

3690

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

ST LOTTERY FD - INVESTMENT (3690)

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
<u>PURCHASE OF FIXED INCOME SECURITIES</u>									
PUR 36599	1/22/10 1/27/10	912803AA 288540	US TREASURY STRIPS RBS GREENWICH	2/15/15	86,000.00	2.494 88.232		75,879.52	
PUR 36595	1/22/10 1/27/10	912820GC 288540	US TREASURY STRIPS BARCLAYS CAPITAL INC	2/15/11	86,000.00	.326 99.658		85,705.88	
PUR 36596	1/22/10 1/27/10	912820GV 288540	US TREASURY STRIPS BARCLAYS CAPITAL INC	2/15/12	86,000.00	.887 98.200		84,452.00	
PUR 50535	1/22/10 1/27/10	9128334T 288540	US TREASURY STRIPS BARCLAYS CAPITAL INC	2/15/32	86,000.00	4.798 35.147		30,226.42	
PUR 50536	1/22/10 1/27/10	9128334V 288540	US TREASURY STRIPS BARCLAYS CAPITAL INC	2/15/33	86,000.00	4.786 33.614		28,908.04	
PUR 50537	1/22/10 1/27/10	9128334X 288540	US TREASURY STRIPS HSBC (DOMESTIC)	2/15/34	86,000.00	4.754 32.303		27,780.58	
PUR 50538	1/22/10 1/27/10	9128334Z 288540	US TREASURY STRIPS BARCLAYS CAPITAL INC	2/15/35	86,000.00	4.786 30.580		26,298.80	
PUR 44655	1/22/10 1/27/10	912833DD 288540	US TREASURY STRIPS HSBC (DOMESTIC)	2/15/13	86,000.00	1.467 95.638		82,248.68	
PUR 44656	1/22/10 1/27/10	912833DF 288540	US TREASURY STRIPS HSBC (DOMESTIC)	2/15/14	86,000.00	2.038 92.115		79,218.90	
PUR 44657	1/22/10 1/27/10	912833KG 288540	US TREASURY STRIPS DEUTSCHE BANK SECURITIES IN	2/15/16	86,000.00	2.939 83.815		72,080.90	
PUR 36601	1/22/10 1/27/10	912833KL 288540	US TREASURY STRIPS HSBC (DOMESTIC)	2/15/17	86,000.00	3.280 79.500		68,370.00	
PUR 36602	1/22/10 1/27/10	912833KQ 288540	US TREASURY STRIPS HSBC (DOMESTIC)	2/15/18	86,000.00	3.579 75.158		64,635.88	

3690

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

ST LOTTERY FD - INVESTMENT (3690) -Cont.

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
PUR 44658	1/22/10 1/27/10	912833KU 288540	US TREASURY STRIPS BARCLAYS CAPITAL INC	2/15/19	86,000.00	3.808 71.072		61,121.92	
PUR 44659	1/22/10 1/27/10	912833KY 288540	US TREASURY STRIPS BARCLAYS CAPITAL INC	2/15/20	86,000.00	3.988 67.240		57,826.40	
PUR 44660	1/22/10 1/27/10	912833LC 288540	US TREASURY STRIPS DEUTSCHE BANK SECURITIES IN	2/15/21	86,000.00	4.116 63.743		54,818.98	
PUR 36606	1/22/10 1/27/10	912833LG 288540	US TREASURY STRIPS BARCLAYS CAPITAL INC	2/15/22	86,000.00	4.300 59.887		51,502.82	
PUR 50594	1/22/10 1/27/10	912833LL 288540	US TREASURY STRIPS DEUTSCHE BANK SECURITIES IN	2/15/23	86,000.00	4.405 56.628		48,700.08	
PUR 36608	1/22/10 1/27/10	912833LQ 288540	US TREASURY STRIPS BARCLAYS CAPITAL INC	2/15/24	86,000.00	4.535 53.250		45,795.00	
PUR 44661	1/22/10 1/27/10	912833LU 288540	US TREASURY STRIPS UBS WARBURG LLC	2/15/25	86,000.00	4.613 50.337		43,289.82	
PUR 44662	1/22/10 1/27/10	912833LY 288540	US TREASURY STRIPS UBS WARBURG LLC	2/15/26	86,000.00	4.679 47.598		40,934.28	
PUR 44663	1/22/10 1/27/10	912833PC 288540	US TREASURY STRIPS DEUTSCHE BANK SECURITIES IN	2/15/27	86,000.00	4.724 45.107		38,792.02	
PUR 36612	1/22/10 1/27/10	912833RY 288540	US TREASURY STRIPS BARCLAYS CAPITAL INC	2/15/28	86,000.00	4.757 42.796		36,804.56	
PUR 50533	1/22/10 1/27/10	912833XN 288540	US TREASURY STRIPS BARCLAYS CAPITAL INC	2/15/29	86,000.00	4.758 40.823		35,107.78	

PUR	1/22/10	912833XX	US TREASURY STRIPS			4.773			
36614	1/27/10	288540	BARCLAYS CAPITAL INC	2/15/30	86,000.00	38.837		33,399.82	
PUR	1/22/10	912833XZ	US TREASURY STRIPS			4.782			
50534	1/27/10	288540	UBS WARBURG LLC	2/15/31	86,000.00	36.979		31,801.94	
SUBTOTAL FIXED PURCHASES:					2,150,000.00			1,305,701.02	
TOTAL FUND PURCHASES:					2,150,000.00			1,305,701.02	

3690

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S
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ST LOTTERY FD - INVESTMENT (3690) -Cont.

PAGE:

3

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	1/28/10	912803AA	US TREASURY STRIPS			2.886			
36599	1/29/10	288566	BARCLAYS CAPITAL INC	2/15/15	86,000.00	87.981		75,663.66	1,240.34
SALE	1/28/10	912820GC	US TREASURY STRIPS			1.514			
36595	1/29/10	288566	BARCLAYS CAPITAL INC	2/15/11	86,000.00	99.600		85,656.00	1,001.99
SALE	1/28/10	912820GV	US TREASURY STRIPS			1.896			
36596	1/29/10	288566	DEUTSCHE BANK SECURITIES IN	2/15/12	86,000.00	98.072		84,341.92	1,599.86
SALE	1/28/10	9128334T	US TREASURY STRIPS			4.798			
50535	1/29/10	288566	HSBC (DOMESTIC)	2/15/32	86,000.00	34.558		29,719.88	-514.33
SALE	1/28/10	9128334V	US TREASURY STRIPS			4.786			
50536	1/29/10	288566	BARCLAYS CAPITAL INC	2/15/33	86,000.00	32.976		28,359.36	-556.11
SALE	1/28/10	9128334X	US TREASURY STRIPS			4.754			
50537	1/29/10	288566	BARCLAYS CAPITAL INC	2/15/34	86,000.00	31.438		27,036.68	-750.99
SALE	1/28/10	9128334Z	US TREASURY STRIPS			4.786			
50538	1/29/10	288566	HSBC (DOMESTIC)	2/15/35	86,000.00	29.917		25,728.62	-576.94
SALE	1/28/10	912833DD	US TREASURY STRIPS			1.707			
44655	1/29/10	288566	BARCLAYS CAPITAL INC	2/15/13	86,000.00	95.424		82,064.64	403.73
SALE	1/28/10	912833DF	US TREASURY STRIPS			2.194			
44656	1/29/10	288566	BARCLAYS CAPITAL INC	2/15/14	86,000.00	91.845		78,986.70	252.49
SALE	1/28/10	912833KG	US TREASURY STRIPS			3.051			
44657	1/29/10	288566	BARCLAYS CAPITAL INC	2/15/16	86,000.00	83.481		71,793.66	181.82
SALE	1/28/10	912833KL	US TREASURY STRIPS			3.507			
36601	1/29/10	288566	UBS WARBURG LLC	2/15/17	86,000.00	79.156		68,074.16	758.12
SALE	1/28/10	912833KQ	US TREASURY STRIPS			3.832			
36602	1/29/10	288566	HSBC (DOMESTIC)	2/15/18	86,000.00	74.724		64,262.64	897.84

3690

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S
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ST LOTTERY FD - INVESTMENT (3690) -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
SALE	1/28/10	912833KU	US TREASURY STRIPS			3.767			
44658	1/29/10	288566	HSBC (DOMESTIC)	2/15/19	86,000.00	70.626		60,738.36	-622.57
SALE	1/28/10	912833KY	US TREASURY STRIPS			3.957			
44659	1/29/10	288566	HSBC (DOMESTIC)	2/15/20	86,000.00	66.830		57,473.80	-541.74
SALE	1/28/10	912833LC	US TREASURY STRIPS			4.093			
44660	1/29/10	288566	HSBC (DOMESTIC)	2/15/21	86,000.00	63.145		54,304.70	-664.59
SALE	1/28/10	912833LG	US TREASURY STRIPS			4.308			
36606	1/29/10	288566	HSBC (DOMESTIC)	2/15/22	86,000.00	59.470		51,144.20	-319.06
SALE	1/28/10	912833LL	US TREASURY STRIPS			4.405			
50594	1/29/10	288566	HSBC (DOMESTIC)	2/15/23	86,000.00	56.029		48,184.94	-526.67
SALE	1/28/10	912833LQ	US TREASURY STRIPS			4.444			
36608	1/29/10	288566	HSBC (DOMESTIC)	2/15/24	86,000.00	52.661		45,288.46	-1,096.04
SALE	1/28/10	912833LU	US TREASURY STRIPS			4.379			

44661	1/29/10	288566	HSBC (DOMESTIC)	2/15/25	86,000.00	49.712		42,752.32	-2,062.89
SALE	1/28/10	912833LY	US TREASURY STRIPS			4.306			
44662	1/29/10	288566	DEUTSCHE BANK SECURITIES IN	2/15/26	86,000.00	47.099		40,505.14	-2,906.32
SALE	1/28/10	912833PC	US TREASURY STRIPS			4.358			
44663	1/29/10	288566	DEUTSCHE BANK SECURITIES IN	2/15/27	86,000.00	44.486		38,257.96	-2,983.84
SALE	1/28/10	912833RY	US TREASURY STRIPS			4.468			
36612	1/29/10	288566	DEUTSCHE BANK SECURITIES IN	2/15/28	86,000.00	42.180		36,274.80	-2,466.70
SALE	1/28/10	912833XN	US TREASURY STRIPS			4.758			
50533	1/29/10	288566	HSBC (DOMESTIC)	2/15/29	86,000.00	40.120		34,503.20	-613.55
SALE	1/28/10	912833XX	US TREASURY STRIPS			4.782			
36614	1/29/10	288566	DEUTSCHE BANK SECURITIES IN	2/15/30	86,000.00	38.182		32,836.52	-512.50
SALE	1/28/10	912833XZ	US TREASURY STRIPS			4.782			
50534	1/29/10	288566	BARCLAYS CAPITAL INC	2/15/31	86,000.00	36.190		31,123.40	-686.71
SUBTOTAL FIXED SALES:					2,150,000.00			1,295,075.72	-
12,065.36									
TOTAL FUND SALES:					2,150,000.00			1,295,075.72	-
12,065.36									

3690 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10
 ST LOTTERY FD - INVESTMENT (3690) -Cont.

