,530.65	-490,943.91
SALE 43273	3/09/09 3/12/09	92343V10 422375	VERIZON COMMUNICATIONS INC ICAP CORPORATES LLC		42,500.00	26.363	6.28 425.00	1,120,000.47	-98,541.68
SALE 43273	3/09/09 3/12/09	92343V10 422375	VERIZON COMMUNICATIONS INC PRINCETON SECURITIES GROUP		1,000,000.00	26.817	150.18 10,000.00	26,806,949.82	-1,864,630.27
SALE 43273	3/10/09 3/13/09	92343V10 422380	VERIZON COMMUNICATIONS INC ICAP CORPORATES LLC		157,500.00	26.623	23.49 1,575.00	4,191,587.01	-324,186.86
SALE 39044	3/11/09 3/16/09	93932281 422385	WASHINGTON MUTUALINC 7.75% LABRANCHE/OTC		10,000.00	4.266	.24 150.00	42,506.76	-9,957,493.24
SALE 11603	3/05/09 3/10/09	94974610 422366	WELLS FARGO & CO. PRINCETON SECURITIES GROUP		400,000.00	8.111	18.17 4,000.00	3,240,341.83	-4,889,400.32

SALE 11603	3/06/09 3/11/09	94974610 422371	WELLS FARGO & CO. WILLIAMS CAPITAL GROUP	200,000.00	8.719	9.77 3,000.00	1,740,790.23	-2,324,080.84
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5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

86

COMMON PENSION FD A (5140) -Cont.

PAGE:

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 11603	3/09/09 3/12/09	94974610 422375	WELLS FARGO & CO. BMO CAPITAL MARKETS/EXECUTI		200,000.00	9.574	10.73 3,000.00	1,911,789.27	-2,153,081.80
SALE 43132	2/25/09 3/02/09	95058710 422341	WENDYS ARBYS GROUP INC CITIGROUP/CITIBANK DOMESTIC		69,505.00	4.887	1.91 2,780.20	336,874.92	-254,843.05
SALE 23823	3/06/09 3/11/09	96332010 422371	WHIRLPOOL CORP. STURDIVANT/EXECUTION		5,000.00	20.679	.58 75.00	103,321.42	-134,260.25
SALE 22832	3/18/09 3/23/09	G6542210 422406	NOBLE CORPORATION GRISWOLD COMPANY		250,000.00	24.753	34.66 2,500.00	6,185,790.34	934,219.36
SALE 22832	3/26/09 3/31/09	G6542210 422432	NOBLE CORPORATION PRINCETON SECURITIES GROUP		225,000.00	25.475	32.10 2,250.00	5,729,570.40	1,003,156.52
SUBTOTAL STOCK SALES:					37,814,431.00		2,589.62 529,099.79	492,140,841.57	-369139766.32
SALES OF COMINGLED-FUND UNITS									
SALE 45239	3/24/09 3/25/09	1729678V 422360	CITIGROUP INC C+UV MORGAN STANLEY (OPTIONS)		2,500,000.00	1.196	16.75	2,990,733.25	-1,349,266.75
SALE 45236	3/24/09 3/25/09	1729678W 422360	CITIGROUP INC C+RW MORGAN STANLEY (OPTIONS)		5,000,000.00	1.740	48.73	8,700,451.27	-4,435,548.73
SALE 45240	3/24/09 3/25/09	1729678X 422360	CITIGROUP INC C+UW MORGAN STANLEY (OPTIONS)		2,500,000.00	1.970	27.59	4,925,972.41	-1,751,527.59
SALE 45235	3/24/09 3/25/09	1729678Y 422360	CITIGROUP INC C+RY MORGAN STANLEY (OPTIONS)		5,000,000.00	.639	17.91	3,196,482.09	-3,237,017.91
SALE 44701	3/19/09 3/20/09	SPX8250U 422360	S&P 500 SPX.OE PALI CAPITAL (OPTIONS)		100,000.00	34.500	2,000.00	3,448,000.00	432,670.00
SUBTOTAL UNIT-ASSET SALES:					15,100,000.00		94.23 2,016.75	23,261,639.02	-10,340,690.98
TOTAL FUND SALES:					271,780,431.00		2,683.85 531,116.54	732,076,698.51	-353356068.18

END OF REPORT FOR: COMMON PENSION FD A

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

87

COMMON PENSION FD B (5142)

PAGE:

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR 40649	3/11/09 3/16/09	00206RAD 287204	AT&T INC. GLOBAL NOTES US BANK	6.5000 9/01/37	30,000,000.00	7.300 90.461		27,138,300.00	
PUR 40818	3/11/09 3/16/09	00209AAF 287204	AT&T WIRELESS SERVICES INC. US BANK	8.7500 3/01/31	21,866,000.00	7.980 107.91		23,596,037.92	
PUR 44946	2/26/09 3/03/09	002824AV 287148	ABBOTT LABS NOTES BANK OF AMERICA SECURITIES	6.0000 4/01/39	15,000,000.00	6.016 99.771		14,965,650.00	
PUR 44974	2/26/09 3/06/09	010392FB 287171	ALABAMA POWER CO BONDS JP MORGAN	6.0000 3/01/39	8,000,000.00	6.014 99.808		7,984,640.00	
PUR 35132	3/11/09 3/16/09	032511AY 287204	ANADARKO PETROLEUM CORP SR US BANK	6.4500 9/15/36	20,000,000.00	9.680 69.112		13,822,400.00	
PUR 45006	3/06/09 3/10/09	05565QBJ 287183	BP CAPITAL MARKETS PLC GUAR GOLDMAN SACHS & COMPANY	4.7500 3/10/19	100,000,000.00	4.784 99.732		99,732,000.00	
PUR	2/26/09	060505CS	BANK OF AMERICA CORP SR NOT	5.6250		8.558			

44943	3/03/09	287148	BANK OF AMERICA	10/14/16	15,000,000.00	83.824		12,573,600.00
PUR	2/26/09	060505CS	BANK OF AMERICA CORP SR NOT	5.6250		8.520		
44943	3/03/09	287148	FTN MIDWEST SECURITIES	10/14/16	10,000,000.00	84.013		8,401,300.00
PUR	2/25/09	149123BR	CATERPILLAR INC NOTES	8.2500		7.040		
43950	3/02/09	287142	FTN MIDWEST SECURITIES	12/15/38	5,000,000.00	114.97		5,748,850.00
PUR	2/26/09	166751AJ	CHEVRON CORP NOTES	4.9500		4.954		
44945	3/03/09	287148	BARCLAYS CAPITAL INC	3/03/19	75,000,000.00	99.969		74,976,750.00
PUR	3/20/09	17275RAE	CISCO SYSTEMS INC SR NOTES	4.9500		4.949		
44784	3/25/09	287252	BARCLAYS CAPITAL INC	2/15/19	25,000,000.00	100.00		25,000,000.00
PUR	3/03/09	191216AM	COCA COLA CO SR NOTES	4.8750		4.993		
44975	3/06/09	287171	BANK OF AMERICA SECURITIES	3/15/19	10,000,000.00	99.077		9,907,700.00

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD B (5142) -Cont.

PAGE:

88									
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	3/03/09	191216AM	COCA COLA CO SR NOTES	4.8750		4.993			
44975	3/06/09	287171	BANK OF AMERICA SECURITIES	3/15/19	50,000,000.00	99.077		49,538,500.00	
PUR	3/19/09	202795HK	COMMONWEALTH EDISON 1ST MTG	5.9000		7.335			
33453	3/24/09	287246	CANTOR FITZGERALD SECURITIE	3/15/36	4,250,000.00	83.236		3,537,530.00	
PUR	3/11/09	202795HU	COMMOMWEALTH EDISON 1ST MTG	5.8000		6.720			
40560	3/16/09	287204	US BANK	3/15/18	20,000,000.00	93.863		18,772,600.00	
PUR	2/25/09	208251AE	CONOCO INC. NOTES	6.9500		6.707			
26149	3/02/09	287142	JEFFERIES & COMPANY	4/15/29	10,000,000.00	102.65		10,265,200.00	
PUR	3/11/09	260003AG	DOVER CORP NOTES	6.6000		6.210			
40412	3/16/09	287204	US BANK	3/15/38	12,000,000.00	105.21		12,625,680.00	
PUR	3/09/09	263534BT	E.I. DUPONT DE NEMOURS SR N	6.0000		6.325			
41845	3/12/09	287195	KEYBANC CAPITAL MKTS INC	7/15/18	5,000,000.00	97.724		4,886,200.00	
PUR	3/18/09	263901AB	DUKE ENERGY INDIANA INC 1ST	6.4500		6.472			
45233	3/23/09	287240	WACHOVIA SECURITIES, INC.	4/01/39	15,000,000.00	99.708		14,956,200.00	
PUR	3/11/09	26441CAB	DUKE ENERGY CORP SR NOTES	6.2500		6.770			
43659	3/16/09	287204	US BANK	6/15/18	10,000,000.00	96.456		9,645,600.00	
PUR	3/05/09	36962GXZ	GENERAL ELECTRIC CAP CORP M	6.7500		9.859			
30183	3/10/09	287183	BARCLAYS CAPITAL INC	3/15/32	7,000,000.00	71.906		5,033,420.00	
PUR	3/10/09	36962GXZ	GENERAL ELECTRIC CAP CORP M	6.7500		9.478			
30183	3/13/09	287201	BARCLAYS CAPITAL INC	3/15/32	10,000,000.00	74.636		7,463,600.00	
PUR	3/11/09	406216AW	HALLIBURTON CO SR NOTES	6.7000		7.440			
42833	3/16/09	287204	US BANK	9/15/38	20,000,000.00	91.207		18,241,400.00	
PUR	3/10/09	406216AY	HALLIBURTON CO SR NOTES	7.4500		7.493			
45057	3/13/09	287201	DEUTSCHE BANK AG (DOMESTIC)	9/15/39	20,000,000.00	99.486		19,897,200.00	
PUR	2/26/09	448814DC	HYDRO-QUEBEC DEBENTURES	8.5000		5.479			
44942	3/03/09	287148	RBC CAPITAL (DOMESTIC)	12/01/29	10,000,000.00	137.15		13,715,600.00	

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD B (5142) -Cont.

PAGE:

89									
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	3/03/09	448814DC	HYDRO-QUEBEC DEBENTURES	8.5000		5.491			
44942	3/06/09	287171	RBC CAPITAL (DOMESTIC)	12/01/29	10,000,000.00	136.96		13,696,300.00	
PUR	3/10/09	448814DX	HYDRO-QUEBEC DEBS	8.4000		5.377			
8568	3/13/09	287201	RBC CAPITAL (DOMESTIC)	1/15/22	4,000,000.00	127.76		5,110,440.00	
PUR	3/11/09	452092CW	ILLINOIS POWER 1ST MTG BDS	9.7500		8.171			
45064	3/16/09	287204	US BANK	11/15/18	40,000,000.00	110.39		44,156,000.00	
PUR	3/19/09	46513E5Y	STATE OF ISREAL BONDS	5.1250		5.190			
45276	3/26/09	287258	DEUTSCHE BANK AG (DOMESTIC)	3/26/19	25,000,000.00	99.498		24,874,500.00	
PUR	2/25/09	50075NAW	KRAFT FOODS INC	6.8750		6.710			
44441	3/02/09	287142	BARCLAYS CAPITAL INC	1/26/39	5,000,000.00	102.10		5,105,400.00	

PUR 44441	2/26/09 3/03/09	50075NAW 287148	KRAFT FOODS INC BARCLAYS CAPITAL INC	6.8750 1/26/39	7,000,000.00	6.810 100.81	7,057,120.00
PUR 44977	3/03/09 3/06/09	532457BC 287171	ELI LILLY & CO NOTES CREDIT SUISSE SEC (USA) LLC	5.9500 11/15/37	15,000,000.00	6.022 99.019	14,852,850.00
PUR 43389	2/27/09 3/04/09	539830AD 287154	LOCKHEED MARTIN CORP BARCLAYS CAPITAL INC	7.2000 5/01/36	4,000,000.00	6.166 113.53	4,541,400.00
PUR 45087	3/11/09 3/16/09	539830AE 287209	LOCKHEED MARTIN CORP STIFEL NICOLAUS	7.6500 5/01/16	15,000,000.00	5.308 113.73	17,060,250.00
PUR 45087	3/12/09 3/17/09	539830AE 287215	LOCKHEED MARTIN CORP STIFEL NICOLAUS	7.6500 5/01/16	7,000,000.00	5.179 114.55	8,018,780.00
PUR 40273	3/19/09 3/24/09	58013MEF 287246	MCDONALDS CORP MED TERM NTS FTN MIDWEST SECURITIES	6.3000 3/01/38	5,000,000.00	6.092 102.80	5,140,400.00
PUR 45052	3/09/09 3/12/09	585055AN 287195	MEDTRONIC INC SR NOTES JP MORGAN	5.6000 3/15/19	25,000,000.00	5.609 99.931	24,982,750.00
PUR 44276	3/11/09 3/16/09	629568AS 287204	NABORS INDUSTRIES INC US BANK	9.2500 1/15/19	10,000,000.00	10.450 92.707	9,270,700.00

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD B (5142) -Cont.

PAGE:

90									
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 43975	3/03/09 3/06/09	666807AW 287171	NORTHROP GRUMMAN CORP BARCLAYS CAPITAL INC	7.7500 2/15/31	10,000,000.00	6.073 120.17		12,017,700.00	
PUR 43975	3/04/09 3/09/09	666807AW 287177	NORTHROP GRUMMAN CORP JEFFERIES & COMPANY	7.7500 2/15/31	6,000,000.00	6.149 119.13		7,147,920.00	
PUR 43975	3/13/09 3/18/09	666807AW 287221	NORTHROP GRUMMAN CORP BARCLAYS CAPITAL INC	7.7500 2/15/31	29,000,000.00	6.152 119.07		34,532,910.00	
PUR 45088	3/11/09 3/16/09	669827DH 287209	NOVA SCOTIA PROV CDA DEBS RBC CAPITAL (DOMESTIC)	8.2500 11/15/19	10,000,000.00	5.173 124.96		12,496,700.00	
PUR 45088	3/16/09 3/19/09	669827DH 287227	NOVA SCOTIA PROV CDA DEBS RBC CAPITAL (DOMESTIC)	8.2500 11/15/19	15,000,000.00	5.099 125.64		18,847,200.00	
PUR 45088	3/19/09 3/24/09	669827DH 287246	NOVA SCOTIA PROV CDA DEBS WACHOVIA SECURITIES, INC.	8.2500 11/15/19	17,436,000.00	4.784 128.63		22,428,449.88	
PUR 38948	2/25/09 3/02/09	670346AH 287142	NUCOR CORP NOTES JP MORGAN	6.4000 12/01/37	3,000,000.00	6.516 98.489		2,954,670.00	
PUR 38948	2/26/09 3/03/09	670346AH 287148	NUCOR CORP NOTES JP MORGAN	6.4000 12/01/37	11,000,000.00	6.566 97.854		10,763,940.00	
PUR 44976	3/03/09 3/06/09	694308GQ 287171	PACIFIC GAS & ELECTRIC SR N BARCLAYS CAPITAL INC	6.2500 3/01/39	10,000,000.00	6.343 98.761		9,876,100.00	
PUR 43462	3/05/09 3/10/09	713448BJ 287183	PEPSICO INC NOTES RBC CAPITAL (DOMESTIC)	7.9000 11/01/18	10,000,000.00	5.062 121.43		12,143,100.00	
PUR 43462	3/12/09 3/17/09	713448BJ 287215	PEPSICO INC NOTES MORGAN STANLEY	7.9000 11/01/18	15,000,000.00	5.124 120.87		18,130,650.00	
PUR 44918	2/25/09 3/02/09	713448BK 287142	PEPSICO INC SR NOTES UBS WARBURG LLC	3.7500 3/01/14	35,000,000.00	3.797 99.788		34,925,800.00	
PUR 45246	3/17/09 3/24/09	717081CY 287246	PFIZER INC NOTES BARCLAYS CAPITAL INC	7.2000 3/15/39	50,000,000.00	7.205 99.942		49,971,000.00	

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD B (5142) -Cont.

PAGE:

91									
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 45065	3/11/09 3/16/09	816851AK 287204	SEMPRA ENERGY SR NOTES US BANK	9.8000 2/15/19	5,000,000.00	8.190 110.77		5,538,700.00	
PUR 45271	3/18/09 3/25/09	831641EQ 287252	US SMALL BUSINESS ADMIN DEB CREDIT SUISSE SEC (USA) LLC	4.6200 3/10/19	10,000,000.00	4.620 100.00		10,000,000.00	
PUR 45210	3/17/09 3/20/09	842400FL 287234	SOUTHERN CALIF ED CO 1ST MT UBS WARBURG LLC	6.0500 3/15/39	50,000,000.00	6.110 99.181		49,590,500.00	

PUR 45167	3/12/09 3/17/09	871829AN 287215	SYSCO CORP SR NOTES GOLDMAN SACHS & COMPANY	6.6250 3/17/39	20,000,000.00	6.777 98.061		19,612,200.00
PUR 45167	3/16/09 3/19/09	871829AN 287227	SYSCO CORP SR NOTES FTN MIDWEST SECURITIES	6.6250 3/17/39	5,000,000.00	6.756 98.325		4,916,250.00
PUR 45275	3/23/09 3/26/09	887323JAS 287258	TIME WARNER CABLE INC NOTES CITIGROUP/CITIBANK DOMESTIC	8.2500 4/01/19	10,000,000.00	8.347 99.348		9,934,800.00
PUR 42942	3/11/09 3/16/09	893830AT 287209	TRANSOCEAN INC SENIOR NOTES JP MORGAN	6.8000 3/15/38	9,000,000.00	7.955 86.992		7,829,280.00
PUR 44541	2/27/09 3/03/09	912810PZ 287148	UNITED STATES TREAS TIPS BARCLAYS CAPITAL INC	2.5000 1/15/29	20,000,000.00	2.512 97.762		19,552,350.62
PUR 44541	2/27/09 3/03/09	912810PZ 287148	UNITED STATES TREAS TIPS GREENWICH CAPITAL MARKETS	2.5000 1/15/29	20,000,000.00	2.532 97.456		19,491,135.00
PUR 44541	3/04/09 3/05/09	912810PZ 287165	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.5000 1/15/29	20,000,000.00	2.528 97.544		19,508,754.50
PUR 43909	3/17/09 3/20/09	913017BJ 287234	UNITED TECHNOLOGIES CORP FTN MIDWEST SECURITIES	5.4000 5/01/35	5,000,000.00	6.134 90.497		4,524,850.00
PUR 43909	3/18/09 3/23/09	913017BJ 287240	UNITED TECHNOLOGIES CORP FTN MIDWEST SECURITIES	5.4000 5/01/35	6,000,000.00	6.191 89.818		5,389,080.00
PUR 43909	3/18/09 3/23/09	913017BJ 287240	UNITED TECHNOLOGIES CORP FTN MIDWEST SECURITIES	5.4000 5/01/35	9,000,000.00	6.188 89.853		8,086,770.00

5142	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 3/01/09 THROUGH 3/31/09 COMMON PENSION FD B (5142) -Cont.									PAGE:
92										
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 43909	3/19/09 3/24/09	913017BJ 287246	UNITED TECHNOLOGIES CORP FTN MIDWEST SECURITIES	5.4000 5/01/35	5,000,000.00	6.002 92.106		4,605,300.00		
PUR 43637	3/11/09 3/16/09	92343VAR 287204	VERIZON COMM INC SR NOTES US BANK	8.9500 3/01/39	20,000,000.00	7.410 118.42		23,685,400.00		
PUR 45372	3/24/09 3/27/09	92343VAV 287264	VERIZON COMM INC NOTES BARCLAYS CAPITAL INC	7.3500 4/01/39	30,000,000.00	7.494 98.288		29,486,400.00		
PUR 45066	3/11/09 3/16/09	947075AF 287204	WEATHERFORD INT'L LTD SENIO US BANK	9.6250 3/01/19	10,000,000.00	9.340 101.81		10,181,400.00		
SUBTOTAL FIXED PURCHASES:					1175552000.00			1194462157.92		
TOTAL FUND PURCHASES:					1175552000.00			1194462157.92		

SALES OF FIXED INCOME SECURITIES										
SALE 43546	3/25/09 3/30/09	001957BD 287270	AT&T CORP BARCLAYS CAPITAL INC	8.0000 11/15/31	25,000,000.00	8.630 106.82		26,706,500.00	3,265,787.01	
SALE 43546	3/26/09 3/31/09	001957BD 287276	AT&T CORP BARCLAYS CAPITAL INC	8.0000 11/15/31	40,000,000.00	8.630 106.55		42,620,400.00	5,124,148.10	
SALE 26687	3/10/09 3/13/09	026609AM 287201	WYETH SENIOR NOTES US BANK	6.9500 3/15/11	20,000,000.00	4.800 106.72		21,345,200.00	532,396.90	
SALE 40966	2/26/09 3/03/09	06051GDX 287148	BANK AMERICA NOTES BANK OF AMERICA SECURITIES	5.6500 5/01/18	15,000,000.00	5.721 83.738		12,560,700.00	-2,362,889.44	
SALE 40966	2/26/09 3/03/09	06051GDX 287148	BANK AMERICA NOTES FTN MIDWEST SECURITIES	5.6500 5/01/18	10,000,000.00	5.721 83.954		8,395,400.00	-1,553,659.63	
SALE 16454	3/06/09 3/11/09	172967AX 287189	CITIGROUP INC. BONDS CANTOR FITZGERALD SECURITIE	6.2000 3/15/09	20,000,000.00	7.412 99.500		19,900,000.00	-96,809.96	

5142	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 3/01/09 THROUGH 3/31/09 COMMON PENSION FD B (5142) -Cont.									PAGE:
93										
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 16454	3/06/09 3/11/09	172967AX 287189	CITIGROUP INC. BONDS CANTOR FITZGERALD SECURITIE	6.2000 3/15/09	5,000,000.00	7.412 99.375		4,968,750.00	-30,452.49
SALE 27789	3/19/09 3/24/09	172967BU 287246	CITIGROUP INC. NOTES BARCLAYS CAPITAL INC	5.8750 2/22/33	20,000,000.00	6.233 52.000		10,400,000.00	-8,715,381.73
SALE 35470	3/13/09 3/18/09	172967CT 287221	CITIGROUP INC. NOTES BARCLAYS CAPITAL INC	5.8500 12/11/34	10,000,000.00	5.937 75.224		7,522,400.00	-2,362,492.80
SALE 38704	3/09/09 3/12/09	263534BQ 287195	E.I. DUPONT DE NEMOURS SR. KEYBANC CAPITAL MKTS INC	5.2500 12/15/16	5,000,000.00	5.378 97.048		4,852,400.00	-107,023.67
SALE 21183	3/11/09 3/16/09	291011AN 287209	EMERSON ELECTRIC CO. NOTES STIFEL NICOLAUS	5.7500 11/01/11	15,000,000.00	5.803 105.66		15,849,900.00	870,137.46
SALE 21183	3/12/09 3/17/09	291011AN 287215	EMERSON ELECTRIC CO. NOTES GOLDMAN SACHS & COMPANY	5.7500 11/01/11	9,000,000.00	5.803 106.06		9,545,940.00	558,060.87
SALE 21183	3/12/09 3/17/09	291011AN 287215	EMERSON ELECTRIC CO. NOTES STIFEL NICOLAUS	5.7500 11/01/11	7,000,000.00	5.803 106.11		7,428,050.00	437,477.34
SALE 21183	3/12/09 3/17/09	291011AN 287215	EMERSON ELECTRIC CO. NOTES WACHOVIA SECURITIES, INC.	5.7500 11/01/11	4,000,000.00	5.803 106.82		4,273,160.00	278,547.05
SALE 21183	3/13/09 3/18/09	291011AN 287221	EMERSON ELECTRIC CO. NOTES WACHOVIA SECURITIES, INC.	5.7500 11/01/11	10,000,000.00	5.803 106.07		10,607,000.00	620,443.37
SALE 38972	2/26/09 3/03/09	369604BC 287148	GENERAL ELECTRIC CO. SR NOT CANTOR FITZGERALD SECURITIE	5.2500 12/06/17	5,000,000.00	5.219 90.536		4,526,800.00	-483,513.85
SALE 38972	2/26/09 3/03/09	369604BC 287148	GENERAL ELECTRIC CO. SR NOT CANTOR FITZGERALD SECURITIE	5.2500 12/06/17	5,000,000.00	5.219 90.659		4,532,950.00	-477,363.85
SALE 37951	3/10/09 3/13/09	36962G3A 287201	GENERAL ELECTRIC CAP CORP S BARCLAYS CAPITAL INC	6.1500 8/07/37	15,000,000.00	6.172 68.117		10,217,550.00	-4,737,363.90
SALE 38360	3/18/09 3/23/09	36962G3H 287240	GENERAL ELECTRIC CAPITAL CO GOLDMAN SACHS & COMPANY	5.6250 9/15/17	5,000,000.00	5.404 89.053		4,452,650.00	-621,613.07

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD B (5142) -Cont.