5 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
END OF REPORT FOR: ST LOTTERY FD - INVESTMENT									

4300 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10
 DCP EQUITY (4300)

6 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
SALES OF STOCK AND OTHER EQUITIES									
SALE	1/26/10	86681020	SUN MICROSYSTEMS, INC.						
38811	1/27/10	423344	TENDERED		12,500.00	9.500		118,750.00	-
121,673.04									
SUBTOTAL STOCK SALES:					12,500.00			118,750.00	-
121,673.04									
TOTAL FUND SALES:					12,500.00			118,750.00	-
121,673.04									
END OF REPORT FOR: DCP EQUITY									

4340 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10
 N.J. BEST - POOLED EQUITY FD (4340)

7 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 STOCK AND OTHER EQUITIES									

Domestic Report

PUR 50386	1/12/10 1/15/10	00507V10 423341	ACTIVISION BLIZZARD INC INSTINET/SOFT-FACTSET						
				45,708.00	10.728	2,285.40		492,649.97	
PUR 50386	1/13/10 1/19/10	00507V10 423347	ACTIVISION BLIZZARD INC INSTINET/SOFT-FACTSET						
				14,292.00	10.836	714.60		155,578.42	
PUR 48817	1/20/10 1/25/10	00825210 423367	AFFILIATED MANAGERS GROUP DEUTSCHE BANK AG (DOMESTIC)						
				1,000.00	67.732	30.00		67,761.90	
PUR 50423	1/14/10 1/20/10	00949P10 423351	AIRTRAN HOLDINGS INC BUCKINGHAM RESEARCH GROUP I						
				100,000.00	5.553	4,000.00		559,270.00	
PUR 50423	1/15/10 1/21/10	00949P10 423357	AIRTRAN HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)						
				10,000.00	5.575	300.00		56,049.00	
PUR 50423	1/19/10 1/22/10	00949P10 423361	AIRTRAN HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)						
				5,000.00	5.540	150.00		27,850.00	
PUR 50423	1/20/10 1/25/10	00949P10 423367	AIRTRAN HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)						
				5,000.00	5.400	150.00		27,150.00	
PUR 50423	1/25/10 1/28/10	00949P10 423380	AIRTRAN HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)						
				4,000.00	5.610	120.00		22,560.00	
PUR 50572	1/25/10 1/28/10	02313510 423380	AMAZON.COM INC JANNEY MONTGOMERY SCOTT						
				5,000.00	119.62	150.00		598,257.50	
PUR 50572	1/26/10 1/29/10	02313510 423384	AMAZON.COM INC JEFFERIES & COMPANY						
				500.00	119.64	15.00		59,835.00	
PUR 36208	1/11/10 1/14/10	03783310 423338	APPLE INC INSTINET/SOFT-FACTSET						
				2,000.00	209.25	100.00		418,609.00	
PUR 36208	1/22/10 1/27/10	03783310 423376	APPLE INC JEFFERIES & COMPANY						
				1,000.00	207.14	30.00		207,177.10	

4340

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DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

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 36208	1/26/10 1/29/10	03783310 423384	APPLE INC INSTINET/SOFT-FACTSET		1,000.00	203.64	50.00	203,691.00	
PUR 49023	1/20/10 1/25/10	04685W10 423367	ATHENAHEALTH INC JANNEY MONTGOMERY SCOTT		1,000.00	44.790	30.00	44,820.00	
PUR 42924	1/11/10 1/14/10	08578910 423338	BERRY PETROLEUM CO OPPENHEIMER & CO., INC		4,000.00	29.405	160.00	117,780.80	
PUR 42924	1/14/10 1/21/10	08578910 423354	BERRY PETROLEUM CO CREDIT SUISSE SEC (USA) LLC		10,000.00	29.250		292,500.00	
PUR 42924	1/14/10 1/20/10	08578910 423351	BERRY PETROLEUM CO SANFORD BERNSTEIN & CO.		435.00	29.392	17.40	12,802.96	
PUR 42924	1/25/10 1/28/10	08578910 423380	BERRY PETROLEUM CO DEUTSCHE BANK AG (DOMESTIC)		1,565.00	27.559	46.95	43,176.32	
PUR 50012	1/11/10 1/14/10	08651610 423338	BEST BUY OPPENHEIMER & CO., INC		2,000.00	39.150	60.00	78,360.00	
PUR 37974	1/05/10 1/08/10	11012210 423325	BRISTOL-MYERS SQUIBB CO. OPPENHEIMER & CO., INC		4,000.00	25.230	120.00	101,040.00	
PUR 37974	1/06/10 1/11/10	11012210 423325	BRISTOL-MYERS SQUIBB CO. OPPENHEIMER & CO., INC		3,000.00	25.150	90.00	75,540.00	
PUR 37974	1/08/10 1/13/10	11012210 423334	BRISTOL-MYERS SQUIBB CO. OPPENHEIMER & CO., INC		2,052.00	24.760	61.56	50,869.08	
PUR 37974	1/25/10 1/28/10	11012210 423380	BRISTOL-MYERS SQUIBB CO. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	24.720	60.00	49,500.00	
PUR 50442	1/14/10 1/21/10	11161T10 423354	BROADWIND ENERGY INC MACQUARIE CAPITAL(USA), INC		75,000.00	5.750		431,250.00	
PUR 50442	1/19/10 1/22/10	11161T10 423361	BROADWIND ENERGY INC INSTINET/SOFT-FACTSET		5,000.00	5.975	250.00	30,125.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

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

PAGE:

9

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 48982	1/21/10 1/26/10	11776U30 423371	BSQUARE CORP JEFFERIES & COMPANY	2,600.00	2.430	78.00	6,396.78
PUR 48982	1/22/10 1/27/10	11776U30 423376	BSQUARE CORP JEFFERIES & COMPANY	2,400.00	2.485	72.00	6,036.96
PUR 49564	1/20/10 1/21/10	12526910 423363	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)	1,000.00	99.223	30.00	99,253.00
PUR 49564	1/25/10 1/28/10	12526910 423380	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)	2,000.00	97.459	60.00	194,977.00
PUR 50154	1/04/10 1/07/10	12673P10 423321	CA INC OPPENHEIMER & CO., INC	1,000.00	22.810	30.00	22,840.00
PUR 49590	1/20/10 1/25/10	15678210 423367	CERNER CORP JANNEY MONTGOMERY SCOTT	1,000.00	85.199	30.00	85,229.00
PUR 50303	1/06/10 1/11/10	17243V10 423325	CINEMARK HOLDINGS INC OPPENHEIMER & CO., INC	20,000.00	14.590	600.00	292,390.00
PUR 50303	1/07/10 1/12/10	17243V10 423330	CINEMARK HOLDINGS INC OPPENHEIMER & CO., INC	8,800.00	14.598	264.00	128,727.28
PUR 50303	1/20/10 1/25/10	17243V10 423367	CINEMARK HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)	11,200.00	14.244	336.00	159,863.20
PUR 49696	1/25/10 1/28/10	18538Q10 423380	CLEARWIRE CORP CL-A INSTINET/SOFT-FACTSET	10,000.00	6.899	500.00	69,486.00
PUR 49696	1/26/10 1/29/10	18538Q10 423384	CLEARWIRE CORP CL-A JEFFERIES & COMPANY	4,000.00	6.772	120.00	27,208.80
PUR 49940	1/22/10 1/27/10	19416210 423376	COLGATE-PALMOLIVE CO DEUTSCHE BANK AG (DOMESTIC)	1,000.00	78.900	30.00	78,930.00
PUR 50584	1/26/10 1/29/10	20586240 423384	COMVERSE TECH I JEFFERIES & COMPANY	40,000.00	9.216	1,200.00	369,824.00

4340

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PAGE:

10

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 50364	1/11/10 1/14/10	21935010 423338	CORNING INC OPPENHEIMER & CO., INC		32,000.00	20.705	960.00	663,510.40	
PUR 50364	1/12/10 1/15/10	21935010 423341	CORNING INC OPPENHEIMER & CO., INC		2,000.00	20.170	60.00	40,400.00	
PUR 50421	1/14/10 1/20/10	22544710 423351	CREE INC INSTINET/SOFT-FACTSET		10,000.00	58.101	500.00	581,514.00	
PUR 50421	1/14/10 1/20/10	22544710 423351	CREE INC JANNEY MONTGOMERY SCOTT		2,000.00	58.100	60.00	116,259.00	
PUR 50421	1/15/10 1/21/10	22544710 423357	CREE INC INSTINET/SOFT-FACTSET		1,000.00	54.108	50.00	54,158.00	
PUR 50421	1/19/10 1/22/10	22544710 423361	CREE INC INSTINET/SOFT-FACTSET		1,000.00	54.690	50.00	54,740.00	
PUR 50513	1/21/10 1/26/10	24702R10 423371	DELL INC CAPIS/SOFT		42,000.00	14.495	2,100.00	610,877.40	
PUR 50513	1/22/10 1/27/10	24702R10 423376	DELL INC JEFFERIES & COMPANY		3,000.00	14.283	90.00	42,939.00	
PUR 50280	1/04/10 1/07/10	25468710 423321	WALT DISNEY CO COWEN AND CO., LLC		20,000.00	32.052	800.00	641,842.00	
PUR 50280	1/05/10 1/08/10	25468710 423325	WALT DISNEY CO OPPENHEIMER & CO., INC		2,000.00	31.960	60.00	63,980.00	
PUR 50280	1/07/10 1/12/10	25468710 423330	WALT DISNEY CO OPPENHEIMER & CO., INC		2,000.00	31.620	60.00	63,300.00	
PUR 50280	1/08/10 1/13/10	25468710 423334	WALT DISNEY CO OPPENHEIMER & CO., INC		1,000.00	31.690	30.00	31,720.00	
PUR 50280	1/15/10 1/21/10	25468710 423357	WALT DISNEY CO DEUTSCHE BANK AG (DOMESTIC)		1,000.00	30.601	30.00	30,631.00	