PAGE:

94

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 39399	3/05/09 3/10/09	36962G3P 287183	GENERAL ELECTRIC CAP CORP S BARCLAYS CAPITAL INC	5.8750 1/14/38	10,000,000.00	6.120 64.053		6,405,300.00	-3,264,170.03
SALE 44580	3/26/09 3/31/09	370334BH 287276	GENERAL MILLS INC SR NOTES DEUTSCHE BANK AG (DOMESTIC)	5.6500 2/15/19	7,000,000.00	5.661 101.50		7,105,574.00	112,967.31
SALE 39536	3/06/09 3/11/09	38141GFG 287189	GOLDMAN SACHS GROUP GLOBAL GOLDMAN SACHS & COMPANY	5.9500 1/18/18	5,000,000.00	5.969 86.053		4,302,650.00	-690,415.51
SALE 39536	3/06/09 3/11/09	38141GFG 287189	GOLDMAN SACHS GROUP GLOBAL GOLDMAN SACHS & COMPANY	5.9500 1/18/18	10,000,000.00	5.969 86.042		8,604,200.00	-1,381,931.02
SALE 39019	3/20/09 3/25/09	41283DAA 287252	HARLEY-DAVIDSON FUNDING NOT CANTOR FITZGERALD SECURITIE	5.2500 12/15/12	1,250,000.00	5.276 72.000		900,000.00	-348,808.41
SALE 33043	2/26/09 3/03/09	46625HBV 287148	J P MORGAN CHASE & CO SUB N CANTOR FITZGERALD SECURITIE	5.1250 9/15/14	2,500,000.00	5.229 90.000		2,250,000.00	-237,602.50
SALE 33043	3/23/09 3/26/09	46625HBV 287258	J P MORGAN CHASE & CO SUB N FTN MIDWEST SECURITIES	5.1250 9/15/14	2,000,000.00	5.229 88.135		1,762,700.00	-227,484.19
SALE 33043	3/24/09 3/27/09	46625HBV 287264	J P MORGAN CHASE & CO SUB N FTN MIDWEST SECURITIES	5.1250 9/15/14	5,500,000.00	5.229 88.710		4,879,050.00	-593,959.55
SALE 33043	3/26/09 3/31/09	46625HBV 287276	J P MORGAN CHASE & CO SUB N FTN MIDWEST SECURITIES	5.1250 9/15/14	5,000,000.00	5.229 88.231		4,411,550.00	-563,210.32
SALE 39120	3/05/09 3/10/09	46625HGY 287183	J P MORGAN CHASE & CO SR NO CANTOR FITZGERALD SECURITIE	6.0000 1/15/18	5,000,000.00	5.790 96.243		4,812,150.00	-259,258.55
SALE 39120	3/05/09 3/10/09	46625HGY 287183	J P MORGAN CHASE & CO SR NO CANTOR FITZGERALD SECURITIE	6.0000 1/15/18	5,000,000.00	5.790 96.874		4,843,700.00	-227,708.55
SALE 39120	3/06/09 3/11/09	46625HGY 287189	J P MORGAN CHASE & CO SR NO JP MORGAN	6.0000 1/15/18	5,000,000.00	5.790 95.683		4,784,150.00	-287,236.63
SALE 39120	3/06/09 3/11/09	46625HGY 287189	J P MORGAN CHASE & CO SR NO JP MORGAN	6.0000 1/15/18	5,000,000.00	5.790 95.554		4,777,700.00	-293,686.63

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD B (5142) -Cont.

PAGE:

95

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 39120	3/10/09 3/13/09	46625HGY 287201	J P MORGAN CHASE & CO SR NO CANTOR FITZGERALD SECURITIE	6.0000 1/15/18	10,000,000.00	5.790 94.631		9,463,100.00	-679,586.35
SALE 39120	3/10/09 3/13/09	46625HGY 287201	J P MORGAN CHASE & CO SR NO CANTOR FITZGERALD SECURITIE	6.0000 1/15/18	10,000,000.00	5.790 94.600		9,460,000.00	-682,686.36
SALE 39120	3/10/09 3/13/09	46625HGY 287201	J P MORGAN CHASE & CO SR NO FTN MIDWEST SECURITIES	6.0000 1/15/18	5,000,000.00	5.790 94.657		4,732,850.00	-338,493.18
SALE 39120	3/10/09 3/13/09	46625HGY 287201	J P MORGAN CHASE & CO SR NO FTN MIDWEST SECURITIES	6.0000 1/15/18	5,000,000.00	5.790 94.568		4,728,400.00	-342,943.18
SALE 39120	3/10/09 3/13/09	46625HGY 287201	J P MORGAN CHASE & CO SR NO FTN MIDWEST SECURITIES	6.0000 1/15/18	7,000,000.00	5.790 94.599		6,621,930.00	-477,950.45
SALE 39120	3/10/09 3/13/09	46625HGY 287201	J P MORGAN CHASE & CO SR NO JP MORGAN	6.0000 1/15/18	5,000,000.00	5.790 94.562		4,728,080.00	-343,263.18
SALE 39120	3/10/09 3/13/09	46625HGY 287201	J P MORGAN CHASE & CO SR NO JP MORGAN	6.0000 1/15/18	10,000,000.00	5.790 94.968		9,496,800.00	-645,886.36
SALE 43162	2/25/09 3/02/09	487836AS 287142	KELLOGG CO NOTES FTN MIDWEST SECURITIES	6.6000 4/01/11	5,000,000.00	5.182 106.91		5,345,750.00	207,875.36
SALE 43162	2/26/09 3/03/09	487836AS 287148	KELLOGG CO NOTES JEFFERIES & COMPANY	6.6000 4/01/11	10,000,000.00	5.182 106.73		10,673,300.00	397,884.33
SALE 43162	2/26/09 3/03/09	487836AS 287148	KELLOGG CO NOTES STIFEL NICOLAUS	6.6000 4/01/11	3,000,000.00	5.182 106.77		3,203,130.00	120,505.30
SALE 43162	3/11/09 3/16/09	487836AS 287209	KELLOGG CO NOTES JEFFERIES & COMPANY	6.6000 4/01/11	10,000,000.00	5.182 106.21		10,621,800.00	350,701.95
SALE 43162	3/13/09 3/18/09	487836AS 287221	KELLOGG CO NOTES CANTOR FITZGERALD SECURITIE	6.6000 4/01/11	10,000,000.00	5.182 106.29		10,629,900.00	359,463.00
SALE 43162	3/13/09 3/18/09	487836AS 287221	KELLOGG CO NOTES JEFFERIES & COMPANY	6.6000 4/01/11	2,000,000.00	5.182 106.27		2,125,500.00	71,412.60

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
COMMON PENSION FD B (5142) -Cont.

PAGE:

96

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 39426	3/26/09 3/31/09	487836AT 287276	KELLOGG CO DEBENTURES JEFFERIES & COMPANY	7.4500 4/01/31	983,000.00	6.500 115.32		1,133,625.09	42,333.87
SALE 40336	3/24/09 3/27/09	487836BA 287264	KELLOGG CO NOTES RBC CAPITAL (DOMESTIC)	4.2500 3/06/13	5,000,000.00	4.292 100.81		5,040,500.00	48,149.00
SALE 40336	3/26/09 3/31/09	487836BA 287276	KELLOGG CO NOTES RBC CAPITAL (DOMESTIC)	4.2500 3/06/13	10,000,000.00	4.292 100.86		10,086,200.00	102,677.44
SALE 44375	3/19/09 3/24/09	58013MEH 287246	MCDONALD'S CORP NOTES FTN MIDWEST SECURITIES	5.7000 2/01/39	5,000,000.00	5.732 95.955		4,797,750.00	-179,041.90
SALE 31041	3/13/09 3/18/09	59156RAM 287221	METLIFE INC. NOTES BARCLAYS CAPITAL INC	5.7000 6/15/35	2,000,000.00	6.085 69.376		1,387,520.00	-512,023.83
SALE 39676	3/09/09 3/12/09	61744YAD 287195	MORGAN STANLEY NOTES MORGAN STANLEY	5.9500 12/28/17	20,000,000.00	6.037 86.323		17,264,600.00	-2,615,551.18
SALE 41236	3/05/09 3/10/09	713448BH 287183	PEPSICO INC. SENIOR NOTES RBC CAPITAL (DOMESTIC)	5.0000 6/01/18	10,000,000.00	5.395 102.50		10,250,400.00	534,964.58
SALE 44918	3/12/09 3/17/09	713448BK 287215	PEPSICO INC SR NOTES MORGAN STANLEY	3.7500 3/01/14	15,000,000.00	3.797 100.16		15,024,750.00	56,507.98
SALE 24385	3/17/09 3/20/09	717081AQ 287234	PFIZER INC. NOTES GOLDMAN SACHS & COMPANY	4.6500 3/01/18	10,400,000.00	4.863 90.342		9,395,568.00	-844,909.10
SALE 33064	3/17/09 3/20/09	842400EB 287234	SOUTHERN CALIF EDISON CO NT WACHOVIA SECURITIES, INC.	6.6500 4/01/29	17,000,000.00	5.858 103.71		17,631,890.00	-944,002.42
SALE 43235	3/17/09 3/20/09	842400FK 287234	SOUTHERN CALIF ED 1ST MTG B BANK OF AMERICA SECURITIES	5.7500 3/15/14	5,000,000.00	5.860 107.00		5,350,000.00	373,446.98
SALE 43235	3/17/09 3/20/09	842400FK 287234	SOUTHERN CALIF ED 1ST MTG B WACHOVIA SECURITIES, INC.	5.7500 3/15/14	10,000,000.00	5.860 106.99		10,699,500.00	746,393.96
SALE 44384	3/16/09 3/19/09	871829AJ 287227	SYSCO CORP FTN MIDWEST SECURITIES	5.3750 9/21/35	5,000,000.00	5.572 88.084		4,404,200.00	-460,557.90

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

COMMON PENSION FD B (5142) -Cont.

PAGE:

97

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 27693	3/26/09 3/31/09	89420GAE 287276	TRAVELERS PPTY CAS CORP NEW CANTOR FITZGERALD SECURITIE	6.3750 3/15/33	5,500,000.00	6.632 92.069		5,063,795.00	-266,658.63
SALE 27693	3/26/09 3/31/09	89420GAE 287276	TRAVELERS PPTY CAS CORP NEW CANTOR FITZGERALD SECURITIE	6.3750 3/15/33	12,000,000.00	6.632 91.972		11,036,640.00	-593,440.65
SALE 13125	3/16/09 3/17/09	912810EM 287215	UNITED STATES TREAS BDS JP MORGAN	7.2500 8/15/22	25,000,000.00	5.207 135.90		33,975,485.94	4,089,086.54
SALE 31796	3/17/09 3/18/09	912810EV 287221	UNITED STATES TREAS BDS HSBC SECURITIES INC.	6.8750 8/15/25	20,000,000.00	4.703 137.44		27,488,201.25	2,559,402.94
SALE 34214	3/18/09 3/19/09	912810FG 287227	UNITED STATES TREAS BDS BARCLAYS BANK OF NEW YORK	5.2500 2/15/29	50,000,000.00	4.780 123.52		61,761,518.75	8,766,702.08
SALE 44291	3/13/09 3/16/09	912810PT 287209	UNITED STATES TREAS BDS HSBC (DOMESTIC)	4.7500 2/15/37	25,000,000.00	3.135 116.39		29,098,532.81	-3,378,928.10
SALE 43233	3/18/09 3/23/09	913017BH 287240	UNITED TECH CORP SR NOTES FTN MIDWEST SECURITIES	4.8750 5/01/15	11,000,000.00	5.916 102.79		11,306,900.00	887,274.24
SALE 43233	3/18/09 3/23/09	913017BH 287240	UNITED TECH CORP SR NOTES FTN MIDWEST SECURITIES	4.8750 5/01/15	6,000,000.00	5.916 102.74		6,164,460.00	481,027.77
SALE 38992	3/17/09 3/20/09	913017BM 287234	UNITED TECHNOLOGIES CORP NO FTN MIDWEST SECURITIES	5.3750 12/15/17	5,000,000.00	5.657 102.38		5,119,250.00	216,000.01
SALE 38992	3/19/09 3/24/09	913017BM 287246	UNITED TECHNOLOGIES CORP NO FTN MIDWEST SECURITIES	5.3750 12/15/17	5,000,000.00	5.657 104.91		5,245,850.00	342,501.81
SALE 40006	3/24/09 3/27/09	92343VAK 287264	VERIZON COMMUNICATION NOTES BARCLAYS CAPITAL INC	6.4000 2/15/38	25,000,000.00	6.503 89.731		22,432,750.00	-2,230,328.50
SALE 40006	3/26/09 3/31/09	92343VAK 287276	VERIZON COMMUNICATION NOTES CITIGROUP/CITIBANK DOMESTIC	6.4000 2/15/38	10,000,000.00	6.503 90.153		9,015,300.00	-848,122.84
SALE 38974	3/04/09 3/09/09	949746NX 287177	WELLS FARGO & CO NOTES CANTOR FITZGERALD SECURITIE	5.6250 12/11/17	10,000,000.00	5.680 92.449		9,244,900.00	-716,543.14

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

COMMON PENSION FD B (5142) -Cont.

PAGE:

98

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 38974	3/04/09 3/09/09	949746NX 287177	WELLS FARGO & CO NOTES JP MORGAN	5.6250 12/11/17	10,000,000.00	5.680 92.498		9,249,800.00	-711,643.14
SALE 33688	3/26/09 3/31/09	983024AE 287276	WYETH NOTES RBC CAPITAL (DOMESTIC)	5.5000 2/01/14	13,000,000.00	5.662 104.47		13,581,100.00	672,317.96
SALE 38754	3/26/09 3/31/09	983024AN 287276	WYETH NOTES FTN MIDWEST SECURITIES	5.9500 4/01/37	15,000,000.00	5.912 91.679		13,751,850.00	-1,323,096.97
SUBTOTAL FIXED SALES:					768,133,000.00			768,377,850.84	-15,833,098.53
TOTAL FUND SALES:					768,133,000.00			768,377,850.84	-

15,833,098.53

END OF REPORT FOR: COMMON PENSION FD B

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

MULTI SECTOR COMMON A (5162)

PAGE:

99

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

PUR 45095	3/13/09 3/18/09	01307810 422393	ALBERTO-CULVER CO. RAYMOND JAMES/EXECUTION	40,000.00	22.830	600.00	913,780.00
PUR 45095	3/16/09 3/19/09	01307810 422397	ALBERTO-CULVER CO. WILLIAMS CAPITAL GROUP	70,000.00	23.044	1,050.00	1,614,158.00
PUR 45095	3/17/09 3/20/09	01307810 422401	ALBERTO-CULVER CO. MAGNA SECURITIES CORP	40,000.00	23.054	600.00	922,744.00
PUR 45095	3/18/09 3/23/09	01307810 422405	ALBERTO-CULVER CO. STURDIVANT/EXECUTION	20,000.00	23.487	300.00	470,032.00
PUR 45095	3/19/09 3/24/09	01307810 422409	ALBERTO-CULVER CO. RAYMOND JAMES/EXECUTION	20,000.00	23.338	300.00	467,068.00
PUR 45095	3/20/09 3/25/09	01307810 422415	ALBERTO-CULVER CO. RAYMOND JAMES/EXECUTION	10,000.00	23.459	150.00	234,740.00
PUR 45095	3/26/09 3/31/09	01307810 422431	ALBERTO-CULVER CO. BMO CAPITAL MARKETS/EXECUTI	20,000.00	21.327	300.00	426,830.00
PUR 39884	3/20/09 3/25/09	01964550 422415	ALLIS-CHALMERS ENERGY INC. BMO CAPITAL MARKETS/EXECUTI	100,000.00	1.285	1,000.00	129,450.00
PUR 44961	3/04/09 3/09/09	02040910 422361	ALMOST FAMILY, INC. CREDIT SUISSE SEC (AES)	100,000.00	17.351	1,000.00	1,736,130.00
PUR 44961	3/05/09 3/10/09	02040910 422365	ALMOST FAMILY, INC. CREDIT SUISSE SEC (AES)	50,000.00	15.977	500.00	799,345.00
PUR 44961	3/06/09 3/11/09	02040910 422370	ALMOST FAMILY, INC. INSTINET (PORTAL)	20,000.00	15.597	140.00	312,080.00
PUR 44961	3/06/09 3/11/09	02040910 422370	ALMOST FAMILY, INC. ITG (CHANNEL)	20,000.00	15.780	300.00	315,902.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

100										
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS	
PUR 44961	3/06/09 3/11/09	02040910 422370	ALMOST FAMILY, INC. MAGNA SECURITIES (OTC)		10,000.00	15.955	150.00	159,703.00		
PUR 44961	3/09/09 3/12/09	02040910 422374	ALMOST FAMILY, INC. ITG (CHANNEL)		14,840.00	15.145	222.60	224,975.88		
PUR 44961	3/09/09 3/12/09	02040910 422374	ALMOST FAMILY, INC. ITG (CHANNEL)		20,000.00	15.848	300.00	317,266.00		
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		34,840.00	15.549	522.60	542,241.88		
PUR 44961	3/10/09 3/13/09	02040910 422379	ALMOST FAMILY, INC. ITG (CHANNEL)		25,160.00	16.256	377.40	409,370.81		
PUR 44961	3/11/09 3/16/09	02040910 422384	ALMOST FAMILY, INC. MAGNA SECURITIES (OTC)		20,000.00	17.411	300.00	348,526.00		
PUR 44961	3/13/09 3/18/09	02040910 422393	ALMOST FAMILY, INC. ITG (CHANNEL)		20,000.00	17.560	300.00	351,502.00		
PUR 44961	3/17/09 3/20/09	02040910 422401	ALMOST FAMILY, INC. MERRIMAN/OTC		30,000.00	17.422	450.00	523,104.00		
PUR 44961	3/20/09 3/25/09	02040910 422415	ALMOST FAMILY, INC. ITG (CHANNEL)		20,000.00	15.693	300.00	314,166.00		
PUR 44961	3/20/09 3/25/09	02040910 422415	ALMOST FAMILY, INC. KEYBANC CAPITAL MKTS INC		20,000.00	16.111	300.00	322,520.00		
PUR 44961	3/23/09 3/26/09	02040910 422419	ALMOST FAMILY, INC. ITG (CHANNEL)		3,200.00	15.973	48.00	51,160.64		
PUR 44961	3/23/09 3/26/09	02040910 422419	ALMOST FAMILY, INC. LIQUIDNET		16,800.00	16.088	336.00	270,614.40		

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

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 44961	3/26/09 3/31/09	02040910 422431	ALMOST FAMILY, INC. ITG (CHANNEL)		10,000.00	18.736	150.00	187,507.00	
PUR 39887	2/25/09 3/02/09	02991220 422340	AMERICAN TOWER CORP. CL A SANFORD BERNSTEIN & CO.		50,000.00	26.669	2,000.00	1,335,465.00	
PUR 44931	2/27/09 3/04/09	04685W10 422349	ATHENAHEALTH INC CREDIT SUISSE SEC (AES)		50,000.00	26.335	500.00	1,317,230.00	
PUR 44931	3/02/09 3/05/09	04685W10 422352	ATHENAHEALTH INC CREDIT SUISSE SEC (USA) LLC		50,000.00	26.177	1,500.00	1,310,340.00	
PUR 44931	3/04/09 3/09/09	04685W10 422361	ATHENAHEALTH INC CREDIT SUISSE SEC (AES)		50,000.00	26.484	500.00	1,324,720.00	
PUR 44931	3/24/09 3/27/09	04685W10 422423	ATHENAHEALTH INC LIQUIDNET		20,000.00	25.140	400.00	503,200.00	
PUR 44931	3/25/09 3/30/09	04685W10 422427	ATHENAHEALTH INC MERRIMAN/OTC		10,000.00	24.582	150.00	245,974.00	
PUR 43167	3/06/09 3/11/09	04951310 422370	ATMEL CORP. ITG (CHANNEL)		25,000.00	3.139	250.00	78,725.00	
PUR 43167	3/06/09 3/11/09	04951310 422370	ATMEL CORP. MAGNA SECURITIES (OTC)		75,000.00	3.196	1,125.00	240,847.50	
PUR 43167	3/20/09 3/25/09	04951310 422415	ATMEL CORP. ITG (CHANNEL)		30,000.00	3.800	300.00	114,297.00	
PUR 43167	3/20/09 3/25/09	04951310 422415	ATMEL CORP. MAGNA SECURITIES (OTC)		70,000.00	3.830	1,050.00	269,178.00	
PUR 43167	3/25/09 3/30/09	04951310 422427	ATMEL CORP. ITG (CHANNEL)		100,000.00	3.555	1,500.00	357,010.00	
PUR 43167	3/26/09 3/31/09	04951310 422431	ATMEL CORP. ITG (CHANNEL)		100,000.00	3.740	1,000.00	375,000.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

102

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 44526	3/23/09 3/26/09	05276910 422419	AUTODESK INC. MAGNA SECURITIES (OTC)		50,000.00	13.967	750.00	699,105.00	
PUR 44118	3/13/09 3/18/09	05722410 422393	BAKER HUGHES INCORPORATED WILLIAMS CAPITAL GROUP		100,000.00	29.274	1,500.00	2,928,870.00	
PUR 44118	3/26/09 3/31/09	05722410 422431	BAKER HUGHES INCORPORATED BMO CAPITAL MARKETS/EXECUTI		40,000.00	33.420	600.00	1,337,396.00	
PUR 45202	3/18/09 3/23/09	06050510 422405	BANK OF AMERICA CORP. BLAYLOCK ROBERT VAN LLC		200,000.00	6.828	3,000.00	1,368,500.00	
PUR 45202	3/18/09 3/23/09	06050510 422405	BANK OF AMERICA CORP. CASTLE OAK SECURITIES		100,000.00	6.980	1,500.00	699,500.00	
PUR 45202	3/18/09 3/23/09	06050510 422405	BANK OF AMERICA CORP. ELECTRONIC BROKERAGE SYSTEM		200,000.00	7.128	1,000.00	1,426,660.00	
PUR 45202	3/18/09 3/23/09	06050510 422405	BANK OF AMERICA CORP. JACKSON SECS		100,000.00	6.933	1,500.00	694,800.00	
PUR 45202	3/18/09 3/23/09	06050510 422405	BANK OF AMERICA CORP. MURIEL SEIBERT & CO		200,000.00	7.352	3,000.00	1,473,380.00	
PUR 45202	3/18/09 3/23/09	06050510 422405	BANK OF AMERICA CORP. SANDGRAIN SECURITIES		100,000.00	6.950	1,500.00	696,500.00	
PUR 45202	3/18/09 3/23/09	06050510 422405	BANK OF AMERICA CORP. TOUSSAINT CAPITAL		100,000.00	6.840	1,500.00	685,500.00	
PUR 45202	3/19/09 3/24/09	06050510 422409	BANK OF AMERICA CORP. GRISWOLD COMPANY		200,000.00	7.775	2,000.00	1,556,940.00	
PUR 45202	3/19/09 3/24/09	06050510 422409	BANK OF AMERICA CORP. PRINCETON SECURITIES GROUP		200,000.00	7.797	2,000.00	1,561,420.00	
PUR 45202	3/20/09 3/25/09	06050510 422415	BANK OF AMERICA CORP. GRISWOLD COMPANY		100,000.00	6.159	1,000.00	616,930.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

103

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 45202	3/20/09 3/25/09	06050510 422415	BANK OF AMERICA CORP. PRINCETON SECURITIES GROUP		300,000.00	6.411	3,000.00	1,926,180.00	
PUR 45202	3/23/09 3/26/09	06050510 422419	BANK OF AMERICA CORP. GRISWOLD COMPANY		200,000.00	7.213	2,000.00	1,444,500.00	
PUR 44007	2/26/09 3/03/09	06405810 422345	BANK OF NEW YORK MELLON COR MORGAN KEEGAN		200,000.00	24.034	8,000.00	4,814,760.00	
PUR 44007	3/10/09 3/13/09	06405810 422379	BANK OF NEW YORK MELLON COR MAGNA SECURITIES CORP		100,000.00	19.521	1,500.00	1,953,630.00	
PUR 39897	2/27/09 3/04/09	11012210 422349	BRISTOL-MYERS SQUIBB CO. LAZARD CAPITAL MARKETS		100,000.00	18.516	4,000.00	1,855,600.00	
PUR 45178	3/17/09 3/20/09	12673P10 422401	CA, INC. STURDIVANT/EXECUTION		100,000.00	16.285	1,500.00	1,630,040.00	
PUR 45178	3/18/09 3/23/09	12673P10 422405	CA, INC. MAGNA SECURITIES CORP		300,000.00	16.318	4,500.00	4,899,750.00	
PUR 45178	3/19/09 3/24/09	12673P10 422409	CA, INC. WILLIAMS CAPITAL GROUP		200,000.00	16.698	3,000.00	3,342,640.00	
PUR 45178	3/20/09 3/25/09	12673P10 422415	CA, INC. ICAP CORPORATES LLC		100,000.00	15.876	1,000.00	1,588,620.00	
PUR 45178	3/20/09 3/25/09	12673P10 422415	CA, INC. MAGNA SECURITIES CORP		200,000.00	16.203	3,000.00	3,243,600.00	
PUR 45178	3/23/09 3/26/09	12673P10 422419	CA, INC. BMO CAPITAL MARKETS/EXECUTI		100,000.00	16.201	1,500.00	1,621,570.00	
PUR 39907	3/23/09 3/26/09	12686C10 422419	CABLEVISION SYSTEMS-NY GRP- BMO CAPITAL MARKETS/EXECUTI		50,000.00	13.255	750.00	663,515.00	
PUR 43953	3/26/09 3/31/09	18538Q10 422431	CLEARWIRE CORP. CL A ITG (CHANNEL)		50,000.00	4.772	750.00	239,350.00	

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

104

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 45369	3/26/09 3/31/09	19210810 422431	COEUR D'ALENE MINES CORP GRISWOLD COMPANY		200,000.00	.942	2,000.00	190,480.00	
PUR 45369	3/26/09 3/31/09	19210810 422431	COEUR D'ALENE MINES CORP RAYMOND JAMES/EXECUTION		250,000.00	.944	2,500.00	238,500.00	
PUR 45369	3/26/09 3/31/09	19210810 422431	COEUR D'ALENE MINES CORP WILLIAMS CAPITAL GROUP		250,000.00	.946	2,500.00	238,875.00	
PUR 42814	3/11/09 3/16/09	19259P30 422384	COINSTAR INC. MAGNA SECURITIES (OTC)		10,000.00	25.364	150.00	253,792.00	
PUR 42814	3/13/09 3/18/09	19259P30 422393	COINSTAR INC. MERRIMAN/OTC		10,000.00	26.273	150.00	262,878.00	
PUR 39904	3/12/09 3/17/09	20825C10 422388	CONOCOPHILLIPS MERIDIAN EQUITY PARTNERS		40,000.00	37.298	400.00	1,492,304.00	
PUR 39904	3/13/09 3/18/09	20825C10 422393	CONOCOPHILLIPS WILLIAMS CAPITAL GROUP		80,000.00	36.032	1,200.00	2,883,768.00	
PUR 43985	3/13/09 3/18/09	22405110 422393	COX RADIO INC-CL A RAYMOND JAMES/EXECUTION		20,000.00	3.501	300.00	70,324.00	
PUR 43985	3/20/09 3/25/09	22405110 422415	COX RADIO INC-CL A RAYMOND JAMES/EXECUTION		1,215.00	3.381	18.22	4,125.53	
PUR 43985	3/20/09 3/25/09	22405110 422415	COX RADIO INC-CL A WILLIAMS CAPITAL GROUP		18,785.00	3.412	281.78	64,368.69	
PUR 45007	3/09/09 3/12/09	25470M10 422374	DISH NETWORK CORP. ITG (CHANNEL)		300,000.00	9.872	4,500.00	2,965,980.00	
PUR 45007	3/10/09 3/13/09	25470M10 422379	DISH NETWORK CORP. ITG (CHANNEL)		200,000.00	9.757	3,000.00	1,954,340.00	
PUR	3/09/09	27864210	EBAY INC.						

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

MULTI SECTOR COMMON A (5162) -Cont.

PAGE :

105

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 44685	2/25/09 3/02/09	29265910 422340	ENERGY CONVERSION DEVICES, CREDIT SUISSE SEC (AES)		50,000.00	23.712	500.00	1,186,095.00	
PUR 44685	3/04/09 3/09/09	29265910 422361	ENERGY CONVERSION DEVICES, CREDIT SUISSE SEC (AES)		50,000.00	19.861	500.00	993,565.00	
PUR 44685	3/09/09 3/12/09	29265910 422374	ENERGY CONVERSION DEVICES, ITG (CHANNEL)		50,000.00	17.397	750.00	870,585.00	
PUR 44685	3/17/09 3/20/09	29265910 422401	ENERGY CONVERSION DEVICES, MERRIMAN/OTC		20,000.00	13.740	300.00	275,096.00	
PUR 39916	2/25/09 3/02/09	29380T10 422340	ENTERTAINMENT PROPERTIES TR JP MORGAN		10,000.00	15.656	400.00	156,955.00	
PUR 39916	2/25/09 3/02/09	29380T10 422340	ENTERTAINMENT PROPERTIES TR SANFORD BERNSTEIN & CO.		20,000.00	15.809	800.00	316,976.00	
PUR 39916	2/26/09 3/03/09	29380T10 422345	ENTERTAINMENT PROPERTIES TR JP MORGAN		10,000.00	15.520	400.00	155,596.00	
PUR 39916	2/27/09 3/04/09	29380T10 422349	ENTERTAINMENT PROPERTIES TR CITIGROUP/CITIBANK DOMESTIC		10,000.00	14.975	400.00	150,146.00	
PUR 39916	3/02/09 3/05/09	29380T10 422352	ENTERTAINMENT PROPERTIES TR CITIGROUP/CITIBANK DOMESTIC		10,000.00	13.877	400.00	139,167.00	
PUR 39916	3/13/09 3/18/09	29380T10 422393	ENTERTAINMENT PROPERTIES TR RAYMOND JAMES/EXECUTION		50,000.00	16.176	750.00	809,560.00	
PUR 39916	3/16/09 3/19/09	29380T10 422397	ENTERTAINMENT PROPERTIES TR WILLIAMS CAPITAL GROUP		50,000.00	16.650	750.00	833,240.00	
PUR 44060	3/05/09 3/10/09	30205120 422365	EXIDE TECHNOLOGIES MERRIMAN/OTC		40,000.00	2.234	600.00	89,956.00	
PUR 44060	3/09/09 3/12/09	30205120 422374	EXIDE TECHNOLOGIES ITG (CHANNEL)		30,000.00	1.966	300.00	59,277.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

MULTI SECTOR COMMON A (5162) -Cont.

PAGE :

106

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 44060	3/10/09 3/13/09	30205120 422379	EXIDE TECHNOLOGIES ITG (CHANNEL)		20,000.00	2.047	200.00	41,136.00	
PUR 44060	3/13/09 3/18/09	30205120 422393	EXIDE TECHNOLOGIES ITG (CHANNEL)		30,000.00	2.684	300.00	80,811.00	
PUR 44060	3/16/09 3/19/09	30205120 422397	EXIDE TECHNOLOGIES MAGNA SECURITIES (OTC)		30,000.00	2.767	450.00	83,460.00	
PUR 44060	3/20/09 3/25/09	30205120 422415	EXIDE TECHNOLOGIES KEYBANC CAPITAL MKTS INC		20,000.00	2.892	300.00	58,132.00	
PUR 45176	3/17/09 3/20/09	31428X10 422401	FEDEX CORP RAYMOND JAMES/EXECUTION		200,000.00	41.123	3,000.00	8,227,680.00	
PUR 40312	2/25/09 3/02/09	33643310 422340	FIRST SOLAR INC. CREDIT SUISSE SEC (USA) LLC		10,000.00	114.66	300.00	1,146,920.00	
PUR 40312	2/26/09 3/03/09	33643310 422345	FIRST SOLAR INC. CREDIT SUISSE SEC (AES)		10,000.00	103.36	100.00	1,033,788.00	
PUR 44980	3/05/09 3/10/09	36467W10 422365	GAMESTOP CORP. WILLIAMS CAPITAL GROUP		400,000.00	23.788	6,000.00	9,521,080.00	
PUR 44980	3/06/09 3/11/09	36467W10 422370	GAMESTOP CORP. CASTLE OAK SECURITIES		50,000.00	21.961	750.00	1,098,815.00	
PUR 44980	3/06/09 3/11/09	36467W10 422370	GAMESTOP CORP. MAGNA SECURITIES CORP		100,000.00	23.226	1,500.00	2,324,080.00	

PUR 44980	3/06/09 3/11/09	36467W10 422370	GAMESTOP CORP. PRINCETON SECURITIES GROUP	150,000.00	22.253	1,500.00	3,339,510.00
PUR 44980	3/09/09 3/12/09	36467W10 422374	GAMESTOP CORP. MERIDIAN EQUITY PARTNERS	100,000.00	22.597	1,000.00	2,260,660.00
PUR 39923	2/26/09 3/03/09	36960410 422345	GENERAL ELECTRIC CO. MORGAN KEEGAN	100,000.00	9.416	4,000.00	945,600.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

107

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 39926	3/04/09 3/09/09	38259P50 422361	GOOGLE INC. CREDIT SUISSE SEC (AES)		7,000.00	321.03	70.00	2,247,303.10	
PUR 39926	3/05/09 3/10/09	38259P50 422365	GOOGLE INC. CREDIT SUISSE SEC (AES)		4,000.00	311.36	40.00	1,245,509.20	
PUR 44059	2/25/09 3/02/09	39762420 422340	GREIF INC. CL B RBC CAPITAL (DOMESTIC)		1,100.00	28.946	44.00	31,884.49	
PUR 44059	3/02/09 3/05/09	39762420 422352	GREIF INC. CL B RBC CAPITAL (DOMESTIC)		3,000.00	28.500	120.00	85,620.00	
PUR 44059	3/03/09 3/06/09	39762420 422356	GREIF INC. CL B RBC CAPITAL (DOMESTIC)		1,700.00	28.498	68.00	48,514.94	
PUR 44981	3/05/09 3/10/09	40377710 422365	GYMBOREE CORP CREDIT SUISSE SEC (AES)		100,000.00	15.385	1,000.00	1,539,470.00	
PUR 41699	3/24/09 3/27/09	41387510 422423	HARRIS CORP. BMO CAPITAL MARKETS/EXECUTI		70,000.00	28.734	1,050.00	2,012,423.00	
PUR 41699	3/25/09 3/30/09	41387510 422427	HARRIS CORP. BMO CAPITAL MARKETS/EXECUTI		30,000.00	28.639	450.00	859,632.00	
PUR 45371	3/26/09 3/31/09	42823610 422431	HEWLETT-PACKARD MERIDIAN EQUITY PARTNERS		42,727.00	32.497	427.27	1,388,935.13	
PUR 39928	3/13/09 3/18/09	43575830 422393	HOLLY CORP. RAYMOND JAMES/EXECUTION		20,000.00	21.217	300.00	424,634.00	
PUR 41547	3/06/09 3/11/09	44701110 422370	HUNTSMAN CORP. STURDIVANT/EXECUTION		100,000.00	2.201	1,500.00	221,550.00	
PUR 41547	3/09/09 3/12/09	44701110 422374	HUNTSMAN CORP. MERIDIAN EQUITY PARTNERS		100,000.00	2.503	1,000.00	251,250.00	
PUR 41547	3/10/09 3/13/09	44701110 422379	HUNTSMAN CORP. STURDIVANT/EXECUTION		200,000.00	2.773	3,000.00	557,640.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

108

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 39932	3/18/09 3/23/09	45920010 422405	INTL BUSINESS MACHINES CORP PRINCETON SECURITIES GROUP		100,000.00	90.237	1,000.00	9,024,690.00	
PUR 39932	3/20/09 3/25/09	45920010 422415	INTL BUSINESS MACHINES CORP MAGNA SECURITIES CORP		100,000.00	94.022	1,500.00	9,403,710.00	
PUR 39932	3/23/09 3/26/09	45920010 422419	INTL BUSINESS MACHINES CORP BMO CAPITAL MARKETS/EXECUTI		20,000.00	94.368	300.00	1,887,650.00	
PUR 39932	3/25/09 3/30/09	45920010 422427	INTL BUSINESS MACHINES CORP WILLIAMS CAPITAL GROUP		10,000.00	96.159	150.00	961,735.00	
PUR 39932	3/26/09 3/31/09	45920010 422431	INTL BUSINESS MACHINES CORP RAYMOND JAMES/EXECUTION		20,000.00	98.120	300.00	1,962,706.00	
PUR 45093	3/13/09 3/18/09	46428777 422393	ISHARES DJ US FINANCIAL SER BMO CAPITAL MARKETS/EXECUTI		300,000.00	31.639	4,500.00	9,496,230.00	
PUR 45093	3/16/09 3/19/09	46428777 422397	ISHARES DJ US FINANCIAL SER GRISWOLD COMPANY		200,000.00	32.711	2,000.00	6,544,140.00	
PUR 45093	3/17/09 3/20/09	46428777 422401	ISHARES DJ US FINANCIAL SER WILLIAMS CAPITAL GROUP		200,000.00	31.618	3,000.00	6,326,560.00	

PUR 45093	3/18/09 3/23/09	46428777 422405	ISHARES DJ US FINANCIAL SER BMO CAPITAL MARKETS/EXECUTI	200,000.00	34.011	3,000.00	6,805,100.00
PUR 45093	3/19/09 3/24/09	46428777 422409	ISHARES DJ US FINANCIAL SER WILLIAMS CAPITAL GROUP	200,000.00	35.027	3,000.00	7,008,440.00
PUR 45093	3/20/09 3/25/09	46428777 422415	ISHARES DJ US FINANCIAL SER MERIDIAN EQUITY PARTNERS	100,000.00	32.254	1,000.00	3,226,360.00
PUR 45093	3/23/09 3/26/09	46428777 422419	ISHARES DJ US FINANCIAL SER GRISWOLD COMPANY	200,000.00	34.918	2,000.00	6,985,580.00
PUR 45093	3/25/09 3/30/09	46428777 422427	ISHARES DJ US FINANCIAL SER GRISWOLD COMPANY	100,000.00	36.183	1,000.00	3,619,310.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

109

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 39940	3/11/09 3/16/09	46625H10 422384	J.P. MORGAN CHASE & CO. GRISWOLD COMPANY		50,000.00	19.862	500.00	993,620.00	
PUR 39940	3/11/09 3/16/09	46625H10 422384	J.P. MORGAN CHASE & CO. MERIDIAN EQUITY PARTNERS		50,000.00	19.972	500.00	999,080.00	
PUR 39940	3/13/09 3/18/09	46625H10 422393	J.P. MORGAN CHASE & CO. GRISWOLD COMPANY		100,000.00	23.492	1,000.00	2,350,240.00	
PUR 39940	3/23/09 3/26/09	46625H10 422419	J.P. MORGAN CHASE & CO. ICAP CORPORATES LLC		200,000.00	25.875	2,000.00	5,176,980.00	
PUR 39942	3/04/09 3/09/09	48517030 422361	KANSAS CITY SOUTHERN SOLEIL SECURITIES CORP.		20,000.00	15.097	800.00	302,748.00	
PUR 39942	3/06/09 3/11/09	48517030 422370	KANSAS CITY SOUTHERN MAGNA SECURITIES CORP		50,000.00	13.574	750.00	679,430.00	
PUR 44270	3/20/09 3/25/09	53591920 422415	LIONS GATE ENTERTAINMENT CO RAYMOND JAMES/EXECUTION		50,000.00	5.285	750.00	265,020.00	
PUR 39949	2/25/09 3/02/09	55616P10 422340	MACY'S, INC. CITIGROUP/CITIBANK DOMESTIC		80,800.00	8.304	3,232.00	674,227.52	
PUR 39949	2/25/09 3/02/09	55616P10 422340	MACY'S, INC. KAUFMAN BROS L.P.		19,200.00	8.384	768.00	161,740.80	
PUR 44600	3/06/09 3/11/09	57708110 422370	MATTEL, INC. WILLIAMS CAPITAL GROUP		100,000.00	10.522	1,500.00	1,053,650.00	
PUR 44600	3/09/09 3/12/09	57708110 422374	MATTEL, INC. PRINCETON SECURITIES GROUP		100,000.00	10.795	1,000.00	1,080,470.00	
PUR 44746	3/12/09 3/17/09	58155Q10 422388	MCKESSON CORP. PRINCETON SECURITIES GROUP		100,000.00	34.670	1,000.00	3,468,030.00	
PUR 44746	3/13/09 3/18/09	58155Q10 422393	MCKESSON CORP. STURDIVANT/EXECUTION		40,000.00	36.195	600.00	1,448,380.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

110

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 44746	3/16/09 3/19/09	58155Q10 422397	MCKESSON CORP. WILLIAMS CAPITAL GROUP		20,000.00	36.174	300.00	723,772.00	
PUR 41268	3/17/09 3/20/09	60871R20 422401	MOLSON COORS BREWING CO. MAGNA SECURITIES CORP		20,000.00	31.029	300.00	620,878.00	
PUR 43551	2/26/09 3/03/09	62937750 422345	NRG ENERGY INC. MORGAN KEEGAN		100,000.00	20.858	4,000.00	2,089,830.00	
PUR 43551	3/06/09 3/11/09	62937750 422370	NRG ENERGY INC. PRINCETON SECURITIES GROUP		100,000.00	17.675	1,000.00	1,768,530.00	
PUR 43551	3/10/09 3/13/09	62937750 422379	NRG ENERGY INC. RAYMOND JAMES/EXECUTION		100,000.00	17.726	1,500.00	1,774,080.00	
PUR	3/11/09	62937750	NRG ENERGY INC.						

43551	3/16/09	422384	WILLIAMS CAPITAL GROUP	100,000.00	16.362	1,500.00	1,637,660.00
PUR 42997	3/10/09 3/13/09	65163910 422379	NEWMONT MINING CORP. STURDIVANT/EXECUTION	100,000.00	34.908	1,500.00	3,492,340.00
PUR 42997	3/11/09 3/16/09	65163910 422384	NEWMONT MINING CORP. MAGNA SECURITIES CORP	10,000.00	35.570	150.00	355,850.00
PUR 39958	3/06/09 3/11/09	67018110 422370	NU SKIN ENTERPRISES INC. BMO CAPITAL MARKETS/EXECUTI	20,000.00	8.794	300.00	176,182.00
PUR 39958	3/09/09 3/12/09	67018110 422374	NU SKIN ENTERPRISES INC. MAGNA SECURITIES CORP	10,000.00	8.129	150.00	81,439.00
PUR 45113	3/16/09 3/19/09	70867710 422397	PENNSYLVANIA COMMERCE BANCO KEYBANC CAPITAL MKTS INC	20,000.00	16.892	300.00	338,144.00
PUR 45113	3/17/09 3/20/09	70867710 422401	PENNSYLVANIA COMMERCE BANCO MERRIMAN/OTC	579.00	17.099	8.69	9,908.84
PUR 45113	3/18/09 3/23/09	70867710 422405	PENNSYLVANIA COMMERCE BANCO MERRIMAN/OTC	303.00	17.400	4.55	5,276.75

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

111

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 45113	3/19/09 3/24/09	70867710 422409	PENNSYLVANIA COMMERCE BANCO ITG (CHANNEL)		6,667.00	18.169	100.01	121,232.73	
PUR 45113	3/19/09 3/24/09	70867710 422409	PENNSYLVANIA COMMERCE BANCO MERRIMAN/OTC		2,029.00	17.729	30.44	36,001.77	
PUR 45113	3/20/09 3/25/09	70867710 422415	PENNSYLVANIA COMMERCE BANCO ITG (CHANNEL)		3,928.00	18.319	58.92	72,015.56	
PUR 45113	3/23/09 3/26/09	70867710 422419	PENNSYLVANIA COMMERCE BANCO ITG (CHANNEL)		1,970.00	18.864	29.55	37,190.65	
PUR 45113	3/24/09 3/27/09	70867710 422423	PENNSYLVANIA COMMERCE BANCO ITG (CHANNEL)		4,524.00	20.003	67.86	90,559.17	
PUR 45113	3/26/09 3/31/09	70867710 422431	PENNSYLVANIA COMMERCE BANCO ITG (CHANNEL)		10,000.00	19.012	150.00	190,265.00	
PUR 45113	3/26/09 3/31/09	70867710 422431	PENNSYLVANIA COMMERCE BANCO MERRIMAN/OTC		1,365.00	19.399	20.48	26,500.25	
PUR 44935	2/27/09 3/04/09	74432010 422349	PRUDENTIAL FINANCIAL INC MERRILL LYNCH (RESEARCH)		15,550.00	16.798	622.00	261,832.46	
PUR 44935	2/27/09 3/04/09	74432010 422349	PRUDENTIAL FINANCIAL INC MORGAN KEEGAN		63,300.00	16.570	2,532.00	1,051,394.01	
PUR 44935	2/27/09 3/04/09	74432010 422349	PRUDENTIAL FINANCIAL INC RBC CAPITAL (DOMESTIC)		11,400.00	16.898	456.00	193,097.76	
PUR 44935	2/27/09 3/04/09	74432010 422349	PRUDENTIAL FINANCIAL INC WACHOVIA SECURITIES, INC.		9,750.00	16.957	390.00	165,722.70	
PUR 39969	2/25/09 3/02/09	76171310 422340	REYNOLDS AMERICAN INC. SANFORD BERNSTEIN & CO.		30,000.00	34.141	1,200.00	1,025,430.00	
PUR 44938	3/02/09 3/05/09	77537110 422352	ROHM & HAAS CO CITIGROUP/CITIBANK DOMESTIC		30,000.00	53.333	1,200.00	1,601,184.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

112

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 44938	3/02/09 3/05/09	77537110 422352	ROHM & HAAS CO SOLEIL SECURITIES CORP.		70,000.00	51.865	2,800.00	3,633,364.00	
PUR 44938	3/03/09 3/06/09	77537110 422356	ROHM & HAAS CO SOLEIL SECURITIES CORP.		120,000.00	52.812	4,800.00	6,342,288.00	
PUR 44938	3/04/09 3/09/09	77537110 422361	ROHM & HAAS CO SANFORD BERNSTEIN & CO.		100,000.00	54.873	4,000.00	5,491,330.00	

PUR 44938	3/05/09 3/10/09	77537110 422365	ROHM & HAAS CO SOLEIL SECURITIES CORP.	40,000.00	54.863	1,600.00	2,196,128.00
PUR 44938	3/06/09 3/11/09	77537110 422370	ROHM & HAAS CO BMO CAPITAL MARKETS/EXECUTI	20,000.00	54.886	300.00	1,098,014.00
PUR 39970	3/06/09 3/11/09	77938210 422370	ROWAN COMPANIES INC. WILLIAMS CAPITAL GROUP	100,000.00	11.599	1,500.00	1,161,440.00
PUR 39975	3/09/09 3/12/09	80660510 422374	SCHERING-PLOUGH CORP. GRISWOLD COMPANY	150,000.00	20.448	1,500.00	3,068,700.00
PUR 39975	3/09/09 3/12/09	80660510 422374	SCHERING-PLOUGH CORP. ICAP CORPORATES LLC	150,000.00	20.415	1,500.00	3,063,765.00
PUR 39975	3/09/09 3/12/09	80660510 422374	SCHERING-PLOUGH CORP. PRINCETON SECURITIES GROUP	100,000.00	19.898	1,000.00	1,990,800.00
PUR 39975	3/10/09 3/13/09	80660510 422379	SCHERING-PLOUGH CORP. PRINCETON SECURITIES GROUP	100,000.00	20.938	1,000.00	2,094,810.00
PUR 43667	2/27/09 3/04/09	83269640 422349	JM SMUCKER CO/THE CITIGROUP/CITIBANK DOMESTIC	10,000.00	37.256	400.00	372,959.00
PUR 43667	3/02/09 3/05/09	83269640 422352	JM SMUCKER CO/THE CITIGROUP/CITIBANK DOMESTIC	10,000.00	36.355	400.00	363,946.00
PUR 43667	3/04/09 3/09/09	83269640 422361	JM SMUCKER CO/THE SOLEIL SECURITIES CORP.	10,000.00	35.184	400.00	352,239.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

113

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 43667	3/04/09 3/09/09	83269640 422361	JM SMUCKER CO/THE STURDIVANT/EXECUTION		20,000.00	35.318	300.00	706,662.00	
PUR 43667	3/05/09 3/10/09	83269640 422365	JM SMUCKER CO/THE WILLIAMS CAPITAL GROUP		10,000.00	34.362	150.00	343,774.00	
PUR 43667	3/10/09 3/13/09	83269640 422379	JM SMUCKER CO/THE WILLIAMS CAPITAL GROUP		20,000.00	34.508	300.00	690,458.00	
PUR 45200	3/18/09 3/23/09	86681020 422405	SUN MICROSYSTEMS, INC. KEYBANC CAPITAL MKTS INC		500,000.00	8.189	7,500.00	4,101,900.00	
PUR 45200	3/18/09 3/23/09	86681020 422405	SUN MICROSYSTEMS, INC. MAGNA SECURITIES (OTC)		200,000.00	7.962	3,000.00	1,595,340.00	
PUR 45200	3/18/09 3/23/09	86681020 422405	SUN MICROSYSTEMS, INC. MERRIMAN/OTC		500,000.00	8.320	7,500.00	4,167,350.00	
PUR 45200	3/20/09 3/25/09	86681020 422415	SUN MICROSYSTEMS, INC. LIQUIDNET		50,000.00	8.505	1,000.00	426,250.00	
PUR 45200	3/20/09 3/25/09	86681020 422415	SUN MICROSYSTEMS, INC. MAGNA SECURITIES (OTC)		150,000.00	8.530	2,250.00	1,281,675.00	
PUR 45200	3/20/09 3/25/09	86681020 422415	SUN MICROSYSTEMS, INC. MERRIMAN/OTC		100,000.00	8.182	1,500.00	819,710.00	
PUR 45200	3/23/09 3/26/09	86681020 422419	SUN MICROSYSTEMS, INC. KEYBANC CAPITAL MKTS INC		100,000.00	8.156	1,500.00	817,130.00	
PUR 42782	2/26/09 3/03/09	90323610 422345	URS CORP JP MORGAN		20,000.00	33.053	800.00	661,858.00	
PUR 44855	2/25/09 3/02/09	91126810 422340	UNITED ONLINE, INC. CREDIT SUISSE SEC (AES)		50,000.00	4.951	500.00	248,050.00	
PUR 44855	2/25/09 3/02/09	91126810 422340	UNITED ONLINE, INC. CREDIT SUISSE SEC (USA) LLC		50,000.00	4.860	1,500.00	244,510.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