4340

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11

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 48225	1/19/10 1/22/10	25470M10 423361	DISH NETWORKS INSTINET/SOFT-FACTSET		2,000.00	19.951	100.00	40,001.40	
PUR 50201	12/31/09 1/06/10	27864210 423321	EBAY INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	23.931	10.00	47,872.00	
PUR 50201	1/14/10 1/20/10	27864210 423351	EBAY INC JANNEY MONTGOMERY SCOTT		2,000.00	22.928	60.00	45,916.00	
PUR 50201	1/15/10 1/21/10	27864210 423357	EBAY INC INSTINET/SOFT-FACTSET		1,000.00	22.932	50.00	22,982.00	
PUR 50200	12/29/09 1/04/10	28571610 423313	ELECTRONIC GAME CARD INC MERRIMAN/OTC		10,000.00	1.297	100.00	13,070.00	
PUR 50200	12/30/09 1/05/10	28571610 423317	ELECTRONIC GAME CARD INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	1.280	50.00	12,850.00	
PUR 50200	12/31/09 1/06/10	28571610 423321	ELECTRONIC GAME CARD INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	1.289	50.00	12,940.00	
PUR 50200	1/04/10 1/07/10	28571610 423321	ELECTRONIC GAME CARD INC LABRANCHE/SOFT		10,000.00	1.284	500.00	13,337.00	
PUR 50200	1/07/10 1/12/10	28571610 423330	ELECTRONIC GAME CARD INC INSTINET (PORTAL)		100,000.00	1.302	700.00	130,900.00	
PUR 49651	1/25/10 1/28/10	29362U10 423380	ENTERGRIS INC INSTINET/SOFT-FACTSET		4,000.00	4.196	200.00	16,982.40	
PUR 43302	1/08/10 1/13/10	29380T10 423334	ENTERTAINMENT PROPERTIES TR OPPENHEIMER & CO., INC		7,000.00	34.763	210.00	243,547.50	
PUR 43302	1/11/10 1/14/10	29380T10 423338	ENTERTAINMENT PROPERTIES TR OPPENHEIMER & CO., INC		2,000.00	36.093	60.00	72,245.20	
PUR 49652	1/25/10 1/28/10	36159R10 423380	GEO GROUP INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	20.074	120.00	80,416.00	

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4340

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 50329	1/07/10 1/12/10	36467W10 423330	GAMESTOP CORP OPPENHEIMER & CO., INC		30,000.00	20.280	900.00	609,312.00	
PUR 50329	1/08/10 1/13/10	36467W10 423334	GAMESTOP CORP OPPENHEIMER & CO., INC		4,000.00	20.274	120.00	81,214.00	
PUR 50404	1/13/10 1/19/10	38141G10 423347	GOLDMAN SACHS G DEUTSCHE BANK AG (DOMESTIC)		3,500.00	167.31	140.00	585,732.00	
PUR 50530	1/22/10 1/27/10	38141G10 423376	GOLDMAN SACHS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		5,200.00	155.47	156.00	808,608.32	
PUR 50530	1/25/10 1/28/10	38141G10 423380	GOLDMAN SACHS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		200.00	156.51	6.00	31,309.20	
PUR 50270	12/30/09 1/05/10	38255010 423317	GOODYEAR TIRE & RUBBER CO () ELECTRONIC BROKERAGE SYSTEM		40,000.00	14.310	200.00	572,608.00	
PUR 50270	12/31/09 1/06/10	38255010 423321	GOODYEAR TIRE & RUBBER CO () BMO CAPITAL MARKETS/EXECUTI		10,000.00	14.272	100.00	142,818.00	
PUR 50270	1/04/10 1/07/10	38255010 423321	GOODYEAR TIRE & RUBBER CO () OPPENHEIMER & CO., INC		2,000.00	14.290	60.00	28,640.00	
PUR 33645	1/04/10 1/07/10	38259P50 423321	GOOGLE INC. LABRANCHE/SOFT		200.00	625.56	10.00	125,123.50	
PUR 33645	1/04/10 1/07/10	38259P50 423321	GOOGLE INC. LABRANCHE/SOFT		500.00	628.46	25.00	314,256.20	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					700.00	627.63	35.00	439,379.70	
PUR 33645	1/06/10 1/11/10	38259P50 423325	GOOGLE INC. JANNEY MONTGOMERY SCOTT		200.00	609.34	6.00	121,874.06	

4340

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

PAGE:

13

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 33645	1/07/10 1/12/10	38259P50 423330	GOOGLE INC. LABRANCHE/SOFT		100.00	609.40	5.00	60,945.00	
PUR 33645	1/08/10 1/13/10	38259P50 423334	GOOGLE INC. JANNEY MONTGOMERY SCOTT		200.00	595.61	6.00	119,129.18	
PUR 33645	1/14/10 1/20/10	38259P50 423351	GOOGLE INC. INSTINET/SOFT-FACTSET		100.00	589.85	5.00	58,990.00	
PUR 33645	1/22/10 1/27/10	38259P50 423376	GOOGLE INC. JEFFERIES & COMPANY		200.00	549.47	6.00	109,901.04	
PUR 33645	1/26/10 1/29/10	38259P50 423384	GOOGLE INC. INSTINET/SOFT-FACTSET		200.00	546.74	10.00	109,359.36	
PUR 50230	12/29/09 1/04/10	40521710 423313	HAIN CELESTIAL GROUP MERRIMAN/OTC		10,000.00	16.958	100.00	169,676.00	
PUR 50230	1/06/10 1/11/10	40521710 423325	HAIN CELESTIAL GROUP INSTINET/SOFT-FACTSET		1,000.00	17.580	50.00	17,630.20	
PUR 49784	1/11/10 1/14/10	43146610 423338	HILL INTERNATIONAL INC OPPENHEIMER & CO., INC		5,000.00	6.331	150.00	31,805.00	
PUR 49784	1/19/10 1/22/10	43146610 423361	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		5,000.00	6.202	150.00	31,158.50	
PUR 49784	1/25/10 1/28/10	43146610 423380	HILL INTERNATIONAL INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	5.522	120.00	22,207.20	
PUR 48790	1/06/10 1/11/10	45091110 423325	ITT CORP OPPENHEIMER & CO., INC		2,000.00	48.961	60.00	97,981.60	
PUR 48017	1/14/10 1/20/10	45814010 423351	INTEL CORP INSTINET/SOFT-FACTSET		10,000.00	21.323	500.00	213,725.00	
PUR 48017	1/15/10 1/21/10	45814010 423357	INTEL CORP INSTINET/SOFT-FACTSET		10,000.00	21.040	500.00	210,900.00	

4340

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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 45198	1/20/10 1/25/10	45920010 423367	INTL BUSINESS MACHINES CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	129.39	60.00	258,853.00	
PUR 50327	1/07/10 1/12/10	46603210 423330	J&J SNACK FOOD LABRANCHE/SOFT		14,000.00	37.376	700.00	523,969.60	
PUR 50327	1/08/10 1/13/10	46603210 423334	J&J SNACK FOOD JANNEY MONTGOMERY SCOTT		6,000.00	38.102	180.00	228,792.60	
PUR 28084	1/06/10 1/11/10	46625H10 423325	JP MORGAN CHASE & CO OPPENHEIMER & CO., INC		2,000.00	43.480	60.00	87,020.00	
PUR 28084	1/12/10 1/15/10	46625H10 423341	JP MORGAN CHASE & CO OPPENHEIMER & CO., INC		2,000.00	43.630	60.00	87,320.00	
PUR 28084	1/22/10 1/27/10	46625H10 423376	JP MORGAN CHASE & CO DEUTSCHE BANK AG (DOMESTIC)		2,000.00	39.242	60.00	78,543.00	
PUR 28084	1/22/10 1/27/10	46625H10 423376	JP MORGAN CHASE & CO DEUTSCHE BANK AG (DOMESTIC)		2,000.00	40.700	60.00	81,460.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	39.971	120.00	160,003.00	
PUR 50463	1/19/10 1/22/10	48887910 423361	KENEXA CORP INSTINET/SOFT-FACTSET		17,306.00	11.630	865.30	202,135.81	
PUR 50463	1/20/10 1/25/10	48887910 423367	KENEXA CORP INSTINET/SOFT-FACTSET		12,694.00	11.669	634.70	148,755.91	
PUR 50463	1/20/10 1/25/10	48887910 423367	KENEXA CORP JANNEY MONTGOMERY SCOTT		10,000.00	11.607	300.00	116,373.00	

PUR	1/21/10	48887910	KENEXA CORP						
50463	1/26/10	423371	JEFFERIES & COMPANY	10,000.00	11.529	300.00	115,586.00		

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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	1/22/10	48887910	KENEXA CORP						
50463	1/27/10	423376	JEFFERIES & COMPANY		4,000.00	11.300	120.00	45,320.00	
PUR	1/25/10	48887910	KENEXA CORP						
50463	1/28/10	423380	INSTINET/SOFT-FACTSET		4,000.00	10.831	200.00	43,522.00	
PUR	1/26/10	51783410	LAS VEGAS SANDS CORP						
50582	1/29/10	423384	DEUTSCHE BANK AG (DOMESTIC)		32,000.00	15.931	960.00	510,752.00	
PUR	1/11/10	58155Q10	MCKESSON CORP						
50367	1/14/10	423338	OPPENHEIMER & CO., INC		10,000.00	61.419	300.00	614,493.00	
PUR	1/13/10	58155Q10	MCKESSON CORP						
50367	1/19/10	423347	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	62.308	30.00	62,338.10	
PUR	1/20/10	58155Q10	MCKESSON CORP						
50367	1/25/10	423367	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	62.248	30.00	62,278.00	
PUR	1/21/10	58155Q10	MCKESSON CORP						
50367	1/26/10	423371	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	62.650	30.00	62,680.00	
PUR	1/22/10	58155Q10	MCKESSON CORP						
50367	1/27/10	423376	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	60.980	30.00	61,010.00	
PUR	1/05/10	58497720	MEDTOX SCIENTIFIC INC.						
38052	1/08/10	423325	INSTINET/SOFT-FACTSET		2,000.00	7.938	100.00	15,975.60	
PUR	1/06/10	58497720	MEDTOX SCIENTIFIC INC.						
38052	1/11/10	423325	INSTINET/SOFT-FACTSET		1,000.00	7.928	50.00	7,977.70	
PUR	1/22/10	58949910	MERGE HEALTHCARE INC						
47985	1/27/10	423376	JEFFERIES & COMPANY		20,000.00	2.700	600.00	54,600.00	
PUR	1/25/10	58949910	MERGE HEALTHCARE INC						
47985	1/28/10	423380	INSTINET/SOFT-FACTSET		20,000.00	2.694	1,000.00	54,874.00	
PUR	1/25/10	58949910	MERGE HEALTHCARE INC						
47985	1/28/10	423380	JEFFERIES & COMPANY		10,000.00	2.714	300.00	27,442.00	

4340

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

PAGE:

16

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	1/20/10	59491810	MICROSOFT CORP.						
12799	1/25/10	423367	INSTINET/SOFT-FACTSET		6,000.00	30.854	300.00	185,424.00	
PUR	12/31/09	61945A10	MOSIAC CO						
50276	1/06/10	423321	ELECTRONIC BROKERAGE SYSTEM		5,000.00	60.110	25.00	300,575.00	
PUR	1/04/10	61945A10	MOSIAC CO						
50276	1/07/10	423321	OPPENHEIMER & CO., INC		4,000.00	60.237	120.00	241,069.20	
PUR	1/14/10	61945A10	MOSIAC CO						
50276	1/20/10	423351	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	61.351	30.00	61,381.00	
PUR	1/19/10	61945A10	MOSIAC CO						
50276	1/22/10	423361	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	62.361	30.00	62,391.30	
PUR	1/22/10	61945A10	MOSIAC CO						
50276	1/27/10	423376	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	59.990	30.00	60,020.00	
PUR	1/05/10	62007610	MOTOROLA						
50293	1/08/10	423325	BNY CONVERGEEEX EXEC SOLUTIO		50,000.00	8.093	2,500.00	407,155.00	
PUR	1/05/10	62007610	MOTOROLA						
50293	1/08/10	423325	ICAP/SOFT		50,000.00	8.119	2,500.00	408,450.00	
PUR	1/15/10	62937750	NRG ENERGY INC						
50443	1/21/10	423357	DEUTSCHE BANK AG (DOMESTIC)		21,000.00	24.873	630.00	522,971.40	
PUR	1/19/10	62937750	NRG ENERGY INC						

50443	1/22/10	423361	DEUTSCHE BANK AG (DOMESTIC)	2,000.00	24.649	60.00	49,358.00
PUR	1/20/10	62937750	NRG ENERGY INC				
50443	1/25/10	423367	DEUTSCHE BANK AG (DOMESTIC)	1,000.00	25.000	30.00	25,030.00
PUR	1/21/10	62937750	NRG ENERGY INC				
50443	1/26/10	423371	DEUTSCHE BANK AG (DOMESTIC)	2,000.00	24.730	60.00	49,520.00
PUR	1/22/10	62937750	NRG ENERGY INC				
50443	1/27/10	423376	DEUTSCHE BANK AG (DOMESTIC)	2,000.00	25.300	60.00	50,660.00

4340 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10

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

PAGE:

17

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	1/04/10	65248E10	NEWS CORP - CL A						
50282	1/07/10	423321	ABEL/NOSER CORP		40,000.00	13.986	2,000.00	561,424.00	
PUR	1/05/10	65248E10	NEWS CORP - CL A						
50282	1/08/10	423325	OPPENHEIMER & CO., INC		2,000.00	13.880	60.00	27,819.00	
PUR	1/05/10	65248E10	NEWS CORP - CL A						
50282	1/08/10	423325	OPPENHEIMER & CO., INC		4,000.00	13.940	120.00	55,880.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					6,000.00	13.920	180.00	83,699.00	
PUR	1/06/10	65248E10	NEWS CORP - CL A						
50282	1/11/10	423325	OPPENHEIMER & CO., INC		4,000.00	13.910	120.00	55,760.00	
PUR	1/08/10	65248E10	NEWS CORP - CL A						
50282	1/13/10	423334	OPPENHEIMER & CO., INC		1,000.00	13.975	30.00	14,005.00	
PUR	1/14/10	65248E10	NEWS CORP - CL A						
50282	1/20/10	423351	DEUTSCHE BANK AG (DOMESTIC)		10,000.00	13.290	300.00	133,200.00	
PUR	1/26/10	65248E10	NEWS CORP - CL A						
50282	1/29/10	423384	DEUTSCHE BANK AG (DOMESTIC)		3,000.00	12.570	90.00	37,800.00	
PUR	12/29/09	67000610	NOVELL INC						
45030	1/04/10	423313	MERRIMAN/OTC		10,000.00	4.097	100.00	41,070.00	
PUR	1/25/10	68389X10	ORACLE CORP						
46204	1/28/10	423380	JEFFERIES & COMPANY		4,000.00	24.189	120.00	96,876.40	
PUR	1/19/10	69002720	OUTDOOR CHANNEL HOLDINGS IN						
29494	1/22/10	423361	JANNEY MONTGOMERY SCOTT		2,000.00	5.449	60.00	10,958.00	
PUR	1/21/10	69002720	OUTDOOR CHANNEL HOLDINGS IN						
29494	1/26/10	423371	JEFFERIES & COMPANY		2,000.00	5.494	60.00	11,047.00	

4340 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10

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	1/22/10	69002720	OUTDOOR CHANNEL HOLDINGS IN						
29494	1/27/10	423376	JEFFERIES & COMPANY		2,000.00	5.491	60.00	11,042.00	
PUR	1/14/10	69323K10	PC MALL INC						
49869	1/20/10	423351	JANNEY MONTGOMERY SCOTT		2,000.00	5.429	60.00	10,918.60	
PUR	1/04/10	75091710	RAMBUS INC						
49653	1/07/10	423321	LABRANCHE/SOFT		2,000.00	23.030	100.00	46,159.40	
PUR	1/06/10	75102810	RALCORP HOLDINGS INC						
47837	1/11/10	423325	OPPENHEIMER & CO., INC		1,000.00	59.620	30.00	59,650.00	
PUR	12/29/09	75540810	READING INTERNATIONAL INC						
50241	1/04/10	423313	ICAP CORPORATES LLC		100,000.00	4.000	1,000.00	401,000.00	
PUR	12/30/09	75540810	READING INTERNATIONAL INC						
50241	1/05/10	423317	ELECTRONIC BROKERAGE SYSTEM		20,000.00	4.000	100.00	80,100.00	
PUR	1/06/10	75540810	READING INTERNATIONAL INC						
50241	1/11/10	423325	OPPENHEIMER & CO., INC		10,000.00	3.937	300.00	39,672.00	
PUR	1/04/10	76011210	RENTECH INC.						

39062	1/07/10	423321	OPPENHEIMER & CO., INC	10,000.00	1.250	300.00	12,800.00
PUR	1/19/10	76011210	RENTECH INC.				
39062	1/22/10	423361	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	1.270	300.00	13,000.00
PUR	1/20/10	76011210	RENTECH INC.				
39062	1/25/10	423367	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	1.258	300.00	12,883.00
PUR	1/21/10	76011210	RENTECH INC.				
39062	1/26/10	423371	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	1.240	300.00	12,700.00
PUR	1/06/10	77669610	ROPER INDUSTRIES INC				
50203	1/11/10	423325	OPPENHEIMER & CO., INC	1,000.00	52.084	30.00	52,114.00
PUR	1/25/10	78477410	STEC INC				
48520	1/28/10	423380	INSTINET/SOFT-FACTSET	4,000.00	15.389	200.00	61,757.60

4340 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10

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

PAGE:

19

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	1/26/10	78477410	STEC INC						
48520	1/29/10	423384	INSTINET/SOFT-FACTSET		2,000.00	15.723	100.00	31,546.00	
PUR	1/25/10	81211K10	SEALED AIR						
50574	1/28/10	423380	KEEFE BRUYETTE & WOODS INC.		25,000.00	20.174	1,000.00	505,340.00	
PUR	1/26/10	81211K10	SEALED AIR						
50574	1/29/10	423384	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	19.970	30.00	20,000.00	
PUR	1/05/10	86816810	SUPERIOR INDUSTRIES INTL						
47344	1/08/10	423325	OPPENHEIMER & CO., INC		6,000.00	15.886	180.00	95,494.80	
PUR	1/06/10	86816810	SUPERIOR INDUSTRIES INTL						
47344	1/11/10	423325	OPPENHEIMER & CO., INC		2,000.00	15.912	60.00	31,884.00	
PUR	1/06/10	86816810	SUPERIOR INDUSTRIES INTL						
47344	1/11/10	423325	OPPENHEIMER & CO., INC		2,000.00	15.954	60.00	31,968.40	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	15.933	120.00	63,852.40	
PUR	1/13/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50405	1/19/10	423347	DEUTSCHE BANK AG (DOMESTIC)		20,000.00	25.064	600.00	501,880.00	
PUR	1/22/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50405	1/27/10	423376	DEUTSCHE BANK AG (DOMESTIC)		10,000.00	25.190	300.00	252,198.00	
PUR	1/25/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50405	1/28/10	423380	DEUTSCHE BANK AG (DOMESTIC)		6,000.00	23.707	180.00	142,419.00	
PUR	1/20/10	91390310	UNIVERSAL HEALTH SERVICES-B						
50485	1/25/10	423367	DEUTSCHE BANK AG (DOMESTIC)		21,000.00	29.955	630.00	629,676.60	
PUR	1/21/10	91390310	UNIVERSAL HEALTH SERVICES-B						
50485	1/26/10	423371	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	30.340	30.00	30,370.00	

4340 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10

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

PAGE:

20

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	1/14/10	92241710	VEECO INSTRUMENTS INC						
50425	1/20/10	423351	INSTINET/SOFT-FACTSET		15,000.00	34.143	750.00	512,901.00	
PUR	1/15/10	92241710	VEECO INSTRUMENTS INC						
50425	1/21/10	423357	INSTINET/SOFT-FACTSET		2,000.00	33.776	100.00	67,652.00	
PUR	1/19/10	92241710	VEECO INSTRUMENTS INC						
50425	1/22/10	423361	INSTINET/SOFT-FACTSET		3,000.00	32.985	150.00	99,105.00	
PUR	1/19/10	92241710	VEECO INSTRUMENTS INC						
50425	1/22/10	423361	JANNEY MONTGOMERY SCOTT		1,000.00	33.516	30.00	33,545.50	
PUR	1/20/10	92241710	VEECO INSTRUMENTS INC						
50425	1/25/10	423367	INSTINET/SOFT-FACTSET		3,000.00	35.772	150.00	107,466.30	
PUR	1/21/10	94974610	WELLS FARGO & CO						

46540	1/26/10	423371	DEUTSCHE BANK AG (DOMESTIC)	8,000.00	28.070	240.00	224,800.00	
PUR	12/29/09	98385X10	XTO ENERGY INC					
50139	1/04/10	423313	ELECTRONIC BROKERAGE SYSTEM	2,000.00	47.474	10.00	94,957.00	
PUR	1/04/10	98385X10	XTO ENERGY INC					
50139	1/07/10	423321	OPPENHEIMER & CO., INC	2,000.00	46.930	60.00	93,920.00	
PUR	1/08/10	98385X10	XTO ENERGY INC					
50139	1/13/10	423334	OPPENHEIMER & CO., INC	2,000.00	47.500	60.00	95,060.00	
SUBTOTAL STOCK PURCHASES:				1,567,152.00		47,050.91	25,627,094.55	
TOTAL FUND PURCHASES:				1,567,152.00		47,050.91	25,627,094.55	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

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

PAGE:

21

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	1/14/10	00184X10	AOL INC				.80		
50039	1/20/10	423352	DEUTSCHE BANK AG (DOMESTIC)	2,363.00	26.360	70.89	62,216.99	16,454.67	
SALE	1/11/10	01964550	ALLIS-CHALMERS ENERGY INC.				2.28		
36840	1/14/10	423339	OPPENHEIMER & CO., INC	20,000.00	4.432	600.00	88,041.72	23,135.19	
SALE	1/13/10	01964550	ALLIS-CHALMERS ENERGY INC.				.56		
36840	1/19/10	423348	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	4.366	300.00	43,362.44	10,909.17	
SALE	1/26/10	01964550	ALLIS-CHALMERS ENERGY INC.				1.54		
36840	1/29/10	423385	DEUTSCHE BANK AG (DOMESTIC)	30,000.00	4.021	900.00	119,713.46	22,353.66	
SALE	12/29/09	02942910	AMERICAN SCIENCE & ENGIN				4.05		
49020	1/04/10	423314	MERRIMAN/OTC	2,000.00	78.747	20.00	157,468.95	22,212.35	
SALE	12/30/09	02942910	AMERICAN SCIENCE & ENGIN				2.06		
49020	1/05/10	423318	ELECTRONIC BROKERAGE SYSTEM	1,000.00	80.000	5.00	79,992.94	12,364.64	
SALE	1/08/10	02942910	AMERICAN SCIENCE & ENGIN				8.63		
49020	1/13/10	423335	JANNEY MONTGOMERY SCOTT	4,000.00	83.861	120.00	335,314.97	64,801.77	
SALE	1/04/10	02991220	AMERICAN TOWER CORP. CL-A				2.24		
43986	1/07/10	423322	OPPENHEIMER & CO., INC	2,000.00	43.400	60.00	86,737.76	27,862.87	
SALE	1/13/10	03042010	AMERICAN WATER WORKS CO INC				.59		
49725	1/19/10	423348	DEUTSCHE BANK AG (DOMESTIC)	2,000.00	23.070	60.00	46,079.41	3,032.81	
SALE	1/26/10	03042010	AMERICAN WATER WORKS CO INC				.56		
49725	1/29/10	423385	DEUTSCHE BANK AG (DOMESTIC)	2,000.00	22.000	60.00	43,939.44	892.84	
SALE	1/13/10	03076C10	AMERIPRISE FINANCIAL INC				.54		
47265	1/19/10	423348	DEUTSCHE BANK AG (DOMESTIC)	1,000.00	41.910	30.00	41,879.46	15,521.12	
SALE	1/07/10	03251510	ANADIGICS INC				1.15		
48937	1/12/10	423331	INSTINET/SOFT-FACTSET	10,000.00	4.450	500.00	44,000.85	3,722.80	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

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

PAGE:

22

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	1/05/10	03783310	APPLE INC				11.03		
36208	1/08/10	423326	INSTINET/SOFT-FACTSET	2,000.00	214.44	100.00	428,780.57	149,199.06	
SALE	1/06/10	03783310	APPLE INC				5.45		
36208	1/11/10	423326	INSTINET/SOFT-FACTSET	1,000.00	211.74	50.00	211,690.45	71,899.70	
SALE	1/05/10	04685W10	ATHENAHEALTH INC				2.38		
49023	1/08/10	423326	INSTINET/SOFT-FACTSET	2,000.00	46.127	100.00	92,151.62	16,874.89	
SALE	1/12/10	04743P10	ATHEROS COMMUNICATIONS IN				1.82		
48434	1/15/10	423343	INSTINET/SOFT-FACTSET	4,000.00	35.667	200.00	142,465.38	34,583.78	
SALE	1/14/10	04743P10	ATHEROS COMMUNICATIONS IN				5.44		
48434	1/20/10	423352	JANNEY MONTGOMERY SCOTT	12,000.00	35.637	360.00	427,280.96	103,636.16	

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 44327	1/11/10 1/14/10	04951310 423339	ATMEL CORP. INSTINET/SOFT-FACTSET		10,000.00	5.224	500.00	51,733.65	17,077.89
SALE 44327	1/22/10 1/27/10	04951310 423377	ATMEL CORP. JEFFERIES & COMPANY		20,000.00	5.140	600.00	102,198.69	32,887.17
SALE 47512	1/25/10 1/28/10	05722410 423381	BAKER HUGHES INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	44.191	30.00	44,160.43	7,324.76
SALE 47512	1/26/10 1/29/10	05722410 423385	BAKER HUGHES INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	46.350	30.00	46,319.41	9,483.74
SALE 49963	1/07/10 1/12/10	07589610 423331	BED BATH & BEYOND INC LABRANCHE/SOFT		15,000.00	42.400	750.00	635,233.65	56,002.95
SALE 48325	1/25/10 1/28/10	08442310 423381	W R BERKLEY CORP DEUTSCHE BANK AG (DOMESTIC)		10,000.00	24.699	300.00	246,688.86	-8,375.86
SALE 48325	1/26/10 1/29/10	08442310 423385	W R BERKLEY CORP DEUTSCHE BANK AG (DOMESTIC)		4,000.00	24.831	120.00	99,201.93	-2,823.96
SALE 48982	1/08/10 1/13/10	11776U30 423335	BSQUARE CORP JANNEY MONTGOMERY SCOTT		5,000.00	2.722	150.00	13,461.15	1,136.71

4340

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D I V I S I O N O F I N V E S T M E N T
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N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

23

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 48982	1/11/10 1/14/10	11776U30 423339	BSQUARE CORP INSTINET/SOFT-FACTSET		5,000.00	2.887	250.00	14,185.62	1,861.18
SALE 48865	1/04/10 1/07/10	11844010 423322	THE BUCKLE INC OPPENHEIMER & CO., INC		3,000.00	29.447	90.00	88,248.42	-7,523.17
SALE 48865	1/05/10 1/08/10	11844010 423326	THE BUCKLE INC OPPENHEIMER & CO., INC		2,000.00	29.729	60.00	59,397.07	-4,450.66
SALE 48865	1/06/10 1/11/10	11844010 423326	THE BUCKLE INC OPPENHEIMER & CO., INC		4,000.00	30.510	120.00	121,916.86	-5,778.60
SALE 48865	1/07/10 1/12/10	11844010 423331	THE BUCKLE INC OPPENHEIMER & CO., INC		2,000.00	32.650	60.00	65,238.32	1,390.59
SALE 48865	1/21/10 1/26/10	11844010 423372	THE BUCKLE INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	31.192	60.00	62,323.20	-1,524.53
SALE 48865	1/26/10 1/29/10	11844010 423385	THE BUCKLE INC DEUTSCHE BANK AG (DOMESTIC)		12,000.00	30.633	360.00	367,232.53	-15,853.83
SALE 49564	1/15/10 1/21/10	12526910 423358	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		3,000.00	98.383	90.00	295,054.35	50,763.49
SALE 49562	1/11/10 1/14/10	12665010 423339	CVS CORP OPPENHEIMER & CO., INC		5,000.00	34.068	150.00	170,187.12	23,306.43
SALE 49562	1/12/10 1/15/10	12665010 423343	CVS CORP OPPENHEIMER & CO., INC		4,000.00	33.540	120.00	134,039.50	16,534.95
SALE 46470	1/08/10 1/13/10	12960310 423335	CALGON CARBON CORP OPPENHEIMER & CO., INC		3,000.00	15.056	90.00	45,076.83	2,618.86
SALE 46470	1/11/10 1/14/10	12960310 423339	CALGON CARBON CORP OPPENHEIMER & CO., INC		2,000.00	15.108	60.00	30,155.22	1,849.91
SALE 46470	1/25/10 1/28/10	12960310 423381	CALGON CARBON CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	14.403	60.00	28,745.63	440.32

4340

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D I V I S I O N O F I N V E S T M E N T
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N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

24

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 46470	1/26/10 1/29/10	12960310 423385	CALGON CARBON CORP DEUTSCHE BANK AG (DOMESTIC)		3,000.00	14.230	90.00	42,600.35	142.38
SALE 49590	1/05/10 1/08/10	15678210 423326	CERNER CORP INSTINET/SOFT-FACTSET		2,000.00	85.641	100.00	171,177.39	16,874.09
SALE	1/13/10	15678210	CERNER CORP				1.11		

49590	1/19/10	423348	INSTINET/SOFT-FACTSET		1,000.00	86.722	50.00	86,670.79	9,519.14
SALE	1/05/10	16516710	CHESAPEAKE ENERGY CORP.				1.47		
41851	1/08/10	423326	OPPENHEIMER & CO., INC		2,000.00	28.446	60.00	56,829.53	5,742.11
SALE	1/07/10	16516710	CHESAPEAKE ENERGY CORP.				1.47		
41851	1/12/10	423331	OPPENHEIMER & CO., INC		2,000.00	28.445	60.00	56,827.53	5,740.11
SALE	1/25/10	16516710	CHESAPEAKE ENERGY CORP.				.69		
41851	1/28/10	423381	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	26.902	60.00	53,743.31	2,655.89
SALE	1/11/10	18538Q10	CLEARWIRE CORP CL-A				1.97		
49696	1/14/10	423339	INSTINET/SOFT-FACTSET		10,000.00	7.650	500.00	76,000.03	15,144.73
SALE	1/12/10	18538Q10	CLEARWIRE CORP CL-A				.99		
49696	1/15/10	423343	INSTINET/SOFT-FACTSET		10,000.00	7.750	500.00	76,999.01	16,143.71
SALE	1/08/10	18911Q10	CLOUD PEAK ENERGY INC				1.69		
49782	1/13/10	423335	OPPENHEIMER & CO., INC		4,000.00	16.414	120.00	65,535.51	7,630.20
SALE	1/12/10	18911Q10	CLOUD PEAK ENERGY INC				.87		
49782	1/15/10	423343	OPPENHEIMER & CO., INC		4,000.00	17.060	120.00	68,117.53	10,212.22
SALE	1/11/10	19210850	COEUR D'ALENE MINES CORP				2.09		
49193	1/14/10	423339	OPPENHEIMER & CO., INC		4,000.00	20.314	120.00	81,133.51	-2,986.11
SALE	1/05/10	19259P30	COINSTAR INC				1.45		
47786	1/08/10	423326	INSTINET/SOFT-FACTSET		2,000.00	28.090	100.00	56,077.75	180.27
SALE	1/11/10	19259P30	COINSTAR INC				1.48		
47786	1/14/10	423339	INSTINET/SOFT-FACTSET		2,000.00	28.620	100.00	57,139.32	1,241.85

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

PAGE:

25

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	1/26/10	20825C10	CONOCOPHILLIPS				3.19		
37805	1/29/10	423385	DEUTSCHE BANK AG (DOMESTIC)		5,000.00	50.200	150.00	250,846.81	-18,069.49
SALE	1/20/10	22544710	CREE INC				5.59		
50421	1/25/10	423368	JEFFERIES & COMPANY		7,000.00	62.864	210.00	439,830.31	36,494.81
SALE	1/21/10	22544710	CREE INC				5.60		
50421	1/26/10	423372	JEFFERIES & COMPANY		7,000.00	62.914	210.00	440,181.70	36,846.20
SALE	1/06/10	22966910	CUBIC CORP				2.13		
49977	1/11/10	423326	OPPENHEIMER & CO., INC		2,000.00	41.320	60.00	82,576.87	8,587.47
SALE	1/15/10	22966910	CUBIC CORP				2.62		
49977	1/21/10	423358	DEUTSCHE BANK AG (DOMESTIC)		5,000.00	41.197	150.00	205,833.38	20,859.88
SALE	1/19/10	22966910	CUBIC CORP				2.59		
49977	1/22/10	423362	DEUTSCHE BANK AG (DOMESTIC)		5,000.00	40.710	150.00	203,396.91	18,423.41
SALE	1/08/10	25659P40	DOLAN MEDIA CO				1.54		
49620	1/13/10	423335	OPPENHEIMER & CO., INC		5,000.00	11.923	150.00	59,463.46	4,056.08
SALE	1/11/10	25659P40	DOLAN MEDIA CO				1.52		
49620	1/14/10	423339	OPPENHEIMER & CO., INC		5,000.00	11.816	150.00	58,930.48	3,523.10
SALE	1/13/10	25659P40	DOLAN MEDIA CO				.73		
49620	1/19/10	423348	DEUTSCHE BANK AG (DOMESTIC)		5,000.00	11.440	150.00	57,047.77	1,640.39
SALE	1/14/10	25659P40	DOLAN MEDIA CO				.72		
49620	1/20/10	423352	DEUTSCHE BANK AG (DOMESTIC)		5,000.00	11.308	150.00	56,390.28	982.90
SALE	1/07/10	25674610	DOLLAR TREE INC				2.57		
42995	1/12/10	423331	INSTINET/SOFT-FACTSET		2,000.00	49.807	100.00	99,510.43	15,946.82
SALE	1/13/10	25674610	DOLLAR TREE INC				.64		
42995	1/19/10	423348	INSTINET/SOFT-FACTSET		1,000.00	49.715	50.00	49,664.36	7,882.55
SALE	1/26/10	25674610	DOLLAR TREE INC				1.23		
42995	1/29/10	423385	JEFFERIES & COMPANY		2,000.00	48.049	60.00	96,036.77	12,473.16

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

PAGE:

26

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 47763 1,731.49	1/13/10 1/19/10	26017410 423348	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)	2,000.00	2.300	.06 60.00	4,539.94	
SALE 47763 1,631.49	1/22/10 1/27/10	26017410 423377	DOVER MOTORSPORTS INC DEUTSCHE BANK AG (DOMESTIC)	2,000.00	2.250	.06 60.00	4,439.94	
SALE 50201	1/25/10 1/28/10	27864210 423381	EBAY INC INSTINET/SOFT-FACTSET	3,000.00	23.570	.90 150.00	70,559.10	-593.43
SALE 44779	12/29/09 1/04/10	28238P10 423314	EHEALTH INC MERRIMAN/OTC	4,000.00	16.342	1.68 40.00	65,326.32	6,489.83
SALE 44779	12/30/09 1/05/10	28238P10 423318	EHEALTH INC ELECTRONIC BROKERAGE SYSTEM	4,000.00	16.332	1.68 20.00	65,305.52	6,469.03
SALE 44779	12/31/09 1/06/10	28238P10 423322	EHEALTH INC ELECTRONIC BROKERAGE SYSTEM	4,000.00	16.413	1.69 20.00	65,630.31	6,793.82
SALE 44779	1/04/10 1/07/10	28238P10 423322	EHEALTH INC LABRANCHE/SOFT	2,000.00	16.478	.85 100.00	32,854.15	3,435.90
SALE 44779	1/05/10 1/08/10	28238P10 423326	EHEALTH INC INSTINET/SOFT-FACTSET	2,000.00	16.870	.87 100.00	33,638.13	4,219.88
SALE 44779	1/12/10 1/15/10	28238P10 423343	EHEALTH INC INSTINET/SOFT-FACTSET	2,000.00	17.354	.45 100.00	34,607.15	5,188.90
SALE 44779	1/13/10 1/19/10	28238P10 423348	EHEALTH INC INSTINET/SOFT-FACTSET	2,000.00	17.286	.44 100.00	34,470.56	5,052.31
SALE 44779	1/22/10 1/27/10	28238P10 423377	EHEALTH INC JEFFERIES & COMPANY	2,000.00	18.127	.47 60.00	36,193.33	6,775.08
SALE 44779	1/25/10 1/28/10	28238P10 423381	EHEALTH INC INSTINET/SOFT-FACTSET	4,000.00	18.481	.94 200.00	73,723.46	14,886.97
SALE 44779	1/26/10 1/29/10	28238P10 423385	EHEALTH INC JEFFERIES & COMPANY	4,000.00	18.447	.94 120.00	73,668.66	14,832.17

4340

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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
SALE 50200	1/13/10 1/19/10	28571610 423348	ELECTRONIC GAME CARD INC INSTINET/SOFT-FACTSET		10,000.00	1.420	.19 500.00	13,699.81	794.58
SALE 50200	1/21/10 1/26/10	28571610 423372	ELECTRONIC GAME CARD INC JEFFERIES & COMPANY		10,000.00	1.410	.18 300.00	13,799.82	894.59
SALE 37233 3,558.97	1/04/10 1/07/10	29363910 423322	ENTERCOM COMMUNICATIONS COR OPPENHEIMER & CO., INC		2,000.00	7.050	.37 60.00	14,039.63	
SALE 37233 4,788.94	1/08/10 1/13/10	29363910 423335	ENTERCOM COMMUNICATIONS COR OPPENHEIMER & CO., INC		2,000.00	7.665	.40 60.00	15,269.60	
SALE 15201	12/30/09 1/05/10	30231G10 423318	EXXON MOBIL CORP. ELECTRONIC BROKERAGE SYSTEM		2,000.00	68.693	3.54 10.00	137,372.46	-2,926.89
SALE 49746	1/08/10 1/13/10	34959E10 423335	FORTINET INC LABRANCHE/SOFT		8,000.00	19.797	4.07 400.00	157,970.33	57,970.33
SALE 48569	12/30/09 1/05/10	34985310 423318	FORWARD AIR CORPORATION ELECTRONIC BROKERAGE SYSTEM		5,000.00	25.629	3.30 25.00	128,115.20	10,369.28
SALE 48569	1/04/10 1/07/10	34985310 423322	FORWARD AIR CORPORATION LABRANCHE/SOFT		10,000.00	25.088	6.45 500.00	250,373.55	14,881.71
SALE 48125	12/29/09 1/04/10	35952W10 423314	FUEL SYSTEMS SOLUTIONS INC MERRIMAN/OTC		2,000.00	42.564	2.19 20.00	85,105.01	19,885.26
SALE 48125	12/31/09 1/06/10	35952W10 423322	FUEL SYSTEMS SOLUTIONS INC ELECTRONIC BROKERAGE SYSTEM		3,000.00	42.202	3.26 15.00	126,588.64	28,759.01
SALE 50329	1/13/10 1/19/10	36467W10 423348	GAMESTOP CORP DEUTSCHE BANK AG (DOMESTIC)		12,000.00	20.768	3.17 360.00	248,854.03	5,138.97
SALE 12731	1/19/10 1/22/10	36960410 423362	GENERAL ELECTRIC CO. DEUTSCHE BANK AG (DOMESTIC)		6,000.00	16.400	1.25 180.00	98,220.55	-7,642.18
SALE 50404	1/14/10 1/20/10	38141G10 423352	GOLDMAN SACHS G DEUTSCHE BANK AG (DOMESTIC)		3,500.00	170.30	7.57 105.00	595,948.98	10,216.98

4340

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28

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 37621	1/04/10 1/07/10	39762420 423322	GREIF INC. CL B OPPENHEIMER & CO., INC		300.00	50.280	.39 9.00	15,074.61	-125.89
SALE 37621	1/05/10 1/08/10	39762420 423326	GREIF INC. CL B OPPENHEIMER & CO., INC		300.00	51.500	.40 9.00	15,440.60	240.10
SALE 37621	1/06/10 1/11/10	39762420 423326	GREIF INC. CL B OPPENHEIMER & CO., INC		400.00	51.850	.54 12.00	20,727.46	460.13
SALE 37621	1/19/10 1/22/10	39762420 423362	GREIF INC. CL B DEUTSCHE BANK AG (DOMESTIC)		200.00	51.365	.14 6.00	10,266.86	133.19
SALE 37621	1/20/10 1/25/10	39762420 423368	GREIF INC. CL B DEUTSCHE BANK AG (DOMESTIC)		200.00	51.740	.14 6.00	10,341.86	208.19
SALE 37621	1/21/10 1/26/10	39762420 423372	GREIF INC. CL B DEUTSCHE BANK AG (DOMESTIC)		200.00	51.620	.14 6.00	10,317.86	184.20
SALE 37621 89.80	1/22/10 1/27/10	39762420 423377	GREIF INC. CL B DEUTSCHE BANK AG (DOMESTIC)		200.00	50.250	.13 6.00	10,043.87	-
SALE 49866	1/13/10 1/19/10	42786610 423348	HERSHEY CO/THE DEUTSCHE BANK AG (DOMESTIC)		3,000.00	37.550	1.44 90.00	112,558.56	4,633.20
SALE 49866	1/15/10 1/21/10	42786610 423358	HERSHEY CO/THE DEUTSCHE BANK AG (DOMESTIC)		5,000.00	36.430	2.32 150.00	181,995.18	2,119.59
SALE 49866	1/15/10 1/21/10	42786610 423358	HERSHEY CO/THE DEUTSCHE BANK AG (DOMESTIC)		3,000.00	36.248	1.39 90.00	108,652.31	726.95
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					8,000.00	36.361	3.71	290,647.49	
2,846.54							240.00		
SALE 49866	1/19/10 1/22/10	42786610 423362	HERSHEY CO/THE DEUTSCHE BANK AG (DOMESTIC)		2,000.00	37.680	.96 60.00	75,299.04	3,348.80