114

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 44855	3/04/09 3/09/09	91126810 422361	UNITED ONLINE, INC. CREDIT SUISSE SEC (AES)		200,000.00	4.398	2,000.00	881,560.00	

PUR 44855	3/05/09 3/10/09	91126810 422365	UNITED ONLINE, INC. CREDIT SUISSE SEC (AES)	100,000.00	4.221	1,000.00	423,090.00
PUR 44855	3/06/09 3/11/09	91126810 422370	UNITED ONLINE, INC. ITG (CHANNEL)	50,000.00	4.096	500.00	205,275.00
PUR 44855	3/06/09 3/11/09	91126810 422370	UNITED ONLINE, INC. MAGNA SECURITIES (OTC)	50,000.00	4.082	750.00	204,850.00
PUR 44855	3/10/09 3/13/09	91126810 422379	UNITED ONLINE, INC. ITG (CHANNEL)	100,000.00	3.997	1,000.00	400,740.00
PUR 44855	3/10/09 3/13/09	91126810 422379	UNITED ONLINE, INC. MERRIMAN/OTC	100,000.00	3.839	1,500.00	385,360.00
PUR 44855	3/11/09 3/16/09	91126810 422384	UNITED ONLINE, INC. ITG (CHANNEL)	10,000.00	4.009	100.00	40,194.00
PUR 44855	3/11/09 3/16/09	91126810 422384	UNITED ONLINE, INC. MAGNA SECURITIES (OTC)	90,000.00	3.993	1,350.00	360,720.00
PUR 44855	3/13/09 3/18/09	91126810 422393	UNITED ONLINE, INC. ITG (CHANNEL)	20,000.00	4.049	200.00	81,172.00
PUR 44855	3/13/09 3/18/09	91126810 422393	UNITED ONLINE, INC. LIQUIDNET	5,000.00	4.035	50.00	20,225.00
PUR 44855	3/13/09 3/18/09	91126810 422393	UNITED ONLINE, INC. MAGNA SECURITIES (OTC)	75,000.00	4.073	1,125.00	306,577.50
PUR 44855	3/17/09 3/20/09	91126810 422401	UNITED ONLINE, INC. MERRIMAN/OTC	100,000.00	4.057	1,500.00	407,200.00
PUR 44855	3/18/09 3/23/09	91126810 422405	UNITED ONLINE, INC. MAGNA SECURITIES (OTC)	100,000.00	4.237	1,500.00	425,230.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

115									
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 44855	3/23/09 3/26/09	91126810 422419	UNITED ONLINE, INC. INSTINET (DOMESTIC)		5,776.00	4.200	40.43	24,299.63	
PUR 44855	3/23/09 3/26/09	91126810 422419	UNITED ONLINE, INC. ITG (CHANNEL)		17,129.00	4.000	171.29	68,685.58	
PUR 44855	3/24/09 3/27/09	91126810 422423	UNITED ONLINE, INC. ITG (CHANNEL)		41,795.00	4.157	417.95	174,163.94	
PUR 44855	3/26/09 3/31/09	91126810 422431	UNITED ONLINE, INC. ITG (CHANNEL)		8,700.00	4.609	87.00	40,184.43	
PUR 39987	2/27/09 3/04/09	91136310 422349	UNITED RENTALS INC. LAZARD CAPITAL MARKETS		75,000.00	4.119	3,000.00	311,902.50	
PUR 39987	2/27/09 3/04/09	91136310 422349	UNITED RENTALS INC. SOLEIL SECURITIES CORP.		98,609.00	4.086	3,944.36	406,841.01	
PUR 40418	2/27/09 3/04/09	91324P10 422349	UNITEDHEALTH GROUP INC LAZARD CAPITAL MARKETS		100,000.00	19.819	4,000.00	1,985,850.00	
PUR 40418	3/03/09 3/06/09	91324P10 422356	UNITEDHEALTH GROUP INC SOLEIL SECURITIES CORP.		100,000.00	18.122	4,000.00	1,816,200.00	
PUR 39992	3/10/09 3/13/09	93114210 422379	WAL-MART STORES, INC. MAGNA SECURITIES CORP		50,000.00	48.797	750.00	2,440,600.00	
PUR 44058	3/06/09 3/11/09	94973V10 422370	WELLPOINT, INC. TOUSSAINT CAPITAL		100,000.00	30.830	1,500.00	3,084,490.00	
PUR 41161	3/02/09 3/05/09	98074510 422352	WOODWARD GOVERNOR CO. CREDIT SUISSE SEC (AES)		40,000.00	11.864	400.00	474,952.00	
PUR 41913	3/06/09 3/11/09	98302410 422370	WYETH JACKSON SECS		150,000.00	40.466	2,250.00	6,072,210.00	
PUR 41913	3/09/09 3/12/09	98302410 422374	WYETH MURIEL SEIBERT & CO		50,000.00	40.861	750.00	2,043,795.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

116								
-								
TRXN/	TRADE/	CUSIP/	SECURITY DESCRIPTION/	RATE/		YIELD/	EXPENSE/	

INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PAR-OR-SHARES	PRICE	COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 41913	3/13/09 3/18/09	98302410 422393	WYETH MERIDIAN EQUITY PARTNERS		100,000.00	42.875	1,000.00	4,288,490.00	
PUR 43304	2/26/09 3/03/09	98970110 422345	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		40,000.00	11.998	400.00	480,328.00	
PUR 43304	2/27/09 3/04/09	98970110 422349	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		30,000.00	9.860	300.00	296,106.00	
PUR 43304	3/10/09 3/13/09	98970110 422379	ZIONS BANCORPORATION MERRIMAN/OTC		50,000.00	7.477	750.00	374,605.00	
PUR 44960	3/04/09 3/09/09	G9144P10 422361	TYCO ELECTRONICS LTD. STURDIVANT/EXECUTION		75,000.00	9.212	1,125.00	692,017.50	
PUR 44960	3/05/09 3/10/09	G9144P10 422365	TYCO ELECTRONICS LTD. MAGNA SECURITIES CORP		125,000.00	8.696	1,875.00	1,088,925.00	
PUR 44960	3/05/09 3/10/09	G9144P10 422365	TYCO ELECTRONICS LTD. WILLIAMS CAPITAL GROUP		200,000.00	8.139	3,000.00	1,630,800.00	
PUR 44960	3/06/09 3/11/09	G9144P10 422370	TYCO ELECTRONICS LTD. SANDGRAIN SECURITIES		100,000.00	7.703	1,500.00	771,800.00	
PUR 44960	3/06/09 3/11/09	G9144P10 422370	TYCO ELECTRONICS LTD. WILLIAMS CAPITAL GROUP		200,000.00	7.963	3,000.00	1,595,520.00	
PUR 44960	3/09/09 3/12/09	G9144P10 422374	TYCO ELECTRONICS LTD. ELECTRONIC BROKERAGE SYSTEM		100,000.00	7.610	500.00	761,450.00	
PUR 44960	3/09/09 3/12/09	G9144P10 422374	TYCO ELECTRONICS LTD. PRINCETON SECURITIES GROUP		200,000.00	7.898	2,000.00	1,581,600.00	
PUR 44960	3/10/09 3/13/09	G9144P10 422379	TYCO ELECTRONICS LTD. PRINCETON SECURITIES GROUP		200,000.00	7.972	2,000.00	1,596,360.00	
PUR 44960	3/11/09 3/16/09	G9144P10 422384	TYCO ELECTRONICS LTD. PRINCETON SECURITIES GROUP		100,000.00	8.652	1,000.00	866,170.00	
SUBTOTAL STOCK PURCHASES:					18,527,901.00		286,774.80	320,364,217.37	
TOTAL FUND PURCHASES:					18,527,901.00		286,774.80	320,364,217.37	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

117

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF STOCK AND OTHER EQUITIES									
SALE 40919	2/27/09 3/04/09	00088630 422350	ADC TELECOMMUNICATIONS INC. CREDIT SUISSE SEC (AES)		50,000.00	2.877	.81 500.00	143,334.19	-557,332.56
SALE 40919	3/03/09 3/06/09	00088630 422357	ADC TELECOMMUNICATIONS INC. CREDIT SUISSE SEC (AES)		50,000.00	2.533	.71 500.00	126,144.29	-574,522.46
SALE 40919	3/04/09 3/09/09	00088630 422362	ADC TELECOMMUNICATIONS INC. CREDIT SUISSE SEC (AES)		100,000.00	3.118	1.75 1,000.00	310,788.25	-1,090,545.24
SALE 40683	3/26/09 3/31/09	00206R10 422432	AT&T INC. PRINCETON SECURITIES GROUP		100,000.00	25.946	14.53 1,000.00	2,593,595.47	-719,111.53
SALE 43173	2/27/09 3/04/09	00507V10 422350	ACTIVISION BLIZZARD INC CREDIT SUISSE SEC (AES)		200,000.00	10.024	11.23 2,000.00	2,002,808.77	-244,846.51
SALE 43173	3/03/09 3/06/09	00507V10 422357	ACTIVISION BLIZZARD INC CREDIT SUISSE SEC (AES)		200,000.00	9.916	11.11 2,000.00	1,981,168.89	-266,486.39
SALE 43173	3/04/09 3/09/09	00507V10 422362	ACTIVISION BLIZZARD INC CREDIT SUISSE SEC (AES)		100,000.00	10.098	5.66 1,000.00	1,008,784.34	-115,043.30
SALE 43173	3/05/09 3/10/09	00507V10 422366	ACTIVISION BLIZZARD INC CREDIT SUISSE SEC (AES)		100,000.00	10.064	5.64 1,000.00	1,005,344.36	-118,483.28
SALE 43173	3/05/09 3/10/09	00507V10 422366	ACTIVISION BLIZZARD INC KEYBANC CAPITAL MKTS INC		50,000.00	10.078	2.83 750.00	503,147.17	-58,766.65
SALE 43173	3/05/09 3/10/09	00507V10 422366	ACTIVISION BLIZZARD INC SUSQUEHANNA/OTC		50,000.00	10.080	2.83 750.00	503,247.17	-58,666.65
SALE 43173	3/17/09 3/20/09	00507V10 422402	ACTIVISION BLIZZARD INC MAGNA SECURITIES (OTC)		200,000.00	9.428	10.56 3,000.00	1,882,489.44	-365,165.83
SALE 43173	3/19/09 3/24/09	00507V10 422410	ACTIVISION BLIZZARD INC LIQUIDNET		140,700.00	9.851	7.77 2,814.00	1,383,143.58	-198,081.90

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

118

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 43173	3/19/09 3/24/09	00507V10 422410	ACTIVISION BLIZZARD INC MAGNA SECURITIES (OTC)		159,300.00	9.838	8.78 2,389.50	1,564,842.91	-225,414.52
SALE 43437	2/25/09 3/02/09	00817Y10 422341	AETNA INC WACHOVIA SECURITIES, INC.		100,000.00	27.919	15.64 4,000.00	2,787,874.36	152,655.69
SALE 39885	3/10/09 3/13/09	00825210 422380	AFFILIATED MANAGERS GROUP I WILLIAMS CAPITAL GROUP		20,000.00	30.944	3.47 300.00	618,574.53	-684,346.73
SALE 42873	3/06/09 3/11/09	02209S10 422371	ALTRIA GROUP INC. WILLIAMS CAPITAL GROUP		100,000.00	15.525	8.70 1,500.00	1,550,971.30	-217,051.02
SALE 42873	3/18/09 3/23/09	02209S10 422406	ALTRIA GROUP INC. WILLIAMS CAPITAL GROUP		100,000.00	16.991	9.52 1,500.00	1,697,590.48	-70,431.84
SALE 40888	3/18/09 3/23/09	03042010 422406	AMERICAN WATER WORKS CO. IN RAYMOND JAMES/EXECUTION		120,000.00	17.844	12.00 1,800.00	2,139,444.00	-332,009.19
SALE 42114 122,802.55	3/17/09 3/20/09	03251510 422402	ANADIGICS INC MAGNA SECURITIES (OTC)		100,000.00	1.918	1.08 1,500.00	190,328.92	-
SALE 39891	2/27/09 3/04/09	03529010 422350	ANIXTER INTERNATIONAL INC. CITIGROUP/CITIBANK DOMESTIC		30,000.00	29.614	4.98 1,200.00	887,227.02	-721,835.31
SALE 39891	3/02/09 3/05/09	03529010 422353	ANIXTER INTERNATIONAL INC. CITIGROUP/CITIBANK DOMESTIC		30,000.00	27.345	4.60 1,200.00	819,133.40	-789,928.93
SALE 39891	3/03/09 3/06/09	03529010 422357	ANIXTER INTERNATIONAL INC. CITIGROUP/CITIBANK DOMESTIC		30,000.00	27.981	4.71 1,200.00	838,210.29	-770,852.04
SALE 39891	3/05/09 3/10/09	03529010 422366	ANIXTER INTERNATIONAL INC. SOLEIL SECURITIES CORP.		20,000.00	27.329	3.07 800.00	545,776.93	-526,931.29
SALE 39891	3/26/09 3/31/09	03529010 422432	ANIXTER INTERNATIONAL INC. RAYMOND JAMES/EXECUTION		20,000.00	34.023	3.82 300.00	680,162.18	-392,546.04
SALE 39881	2/25/09 3/02/09	03783310 422341	APPLE INC. CREDIT SUISSE SEC (AES)		10,000.00	92.335	5.18 100.00	923,245.82	104,541.56

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

119

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 39881	2/26/09 3/03/09	03783310 422346	APPLE INC. CREDIT SUISSE SEC (AES)		10,000.00	91.636	5.14 100.00	916,256.86	97,552.60
SALE 39881	3/04/09 3/09/09	03783310 422362	APPLE INC. CREDIT SUISSE SEC (AES)		30,000.00	90.476	15.20 300.00	2,713,964.80	257,852.02
SALE 39881	3/05/09 3/10/09	03783310 422366	APPLE INC. CREDIT SUISSE SEC (AES)		10,000.00	89.728	5.03 100.00	897,174.97	78,470.71
SALE 39881	3/06/09 3/11/09	03783310 422371	APPLE INC. MAGNA SECURITIES (OTC)		20,000.00	85.136	9.54 300.00	1,702,408.46	64,999.94
SALE 39881	3/13/09 3/18/09	03783310 422394	APPLE INC. ITG (CHANNEL)		50,000.00	96.296	26.97 750.00	4,814,013.03	720,491.74
SALE 39881	3/16/09 3/19/09	03783310 422398	APPLE INC. MAGNA SECURITIES (OTC)		10,000.00	95.929	5.38 150.00	959,134.62	140,430.36
SALE 39881	3/18/09 3/23/09	03783310 422406	APPLE INC. MERRIMAN/OTC		10,000.00	100.25	5.62 150.00	1,002,370.38	183,666.12
SALE 39881	3/20/09 3/25/09	03783310 422416	APPLE INC. MERRIMAN/OTC		20,000.00	100.85	11.30 300.00	2,016,808.70	379,400.18
SALE 39889	2/27/09 3/04/09	04269Q10 422350	ARRIS GROUP INC. CREDIT SUISSE SEC (AES)		50,000.00	6.154	1.73 500.00	307,198.27	-92,800.24
SALE 39889	3/13/09 3/18/09	04269Q10 422394	ARRIS GROUP INC. MERRIMAN/OTC		150,000.00	7.106	5.97 2,250.00	1,063,689.03	-136,306.49
SALE	3/20/09	04622410	ASTEC INDUSTRIES INC.				1.46		

40527	3/25/09	422416	KEYBANC CAPITAL MKTS INC	10,000.00	26.052	150.00	260,368.54	-97,508.63
SALE	2/27/09	08442310	WR BERKLEY CORP			7.04		
39895	3/04/09	422350	CITIGROUP/CITIBANK DOMESTIC	60,000.00	20.928	2,400.00	1,253,266.96	270,748.14
SALE	3/03/09	08442310	WR BERKLEY CORP			6.70		
39895	3/06/09	422357	CITIGROUP/CITIBANK DOMESTIC	60,000.00	19.921	2,400.00	1,192,853.30	210,334.47

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

120

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

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	3/13/09	12589610	CMS ENERGY CORP.				6.27		
43755	3/18/09	422394	PRINCETON SECURITIES GROUP		100,000.00	11.182	1,000.00	1,117,173.73	108,793.42
SALE	3/19/09	12589610	CMS ENERGY CORP.				6.54		
43755	3/24/09	422410	ICAP CORPORATES LLC		100,000.00	11.664	1,000.00	1,165,403.46	157,023.15
SALE	3/20/09	12589610	CMS ENERGY CORP.				6.70		
43755	3/25/09	422416	GRISWOLD COMPANY		100,000.00	11.958	1,000.00	1,194,773.30	186,392.99
SALE	3/13/09	13342B10	CAMERON INTERNATIONAL CORP				11.53		
42920	3/18/09	422394	RAYMOND JAMES/EXECUTION		100,000.00	20.572	1,500.00	2,055,698.47	-1,855,878.19
SALE	3/17/09	13342B10	CAMERON INTERNATIONAL CORP				11.67		
42920	3/20/09	422402	BMO CAPITAL MARKETS/EXECUTI		100,000.00	20.825	1,500.00	2,080,988.33	-1,830,588.34
SALE	3/17/09	15133V20	CENTENNIAL COMMUNICATIONS C				9.22		
44055	3/20/09	422402	MAGNA SECURITIES (OTC)		200,000.00	8.230	3,000.00	1,642,990.78	45,380.41
SALE	3/17/09	15133V20	CENTENNIAL COMMUNICATIONS C				9.22		
44055	3/20/09	422402	MERRIMAN/OTC		200,000.00	8.230	3,000.00	1,642,990.78	45,380.41
SALE	3/19/09	15133V20	CENTENNIAL COMMUNICATIONS C				4.33		
44055	3/24/09	422410	ITG (CHANNEL)		93,673.00	8.240	1,405.10	770,456.09	
22,191.31									
SALE	3/23/09	15133V20	CENTENNIAL COMMUNICATIONS C				2.31		
44055	3/26/09	422420	INSTINET (DOMESTIC)		50,000.00	8.240	350.00	411,647.69	12,245.10
SALE	3/24/09	15133V20	CENTENNIAL COMMUNICATIONS C				.02		
44055	3/27/09	422424	INSTINET (PORTAL)		400.00	8.240	2.80	3,293.18	
97.96									
SALE	3/26/09	15133V20	CENTENNIAL COMMUNICATIONS C				.03		
44055	3/31/09	422432	INSTINET (PORTAL)		538.00	8.240	3.77	4,429.32	
131.75									
SALE	3/13/09	15678210	CERNER CORP.				2.37		
43671	3/18/09	422394	ITG (CHANNEL)		10,000.00	42.150	150.00	421,350.63	56,691.89
SALE	3/17/09	15678210	CERNER CORP.				4.83		
43671	3/20/09	422402	MAGNA SECURITIES (OTC)		20,000.00	43.049	300.00	860,673.17	131,355.70

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

121

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

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	3/23/09	15678210	CERNER CORP.				4.72		
43671	3/26/09	422420	MERRIMAN/OTC		20,000.00	42.137	300.00	842,439.28	113,121.81
SALE	3/25/09	15678210	CERNER CORP.				2.53		
43671	3/30/09	422428	MERRIMAN/OTC		10,000.00	45.053	150.00	450,374.47	85,715.73
SALE	3/26/09	15678210	CERNER CORP.				5.19		
43671	3/31/09	422432	ITG (CHANNEL)		20,000.00	46.311	300.00	925,906.81	196,589.34
SALE	3/24/09	22405110	COX RADIO INC-CL A				.69		
43985	3/27/09	422424	STURDIVANT/EXECUTION		30,000.00	4.065	450.00	121,493.31	-54,596.42
SALE	3/25/09	22405110	COX RADIO INC-CL A				.69		
43985	3/30/09	422428	WILLIAMS CAPITAL GROUP		30,000.00	4.107	450.00	122,744.31	-53,345.43
SALE	3/26/09	22405110	COX RADIO INC-CL A				.46		
43985	3/31/09	422432	WILLIAMS CAPITAL GROUP		20,000.00	4.054	300.00	80,771.54	-36,621.62
SALE	2/26/09	23257720	CYNOSURE INC. CL A				.34		
40472	3/03/09	422346	CREDIT SUISSE SEC (AES)		10,000.00	5.909	100.00	58,992.66	-107,407.54

SALE 44524	2/27/09 3/04/09	23331A10 422350	DR HORTON INC MORGAN KEEGAN	100,000.00	8.499	4,000.00 4.76	845,875.24	109,629.05
SALE 44524	3/03/09 3/06/09	23331A10 422357	DR HORTON INC RBC CAPITAL (DOMESTIC)	100,000.00	7.783	4,000.00 4.36	774,305.64	38,059.45
SALE 44524	3/12/09 3/17/09	23331A10 422389	DR HORTON INC MERIDIAN EQUITY PARTNERS	200,000.00	7.956	2,000.00 8.92	1,589,111.08	116,618.70
SALE 44524	3/17/09 3/20/09	23331A10 422402	DR HORTON INC BMO CAPITAL MARKETS/EXECUTI	200,000.00	8.184	3,000.00 9.17	1,633,730.83	161,238.45
SALE 44675	3/10/09 3/13/09	25468710 422380	WALT DISNEY CO PRINCETON SECURITIES GROUP	100,000.00	15.800	1,000.00 8.85	1,579,021.15	-311,621.63
SALE 44675	3/11/09 3/16/09	25468710 422385	WALT DISNEY CO BMO CAPITAL MARKETS/EXECUTI	150,000.00	16.700	2,250.00 14.03	2,502,750.97	-333,213.20

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

122									

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 44675	3/11/09 3/16/09	25468710 422385	WALT DISNEY CO RAYMOND JAMES/EXECUTION		150,000.00	16.701	2,250.00 14.03	2,502,840.97	-333,123.20
SALE 44675	3/11/09 3/16/09	25468710 422385	WALT DISNEY CO WILLIAMS CAPITAL GROUP		100,000.00	16.712	1,500.00 9.36	1,669,670.64	-220,972.14
SALE 44675	3/12/09 3/17/09	25468710 422389	WALT DISNEY CO PRINCETON SECURITIES GROUP		100,000.00	16.735	1,000.00 9.38	1,672,480.62	-218,162.15
SALE 44675	3/13/09 3/18/09	25468710 422394	WALT DISNEY CO PRINCETON SECURITIES GROUP		300,000.00	17.335	3,000.00 29.13	5,197,440.87	-474,487.46
SALE 45007	3/19/09 3/24/09	25470M10 422410	DISH NETWORK CORP. MAGNA SECURITIES (OTC)		200,000.00	10.758	3,000.00 12.05	2,148,487.95	180,359.95
SALE 42996	3/03/09 3/06/09	25674610 422357	DOLLAR TREE INC CREDIT SUISSE SEC (AES)		30,000.00	38.823	300.00 6.53	1,164,368.47	64,230.28
SALE 42996	3/05/09 3/10/09	25674610 422366	DOLLAR TREE INC CREDIT SUISSE SEC (AES)		20,000.00	40.622	200.00 4.55	812,235.45	78,809.99
SALE 42996	3/05/09 3/10/09	25674610 422366	DOLLAR TREE INC LABRANCHE/OTC		20,000.00	40.683	300.00 4.56	813,359.44	79,933.98
SALE 42996	3/06/09 3/11/09	25674610 422371	DOLLAR TREE INC MAGNA SECURITIES (OTC)		20,000.00	39.094	300.00 4.38	781,573.62	48,148.16
SALE 42996	3/09/09 3/12/09	25674610 422375	DOLLAR TREE INC ITG (CHANNEL)		10,000.00	40.081	150.00 2.25	400,658.75	33,946.02
SALE 42996	3/11/09 3/16/09	25674610 422385	DOLLAR TREE INC MAGNA SECURITIES (OTC)		20,000.00	41.485	300.00 4.65	829,385.35	95,959.89
SALE 42996	3/18/09 3/23/09	25674610 422406	DOLLAR TREE INC MERRIMAN/OTC		20,000.00	41.244	300.00 4.62	824,583.38	91,157.92
SALE 42996	3/19/09 3/24/09	25674610 422410	DOLLAR TREE INC MERRIMAN/OTC		20,000.00	41.481	300.00 4.65	829,315.35	95,889.89

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

123									

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 42996	3/23/09 3/26/09	25674610 422420	DOLLAR TREE INC MAGNA SECURITIES (OTC)		10,000.00	40.441	150.00 2.27	404,260.73	37,548.00
SALE 43901	3/10/09 3/13/09	25746U10 422380	DOMINION RESOURCES INC/VA ITG (CHANNEL)		81,835.00	27.993	1,227.53 12.83	2,289,599.53	-593,770.77
SALE 43901	3/11/09 3/16/09	25746U10 422385	DOMINION RESOURCES INC/VA ITG (CHANNEL)		118,165.00	28.216	1,772.48 18.68	3,332,328.85	-831,090.85
SALE 44217	3/20/09 3/25/09	26441C10 422416	DUKE ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI		100,000.00	14.238	1,500.00 7.98	1,422,282.02	-92,147.98
SALE 44217	3/20/09 3/25/09	26441C10 422416	DUKE ENERGY CORP. ICAP CORPORATES LLC		100,000.00	14.295	1,000.00 8.01	1,428,491.99	-85,938.01

SALE 40547	3/13/09 3/18/09	29266R10 422394	ENERGIZER HOLDINGS INC. WILLIAMS CAPITAL GROUP	40,000.00	44.623	10.00 600.00	1,784,290.00	-1,557,659.03
SALE 40547	3/19/09 3/24/09	29266R10 422410	ENERGIZER HOLDINGS INC. BMO CAPITAL MARKETS/EXECUTI	40,000.00	48.273	10.82 600.00	1,930,317.18	-1,411,631.85
SALE 40547	3/20/09 3/25/09	29266R10 422416	ENERGIZER HOLDINGS INC. BMO CAPITAL MARKETS/EXECUTI	40,000.00	47.293	10.60 600.00	1,891,097.40	-1,450,851.63
SALE 39995	3/10/09 3/13/09	30231G10 422380	EXXON MOBIL CORP. WILLIAMS CAPITAL GROUP	60,000.00	66.586	22.37 900.00	3,994,225.63	2,328,256.58
SALE 39995	3/12/09 3/17/09	30231G10 422389	EXXON MOBIL CORP. WILLIAMS CAPITAL GROUP	20,000.00	66.827	7.49 300.00	1,336,234.51	780,911.49
SALE 39995	3/18/09 3/23/09	30231G10 422406	EXXON MOBIL CORP. MERIDIAN EQUITY PARTNERS	100,000.00	67.569	37.84 1,000.00	6,755,862.16	3,979,247.07
SALE 45176	3/20/09 3/25/09	31428X10 422416	FEDEX CORP MERIDIAN EQUITY PARTNERS	200,000.00	42.665	47.79 2,000.00	8,530,932.21	303,252.21
SALE 40312	3/04/09 3/09/09	33643310 422362	FIRST SOLAR INC. CREDIT SUISSE SEC (AES)	5,000.00	115.32	3.23 50.00	576,593.77	-339,466.14

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

124

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 40312	3/13/09 3/18/09	33643310 422394	FIRST SOLAR INC. MERRIMAN/OTC		5,000.00	129.48	3.63 75.00	647,356.87	-268,703.04
SALE 40312	3/25/09 3/30/09	33643310 422428	FIRST SOLAR INC. MERRIMAN/OTC		10,000.00	130.04	7.29 150.00	1,300,313.71	-531,806.11
SALE 44980	3/16/09 3/19/09	36467W10 422398	GAMESTOP CORP. RAYMOND JAMES/EXECUTION		100,000.00	25.085	14.05 1,500.00	2,506,995.95	188,977.82
SALE 44980	3/23/09 3/26/09	36467W10 422420	GAMESTOP CORP. PRINCETON SECURITIES GROUP		100,000.00	25.664	14.38 1,000.00	2,565,425.62	247,407.49
SALE 44980	3/24/09 3/27/09	36467W10 422424	GAMESTOP CORP. RAYMOND JAMES/EXECUTION		50,000.00	26.451	7.41 750.00	1,321,812.59	162,803.53
SALE 44980	3/25/09 3/30/09	36467W10 422428	GAMESTOP CORP. RAYMOND JAMES/EXECUTION		70,000.00	26.701	10.47 1,050.00	1,867,988.53	245,375.84
SALE 44980	3/26/09 3/31/09	36467W10 422432	GAMESTOP CORP. BMO CAPITAL MARKETS/EXECUTI		80,000.00	26.940	12.07 1,200.00	2,153,979.93	299,565.43
SALE 43856	3/04/09 3/09/09	36871040 422362	GENENTECH INC SOLEIL SECURITIES CORP.		20,000.00	82.201	9.21 800.00	1,643,214.79	123,721.30
SALE 43856	3/10/09 3/13/09	36871040 422380	GENENTECH INC WILLIAMS CAPITAL GROUP		20,000.00	91.851	10.29 300.00	1,836,699.71	317,206.22
SALE 43856	3/16/09 3/19/09	36871040 422398	GENENTECH INC BMO CAPITAL MARKETS/EXECUTI		60,000.00	93.993	31.59 900.00	5,638,636.41	1,080,155.94
SALE 43856	3/23/09 3/26/09	36871040 422420	GENENTECH INC MERIDIAN EQUITY PARTNERS		100,000.00	94.093	52.70 1,000.00	9,408,287.30	1,810,819.84
SALE 39922	3/06/09 3/11/09	36955010 422371	GENERAL DYNAMICS CORP. BMO CAPITAL MARKETS/EXECUTI		40,000.00	36.963	8.28 600.00	1,477,911.72	-181,424.83
SALE 39923	3/10/09 3/13/09	36960410 422380	GENERAL ELECTRIC CO. ITG (CHANNEL)		200,000.00	8.800	9.86 3,000.00	1,757,070.14	-2,205,864.59

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

125

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 41916	3/06/09 3/11/09	38238810 422371	GOODRICH CORP. WILLIAMS CAPITAL GROUP		100,000.00	30.503	17.09 1,500.00	3,048,782.91	-1,805,030.29
SALE 41916	3/17/09 3/20/09	38238810 422402	GOODRICH CORP. MAGNA SECURITIES CORP		100,000.00	36.303	20.33 1,500.00	3,628,729.67	-1,225,083.53
SALE	3/18/09	38238810	GOODRICH CORP.				20.41		

41916	3/23/09	422406	WILLIAMS CAPITAL GROUP	100,000.00	36.430	1,500.00	3,641,439.59	-1,212,373.61
SALE	3/16/09	40377710	GYMBOREE CORP			1.55		
44981	3/19/09	422398	ITG (CHANNEL)	15,000.00	18.417	225.00	276,022.45	45,101.95
SALE	3/16/09	40377710	GYMBOREE CORP			2.57		
44981	3/19/09	422398	MAGNA SECURITIES (OTC)	25,000.00	18.306	375.00	457,282.43	72,414.93
SALE	3/17/09	40377710	GYMBOREE CORP			6.07		
44981	3/20/09	422402	ITG (CHANNEL)	60,000.00	18.047	900.00	1,081,919.93	158,237.93
SALE	3/13/09	42829110	HEXCEL CORP.			.70		
41202	3/18/09	422394	WILLIAMS CAPITAL GROUP	20,000.00	6.224	300.00	124,175.30	-292,219.51
SALE	3/17/09	42829110	HEXCEL CORP.			1.38		
41202	3/20/09	422402	MAGNA SECURITIES CORP	40,000.00	6.119	600.00	244,154.62	-
588,635.00								
SALE	3/19/09	44701110	HUNTSMAN CORP.			1.78		
41547	3/24/09	422410	WILLIAMS CAPITAL GROUP	100,000.00	3.171	1,500.00	315,568.22	-588,191.94
SALE	3/23/09	45091110	ITT CORP.			21.55		
39934	3/26/09	422420	MERIDIAN EQUITY PARTNERS	100,000.00	38.479	1,000.00	3,846,858.45	-514,902.04
SALE	2/27/09	45920010	INTL BUSINESS MACHINES CORP			5.18		
39932	3/04/09	422350	CITIGROUP/CITIBANK DOMESTIC	10,000.00	92.339	400.00	922,987.82	168,753.62
SALE	3/02/09	45920010	INTL BUSINESS MACHINES CORP			15.34		
39932	3/05/09	422353	CITIGROUP/CITIBANK DOMESTIC	30,000.00	91.307	1,200.00	2,737,979.66	475,277.07
SALE	3/03/09	45920010	INTL BUSINESS MACHINES CORP			5.00		
39932	3/06/09	422357	RBC CAPITAL (DOMESTIC)	10,000.00	89.167	400.00	891,268.00	137,033.80

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

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 39940	3/26/09 3/31/09	46625H10 422432	J.P. MORGAN CHASE & CO. GRISWOLD COMPANY		100,000.00	28.471	15.95 1,000.00	2,846,084.05	-85,225.57
SALE 39939	3/19/09 3/24/09	47816010 422410	JOHNSON & JOHNSON RAYMOND JAMES/EXECUTION		50,000.00	49.813	13.95 750.00	2,489,876.05	676,098.26
SALE 39939	3/20/09 3/25/09	47816010 422416	JOHNSON & JOHNSON MAGNA SECURITIES CORP		100,000.00	51.289	28.73 1,500.00	5,127,321.27	1,499,765.69
SALE 39948	2/25/09 3/02/09	53418710 422341	LINCOLN NATIONAL CORP. WACHOVIA SECURITIES, INC.		120,000.00	10.966	7.37 4,800.00	1,311,136.63	-2,809,188.93
SALE 39948	3/05/09 3/10/09	53418710 422366	LINCOLN NATIONAL CORP. WILLIAMS CAPITAL GROUP		260,000.00	5.909	8.61 3,900.00	1,532,535.39	-7,394,836.65
SALE 39953	3/13/09 3/18/09	58933110 422394	MERCK & CO., INC. STURDIVANT/EXECUTION		50,000.00	26.779	7.50 750.00	1,338,202.50	-251,866.71
SALE 39953	3/18/09 3/23/09	58933110 422406	MERCK & CO., INC. RAYMOND JAMES/EXECUTION		50,000.00	26.597	7.45 750.00	1,329,082.55	-260,986.66
SALE 39952	3/18/09 3/23/09	61166W10 422406	MONSANTO CO. RAYMOND JAMES/EXECUTION		30,000.00	81.462	13.69 450.00	2,443,396.31	489,187.88
SALE 43263	3/06/09 3/11/09	61945A10 422371	MOSIAC CO. (THE) STURDIVANT/EXECUTION		40,000.00	38.073	8.53 600.00	1,522,307.47	62,504.60
SALE 43263	3/13/09 3/18/09	61945A10 422394	MOSIAC CO. (THE) RAYMOND JAMES/EXECUTION		20,000.00	42.040	4.71 300.00	840,493.29	110,591.85
SALE 43263	3/18/09 3/23/09	61945A10 422406	MOSIAC CO. (THE) RAYMOND JAMES/EXECUTION		50,000.00	41.150	11.53 750.00	2,056,738.47	231,984.88
SALE 43263	3/20/09 3/25/09	61945A10 422416	MOSIAC CO. (THE) BMO CAPITAL MARKETS/EXECUTI		20,000.00	41.298	4.63 300.00	825,661.37	95,759.93
SALE 40323	2/26/09 3/03/09	66680710 422346	NORTHROP GRUMMAN CORP. RBC CAPITAL (DOMESTIC)		50,000.00	40.636	11.38 2,000.00	2,029,808.62	-1,786,135.54

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

127									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 40323	3/13/09 3/18/09	66680710 422394	NORTHROP GRUMMAN CORP. WILLIAMS CAPITAL GROUP	30,000.00	36.334	6.11 450.00	1,089,569.89	-1,199,996.60
SALE 39958	3/23/09 3/26/09	67018T10 422420	NU SKIN ENTERPRISES INC. RAYMOND JAMES/EXECUTION	10,000.00	9.720	.55 150.00	97,048.45	-56,495.24
SALE 43884	3/13/09 3/18/09	67073Y10 422394	NV ENERGY INC. RAYMOND JAMES/EXECUTION	100,000.00	8.842	4.96 1,500.00	882,685.04	-28,034.15
SALE 43884	3/19/09 3/24/09	67073Y10 422410	NV ENERGY INC. BMO CAPITAL MARKETS/EXECUTI	100,000.00	9.286	5.21 1,500.00	927,104.79	16,385.60
SALE 43884	3/20/09 3/25/09	67073Y10 422416	NV ENERGY INC. BMO CAPITAL MARKETS/EXECUTI	100,000.00	9.491	5.32 1,500.00	947,564.68	36,845.49
SALE 43884	3/23/09 3/26/09	67073Y10 422420	NV ENERGY INC. PRINCETON SECURITIES GROUP	100,000.00	9.609	5.39 1,000.00	959,844.61	49,125.42
SALE 43884 71,995.30	3/26/09 3/31/09	67073Y10 422432	NV ENERGY INC. ICAP CORPORATES LLC	100,000.00	9.837	5.51 1,000.00	982,714.49	
SALE 41416	3/06/09 3/11/09	69331C10 422371	P G & E CORP STURDIVANT/EXECUTION	50,000.00	35.868	10.05 750.00	1,792,644.95	-151,490.60
SALE 39963	3/06/09 3/11/09	71708110 422371	PFIZER INC. GRISWOLD COMPANY	250,000.00	12.545	17.57 2,500.00	3,133,707.43	-1,623,109.92
SALE 39963	3/06/09 3/11/09	71708110 422371	PFIZER INC. MERIDIAN EQUITY PARTNERS	250,000.00	12.564	17.59 2,500.00	3,138,357.41	-1,618,459.93
SALE 39963	3/09/09 3/12/09	71708110 422375	PFIZER INC. ELECTRONIC BROKERAGE SYSTEM	100,000.00	12.545	7.03 500.00	1,254,002.97	-648,723.97
SALE 39963	3/09/09 3/12/09	71708110 422375	PFIZER INC. JACKSON SECS	200,000.00	12.667	14.19 3,000.00	2,530,345.81	-1,275,108.07
SALE 39963	3/09/09 3/12/09	71708110 422375	PFIZER INC. MURIEL SEIBERT & CO	100,000.00	12.606	7.06 1,500.00	1,259,062.94	-643,664.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

128									

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 39963	3/13/09 3/18/09	71708110 422394	PFIZER INC. BMO CAPITAL MARKETS/EXECUTI		300,000.00	14.207	23.87 4,500.00	4,257,426.13	-1,450,754.68
SALE 39963	3/18/09 3/23/09	71708110 422406	PFIZER INC. GRISWOLD COMPANY		400,000.00	14.145	31.69 4,000.00	5,653,768.31	-1,957,139.44
SALE 39963	3/18/09 3/23/09	71708110 422406	PFIZER INC. ICAP CORPORATES LLC		200,000.00	14.118	15.82 2,000.00	2,821,604.18	-983,849.69
SALE 40653	3/10/09 3/13/09	71817210 422380	PHILIP MORRIS INTERNATIONAL WILLIAMS CAPITAL GROUP		50,000.00	33.743	9.45 750.00	1,686,380.55	-385,741.20
SALE 40653	3/18/09 3/23/09	71817210 422406	PHILIP MORRIS INTERNATIONAL MERIDIAN EQUITY PARTNERS		100,000.00	38.099	21.34 1,000.00	3,808,898.66	-335,344.85
SALE 39964	3/13/09 3/18/09	74271810 422394	PROCTER & GAMBLE CO. RAYMOND JAMES/EXECUTION		20,000.00	46.979	5.27 300.00	939,266.73	478,647.43
SALE 39964	3/17/09 3/20/09	74271810 422402	PROCTER & GAMBLE CO. MAGNA SECURITIES CORP		80,000.00	47.815	21.43 1,200.00	3,823,946.57	1,981,469.37
SALE 39964	3/18/09 3/23/09	74271810 422406	PROCTER & GAMBLE CO. STURDIVANT/EXECUTION		90,000.00	47.675	24.03 1,350.00	4,289,348.97	2,216,562.12
SALE 44935	3/05/09 3/10/09	74432010 422366	PRUDENTIAL FINANCIAL INC WILLIAMS CAPITAL GROUP		100,000.00	12.258	6.87 1,500.00	1,224,313.13	-447,733.80
SALE 44938	3/06/09 3/11/09	77537110 422371	ROHM & HAAS CO BMO CAPITAL MARKETS/EXECUTI		40,000.00	63.407	14.21 600.00	2,535,653.79	392,252.95
SALE 44938	3/06/09 3/11/09	77537110 422371	ROHM & HAAS CO STURDIVANT/EXECUTION		40,000.00	62.368	13.98 600.00	2,494,090.02	350,689.18
SALE 44938	3/06/09 3/11/09	77537110 422371	ROHM & HAAS CO STURDIVANT/EXECUTION		20,000.00	63.467	7.11 300.00	1,269,032.89	197,332.47
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			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		60,000.00	62.734	21.09 900.00	3,763,122.91	548,021.65

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

MULTI SECTOR COMMON A (5162) -Cont.										PAGE:
129										
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 44938	3/09/09 3/12/09	77537110 422375	ROHM & HAAS CO MERIDIAN EQUITY PARTNERS		280,000.00	67.169	105.32 2,800.00	18,804,330.68	3,800,524.78	
SALE 43475	3/26/09 3/31/09	81725T10 422432	SENSIENT TECHNOLOGIES CORP. WILLIAMS CAPITAL GROUP		10,000.00	24.103	1.35 150.00	240,873.65	7,767.69	
SALE 42954	2/26/09 3/03/09	87160710 422346	SYNOPSYS INC CREDIT SUISSE SEC (AES)		50,000.00	18.635	5.22 500.00	931,254.78	-78,079.31	
SALE 42954	2/27/09 3/04/09	87160710 422350	SYNOPSYS INC CREDIT SUISSE SEC (AES)		50,000.00	18.673	5.23 500.00	933,119.77	-76,214.32	
SALE 42954	3/03/09 3/06/09	87160710 422357	SYNOPSYS INC CREDIT SUISSE SEC (AES)		50,000.00	18.012	5.05 500.00	900,069.95	-109,264.14	
SALE 42954	3/05/09 3/10/09	87160710 422366	SYNOPSYS INC LABRANCHE/OTC		50,000.00	17.876	5.01 750.00	893,064.99	-116,269.09	
SALE 42954	3/06/09 3/11/09	87160710 422371	SYNOPSYS INC ITG (CHANNEL)		7,500.00	17.585	.74 112.50	131,775.01	-19,625.10	
SALE 42954	3/06/09 3/11/09	87160710 422371	SYNOPSYS INC MAGNA SECURITIES (OTC)		42,500.00	17.536	4.18 637.50	744,629.82	-113,304.16	
SALE 42782	3/11/09 3/16/09	90323610 422385	URS CORP MAGNA SECURITIES CORP		20,000.00	38.752	4.35 300.00	774,725.65	-11,670.14	
SALE 43854	2/26/09 3/03/09	92343V10 422346	VERIZON COMMUNICATIONS INC RBC CAPITAL (DOMESTIC)		150,000.00	28.831	24.22 6,000.00	4,318,655.78	-128,979.22	
SALE 43854	3/02/09 3/05/09	92343V10 422353	VERIZON COMMUNICATIONS INC SOLEIL SECURITIES CORP.		150,000.00	27.907	23.45 6,000.00	4,179,996.55	-267,638.45	
SALE 43854	3/04/09 3/09/09	92343V10 422362	VERIZON COMMUNICATIONS INC ICAP CORPORATES LLC		100,000.00	28.001	15.69 1,000.00	2,799,034.31	-166,055.69	
SALE 43854	3/04/09 3/09/09	92343V10 422362	VERIZON COMMUNICATIONS INC SANFORD BERNSTEIN & CO.		150,000.00	27.749	23.31 6,000.00	4,156,281.69	-291,353.31	

5162

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

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

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

MULTI SECTOR COMMON A (5162) -Cont.										PAGE:
130										
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 43854	3/05/09 3/10/09	92343V10 422366	VERIZON COMMUNICATIONS INC GRISWOLD COMPANY		150,000.00	27.963	23.49 1,500.00	4,192,986.51	-254,648.49	
SALE 43854	3/05/09 3/10/09	92343V10 422366	VERIZON COMMUNICATIONS INC WILLIAMS CAPITAL GROUP		100,000.00	28.612	16.03 1,500.00	2,859,713.97	-105,376.03	
SALE 39992	3/05/09 3/10/09	93114210 422366	WAL-MART STORES, INC. WILLIAMS CAPITAL GROUP		50,000.00	49.701	13.92 750.00	2,484,286.08	1,504,964.28	
SALE 43669	2/27/09 3/04/09	93439040 422350	WARNACO GROUP INC. (THE) CITIGROUP/CITIBANK DOMESTIC		50,000.00	21.725	6.09 2,000.00	1,084,233.91	231,786.08	
SALE 43669	3/10/09 3/13/09	93439040 422380	WARNACO GROUP INC. (THE) WILLIAMS CAPITAL GROUP		50,000.00	18.013	5.05 750.00	899,894.95	47,447.12	
SALE 43669	3/23/09 3/26/09	93439040 422420	WARNACO GROUP INC. (THE) RAYMOND JAMES/EXECUTION		50,000.00	21.061	5.90 750.00	1,052,284.10	199,836.27	
SALE 43669	3/24/09 3/27/09	93439040 422424	WARNACO GROUP INC. (THE) WILLIAMS CAPITAL GROUP		50,000.00	22.704	6.36 750.00	1,134,443.64	281,995.81	
SALE 43669	3/25/09 3/30/09	93439040 422428	WARNACO GROUP INC. (THE) RAYMOND JAMES/EXECUTION		50,000.00	23.201	6.50 750.00	1,159,308.50	306,860.67	
SALE 44523	2/25/09 3/02/09	94974610 422341	WELLS FARGO & COMPANY SANFORD BERNSTEIN & CO.		100,000.00	11.955	6.70 4,000.00	1,191,483.30	-834,226.70	
SALE 44523	2/26/09 3/03/09	94974610 422346	WELLS FARGO & COMPANY WACHOVIA SECURITIES, INC.		100,000.00	14.682	8.23 4,000.00	1,464,191.77	-561,518.23	
SALE 41161	3/26/09 3/31/09	98074510 422432	WOODWARD GOVERNOR CO. ITG (CHANNEL)		50,000.00	12.255	3.44 750.00	611,996.56	-1,053,942.60	
SALE 41161	3/26/09 3/31/09	98074510 422432	WOODWARD GOVERNOR CO. LIQUIDNET		50,000.00	12.235	3.43 1,000.00	610,746.57	-1,055,192.59	
SALE 43304	3/24/09 3/27/09	98970110 422424	ZIONS BANCORPORATION ITG (CHANNEL)		10,000.00	11.015	.62 150.00	110,000.38	-178,185.90	

SUBTOTAL STOCK SALES:	14,064,611.00	1,802.56 222,490.18	321,506,461.59	-28,653,369.45

TOTAL FUND SALES:	14,064,611.00	1,802.56 222,490.18	321,506,461.59	-28,653,369.45

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

MULTI SECTOR COMMON A (5162) -Cont. PAGE:

131

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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END OF REPORT FOR: MULTI SECTOR COMMON A

5163

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

LOGAN CIRCLE (5163) PAGE:

132

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

PUR 44994	3/03/09 3/06/09	01958XBR 287156	ALLIED WASTE NORTH LOGAN CIRCLE	7.1250 5/15/16	100,000.00	8.148 94.500		94,500.00	
PUR 44863	3/05/09 3/10/09	090613AD 287156	BIOMET INC LOGAN CIRCLE	10.3750 10/15/17	45,000.00	15.196 77.250		34,762.50	
PUR 43098	3/04/09 3/09/09	12543DAF 287156	COMMUNITY HEALTH SYSTEMS LOGAN CIRCLE	8.8750 7/15/15	50,000.00	11.046 90.250		45,125.00	
PUR 45011	3/04/09 3/09/09	126304AZ 287156	CSC HOLDINGS INC LOGAN CIRCLE	8.6250 2/15/19	75,000.00	9.992 91.500		68,625.00	
PUR 45011	3/10/09 3/13/09	126304AZ 287156	CSC HOLDINGS INC LOGAN CIRCLE	8.6250 2/15/19	75,000.00	10.384 89.250		66,937.50	
PUR 45011	3/26/09 3/31/09	126304AZ 287156	CSC HOLDINGS INC LOGAN CIRCLE	8.6250 2/15/19	25,000.00	9.085 97.000		24,250.00	
PUR 44862	3/04/09 3/09/09	27876GBF 287156	ECHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	50,000.00	9.620 90.500		45,250.00	
PUR 44862	3/10/09 3/13/09	27876GBF 287156	ECHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	25,000.00	10.373 88.000		22,000.00	
PUR 45089	3/10/09 3/13/09	373298BN 287156	GEORGIA PACIFIC LLC LOGAN CIRCLE	7.3750 12/01/25	60,000.00	11.615 69.000		41,400.00	
PUR 44837	3/19/09 3/23/09	404119BB 287156	HCA INC LOGAN CIRCLE	9.8750 2/15/17	25,000.00	10.929 94.500		23,625.00	
PUR 44959	2/27/09 3/04/09	455780BC 287156	REPUBLIC OF INDONESIA LOGAN CIRCLE	11.6250 3/04/19	240,000.00	11.750 99.276		238,262.40	
PUR 44959	3/04/09 3/09/09	455780BC 287156	REPUBLIC OF INDONESIA LOGAN CIRCLE	11.6250 3/04/19	165,000.00	11.863 98.625		162,731.25	

5163

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

LOGAN CIRCLE (5163) -Cont. PAGE:

133

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 43097	3/10/09 3/13/09	45823VAA 287156	INTELSAT SUBSIDIARY HOLDINGS LOGAN CIRCLE	9.2500 8/15/14	200,000.00	12.558 87.250		174,500.00	
PUR 45015	3/04/09 3/09/09	481086AB 287156	JOSTENS HLDG CORP LOGAN CIRCLE	10.2500 12/01/13	155,000.00	12.608 91.750		142,212.50	

PUR 45400	3/25/09 3/30/09	485161AE 287156	KANSAS CITY SOUTHERN MEX LOGAN CIRCLE	12.5000 4/01/16	250,000.00	13.750 94.490		236,225.00
PUR 45013	3/04/09 3/09/09	552953AF 287156	MGM MIRAGE INC LOGAN CIRCLE	6.0000 10/01/09	100,000.00	245.64 42.000		42,000.00
PUR 44958	2/27/09 3/04/09	562567AM 287156	MANDALAY RESORT GROUP LOGAN CIRCLE	6.5000 7/31/09	500,000.00	71.217 79.375		396,875.00
PUR 42094	2/25/09 3/02/09	65653RAD 287156	NORSKE SKOGIND LOGAN CIRCLE	8.6250 6/15/11	175,000.00	49.791 47.125		82,468.75
PUR 42094	2/25/09 3/02/09	65653RAD 287156	NORSKE SKOGIND LOGAN CIRCLE	8.6250 6/15/11	250,000.00	50.608 46.500		116,250.00
PUR 42094	3/12/09 3/17/09	65653RAD 287156	NORSKE SKOGIND LOGAN CIRCLE	8.6250 6/15/11	25,000.00	64.365 38.000		9,500.00
PUR 44996	3/03/09 3/06/09	68383KAD 287156	OPTI CANADA INC LOGAN CIRCLE	7.8750 12/15/14	180,000.00	33.681 36.000		64,800.00
PUR 45367	3/23/09 3/26/09	693483AA 287156	POSCO LOGAN CIRCLE	8.7500 3/26/14	120,000.00	8.950 99.208		119,049.60
PUR 44995	3/03/09 3/06/09	706451BS 287156	PEMEX PROJ FDG MASTER TR LOGAN CIRCLE	5.7500 3/01/18	155,000.00	9.192 79.250		122,837.50
PUR 44993	3/03/09 3/06/09	726505AG 287156	PLAINS EXPLORATION & PRO LOGAN CIRCLE	10.0000 3/01/16	100,000.00	11.623 92.373		92,373.00
PUR 44993	3/04/09 3/09/09	726505AG 287156	PLAINS EXPLORATION & PRO LOGAN CIRCLE	10.0000 3/01/16	205,000.00	11.765 91.750		188,087.50

5163

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
LOGAN CIRCLE (5163) -Cont.