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 1/01/10 THROUGH 1/31/10

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
SALE 49866	1/20/10 1/25/10	42786610 423368	HERSHEY CO/THE DEUTSCHE BANK AG (DOMESTIC)		8,000.00	37.029	3.77 240.00	295,991.43	8,190.48
SALE 49846	1/21/10 1/26/10	42823610 423372	HEWLETT-PACKARD CO DEUTSCHE BANK AG (DOMESTIC)		2,000.00	52.430	1.34 60.00	104,798.66	5,777.00
SALE 49846	1/22/10 1/27/10	42823610 423377	HEWLETT-PACKARD CO DEUTSCHE BANK AG (DOMESTIC)		4,000.00	50.995	2.60 120.00	203,857.40	5,814.09
SALE 49619	1/25/10 1/28/10	43575830 423381	HOLLY CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	26.312	.67 60.00	52,562.33	-3,099.84
SALE 46467	1/25/10 1/28/10	43851610 423381	HONEYWELL INTERNATIONAL INC KEEFE BRUYETTE & WOODS INC.		10,000.00	40.436	5.14 400.00	403,954.86	84,659.86
SALE 48854	1/06/10 1/11/10	45678T30 423326	INFOSPACE INC INSTINET/SOFT-FACTSET		2,000.00	9.451	.49 100.00	18,800.51	1,979.65
SALE 45198	1/05/10 1/08/10	45920010 423326	INTL BUSINESS MACHINES CORP OPPENHEIMER & CO., INC		1,000.00	131.45	3.38 30.00	131,423.62	32,664.99
SALE 50327	1/22/10 1/27/10	46603210 423377	J&J SNACK FOOD CREDIT SUISSE SEC (AES)		2,000.00	43.901	1.12 20.00	87,780.88	12,504.66
SALE 50327	1/22/10 1/27/10	46603210 423377	J&J SNACK FOOD JEFFERIES & COMPANY		3,000.00	42.530	1.63 90.00	127,498.97	14,584.64
SALE 50327	1/25/10 1/28/10	46603210 423381	J&J SNACK FOOD INSTINET/SOFT-FACTSET		1,276.00	43.709	.71 63.80	55,708.56	7,682.33
SALE 50327	1/26/10 1/29/10	46603210 423385	J&J SNACK FOOD INSTINET/SOFT-FACTSET		1,539.00	43.059	.85 76.95	66,190.31	8,265.26
SALE 47299	1/05/10 1/08/10	46981410 423326	JACOBS ENGINEERING GROUP IN OPPENHEIMER & CO., INC		1,000.00	38.410	.99 30.00	38,379.01	-4,103.77
SALE 47299	1/06/10 1/11/10	46981410 423326	JACOBS ENGINEERING GROUP IN OPPENHEIMER & CO., INC		2,000.00	40.050	2.06 60.00	80,037.94	-4,927.61

4340

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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
SALE 47299	1/07/10 1/12/10	46981410 423331	JACOBS ENGINEERING GROUP IN OPPENHEIMER & CO., INC		2,000.00	41.315	2.13 60.00	82,568.27	-2,397.28
SALE 47299	1/11/10 1/14/10	46981410 423339	JACOBS ENGINEERING GROUP IN OPPENHEIMER & CO., INC		2,000.00	41.931	2.16 60.00	83,799.84	-1,165.71
SALE 47299	1/20/10 1/25/10	46981410 423368	JACOBS ENGINEERING GROUP IN DEUTSCHE BANK AG (DOMESTIC)		16,000.00	39.970	8.13 480.00	639,027.07	-40,697.36
SALE 18884	1/19/10 1/22/10	47816010 423362	JOHNSON & JOHNSON DEUTSCHE BANK AG (DOMESTIC)		2,000.00	65.280	1.66 60.00	130,498.34	17,280.87
SALE 25663	1/05/10 1/08/10	48517030 423326	KANSAS CITY SOUTHERN OPPENHEIMER & CO., INC		1,000.00	33.903	.88 30.00	33,872.12	10,550.52
SALE 50191	1/06/10 1/11/10	51783410 423326	LAS VEGAS SANDS CORP OPPENHEIMER & CO., INC		20,000.00	18.137	9.33 600.00	362,134.67	49,807.67
SALE 50191	1/07/10 1/12/10	51783410 423331	LAS VEGAS SANDS CORP OPPENHEIMER & CO., INC		20,000.00	17.830	9.17 600.00	355,990.83	43,663.83
SALE 44247	1/04/10 1/07/10	52605730 423322	LENNAR CORP. CL B OPPENHEIMER & CO., INC		4,000.00	9.899	1.02 120.00	39,472.98	12,903.59
SALE 44247	1/05/10 1/08/10	52605730 423326	LENNAR CORP. CL B OPPENHEIMER & CO., INC		6,000.00	9.904	1.53 180.00	59,241.27	19,387.19
SALE 44247	1/06/10 1/11/10	52605730 423326	LENNAR CORP. CL B OPPENHEIMER & CO., INC		6,000.00	10.324	1.60 180.00	61,760.60	21,906.52
SALE 44247	1/08/10 1/13/10	52605730 423335	LENNAR CORP. CL B OPPENHEIMER & CO., INC		2,000.00	12.164	.63 60.00	24,267.37	10,982.68
SALE 44247	1/08/10 1/13/10	52605730 423335	LENNAR CORP. CL B OPPENHEIMER & CO., INC		4,000.00	11.956	1.23 120.00	47,702.37	21,132.98
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					6,000.00	12.025	1.86	71,969.74	
32,115.66							180.00		

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

PAGE:

31

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 44247	1/11/10 1/14/10	52605730 423339	LENNAR CORP. CL B OPPENHEIMER & CO., INC		4,000.00	12.651	1.31 120.00	50,482.29	23,912.90
SALE 44247	1/12/10 1/15/10	52605730 423343	LENNAR CORP. CL B OPPENHEIMER & CO., INC		4,000.00	12.822	.65 120.00	51,165.75	24,596.36
SALE 44247	1/14/10 1/20/10	52605730 423352	LENNAR CORP. CL B DEUTSCHE BANK AG (DOMESTIC)		5,000.00	13.069	.83 150.00	65,195.17	31,983.44
SALE 44247	1/19/10 1/22/10	52605730 423362	LENNAR CORP. CL B DEUTSCHE BANK AG (DOMESTIC)		5,000.00	12.674	.81 150.00	63,217.19	30,005.46
SALE 48350	1/04/10 1/07/10	53591920 423322	LIONS GATE ENTERTAINMENT CO OPPENHEIMER & CO., INC		10,000.00	5.811	1.50 300.00	57,806.50	-5,641.66
SALE 48350	1/05/10 1/08/10	53591920 423326	LIONS GATE ENTERTAINMENT CO OPPENHEIMER & CO., INC		10,000.00	5.945	1.53 300.00	59,148.47	-4,299.69
SALE 48350	1/15/10 1/21/10	53591920 423358	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.461	.70 300.00	54,308.30	-9,139.86
SALE 48350	1/19/10 1/22/10	53591920 423362	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.523	.71 300.00	54,930.29	-8,517.87
SALE 48350	1/22/10 1/27/10	53591920 423377	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.395	.69 300.00	53,651.31	-9,796.85
SALE 46344	1/19/10 1/22/10	57632310 423362	MASTEC INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	13.638	.70 120.00	54,430.50	5,081.72

SALE 46344	1/20/10 1/25/10	57632310 423368	MASTEC INC DEUTSCHE BANK AG (DOMESTIC)	10,000.00	13.653	300.00	1.74	136,228.26	12,856.32
SALE 46344	1/21/10 1/26/10	57632310 423372	MASTEC INC DEUTSCHE BANK AG (DOMESTIC)	14,000.00	13.618	420.00	2.43	190,223.97	17,503.25
SALE 46344	1/22/10 1/27/10	57632310 423377	MASTEC INC DEUTSCHE BANK AG (DOMESTIC)	10,000.00	13.194	300.00	1.68	131,639.32	8,267.38

4340

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 1/01/10 THROUGH 1/31/10

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

PAGE:

32

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 46344	1/25/10 1/28/10	57632310 423381	MASTEC INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	12.895	.33 60.00	25,729.67	1,055.28
SALE 46344	1/26/10 1/29/10	57632310 423385	MASTEC INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	12.701	.33 60.00	25,340.67	666.28
SALE 50289	1/06/10 1/11/10	58283910 423327	MEAD JOHNSON NUTRITION CO OPPENHEIMER & CO., INC		10,000.00	44.580	11.46 300.00	445,488.54	105,325.83
SALE 50289	1/08/10 1/13/10	58283910 423335	MEAD JOHNSON NUTRITION CO OPPENHEIMER & CO., INC		2,000.00	45.105	2.32 60.00	90,147.68	22,115.14
SALE 50289	1/12/10 1/15/10	58283910 423343	MEAD JOHNSON NUTRITION CO OPPENHEIMER & CO., INC		2,000.00	45.747	1.16 60.00	91,432.84	23,400.30
SALE 50289	1/14/10 1/20/10	58283910 423352	MEAD JOHNSON NUTRITION CO DEUTSCHE BANK AG (DOMESTIC)		3,012.00	46.490	1.78 90.36	139,935.74	37,478.73
SALE 38052	1/25/10 1/28/10	58497720 423381	MEDTOX SCIENTIFIC INC. INSTINET/SOFT-FACTSET		1,000.00	8.327	.11 50.00	8,277.09	-2,732.81
SALE 12799	12/30/09 1/05/10	59491810 423318	MICROSOFT CORP. ELECTRONIC BROKERAGE SYSTEM		4,000.00	31.186	3.21 20.00	124,721.99	28,550.14
SALE 12799	1/04/10 1/07/10	59491810 423322	MICROSOFT CORP. LABRANCHE/SOFT		10,000.00	30.970	7.96 500.00	309,192.04	68,762.41
SALE 48421	1/04/10 1/07/10	59511210 423322	MICRON TECHNOLOGY INC OPPENHEIMER & CO., INC		6,000.00	10.821	1.67 180.00	64,741.33	18,992.65
SALE 48421	1/05/10 1/08/10	59511210 423326	MICRON TECHNOLOGY INC OPPENHEIMER & CO., INC		5,000.00	10.742	1.39 150.00	53,560.11	15,436.21
SALE 48421	1/13/10 1/19/10	59511210 423348	MICRON TECHNOLOGY INC DEUTSCHE BANK AG (DOMESTIC)		5,000.00	10.371	.66 150.00	51,703.34	13,579.44
SALE 47655	1/14/10 1/20/10	61744644 423352	MORGAN STANLEY DEUTSCHE BANK AG (DOMESTIC)		6,000.00	31.100	2.37 180.00	186,417.63	18,704.89