PAGE:

134									

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 45028	3/05/09 3/10/09	857689AV 287156	STATION CASINOS INC LOGAN CIRCLE	6.0000 4/01/12	225,000.00	57.477 29.500		66,375.00	
PUR 44298	3/23/09 3/26/09	867363AL 287156	SUNGARD DATA SYS IN LOGAN CIRCLE	10.2500 8/15/15	100,000.00	19.309 67.500		67,500.00	
PUR 45014	3/04/09 3/09/09	902494AQ 287156	TYSON FOODS INC LOGAN CIRCLE	10.5000 3/01/14	90,000.00	11.857 95.000		85,500.00	
PUR 45014	3/04/09 3/09/09	902494AQ 287156	TYSON FOODS INC LOGAN CIRCLE	10.5000 3/01/14	200,000.00	12.496 92.756		185,512.00	
PUR 44341	2/26/09 3/03/09	90333HAD 287156	U S I HLDGS CORP LOGAN CIRCLE	5.1125 11/15/14	160,000.00	20.952 48.000		76,800.00	
PUR 44985	3/02/09 3/05/09	969457BR 287156	WILLIAMS COS INC LOGAN CIRCLE	8.7500 1/15/20	230,000.00	8.869 99.159		228,065.70	
-	SUBTOTAL FIXED PURCHASES:				4,355,000.00			3,364,400.20	
-	TOTAL FUND PURCHASES:				4,355,000.00			3,364,400.20	

SALES OF FIXED INCOME SECURITIES									

SALE 42236	2/25/09 3/02/09	055411AE 287156	BF SAUL REIT LOGAN CIRCLE	7.5000 3/01/14	400,000.00	13.385 103.75		415,000.00	98,830.38
SALE 44775	2/27/09 3/04/09	060505DR 287156	BANK OF AMERICA CORP LOGAN CIRCLE	8.0000 12/29/49	205,000.00	19.277 36.000		73,800.00	-11,256.04
SALE 43098	3/11/09 3/16/09	12543DAF 287156	COMMUNITY HEALTH SYSTEMS LOGAN CIRCLE	8.8750 7/15/15	20,000.00	10.006 93.250		18,650.00	-303.27
SALE 45011	3/11/09 3/16/09	126304AZ 287156	CSC HOLDINGS INC LOGAN CIRCLE	8.6250 2/15/19	75,000.00	10.186 91.250		68,437.50	648.65

5163

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
LOGAN CIRCLE (5163) -Cont.

PAGE:

135									

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 42153	3/17/09 3/20/09	145749AC 287156	CARROLS CORPORATION LOGAN CIRCLE	9.0000 1/15/13	75,000.00	13.186 85.750		64,312.50	-1,473.46	
SALE 44061	2/26/09 3/03/09	28336LBS 287156	EL PASO CORP LOGAN CIRCLE	12.0000 12/12/13	155,000.00	15.250 106.00		164,300.00	26,042.88	
SALE 44801	3/11/09 3/16/09	346091BC 287156	FOREST OIL LOGAN CIRCLE	8.5000 2/15/14	35,000.00	9.749 87.750		30,712.50	-2,606.83	
SALE 45089	3/10/09 3/13/09	373298BN 287156	GEORGIA PACIFIC LLC LOGAN CIRCLE	7.3750 12/01/25	60,000.00	11.615 69.250		41,550.00	150.00	
SALE 42167	3/10/09 3/13/09	444433AF 287156	HUGHES NETWORK SYSTEMS LOGAN CIRCLE	9.5000 4/15/14	50,000.00	9.129 88.000		44,000.00	-6,735.16	
SALE 42167	3/12/09 3/17/09	444433AF 287156	HUGHES NETWORK SYSTEMS LOGAN CIRCLE	9.5000 4/15/14	50,000.00	9.129 88.500		44,250.00	-6,484.67	
SALE 44959	3/04/09 3/09/09	455780BC 287156	REPUBLIC OF INDONESIA LOGAN CIRCLE	11.6250 3/04/19	165,000.00	11.796 98.875		163,143.75	-220.22	
SALE 44959	3/11/09 3/16/09	455780BC 287156	REPUBLIC OF INDONESIA LOGAN CIRCLE	11.6250 3/04/19	125,000.00	11.796 99.750		124,687.50	932.52	
SALE 44959	3/16/09 3/19/09	455780BC 287156	REPUBLIC OF INDONESIA LOGAN CIRCLE	11.6250 3/04/19	115,000.00	11.796 104.25		119,887.50	6,035.11	
SALE 42239 99.73	3/19/09 3/23/09	45763UAC 287156	INMARSAT FINANCE LOGAN CIRCLE	10.3750 11/15/12	25,000.00	9.998 101.50		25,375.00		
SALE 43097	3/10/09 3/13/09	45823VAA 287156	INTELSAT SUBSIDIARY HOLDINGS LOGAN CIRCLE	9.2500 8/15/14	200,000.00	11.327 87.250		174,500.00	-8,882.97	
SALE 42726	3/25/09 3/30/09	458665AG 287156	INTERFACE INC LOGAN CIRCLE	10.3750 2/01/10	215,000.00	6.242 96.000		206,400.00	-15,693.56	
SALE 45400	3/26/09 3/31/09	485161AE 287156	KANSAS CITY SOUTHERN MEX LOGAN CIRCLE	12.5000 4/01/16	100,000.00	13.750 95.250		95,250.00	794.72	

5163

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
LOGAN CIRCLE (5163) -Cont.

PAGE:

136	-----									
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 44958	2/27/09 3/04/09	562567AM 287156	MANDALAY RESORT GROUP LOGAN CIRCLE	6.5000 7/31/09	500,000.00	71.217 79.500		397,500.00	625.00	
SALE 42171	2/26/09 3/03/09	60467XAC 287156	MIRANT NORTH AMERICA LOGAN CIRCLE	7.3750 12/31/13	250,000.00	7.254 95.750		239,375.00	-11,796.81	
SALE 42241 60.94	3/04/09 3/09/09	62941FAH 287156	NTL CABLE (VIRGIN MEDIA) LOGAN CIRCLE	9.1250 8/15/16	100,000.00	11.642 87.750		87,750.00		
SALE 42094	2/25/09 3/02/09	65653RAD 287156	NORSKE SKOGIND LOGAN CIRCLE	8.6250 6/15/11	250,000.00	30.738 47.000		117,500.00	-42,450.29	
SALE 42094	2/25/09 3/02/09	65653RAD 287156	NORSKE SKOGIND LOGAN CIRCLE	8.6250 6/15/11	175,000.00	30.738 47.250		82,687.50	-29,277.70	
SALE 42525	3/13/09 3/18/09	670823AB 287156	O CHARLEYS INC LOGAN CIRCLE	9.0000 11/01/13	125,000.00	11.995 52.000		65,000.00	-46,983.63	
SALE 42525	3/24/09 3/27/09	670823AB 287156	O CHARLEYS INC LOGAN CIRCLE	9.0000 11/01/13	160,000.00	11.995 52.875		84,600.00	-58,813.06	
SALE 44996	3/03/09 3/06/09	68383KAD 287156	OPTI CANADA INC LOGAN CIRCLE	7.8750 12/15/14	180,000.00	33.681 36.250		65,250.00	450.00	
SALE 44995	3/03/09 3/06/09	706451BS 287156	PEMEX PROJ FDG MASTER TR LOGAN CIRCLE	5.7500 3/01/18	155,000.00	9.192 79.500		123,225.00	387.50	
SALE 44993	3/04/09 3/09/09	726505AG 287156	PLAINS EXPLORATION & PRO LOGAN CIRCLE	10.0000 3/01/16	205,000.00	11.718 91.875		188,343.75	-165.05	
SALE 45028	3/05/09 3/10/09	857689AV 287156	STATION CASINOS INC LOGAN CIRCLE	6.0000 4/01/12	225,000.00	57.477 29.750		66,937.50	562.50	
SALE 45014	3/04/09 3/09/09	902494AQ 287156	TYSON FOODS INC LOGAN CIRCLE	10.5000 3/01/14	90,000.00	12.295 95.125		85,612.50	1,505.33	
SALE 45014	3/04/09 3/09/09	902494AQ 287156	TYSON FOODS INC LOGAN CIRCLE	10.5000 3/01/14	75,000.00	12.295 94.750		71,062.50	973.19	

5163

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS

DURING THE PERIOD 3/01/09 THROUGH 3/31/09

LOGAN CIRCLE (5163) -Cont.

PAGE:

137

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 44911	3/06/09 3/11/09	94106LAU 287156	WASTE MANAGEMENT LOGAN CIRCLE	7.3750 3/11/19	100,000.00	7.391 100.03		100,031.00	143.54
SALE 44985	3/02/09 3/05/09	969457BR 287156	WILLIAMS COS INC LOGAN CIRCLE	8.7500 1/15/20	115,000.00	8.869 99.250		114,137.50	104.65
SUBTOTAL FIXED SALES:					4,775,000.00			3,763,268.50	-
TOTAL FUND SALES:					4,775,000.00			3,763,268.50	-

END OF REPORT FOR: LOGAN CIRCLE

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

POST ADVISORY (5164)

PAGE:

138

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF FIXED INCOME SECURITIES									
SALE 42141	3/17/09 3/20/09	60877UAC 287157	MOMENTIVE PERFORMANCE POST ADVISORY	9.7500 12/01/14	1,000,000.00	12.297 24.250		242,500.00	-654,966.99
SALE 42141	3/19/09 3/23/09	60877UAC 287157	MOMENTIVE PERFORMANCE POST ADVISORY	9.7500 12/01/14	2,000,000.00	12.297 24.750		495,000.00	-1,300,153.66
SALE 42142	3/09/09 3/12/09	656569AK 287157	NORTEL NETWORKS POST ADVISORY	7.0406 7/15/11	1,000,000.00	11.511 14.125		141,250.00	-807,763.35
SUBTOTAL FIXED SALES:					4,000,000.00			878,750.00	-
TOTAL FUND SALES:					4,000,000.00			878,750.00	-

END OF REPORT FOR: POST ADVISORY

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

BLACKROCK (5165)

PAGE:

139

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR 43651	3/03/09 3/06/09	090613AC 287158	BIOMET INC BLACKROCK	10.0000 10/15/17	20,000.00	10.308 98.250		19,650.00	
PUR 43651	3/04/09 3/09/09	090613AC 287158	BIOMET INC BLACKROCK	10.0000 10/15/17	20,000.00	10.860 95.250		19,050.00	
PUR 44848	3/03/09 3/06/09	1248EPAC 287158	CCO HLDGS LLC& CCO BLACKROCK	8.7500 11/15/13	20,000.00	16.430 75.500		15,100.00	
PUR 44848	3/04/09 3/09/09	1248EPAC 287158	CCO HLDGS LLC& CCO BLACKROCK	8.7500 11/15/13	20,000.00	17.796 72.000		14,400.00	
PUR 44848	3/10/09 3/13/09	1248EPAC 287158	CCO HLDGS LLC& CCO BLACKROCK	8.7500 11/15/13	10,000.00	18.015 71.500		7,150.00	
PUR	3/12/09	1248EPAC	CCO HLDGS LLC& CCO	8.7500		16.661			

44848	3/17/09	287158	BLACKROCK		11/15/13	50,000.00	75.000		37,500.00
PUR	3/12/09	1248EPAC	CCO HLDGS LLC& CCO		8.7500		16.661		
44848	3/17/09	287158	BLACKROCK		11/15/13	50,000.00	75.000		37,500.00
PUR	3/12/09	1248EPAC	CCO HLDGS LLC& CCO		8.7500		16.661		
44848	3/17/09	287158	BLACKROCK		11/15/13	30,000.00	75.000		22,500.00
PUR	3/13/09	1248EPAC	CCO HLDGS LLC& CCO		8.7500		15.733		
44848	3/18/09	287158	BLACKROCK		11/15/13	20,000.00	77.500		15,500.00
PUR	3/13/09	1248EPAC	CCO HLDGS LLC& CCO		8.7500		15.733		
44848	3/18/09	287158	BLACKROCK		11/15/13	15,000.00	77.500		11,625.00
PUR	3/16/09	1248EPAC	CCO HLDGS LLC& CCO		8.7500		13.812		
44848	3/19/09	287158	BLACKROCK		11/15/13	40,000.00	83.000		33,200.00
PUR	3/05/09	25380WAA	DIGICEL GROUP LTD		8.8750		17.916		
42414	3/10/09	287158	BLACKROCK		1/15/15	100,000.00	68.000		68,000.00

5165

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

140

BLACKROCK (5165) -Cont.

PAGE:

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	3/12/09	36186CAQ	GMAC LLC	8.0000		17.118			
45180	3/17/09	287158	BLACKROCK	11/01/31	80,000.00	48.000		38,400.00	
PUR	3/12/09	36186CAQ	GMAC LLC	8.0000		17.118			
45180	3/17/09	287158	BLACKROCK	11/01/31	50,000.00	48.000		24,000.00	
PUR	3/16/09	36186CAQ	GMAC LLC	8.0000		16.463			
45180	3/19/09	287158	BLACKROCK	11/01/31	120,000.00	50.000		60,000.00	
PUR	3/10/09	36186CAW	GENERAL MOTORS ACCEPTANCE C	6.7500		21.835			
45090	3/13/09	287158	BLACKROCK	12/01/14	40,000.00	52.000		20,800.00	
PUR	3/04/09	38869PAD	GRAPHIC PACKAGING INTL INC	9.5000		19.900			
44528	3/09/09	287158	BLACKROCK	8/15/13	20,000.00	70.250		14,050.00	
PUR	3/04/09	421915EH	HCP INC	5.6500		13.072			
45001	3/09/09	287158	BLACKROCK	12/15/13	50,000.00	74.250		37,125.00	
PUR	3/05/09	421915EH	HCP INC	5.6500		13.358			
45001	3/10/09	287158	BLACKROCK	12/15/13	40,000.00	73.438		29,375.20	
PUR	3/12/09	45823VAA	INTELSAT CORP	9.2500		12.072			
45181	3/17/09	287158	BLACKROCK	8/15/14	30,000.00	89.000		26,700.00	
PUR	3/11/09	45823VAC	INTELSAT CORP	9.2500		11.635			
43470	3/16/09	287158	BLACKROCK	6/15/16	30,000.00	88.500		26,550.00	
PUR	3/11/09	49455WAB	KINDER MORGAN	5.3500		9.102			
45111	3/16/09	287158	BLACKROCK	1/05/11	190,000.00	93.875		178,362.50	
PUR	3/04/09	58445MAJ	MEDIACOM LLC	9.5000		15.516			
45000	3/09/09	287158	BLACKROCK	1/15/13	30,000.00	83.000		24,900.00	
PUR	2/27/09	629377AU	NRG ENERGY INC	7.3750		8.847			
42441	3/04/09	287158	BLACKROCK	2/01/16	45,000.00	92.500		41,625.00	
PUR	3/12/09	65332VBG	NEXTEL COMMUNICATNS	7.3750		22.997			
45183	3/17/09	287158	BLACKROCK	8/01/15	110,000.00	49.000		53,900.00	

5165

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

141

BLACKROCK (5165) -Cont.

PAGE:

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	3/12/09	65332VBH	NEXTEL COMMUNICATNS	6.8750		25.515			
45182	3/17/09	287158	BLACKROCK	10/31/13	30,000.00	51.000		15,300.00	
PUR	3/03/09	749121BY	QWEST COMM CV	3.5000		4.486			
44820	3/06/09	287158	BLACKROCK	11/15/25	10,000.00	88.500		8,850.00	
PUR	3/03/09	749121BY	QWEST COMM CV	3.5000		4.360			
44820	3/06/09	287158	BLACKROCK	11/15/25	20,000.00	89.875		17,975.00	
PUR	3/13/09	749121BY	QWEST COMM CV	3.5000		4.293			
44820	3/18/09	287158	BLACKROCK	11/15/25	50,000.00	90.625		45,312.50	

PUR 45053	3/06/09 3/11/09	775310AP 287158	ROGERS WIRELESS INC BLACKROCK	8.0000 12/15/12	100,000.00	7.791 100.65		100,650.00
PUR 42495	2/25/09 3/02/09	817320AR 287158	SEQUA CORP BLACKROCK	13.5000 12/01/15	13,955.00	13.500 100.00		13,955.00
PUR 44999	3/04/09 3/09/09	902494AQ 287158	TYSON FOODS INC BLACKROCK	10.5000 3/01/14	150,000.00	12.496 92.756		139,134.00
PUR 44984	3/02/09 3/05/09	969457BR 287158	WILLIAMS COS INC BLACKROCK	8.7500 1/15/20	75,000.00	8.856 99.250		74,437.50
PUR 44984	3/02/09 3/05/09	969457BR 287158	WILLIAMS COS INC BLACKROCK	8.7500 1/15/20	135,000.00	8.869 99.159		133,864.65
-								
			SUBTOTAL FIXED PURCHASES:		1,813,955.00			1,426,441.35
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			TOTAL FUND PURCHASES:		1,813,955.00			1,426,441.35

5165

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

142			BLACKROCK (5165) -Cont.						PAGE:
-									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALES OF FIXED INCOME SECURITIES									
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SALE 42560	2/25/09 3/02/09	001546AG 287158	AK STEEL CORPORATION BLACKROCK	7.7500 6/15/12	60,000.00	7.211 85.500		51,300.00	-9,621.96
SALE 42560	2/27/09 3/04/09	001546AG 287158	AK STEEL CORPORATION BLACKROCK	7.7500 6/15/12	20,000.00	7.211 85.250		17,050.00	-3,256.83
SALE 42560	3/02/09 3/05/09	001546AG 287158	AK STEEL CORPORATION BLACKROCK	7.7500 6/15/12	40,000.00	7.211 84.500		33,800.00	-6,813.18
SALE 42560	3/12/09 3/17/09	001546AG 287158	AK STEEL CORPORATION BLACKROCK	7.7500 6/15/12	60,000.00	7.211 79.750		47,850.00	-13,061.23
SALE 42485	3/11/09 3/16/09	17453BAP 287158	CITIZENS COMMUNICATIONS BLACKROCK	6.2500 1/15/13	60,000.00	7.189 88.500		53,100.00	-5,034.64
SALE 42485	3/16/09 3/19/09	17453BAP 287158	CITIZENS COMMUNICATIONS BLACKROCK	6.2500 1/15/13	20,000.00	7.189 89.000		17,800.00	-1,579.33
SALE 44509	3/09/09 3/12/09	228227AZ 287158	CROWN CASTLE INT BLACKROCK	9.0000 1/15/15	90,000.00	11.246 96.000		86,400.00	4,913.78
SALE 42438	2/27/09 3/04/09	26816LAW 287158	DYNEGY HOLDINGS INCORPORATE BLACKROCK	7.7500 6/01/19	100,000.00	9.998 61.000		61,000.00	-24,772.21
SALE 43053	3/02/09 3/05/09	651639AJ 287158	NEWMONT MINING BLACKROCK	1.6250 7/15/17	45,000.00	.914 101.39		45,625.50	-1,942.60
SALE 43053	3/03/09 3/06/09	651639AJ 287158	NEWMONT MINING BLACKROCK	1.6250 7/15/17	35,000.00	.914 102.00		35,700.00	-1,296.77
SALE 43053	3/05/09 3/10/09	651639AJ 287158	NEWMONT MINING BLACKROCK	1.6250 7/15/17	30,000.00	.914 104.09		31,229.70	-479.62
SALE 44507	2/25/09 3/02/09	65409QAR 287158	NIELSEN FINANCE BLACKROCK	11.6300 2/01/14	20,000.00	14.505 88.500		17,700.00	-322.07

5165

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

143			BLACKROCK (5165) -Cont.						PAGE:
-									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 42423	3/13/09 3/18/09	716495AC 287158	PETROHAWK ENERGY BLACKROCK	7.8750 6/01/15	45,000.00	9.310 85.000		38,250.00	-3,748.45
SALE 42444	3/13/09 3/18/09	852060AJ 287158	SPRINT CAPITAL CORP BLACKROCK	7.6250 1/30/11	50,000.00	8.592 88.000		44,000.00	-5,174.58
SALE 42444	3/13/09 3/18/09	852060AJ 287158	SPRINT CAPITAL CORP BLACKROCK	7.6250 1/30/11	50,000.00	8.592 87.500		43,750.00	-5,424.58
SALE	3/13/09	852060AJ	SPRINT CAPITAL CORP	7.6250		8.592			

42444	3/18/09	287158	BLACKROCK	1/30/11	50,000.00	87.500		43,750.00	-5,424.58
SALE	3/09/09	88033GBD	TENET HEALTHCARE	9.0000		9.476			
44970	3/12/09	287158	BLACKROCK	5/01/15	20,000.00	89.500		17,900.00	-1,660.68
SALE	3/09/09	88033GBD	TENET HEALTHCARE	9.0000		9.476			
44970	3/12/09	287158	BLACKROCK	5/01/15	50,000.00	89.500		44,750.00	-4,151.70
SALE	3/10/09	88033GBF	TENET HEALTHCARE	10.0000		10.374			
44971	3/13/09	287158	BLACKROCK	5/01/18	70,000.00	89.750		62,825.00	-5,636.13
SALE	3/11/09	88033GBF	TENET HEALTHCARE	10.0000		10.374			
44971	3/16/09	287158	BLACKROCK	5/01/18	20,000.00	92.000		18,400.00	-1,160.77
SALE	3/05/09	97381WAC	WINDSTREAM CORP	8.1250		7.999			
42446	3/10/09	287158	BLACKROCK	8/01/13	30,000.00	95.000		28,500.00	-1,633.74
SALE	3/05/09	97381WAC	WINDSTREAM CORP	8.1250		7.999			
42446	3/10/09	287158	BLACKROCK	8/01/13	50,000.00	94.000		47,000.00	-3,222.90
SALE	3/05/09	97381WAD	WINDSTREAM CORP	8.6250		9.446			
43051	3/10/09	287158	BLACKROCK	8/01/16	10,000.00	93.750		9,375.00	-193.68
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-				SUBTOTAL FIXED SALES:	1,025,000.00			897,055.20	-
100,698.45									
					-----			-----	
-				TOTAL FUND SALES:	1,025,000.00			897,055.20	-
100,698.45									

END OF REPORT FOR: BLACKROCK

5166

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

PIMCO (5166)

PAGE:

144

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR 43993	3/13/09 3/18/09	090613AD 287159	BIOMET INC PIMCO	10.3750 10/15/17	50,000.00	13.306 85.250		42,625.00	
PUR 43993	3/19/09 3/24/09	090613AD 287159	BIOMET INC PIMCO	10.3750 10/15/17	75,000.00	13.310 85.250		63,937.50	
PUR 42267	3/16/09 3/19/09	293791AV 287159	ENTERPRISE PRODUCTS PIMCO	8.3750 8/01+66	75,000.00	12.501 67.000		50,250.00	
PUR 42264	3/13/09 3/18/09	345397TZ 287159	FORD MOTOR CREDIT CO LLC PIMCO	7.0000 10/01/13	175,000.00	22.780 56.750		99,312.50	
PUR 42264	3/13/09 3/18/09	345397TZ 287159	FORD MOTOR CREDIT CO LLC PIMCO	7.0000 10/01/13	475,000.00	21.131 60.000		285,000.00	
PUR 43649	3/13/09 3/18/09	345397VC 287159	FORD MOTOR CREDIT PIMCO	8.0000 12/15/16	100,000.00	19.968 53.750		53,750.00	
PUR 43649	3/16/09 3/19/09	345397VC 287159	FORD MOTOR CREDIT PIMCO	8.0000 12/15/16	325,000.00	18.013 59.000		191,750.00	
PUR 44992	3/03/09 3/06/09	629855AE 287159	NALCO COMPANY PIMCO	7.7500 11/15/11	300,000.00	8.164 99.000		297,000.00	
PUR 45270	3/19/09 3/24/09	717081CY 287159	PFIZER INC NOTES PIMCO	7.2000 3/15/39	225,000.00	7.205 99.942		224,869.50	
PUR 44473	3/05/09 3/10/09	80007PAF 287159	SANDRIDGE ENERGY INC PIMCO	8.6300 4/01/15	300,000.00	31.061 63.625		190,875.00	
PUR 42056	3/11/09 3/16/09	852060AG 287159	SPRINT CAPITAL CORP PIMCO	6.9000 5/01/19	25,000.00	14.572 60.000		15,000.00	
PUR 42056	3/11/09 3/16/09	852060AG 287159	SPRINT CAPITAL CORP PIMCO	6.9000 5/01/19	25,000.00	14.437 60.500		15,125.00	

5166

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

PIMCO (5166) -Cont.

PAGE:

145

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

PUR 42056	3/13/09 3/18/09	852060AG 287159	SPRINT CAPITAL CORP PIMCO	6.9000 5/01/19	25,000.00	13.531 64.000		16,000.00	
-									
			SUBTOTAL FIXED PURCHASES:		2,175,000.00			1,545,494.50	
-									
			TOTAL FUND PURCHASES:		2,175,000.00			1,545,494.50	
SALES OF FIXED INCOME SECURITIES									
SALE 45281 278.12	2/27/09 3/04/09	00103YAE 287159	AES RED OAK LLC PIMCO	8.5400 11/30/19	1,257.58	12.294 100.00		1,257.58	
SALE 42667 43,903.32	3/06/09 3/11/09	00508XAD 287159	ACTUANT CORPORATION PIMCO	6.8750 6/15/17	350,000.00	7.027 86.500		302,750.00	-
SALE 43512 4,221.15	3/13/09 3/18/09	090613AC 287159	BIOMET INC PIMCO	10.0000 10/15/17	50,000.00	11.927 98.250		49,125.00	
SALE 43512 6,320.39	3/19/09 3/24/09	090613AC 287159	BIOMET INC PIMCO	10.0000 10/15/17	75,000.00	11.927 98.250		73,687.50	
SALE 42035 5,979.56	3/11/09 3/16/09	161175AD 287159	CHARTER COMMUNICATIONS PIMCO	8.3750 4/30/14	100,000.00	10.841 84.500		84,500.00	-
SALE 44781 462.27	3/03/09 3/06/09	247916AB 287159	DENBURY RESOURCE PIMCO	9.7500 3/01/16	25,000.00	11.145 91.500		22,875.00	-
SALE 44781 713.09	3/04/09 3/09/09	247916AB 287159	DENBURY RESOURCE PIMCO	9.7500 3/01/16	25,000.00	11.145 90.500		22,625.00	-
SALE 44781 2,427.30	3/06/09 3/11/09	247916AB 287159	DENBURY RESOURCE PIMCO	9.7500 3/01/16	50,000.00	11.145 88.500		44,250.00	-
SALE 43448 22,627.95	3/03/09 3/06/09	319963AP 287159	FIRST DATA CORP PIMCO	9.8750 9/24/15	75,000.00	14.134 52.000		39,000.00	-
STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS									
DURING THE PERIOD 3/01/09 THROUGH 3/31/09									
PIMCO (5166) -Cont.									
146									PAGE:
-									
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 44306 24,101.12	3/16/09 3/19/09	345397TS 287159	FORD MOTOR CREDIT PIMCO	7.3750 2/01/11	350,000.00	20.914 73.000		255,500.00	-
SALE 44452 14,628.02	3/13/09 3/18/09	345397UC 287159	FORD MOTOR CREDIT CO LLC PIMCO	5.7000 1/15/10	275,000.00	23.436 82.000		225,500.00	-
SALE 44307 8,604.89	3/13/09 3/18/09	345397VE 287159	FORD MTR CR CO PIMCO	9.7500 9/15/10	100,000.00	21.537 77.000		77,000.00	-
SALE 42048 9,969.67	2/25/09 3/02/09	428040BZ 287159	HERTZ CORPORATION PIMCO	8.8750 1/01/14	25,000.00	10.799 53.000		13,250.00	-
SALE 42048 10,345.40	2/26/09 3/03/09	428040BZ 287159	HERTZ CORPORATION PIMCO	8.8750 1/01/14	25,000.00	10.799 51.500		12,875.00	-
SALE 42048 23,318.74	3/02/09 3/05/09	428040BZ 287159	HERTZ CORPORATION PIMCO	8.8750 1/01/14	50,000.00	10.799 46.250		23,125.00	-
SALE 42055 80,634.09	3/05/09 3/10/09	80007PAC 287159	SANDRIDGE ENERGY INC. PIMCO	8.0000 6/01/18	300,000.00	8.016 73.000		219,000.00	-
SALE 42110 36,318.20	3/17/09 3/20/09	81180RAD 287159	SEAGATE TECHNOLOGY PIMCO	6.3750 10/01/11	125,000.00	7.118 69.250		86,562.50	-
SALE 42110 29,304.55	3/17/09 3/20/09	81180RAD 287159	SEAGATE TECHNOLOGY PIMCO	6.3750 10/01/11	100,000.00	7.118 69.000		69,000.00	-
SALE 42110 7,263.64	3/17/09 3/20/09	81180RAD 287159	SEAGATE TECHNOLOGY PIMCO	6.3750 10/01/11	25,000.00	7.118 69.250		17,312.50	-

SALE 42110 7,265.12	3/19/09 3/23/09	81180RAD 287159	SEAGATE TECHNOLOGY PIMCO	6.3750 10/01/11	25,000.00	7.118 69.250		17,312.50	-
SALE 42110 7,140.12	3/19/09 3/23/09	81180RAD 287159	SEAGATE TECHNOLOGY PIMCO	6.3750 10/01/11	25,000.00	7.118 69.750		17,437.50	-
SALE 42628 17,162.65	3/11/09 3/16/09	852060AT 287159	SPRINT CAPITAL CORP PIMCO	8.7500 3/15/32	50,000.00	9.467 59.000		29,500.00	-

5166	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 3/01/09 THROUGH 3/31/09 PIMCO (5166) -Cont.									PAGE:
147										
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 42628 7,581.17	3/13/09 3/18/09	852060AT 287159	SPRINT CAPITAL CORP PIMCO	8.7500 3/15/32	25,000.00	9.467 63.000		15,750.00	-	
SUBTOTAL FIXED SALES:					2,251,257.58			1,719,195.08	-	
TOTAL FUND SALES:					2,251,257.58			1,719,195.08	-	
END OF REPORT FOR: PIMCO										

5167	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 3/01/09 THROUGH 3/31/09 NOMURA (5167)									PAGE:
148										
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS	
PURCHASE OF FIXED INCOME SECURITIES										
PUR 41992	3/04/09 3/09/09	00130HBH 287160	AES CORPORATION NOMURA	8.0000 10/15/17	25,000.00	11.974 79.000		19,750.00		
PUR 41992	3/04/09 3/09/09	00130HBH 287160	AES CORPORATION NOMURA	8.0000 10/15/17	25,000.00	12.085 78.500		19,625.00		
PUR 41992	3/04/09 3/09/09	00130HBH 287160	AES CORPORATION NOMURA	8.0000 10/15/17	25,000.00	12.197 78.000		19,500.00		
PUR 41992	3/10/09 3/13/09	00130HBH 287160	AES CORPORATION NOMURA	8.0000 10/15/17	50,000.00	12.895 75.000		37,500.00		
PUR 41992	3/12/09 3/17/09	00130HBH 287160	AES CORPORATION NOMURA	8.0000 10/15/17	25,000.00	12.319 77.500		19,375.00		
PUR 41992	3/12/09 3/17/09	00130HBH 287160	AES CORPORATION NOMURA	8.0000 10/15/17	25,000.00	12.319 77.500		19,375.00		
PUR 41992	3/12/09 3/17/09	00130HBH 287160	AES CORPORATION NOMURA	8.0000 10/15/17	25,000.00	12.319 77.500		19,375.00		
PUR 41992	3/13/09 3/18/09	00130HBH 287160	AES CORPORATION NOMURA	8.0000 10/15/17	25,000.00	11.547 81.000		20,250.00		
PUR 41992	3/13/09 3/18/09	00130HBH 287160	AES CORPORATION NOMURA	8.0000 10/15/17	25,000.00	11.709 80.250		20,062.50		
PUR 41992	3/13/09 3/18/09	00130HBH 287160	AES CORPORATION NOMURA	8.0000 10/15/17	25,000.00	11.873 79.500		19,875.00		
PUR 44895	3/06/09 3/11/09	01958XAZ 287160	ALLIED WASTE NORTH AMER INC NOMURA	7.8750 4/15/13	50,000.00	8.609 97.500		48,750.00		
PUR 42989	3/11/09 3/16/09	038521AD 287160	ARAMARK SERVICES CORPORATIO NOMURA	8.5000 2/01/15	25,000.00	11.478 87.500		21,875.00		

5167	STATE OF NEW JERSEY								
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D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

NOMURA (5167) -Cont.

PAGE :

149

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 42989	3/11/09 3/16/09	038521AD 287160	ARAMARK SERVICES CORPORATIO NOMURA	8.5000 2/01/15	25,000.00	11.543 87.250		21,812.50	
PUR 43672	3/04/09 3/09/09	090613AC 287160	BIOMET INC NOMURA	10.0000 10/15/17	25,000.00	10.720 96.000		24,000.00	
PUR 43015	3/12/09 3/17/09	090613AE 287160	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.297 87.000		21,750.00	
PUR 43015	3/12/09 3/17/09	090613AE 287160	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.354 86.750		21,687.50	
PUR 43015	3/13/09 3/18/09	090613AE 287160	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.129 87.750		21,937.50	
PUR 43015	3/13/09 3/18/09	090613AE 287160	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.355 86.750		21,687.50	
PUR 42194	3/19/09 3/24/09	093679AC 287160	BLOCKBUSTER INC NOMURA	9.0000 9/01/12	25,000.00	41.575 43.000		10,750.00	
PUR 43684	3/11/09 3/16/09	226566AH 287160	CRICKET COMMUNICATIONS NOMURA	10.0000 7/15/15	25,000.00	11.944 91.500		22,875.00	
PUR 45054	3/06/09 3/11/09	25459HAB 287160	DIRECTV HLDGS LLC NOMURA	8.3750 3/15/13	25,000.00	8.449 99.750		24,937.50	
PUR 45205	3/13/09 3/18/09	256605AQ 287160	DOLE FOODS CO NOMURA	13.8750 3/15/14	150,000.00	15.997 92.883		139,324.50	
PUR 45172	3/12/09 3/17/09	256669AF 287160	DOLLAR GEN CORP NOMURA	10.6250 7/15/15	25,000.00	10.785 99.250		24,812.50	
PUR 45172	3/19/09 3/24/09	256669AF 287160	DOLLAR GEN CORP NOMURA	10.6250 7/15/15	25,000.00	10.729 99.500		24,875.00	
PUR 45173	3/12/09 3/17/09	28336LBT 287160	EL PASO CORP NOMURA	8.2500 2/15/16	50,000.00	11.095 86.500		43,250.00	

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

NOMURA (5167) -Cont.

PAGE :

150

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 45173	3/13/09 3/18/09	28336LBT 287160	EL PASO CORP NOMURA	8.2500 2/15/16	25,000.00	10.639 88.500		22,125.00	
PUR 45173	3/13/09 3/18/09	28336LBT 287160	EL PASO CORP NOMURA	8.2500 2/15/16	25,000.00	10.752 88.000		22,000.00	
PUR 44545	3/11/09 3/16/09	292680AC 287160	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	22.294 57.000		14,250.00	
PUR 44687	3/26/09 3/31/09	319963AP 287160	FIRST DATA CORP NOMURA	9.8750 9/24/15	50,000.00	22.472 58.000		29,000.00	
PUR 44687	3/26/09 3/31/09	319963AP 287160	FIRST DATA CORP NOMURA	9.8750 9/24/15	50,000.00	22.472 58.000		29,000.00	
PUR 44687	3/26/09 3/31/09	319963AP 287160	FIRST DATA CORP NOMURA	9.8750 9/24/15	50,000.00	22.363 58.250		29,125.00	
PUR 42853	3/05/09 3/10/09	345370CA 287160	FORD MOTOR COMPANY NOMURA	7.4500 7/16/31	50,000.00	27.043 27.750		13,875.00	
PUR 42853	3/05/09 3/10/09	345370CA 287160	FORD MOTOR COMPANY NOMURA	7.4500 7/16/31	50,000.00	26.810 28.000		14,000.00	
PUR 42853	3/12/09 3/17/09	345370CA 287160	FORD MOTOR COMPANY NOMURA	7.4500 7/16/31	75,000.00	25.814 29.125		21,843.75	
PUR 44185	3/16/09 3/19/09	345397SM 287160	FORD MOTOR CREDIT CO LLC NOMURA	7.3750 10/28/09	50,000.00	23.580 91.250		45,625.00	
PUR 44185	3/16/09 3/19/09	345397SM 287160	FORD MOTOR CREDIT CO LLC NOMURA	7.3750 10/28/09	25,000.00	25.103 90.500		22,625.00	
PUR 42198	3/19/09 3/23/09	345397VH 287160	FORD MOTOR CREDIT CO LLC NOMURA	12.0000 5/15/15	100,000.00	19.409 74.000		74,000.00	

PUR 42929	2/26/09 3/03/09	35671DAS 287160	FREEDPORT MCMORAN NOMURA	8.3750 4/01/17	50,000.00	10.931 86.500		43,250.00	
5167									
STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS									
DURING THE PERIOD 3/01/09 THROUGH 3/31/09									
NOMURA (5167) -Cont.									
PAGE:									
151									

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 42929	3/04/09 3/09/09	35671DAS 287160	FREEDPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.359 84.500		21,125.00	
PUR 42929	3/06/09 3/11/09	35671DAS 287160	FREEDPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.468 84.000		21,000.00	
PUR 42929	3/13/09 3/18/09	35671DAS 287160	FREEDPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.530 88.500		22,125.00	
PUR 42929	3/13/09 3/18/09	35671DAS 287160	FREEDPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.581 88.250		22,062.50	
PUR 42929	3/16/09 3/19/09	35671DAS 287160	FREEDPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.229 90.000		22,500.00	
PUR 42929	3/16/09 3/19/09	35671DAS 287160	FREEDPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.279 89.750		22,437.50	
PUR 42929	3/16/09 3/19/09	35671DAS 287160	FREEDPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	10.279 89.750		22,437.50	
PUR 43300	3/06/09 3/11/09	370425SJ 287160	GENL MTRS ACCEPT CORP NOMURA	5.6250 5/15/09	100,000.00	76.087 88.750		88,750.00	
PUR 44289	3/13/09 3/18/09	370442BT 287160	GENERAL MOTORS NOMURA	8.3750 7/15/33	25,000.00	55.411 15.000		3,750.00	
PUR 44289	3/16/09 3/19/09	370442BT 287160	GENERAL MOTORS NOMURA	8.3750 7/15/33	25,000.00	48.270 17.250		4,312.50	
PUR 44289	3/16/09 3/19/09	370442BT 287160	GENERAL MOTORS NOMURA	8.3750 7/15/33	25,000.00	48.971 17.000		4,250.00	
PUR 44289	3/17/09 3/20/09	370442BT 287160	GENERAL MOTORS NOMURA	8.3750 7/15/33	25,000.00	48.969 17.000		4,250.00	
PUR 42006	3/16/09 3/19/09	404119AX 287160	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.859 91.750		22,937.50	

5167									
STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS									
DURING THE PERIOD 3/01/09 THROUGH 3/31/09									
NOMURA (5167) -Cont.									
PAGE:									
152									

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 44830	3/04/09 3/09/09	404119BB 287160	HCA INC NOMURA	9.8750 2/15/17	25,000.00	11.851 90.000		22,500.00	
PUR 44830	3/11/09 3/16/09	404119BB 287160	HCA INC NOMURA	9.8750 2/15/17	50,000.00	11.486 91.750		45,875.00	
PUR 44766	3/12/09 3/17/09	413627BE 287160	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	25,000.00	65.421 18.000		4,500.00	
PUR 42009	3/10/09 3/13/09	44108EAS 287160	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	14.756 75.000		18,750.00	
PUR 42009	3/12/09 3/17/09	44108EAS 287160	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	50,000.00	14.140 76.750		38,375.00	
PUR 45096	3/10/09 3/13/09	44108EBA 287160	HOST MARRIOTT LP NOMURA	6.7500 6/01/16	50,000.00	13.911 68.000		34,000.00	
PUR 45254	3/19/09 3/24/09	492914AR 287160	KEY ENERGY SERVICES INC NOMURA	8.3750 12/01/14	25,000.00	21.341 58.375		14,593.75	
PUR 45221	3/16/09 3/19/09	552953BD 287160	MGM MIRAGE NOMURA	13.0000 11/15/13	25,000.00	18.409 83.500		20,875.00	
PUR 44940	3/11/09 3/16/09	60467XAC 287160	MIRANT NORTH AMER LL NOMURA	7.3750 12/31/13	50,000.00	10.339 89.000		44,500.00	
PUR 44940	3/11/09 3/16/09	60467XAC 287160	MIRANT NORTH AMER LL NOMURA	7.3750 12/31/13	50,000.00	10.339 89.000		44,500.00	

PUR 44940	3/12/09 3/17/09	60467XAC 287160	MIRANT NORTH AMER LL NOMURA	7.3750 12/31/13	25,000.00	10.559 88.250	22,062.50
PUR 42220	3/10/09 3/13/09	629377AU 287160	NRG ENERGY INC NOMURA	7.3750 2/01/16	25,000.00	9.976 87.250	21,812.50
PUR 42220	3/11/09 3/16/09	629377AU 287160	NRG ENERGY INC NOMURA	7.3750 2/01/16	25,000.00	9.594 89.000	22,250.00

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

153

NOMURA (5167) -Cont.

PAGE:

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 42220	3/11/09 3/16/09	629377AU 287160	NRG ENERGY INC NOMURA	7.3750 2/01/16	25,000.00	9.758 88.250		22,062.50	
PUR 42220	3/13/09 3/18/09	629377AU 287160	NRG ENERGY INC NOMURA	7.3750 2/01/16	25,000.00	9.487 89.500		22,375.00	
PUR 42220	3/13/09 3/18/09	629377AU 287160	NRG ENERGY INC NOMURA	7.3750 2/01/16	25,000.00	9.568 89.125		22,281.25	
PUR 45222	3/16/09 3/19/09	65332VBH 287160	NEXTEL COMMUNICATNS NOMURA	6.8750 10/31/13	50,000.00	22.494 56.500		28,250.00	
PUR 45222	3/16/09 3/19/09	65332VBH 287160	NEXTEL COMMUNICATNS NOMURA	6.8750 10/31/13	25,000.00	22.494 56.500		14,125.00	
PUR 45245	3/19/09 3/23/09	67000XAB 287160	NOVELIS INC NOMURA	7.2500 2/15/15	50,000.00	30.893 37.500		18,750.00	
PUR 45223	3/16/09 3/19/09	69073TAJ 287160	OWENS BROCKWAY NOMURA	8.2500 5/15/13	25,000.00	8.209 100.12		25,031.25	
PUR 44988	3/03/09 3/06/09	726505AG 287160	PLAINS EXPLORATION & PRO NOMURA	10.0000 3/01/16	50,000.00	11.623 92.373		46,186.50	
PUR 44988	3/11/09 3/16/09	726505AG 287160	PLAINS EXPLORATION & PRO NOMURA	10.0000 3/01/16	25,000.00	11.881 91.250		22,812.50	
PUR 44988	3/11/09 3/16/09	726505AG 287160	PLAINS EXPLORATION & PRO NOMURA	10.0000 3/01/16	25,000.00	11.995 90.750		22,687.50	
PUR 43661	3/13/09 3/18/09	729416AJ 287160	PLY GEM INDUSTRIES NOMURA	11.7500 6/15/13	25,000.00	41.175 43.000		10,750.00	
PUR 43938	3/10/09 3/13/09	74913GAC 287160	QWEST CORP NOMURA	8.8750 3/15/12	25,000.00	10.972 94.750		23,687.50	
PUR 45253	3/19/09 3/24/09	75605EAT 287160	REALOGY CORP NOMURA	10.5000 4/15/14	50,000.00	62.581 22.000		11,000.00	

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

NOMURA (5167) -Cont.										PAGE:
154										
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 43143	3/12/09 3/17/09	816074AG 287160	SEITEL INC NOMURA	9.7500 2/15/14	25,000.00	37.169 40.000		10,000.00		
PUR 42466	3/16/09 3/19/09	832248AM 287160	SMITHFIELD FOODS INC NOMURA	7.0000 8/01/11	25,000.00	21.922 73.500		18,375.00		
PUR 43558	3/16/09 3/19/09	852060AS 287160	SPRINT CAPITAL CORP NOMURA	8.3750 3/15/12	50,000.00	14.997 84.500		42,250.00		
PUR 43104	3/11/09 3/16/09	867363AM 287160	SUNGARD DATA SYS INC NOMURA	10.6250 5/15/15	25,000.00	15.217 82.000		20,500.00		
PUR 44349	3/26/09 3/31/09	87922RAD 287160	TELCORDIA TECHNOLOGIES NOMURA	10.0000 3/15/13	75,000.00	43.121 39.500		29,625.00		
PUR 44966	3/10/09 3/13/09	88033GBF 287160	TENET HEALTHCARE NOMURA	10.0000 5/01/18	100,000.00	11.765 90.250		90,250.00		
PUR 44966	3/13/09 3/18/09	88033GBF 287160	TENET HEALTHCARE NOMURA	10.0000 5/01/18	100,000.00	11.431 92.000		92,000.00		
PUR	3/10/09	880779AU	TEREX CORP	8.0000		12.743				

44603	3/13/09	287160	NOMURA	11/15/17	50,000.00	75.500		37,750.00
PUR	3/11/09	882330AF	TEXAS COMPETITIVE	10.5000		27.406		
44548	3/16/09	287160	NOMURA	11/01/15	25,000.00	49.500		12,375.00
PUR	3/04/09	902494AQ	TYSON FOODS INC	10.5000		11.578		
44998	3/09/09	287160	NOMURA	3/01/14	25,000.00	96.000		24,000.00
PUR	3/04/09	902494AQ	TYSON FOODS INC	10.5000		11.647		
44998	3/09/09	287160	NOMURA	3/01/14	25,000.00	95.750		23,937.50
PUR	3/04/09	902494AQ	TYSON FOODS INC	10.5000		11.647		
44998	3/09/09	287160	NOMURA	3/01/14	25,000.00	95.750		23,937.50
PUR	3/04/09	902494AQ	TYSON FOODS INC	10.5000		11.647		
44998	3/09/09	287160	NOMURA	3/01/14	25,000.00	95.750		23,937.50

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
NOMURA (5167) -Cont.

PAGE:

155									
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	3/04/09	902494AQ	TYSON FOODS INC	10.5000		11.717			
44998	3/09/09	287160	NOMURA	3/01/14	25,000.00	95.500		23,875.00	
PUR	3/04/09	902494AQ	TYSON FOODS INC	10.5000		11.857			
44998	3/09/09	287160	NOMURA	3/01/14	25,000.00	95.000		23,750.00	
PUR	3/04/09	902494AQ	TYSON FOODS INC	10.5000		11.892			
44998	3/09/09	287160	NOMURA	3/01/14	25,000.00	94.875		23,718.75	
PUR	3/04/09	902494AQ	TYSON FOODS INC	10.5000		11.998			
44998	3/09/09	287160	NOMURA	3/01/14	25,000.00	94.500		23,625.00	
PUR	3/04/09	902494AQ	TYSON FOODS INC	10.5000		12.496			
44998	3/09/09	287160	NOMURA	3/01/14	100,000.00	92.756		92,756.00	
PUR	3/06/09	902494AQ	TYSON FOODS INC	10.5000		11.579			
44998	3/11/09	287160	NOMURA	3/01/14	25,000.00	96.000		24,000.00	
PUR	3/09/09	902494AQ	TYSON FOODS INC	10.5000		11.372			
44998	3/12/09	287160	NOMURA	3/01/14	50,000.00	96.750		48,375.00	
PUR	3/10/09	902494AQ	TYSON FOODS INC	10.5000		10.897			
44998	3/13/09	287160	NOMURA	3/01/14	75,000.00	98.500		73,875.00	
PUR	3/10/09	902494AQ	TYSON FOODS INC	10.5000		10.897			
44998	3/13/09	287160	NOMURA	3/01/14	50,000.00	98.500		49,250.00	
PUR	3/19/09	902494AQ	TYSON FOODS INC	10.5000		10.364			
44998	3/24/09	287160	NOMURA	3/01/14	25,000.00	100.50		25,125.00	
PUR	3/25/09	904201AA	UNIVISION COMM	9.7500		112.88			
42020	3/30/09	287160	NOMURA	3/15/15	25,000.00	9.000		2,250.00	
PUR	3/25/09	904201AA	UNIVISION COMM	9.7500		112.88			
42020	3/30/09	287160	NOMURA	3/15/15	25,000.00	9.000		2,250.00	
PUR	3/25/09	904201AA	UNIVISION COMM	9.7500		115.64			
42020	3/30/09	287160	NOMURA	3/15/15	50,000.00	8.750		4,375.00	

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09
NOMURA (5167) -Cont.

PAGE:

156									
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	3/25/09	904201AA	UNIVISION COMM	9.7500		112.88			
42020	3/30/09	287160	NOMURA	3/15/15	25,000.00	9.000		2,250.00	
PUR	3/12/09	91913YAN	VALERO ENERGY CORP	9.3750		9.396			
45174	3/17/09	287160	NOMURA	3/15/19	25,000.00	99.867		24,966.75	
PUR	3/13/09	91913YAN	VALERO ENERGY CORP	9.3750		8.990			
45174	3/18/09	287160	NOMURA	3/15/19	50,000.00	102.50		51,250.00	
PUR	3/02/09	92658TAN	VIDEOTRON LTEE	9.1250		9.350			
44978	3/05/09	287160	NOMURA	4/15/18	25,000.00	98.625		24,656.25	
PUR	3/02/09	92658TAN	VIDEOTRON LTEE	9.1250		8.879			
44978	3/05/09	287160	NOMURA	4/15/18	25,000.00	101.50		25,375.00	

PUR 44978	3/02/09 3/05/09	92658TAN 287160	VIDEOTRON LTEE NOMURA	9.1250 4/15/18	25,000.00	8.879 101.50		25,375.00
PUR 44978	3/02/09 3/05/09	92658TAN 287160	VIDEOTRON LTEE NOMURA	9.1250 4/15/18	25,000.00	8.919 101.25		25,312.50
PUR 44978	3/02/09 3/05/09	92658TAN 287160	VIDEOTRON LTEE NOMURA	9.1250 4/15/18	25,000.00	8.939 101.12		25,281.25
PUR 44978	3/02/09 3/05/09	92658TAN 287160	VIDEOTRON LTEE NOMURA	9.1250 4/15/18	25,000.00	9.000 100.75		25,187.50
PUR 44978	3/02/09 3/05/09	92658TAN 287160	VIDEOTRON LTEE NOMURA	9.1250 4/15/18	25,000.00	9.040 100.50		25,125.00
PUR 44948	2/26/09 3/03/09	969457AW 287160	WILLIAMS COS NOMURA	7.6250 7/15/19	25,000.00	8.582 93.500		23,375.00
PUR 44948	2/26/09 3/03/09	969457AW 287160	WILLIAMS COS NOMURA	7.6250 7/15/19	25,000.00	8.582 93.500		23,375.00
PUR 44979	3/02/09 3/05/09	969457BR 287160	WILLIAMS COS INC NOMURA	8.7500 1/15/20	50,000.00	8.869 99.159		49,579.50

5167	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 3/01/09 THROUGH 3/31/09 NOMURA (5167) -Cont.									PAGE:
157										
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS	
PUR 45097	3/10/09 3/13/09	969457BR 287160	WILLIAMS COS INC NOMURA	8.7500 1/15/20	25,000.00	9.303 96.250		24,062.50		
PUR 42307	3/11/09 3/16/09	97381WAD 287160	WINDSTREAM CORP NOMURA	8.6250 8/01/16	25,000.00	9.833 93.750		23,437.50		
SUBTOTAL FIXED PURCHASES:					4,250,000.00			3,281,032.00		
PURCHASE OF STOCK AND OTHER EQUITIES										
PUR 44758	3/13/09 3/18/09	35671D78 287160	FREEPORT-MCMORAN COPPER & G NOMURA		300.00	64.425		19,327.50		
SUBTOTAL STOCK PURCHASES:					300.00			19,327.50		
TOTAL FUND PURCHASES:					4,250,300.00			3,300,359.50		
SALES OF FIXED INCOME SECURITIES										
SALE 41992	3/19/09 3/24/09	00130HBH 287160	AES CORPORATION NOMURA	8.0000 10/15/17	25,000.00	11.506 86.000		21,500.00	1,196.64	
SALE 42293	3/03/09 3/06/09	009363AE 287160	AIRGAS INC NOMURA	7.1250 10/01/18	100,000.00	7.100 95.250		95,250.00	-4,915.24	
SALE 42293	3/04/09 3/09/09	009363AE 287160	AIRGAS INC NOMURA	7.1250 10/01/18	25,000.00	7.100 95.500		23,875.00	-1,166.47	
SALE 42989	3/02/09 3/05/09	038521AD 287160	ARAMARK SERVICES CORPORATIO NOMURA	8.5000 2/01/15	25,000.00	9.867 89.000		22,250.00	-1,243.47	
SALE 43015	2/26/09 3/03/09	090613AE 287160	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	14.293 94.250		23,562.50	1,818.03	

5167	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 3/01/09 THROUGH 3/31/09 NOMURA (5167) -Cont.									PAGE:
158										
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 42194	3/03/09 3/06/09	093679AC 287160	BLOCKBUSTER INC NOMURA	9.0000 9/01/12	25,000.00	22.139 51.875		12,968.75	-4,328.49	
SALE 42194	3/03/09 3/06/09	093679AC 287160	BLOCKBUSTER INC NOMURA	9.0000 9/01/12	25,000.00	22.139 42.000		10,500.00	-6,797.24	
SALE	3/03/09	093679AC	BLOCKBUSTER INC	9.0000		22.139				

42194	3/06/09	287160	NOMURA	9/01/12	25,000.00	42.000		10,500.00	-6,797.24
SALE	3/19/09	093679AC	BLOCKBUSTER INC	9.0000		23.071			
42194	3/24/09	287160	NOMURA	9/01/12	25,000.00	43.500		10,875.00	-6,019.94
SALE	2/25/09	12502BAC	CCH I HLDGS LLC	11.0000		18.266			
42001	3/02/09	287160	NOMURA	10/01/15	25,000.00	10.500		2,625.00	-15,570.05
SALE	3/16/09	12502BAC	CCH I HLDGS LLC	11.0000		18.266			
42001	3/19/09	287160	NOMURA	10/01/15	50,000.00	10.375		5,187.50	-31,263.61
SALE	3/10/09	12502CAD	CCH II LLC & CCH II	10.2500		29.038			
44829	3/13/09	287160	NOMURA	9/15/10	50,000.00	77.000		38,500.00	-655.14
SALE	2/27/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.855			
42002	3/04/09	287160	NOMURA	7/15/15	25,000.00	94.625		23,656.25	-200.61
SALE	3/11/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.855			
42002	3/16/09	287160	NOMURA	7/15/15	75,000.00	93.500		70,125.00	-1,456.49
SALE	3/11/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.855			
42002	3/16/09	287160	NOMURA	7/15/15	50,000.00	93.000		46,500.00	-1,220.99
SALE	3/13/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.855			
42002	3/18/09	287160	NOMURA	7/15/15	25,000.00	93.125		23,281.25	-579.88
SALE	3/19/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.855			
42002	3/24/09	287160	NOMURA	7/15/15	25,000.00	95.125		23,781.25	-
81.81									
SALE	3/19/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.855			
42002	3/24/09	287160	NOMURA	7/15/15	25,000.00	94.750		23,687.50	-175.56

5167

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS

DURING THE PERIOD 3/01/09 THROUGH 3/31/09

159

NOMURA (5167) -Cont.

PAGE:

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	3/19/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.855			
42002	3/24/09	287160	NOMURA	7/15/15	25,000.00	95.000		23,750.00	-113.06
SALE	3/19/09	165167CD	CHESAPEAKE ENRGY	9.5000		10.246			
44638	3/23/09	287160	NOMURA	2/15/15	25,000.00	94.125		23,531.25	-653.69
SALE	3/19/09	165167CD	CHESAPEAKE ENRGY	9.5000		10.246			
44638	3/23/09	287160	NOMURA	2/15/15	25,000.00	94.500		23,625.00	-559.94
SALE	3/19/09	179584AC	CLAIRES STORES INC	9.2500		26.895			
42928	3/23/09	287160	NOMURA	6/01/15	25,000.00	26.000		6,500.00	-5,521.79
SALE	3/19/09	179584AC	CLAIRES STORES INC	9.2500		26.895			
42928	3/23/09	287160	NOMURA	6/01/15	25,000.00	26.250		6,562.50	-5,459.29
SALE	3/04/09	179584AJ	CLAIRES STORES INC	10.5000		31.358			
42367	3/09/09	287160	NOMURA	6/01/17	50,000.00	15.500		7,750.00	-11,971.80
SALE	3/03/09	228227AZ	CROWN CASTLE INT	9.0000		10.541			
44501	3/06/09	287160	NOMURA	1/15/15	25,000.00	96.375		24,093.75	751.64
SALE	3/03/09	256605AJ	DOLE FOODS INC	8.6250		41.623			
44566	3/06/09	287160	NOMURA	5/01/09	25,000.00	99.875		24,968.75	1,198.48
SALE	3/19/09	256605AQ	DOLE FOODS CO	13.8750		15.997			
45205	3/24/09	287160	NOMURA	3/15/14	25,000.00	95.500		23,875.00	652.35
SALE	3/19/09	256605AQ	DOLE FOODS CO	13.8750		15.997			
45205	3/24/09	287160	NOMURA	3/15/14	25,000.00	95.000		23,750.00	527.35
SALE	3/19/09	256605AQ	DOLE FOODS CO	13.8750		15.997			
45205	3/23/09	287160	NOMURA	3/15/14	25,000.00	94.875		23,718.75	496.43
SALE	3/02/09	256669AF	DOLLAR GEN CORP	10.6300		10.903			
44502	3/05/09	287160	NOMURA	7/15/15	50,000.00	100.25		50,125.00	752.65
SALE	2/27/09	26816LAT	DYNEGY HOLDINGS INCORPORATE	8.3750		9.009			
42297	3/04/09	287160	NOMURA	5/01/16	75,000.00	64.250		48,187.50	-24,329.05

5167

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS

DURING THE PERIOD 3/01/09 THROUGH 3/31/09

160

NOMURA (5167) -Cont.

PAGE:

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 42904	3/03/09 3/06/09	28140JAD 287160	EDUCATION MANAGEMENT NOMURA	10.2500 6/01/16	45,000.00	12.901 92.750		41,737.50	2,260.88
SALE 44545	3/03/09 3/06/09	292680AC 287160	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	13.667 57.000		14,250.00	-7,260.27
SALE 44545	3/17/09 3/20/09	292680AC 287160	ENERGY FUTURE NOMURA	10.8750 11/01/17	50,000.00	13.843 62.500		31,250.00	-11,398.75
SALE 44545	3/17/09 3/20/09	292680AC 287160	ENERGY FUTURE NOMURA	10.8750 11/01/17	50,000.00	13.843 62.000		31,000.00	-11,648.75
SALE 44545	3/19/09 3/24/09	292680AC 287160	ENERGY FUTURE NOMURA	10.8750 11/01/17	25,000.00	13.843 63.000		15,750.00	-5,577.47
SALE 42346	3/04/09 3/09/09	30050AAC 287160	EVRAZ GROUP SA NOTES NOMURA	8.8750 4/24/13	100,000.00	9.405 59.750		59,750.00	-38,451.85
SALE 42853	3/09/09 3/12/09	345370CA 287160	FORD MOTOR COMPANY NOMURA	7.4500 7/16/31	150,000.00	21.830 28.500		42,750.00	-9,343.71
SALE 42853	3/12/09 3/17/09	345370CA 287160	FORD MOTOR COMPANY NOMURA	7.4500 7/16/31	25,000.00	22.098 30.000		7,500.00	-1,071.67
SALE 44156	3/17/09 3/20/09	345397VC 287160	FORD MOTOR CREDIT CO NOMURA	8.0000 12/15/16	100,000.00	21.836 59.250		59,250.00	9,914.18
SALE 42929	3/11/09 3/16/09	35671DAS 287160	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.293 87.000		21,750.00	541.12
SALE 42929	3/17/09 3/20/09	35671DAS 287160	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.181 89.500		22,375.00	1,031.45
SALE 42929	3/19/09 3/24/09	35671DAS 287160	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	25,000.00	11.181 92.000		23,000.00	1,652.70
SALE 44236	3/17/09 3/20/09	36186CAN 287160	GENERAL MOTORS ACCEPTANCE C NOMURA	7.7500 1/19/10	100,000.00	-12.07 84.750		84,750.00	-38,133.20

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

NOMURA (5167) -Cont.										PAGE:
161										
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 44236	3/19/09 3/23/09	36186CAN 287160	GENERAL MOTORS ACCEPTANCE C NOMURA	7.7500 1/19/10	25,000.00	-12.07 85.000		21,250.00	-9,470.80	
SALE 44242	3/17/09 3/20/09	36186CAQ 287160	GENERAL MOTORS ACCEPTANCE C NOMURA	8.0000 11/01/31	26,000.00	10.143 50.000		13,000.00	-8,089.48	
SALE 44241	3/17/09 3/20/09	36186CAW 287160	GENERAL MOTORS ACCEPTANCE C NOMURA	6.7500 12/01/14	25,000.00	12.340 58.500		14,625.00	-4,768.93	
SALE 42006	3/19/09 3/24/09	404119AX 287160	HCA INC NOMURA	9.2500 11/15/16	25,000.00	9.827 92.750		23,187.50	-1,044.29	
SALE 44830	3/19/09 3/24/09	404119BB 287160	HCA INC NOMURA	9.8750 2/15/17	25,000.00	11.269 95.250		23,812.50	609.01	
SALE 42501	2/25/09 3/02/09	428040CA 287160	HERTZ CORPORATION NOMURA	10.5000 1/01/16	25,000.00	13.823 40.000		10,000.00	-11,392.61	
SALE 44760	3/03/09 3/06/09	45822EAK 287160	INTELSAT SUBSIDIARY NOMURA	8.8750 1/15/15	300,000.00	11.277 90.000		270,000.00	366.47	
SALE 42011	3/04/09 3/09/09	464592AG 287160	ISLE OF CAPRI CASINO NOMURA	7.0000 3/01/14	25,000.00	20.653 46.000		11,500.00	-3,184.06	
SALE 42205	3/02/09 3/05/09	552953AD 287160	MGM MIRAGE INC NOMURA	8.5000 9/15/10	25,000.00	14.228 46.500		11,625.00	-11,466.75	
SALE 42205	3/02/09 3/05/09	552953AD 287160	MGM MIRAGE INC NOMURA	8.5000 9/15/10	25,000.00	14.228 46.500		11,625.00	-11,466.75	
SALE 43610	3/05/09 3/10/09	552953AL 287160	MGM MIRAGE INC NOMURA	6.7500 9/01/12	25,000.00	21.360 34.250		8,562.50	-7,782.93	
SALE 43610	3/05/09 3/10/09	552953AL 287160	MGM MIRAGE INC NOMURA	6.7500 9/01/12	25,000.00	21.360 31.500		7,875.00	-8,470.43	
SALE 43610	3/06/09 3/11/09	552953AL 287160	MGM MIRAGE INC NOMURA	6.7500 9/01/12	50,000.00	21.360 38.250		19,125.00	-13,574.96	

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

NOMURA (5167) -Cont.										PAGE:
162										

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 44688	2/25/09 3/02/09	552953BD 287160	MGM MIRAGE NOMURA	13.0000 11/15/13	25,000.00	16.816 81.000		20,250.00	-1,715.88
SALE 45221	3/19/09 3/24/09	552953BD 287160	MGM MIRAGE NOMURA	13.0000 11/15/13	25,000.00	18.409 81.000		20,250.00	-633.72
SALE 43973	3/03/09 3/06/09	562567AM 287160	MANDALAY RESORT GROUP NOMURA	6.5000 7/31/09	25,000.00	30.538 67.500		16,875.00	-5,947.81
SALE 42207	3/16/09 3/19/09	60877UAC 287160	MOMENTIVE PERFORMANCE NOMURA	9.7500 12/01/14	100,000.00	14.598 23.000		23,000.00	-58,624.42
SALE 44191	3/19/09 3/24/09	629377AX 287160	NRG ENERGY INC NOMURA	7.3750 1/15/17	25,000.00	8.829 90.500		22,625.00	-350.50
SALE 42289	2/25/09 3/02/09	62941FAG 287160	NTL CABLE NOMURA	8.7500 4/15/14	100,000.00	10.213 90.250		90,250.00	-4,008.99
SALE 42289	2/25/09 3/02/09	62941FAG 287160	NTL CABLE NOMURA	8.7500 4/15/14	25,000.00	10.213 90.250		22,562.50	-1,002.25
SALE 42289	3/02/09 3/05/09	62941FAG 287160	NTL CABLE NOMURA	8.7500 4/15/14	25,000.00	10.213 90.000		22,500.00	-1,066.78
SALE 42325	2/25/09 3/02/09	62947QAF 287160	NXP BV/NXP FUNDING NOMURA	7.8750 10/15/14	75,000.00	14.031 23.500		17,625.00	-39,808.94
SALE 42374	3/10/09 3/13/09	62947QAG 287160	NXP BV/NXP FUNDING NOMURA	9.5000 10/15/15	75,000.00	18.455 10.500		7,875.00	-42,083.47
SALE 42374	3/11/09 3/16/09	62947QAG 287160	NXP BV/NXP FUNDING NOMURA	9.5000 10/15/15	75,000.00	18.455 11.500		8,625.00	-41,351.95
SALE 44503	2/25/09 3/02/09	65409QAR 287160	NIELSEN FINANCE NOMURA	11.6250 2/01/14	25,000.00	14.211 88.000		22,000.00	-760.55
SALE 42376	3/20/09 3/25/09	67105EAB 287160	OSI RESTAURANT LLC NOMURA	10.0000 6/15/15	205,000.00	24.073 30.500		62,525.00	-51,618.35

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

NOMURA (5167) -Cont.

PAGE:

163

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 42212	2/25/09 3/02/09	695459AB 287160	PAETEC HOLDING CORPORATION NOMURA	9.5000 7/15/15	25,000.00	15.740 70.500		17,625.00	-1,230.75
SALE 42212	3/03/09 3/06/09	695459AB 287160	PAETEC HOLDING CORPORATION NOMURA	9.5000 7/15/15	25,000.00	15.740 70.000		17,500.00	-1,361.65
SALE 45253	3/19/09 3/24/09	75605EAT 287160	REALOGY CORP NOMURA	10.5000 4/15/14	25,000.00	62.581 23.250		5,812.50	312.50
SALE 43345	3/02/09 3/05/09	75952BAM 287160	RELIANT ENERGY INC NOMURA	6.7500 12/15/14	25,000.00	10.667 92.250		23,062.50	2,211.62
SALE 43874	3/06/09 3/11/09	767754BT 287160	RITE AID CORP NOMURA	9.5000 6/15/17	25,000.00	38.120 22.000		5,500.00	-1,755.58
SALE 43874	3/11/09 3/16/09	767754BT 287160	RITE AID CORP NOMURA	9.5000 6/15/17	25,000.00	38.120 22.000		5,500.00	-1,760.60
SALE 43874	3/19/09 3/24/09	767754BT 287160	RITE AID CORP NOMURA	9.5000 6/15/17	25,000.00	38.120 20.500		5,125.00	-2,144.01
SALE 44290	3/09/09 3/12/09	767754BV 287160	RITE AID CORP NOMURA	10.3750 7/15/16	50,000.00	16.074 50.000		25,000.00	-12,949.17
SALE 43143	3/04/09 3/09/09	816074AG 287160	SEITEL INC NOMURA	9.7500 2/15/14	25,000.00	18.104 41.000		10,250.00	-8,113.74
SALE 43143	3/04/09 3/09/09	816074AG 287160	SEITEL INC NOMURA	9.7500 2/15/14	25,000.00	18.104 41.250		10,312.50	-8,051.24
SALE 43922	3/03/09 3/06/09	852060AJ 287160	SPRINT CAPITAL CORP NOMURA	7.6250 1/30/11	25,000.00	18.610 85.000		21,250.00	490.13
SALE 43026	2/25/09 3/02/09	867363AH 287160	SUNGARD DATA SYS INC NOMURA	9.1250 8/15/13	25,000.00	9.875 85.000		21,250.00	-3,085.03
SALE 43104	2/27/09 3/04/09	867363AM 287160	SUNGARD DATA SYS INC NOMURA	10.6250 5/15/15	25,000.00	13.118 85.250		21,312.50	-1,088.30

5167

STATE OF NEW JERSEY

D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

NOMURA (5167) -Cont.

PAGE :

164

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 44968 72.75	2/27/09 3/04/09	88033GBD 287160	TENET HEALTHCARE NOMURA	9.0000 5/01/15	500.00	12.445 100.00		500.00	
SALE 44968 72.75	2/27/09 3/04/09	88033GBD 287160	TENET HEALTHCARE NOMURA	9.0000 5/01/15	500.00	12.445 100.00		500.00	
SALE 44966 72.95	2/27/09 3/04/09	88033GBF 287160	TENET HEALTHCARE NOMURA	10.0000 5/01/18	500.00	12.738 100.00		500.00	
SALE 44966 72.95	2/27/09 3/04/09	88033GBF 287160	TENET HEALTHCARE NOMURA	10.0000 5/01/18	500.00	12.738 100.00		500.00	
SALE 44548	3/16/09 3/19/09	882330AF 287160	TEXAS COMPETITIVE NOMURA	10.5000 11/01/15	75,000.00	13.205 54.500		40,875.00	-25,331.71
SALE 44998	3/11/09 3/16/09	902494AQ 287160	TYSON FOODS INC NOMURA	10.5000 3/01/14	25,000.00	11.627 99.500		24,875.00	917.66
SALE 44998	3/11/09 3/16/09	902494AQ 287160	TYSON FOODS INC NOMURA	10.5000 3/01/14	25,000.00	11.627 99.500		24,875.00	917.66
SALE 44998	3/17/09 3/20/09	902494AQ 287160	TYSON FOODS INC NOMURA	10.5000 3/01/14	25,000.00	11.627 100.00		25,000.00	1,041.58
SALE 43688	3/02/09 3/05/09	913405AC 287160	UNIVERSAL CITY DEV PARTNERS NOMURA	11.7500 4/01/10	25,000.00	48.913 75.500		18,875.00	1,008.36
SALE 42517	2/27/09 3/04/09	92203PAB 287160	VANGUARD HEALTH HOLDINGS NOMURA	9.0000 10/01/14	50,000.00	9.493 92.000		46,000.00	-2,945.52
SALE 44979 85.25	3/02/09 3/05/09	969457BR 287160	WILLIAMS COS INC NOMURA	8.7500 1/15/20	25,000.00	8.869 99.500		24,875.00	
SALE 44979	3/02/09 3/05/09	969457BR 287160	WILLIAMS COS INC NOMURA	8.7500 1/15/20	25,000.00	8.869 100.00		25,000.00	210.25
SALE 45060	3/23/09 3/26/09	9TERM0BZ 287160	TXU COMP ELEC T/L NOMURA	10/10/14	50,000.00	11.372 60.749		30,374.31	-3,298.60
SUBTOTAL FIXED SALES:					3,928,000.00			2,509,574.31	-
635,512.23									

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 3/01/09 THROUGH 3/31/09

NOMURA (5167) -Cont.

PAGE :

165

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 44758 2,284.48	3/19/09 3/24/09	35671D78 287160	FREEMPORT-MCMORAN COPPER & G NOMURA		225.00	70.001	.41	15,749.71	
SUBTOTAL STOCK SALES:					225.00		.41	15,749.71	
TOTAL FUND SALES:					3,928,225.00		.41	2,525,324.02	-
633,227.75									

END OF REPORT FOR: NOMURA