4340

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 1/01/10 THROUGH 1/31/10

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
SALE 50276	1/11/10 1/14/10	61945A10 423339	MOSIAC CO OPPENHEIMER & CO., INC		1,000.00	65.933	1.70 40.00	65,891.60	5,708.91
SALE 49843	12/29/09 1/04/10	62886E10 423314	NCR CORP ELECTRONIC BROKERAGE SYSTEM		10,000.00	11.282	2.90 50.00	112,771.10	16,549.99
SALE 49843	12/30/09 1/05/10	62886E10 423318	NCR CORP ELECTRONIC BROKERAGE SYSTEM		10,000.00	11.110	2.86 50.00	111,046.14	14,825.03
SALE 49843	12/31/09 1/06/10	62886E10 423322	NCR CORP ELECTRONIC BROKERAGE SYSTEM		20,000.00	11.218	5.77 100.00	224,258.23	31,816.00
SALE 48031	1/20/10 1/25/10	62944T10 423368	NVR INC DEUTSCHE BANK AG (DOMESTIC)		100.00	723.09	.92 3.00	72,305.08	8,650.29
SALE 49833	1/06/10 1/11/10	63530910 423326	NATIONAL CINEMEDIA INC INSTINET/SOFT-FACTSET		6,000.00	17.312	2.67 300.00	103,566.33	15,793.88
SALE 49833	1/19/10 1/22/10	63530910 423362	NATIONAL CINEMEDIA INC INSTINET/SOFT-FACTSET		3,000.00	16.754	.64 150.00	50,110.76	6,224.53
SALE	1/05/10	63934E10	NAVISTAR				1.04		

48501	1/08/10	423326	OPPENHEIMER & CO., INC	1,000.00	40.429	30.00	40,398.06	-395.64
SALE	1/19/10	63934E10	NAVISTAR			.49		
48501	1/22/10	423362	DEUTSCHE BANK AG (DOMESTIC)	1,000.00	37.903	30.00	37,872.51	-2,921.19
SALE	1/22/10	65163910	NEWMONT MINING			7.48		
47942	1/27/10	423377	DEUTSCHE BANK AG (DOMESTIC)	13,000.00	45.285	390.00	588,307.52	38,322.09
SALE	1/04/10	67066G10	NVIDIA CORP			.95		
48849	1/07/10	423322	LABRANCHE/SOFT	2,000.00	18.501	100.00	36,900.25	8,519.00
SALE	1/19/10	68389X10	ORACLE CORP			.33		
46204	1/22/10	423362	INSTINET/SOFT-FACTSET	1,000.00	25.384	50.00	25,333.67	5,738.43
SALE	1/04/10	71708110	PFIZER INC			4.84		
48433	1/07/10	423322	OPPENHEIMER & CO., INC	10,000.00	18.830	300.00	187,995.16	24,594.50

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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
SALE	1/05/10	71708110	PFIZER INC				4.83		
48433	1/08/10	423326	OPPENHEIMER & CO., INC		10,000.00	18.792	300.00	187,610.17	24,209.50
SALE	1/04/10	72925110	PLUM CREEK TIMBER CO INC				1.96		
46288	1/07/10	423322	OPPENHEIMER & CO., INC		2,000.00	38.044	60.00	76,025.04	6,247.17
SALE	1/05/10	72925110	PLUM CREEK TIMBER CO INC				.98		
46288	1/08/10	423326	OPPENHEIMER & CO., INC		1,000.00	38.112	30.00	38,081.02	3,192.08
SALE	1/19/10	72925110	PLUM CREEK TIMBER CO INC				2.41		
46288	1/22/10	423362	DEUTSCHE BANK AG (DOMESTIC)		5,000.00	37.885	150.00	189,273.09	14,828.42
SALE	1/25/10	72925110	PLUM CREEK TIMBER CO INC				2.33		
46288	1/28/10	423381	DEUTSCHE BANK AG (DOMESTIC)		5,000.00	36.688	150.00	183,287.67	8,842.99
SALE	1/04/10	74731Q10	PZENA INVESTMENT MGMT INC				.42		
46575	1/07/10	423322	OPPENHEIMER & CO., INC		2,000.00	8.141	60.00	16,220.98	3,542.48
SALE	1/05/10	74731Q10	PZENA INVESTMENT MGMT INC				.42		
46575	1/08/10	423326	OPPENHEIMER & CO., INC		2,000.00	8.022	60.00	15,983.78	3,305.28
SALE	1/11/10	74731Q10	PZENA INVESTMENT MGMT INC				.42		
46575	1/14/10	423339	OPPENHEIMER & CO., INC		2,000.00	8.057	60.00	16,052.58	3,374.08
SALE	1/21/10	75075340	RAILAMERICA INC				.36		
48836	1/26/10	423372	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	13.853	60.00	27,645.64	-1,762.95
SALE	1/26/10	75102810	RALCORP HOLDINGS INC				.79		
47837	1/29/10	423385	DEUTSCHE BANK AG (DOMESTIC)		1,000.00	61.940	30.00	61,909.21	406.41
SALE	1/19/10	75190730	RAMTRON INTERNATIONAL CORP.				.03		
42765	1/22/10	423362	INSTINET/SOFT-FACTSET		1,000.00	1.980	50.00	1,929.97	-631.39
SALE	1/20/10	75190730	RAMTRON INTERNATIONAL CORP.				.03		
42765	1/25/10	423368	INSTINET/SOFT-FACTSET		1,000.00	1.870	50.00	1,819.97	-741.39
SALE	1/25/10	75190730	RAMTRON INTERNATIONAL CORP.				.05		
42765	1/28/10	423381	INSTINET/SOFT-FACTSET		2,000.00	1.830	100.00	3,560.35	-1,562.37

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

PAGE:

35

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	1/05/10	78403A10	SCO GROUP INC. (THE)				.05		
40344	1/08/10	423326	INSTINET (PORTAL)		5,000.00	.340	25.00	1,674.95	527.06
SALE	1/06/10	78403A10	SCO GROUP INC. (THE)				.05		
40344	1/11/10	423326	INSTINET (PORTAL)		5,000.00	.360	25.00	1,774.95	627.06
SALE	1/14/10	78403A10	SCO GROUP INC. (THE)				.03		
40344	1/20/10	423352	INSTINET (PORTAL)		5,000.00	.350	25.00	1,724.97	577.08

SALE 40344 727.08	1/19/10 1/22/10	78403A10 423362	SCO GROUP INC. (THE) INSTINET (PORTAL)					.03 25.00		1,874.97
SALE 40344 552.08	1/25/10 1/28/10	78403A10 423381	SCO GROUP INC. (THE) INSTINET (PORTAL)					.03 25.00		1,699.97
SALE 48520	12/29/09 1/04/10	78477410 423314	STEC INC MERRIMAN/OTC					1.80 40.00	69,765.80	-33,498.92
SALE 49559	1/11/10 1/14/10	80090720 423339	SANMINA-SCI CORP INSTINET/SOFT-FACTSET					.59 100.00	22,503.01	6,203.44
SALE 49559	1/13/10 1/19/10	80090720 423348	SANMINA-SCI CORP INSTINET/SOFT-FACTSET					.30 100.00	23,092.70	6,793.13
SALE 49559	1/19/10 1/22/10	80090720 423362	SANMINA-SCI CORP INSTINET/SOFT-FACTSET					.78 250.00	60,851.72	20,102.79
SALE 49559	1/22/10 1/27/10	80090720 423377	SANMINA-SCI CORP JEFFERIES & COMPANY					.77 150.00	60,199.23	19,450.30
SALE 48841	1/07/10 1/12/10	82028010 423331	SHAW GROUP INC (THE) INSTINET/SOFT-FACTSET					3.37 200.00	130,617.43	9,647.20
SALE 48841	1/08/10 1/13/10	82028010 423335	SHAW GROUP INC (THE) JANNEY MONTGOMERY SCOTT					3.27 120.00	127,102.73	6,132.50
SALE 48841	1/25/10 1/28/10	82028010 423381	SHAW GROUP INC (THE) INSTINET/SOFT-FACTSET					.78 100.00	60,569.22	84.10

4340

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

PAGE:

36

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 47177	1/04/10 1/07/10	82706L10 423322	SILICON GRAPHICS INTERNATIO OPPENHEIMER & CO., INC		5,000.00	6.958	.90 150.00	34,636.60	10,399.27
SALE 47177	1/07/10 1/12/10	82706L10 423331	SILICON GRAPHICS INTERNATIO OPPENHEIMER & CO., INC		5,000.00	8.570	1.11 150.00	42,698.89	18,461.57
SALE 47177	1/08/10 1/13/10	82706L10 423335	SILICON GRAPHICS INTERNATIO OPPENHEIMER & CO., INC		5,000.00	8.510	1.10 150.00	42,398.90	18,161.57
SALE 47177	1/11/10 1/14/10	82706L10 423339	SILICON GRAPHICS INTERNATIO OPPENHEIMER & CO., INC		5,000.00	8.857	1.14 150.00	44,131.86	19,894.54
SALE 47177	1/13/10 1/19/10	82706L10 423348	SILICON GRAPHICS INTERNATIO DEUTSCHE BANK AG (DOMESTIC)		5,000.00	8.498	.54 150.00	42,337.46	18,100.13
SALE 47177	1/19/10 1/22/10	82706L10 423362	SILICON GRAPHICS INTERNATIO DEUTSCHE BANK AG (DOMESTIC)		5,000.00	9.290	.59 150.00	46,298.41	22,061.09
SALE 48649	1/04/10 1/07/10	83175610 423322	SMITH & WESSON HOLDING CORP LABRANCHE/SOFT		10,000.00	4.127	1.06 500.00	40,768.94	-8,349.99
SALE 48649	1/07/10 1/12/10	83175610 423331	SMITH & WESSON HOLDING CORP INSTINET/SOFT-FACTSET		10,000.00	4.500	1.16 500.00	44,498.84	-4,620.09
SALE 48649	1/11/10 1/14/10	83175610 423339	SMITH & WESSON HOLDING CORP INSTINET/SOFT-FACTSET		10,000.00	4.444	1.15 500.00	43,942.85	-5,176.08
SALE 48649	1/20/10 1/25/10	83175610 423368	SMITH & WESSON HOLDING CORP INSTINET/SOFT-FACTSET		10,000.00	4.169	.53 500.00	41,192.47	-7,926.47
SALE 48707	1/22/10 1/27/10	85453210 423377	STANLEY INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	27.815	.71 60.00	55,569.09	3,095.00
SALE 48707	1/25/10 1/28/10	85453210 423381	STANLEY INC DEUTSCHE BANK AG (DOMESTIC)		3,000.00	27.801	1.06 90.00	83,311.34	4,600.20
SALE 48707	1/26/10 1/29/10	85453210 423385	STANLEY INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	27.063	.69 60.00	54,064.31	1,590.22

4340

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

PAGE:

37

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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Domestic Report

SALE 48744	1/05/10 1/08/10	87113010 423326	SYBASE INC OPPENHEIMER & CO., INC				1.14 30.00		
				1,000.00	44.280			44,248.86	5,192.31
SALE 49868	12/29/09 1/04/10	87244340 423314	THQ INC MERRIMAN/OTC				1.27 100.00		
				10,000.00	4.918			49,082.73	511.61
SALE 49868	12/31/09 1/06/10	87244340 423322	THQ INC ELECTRONIC BROKERAGE SYSTEM				1.29 50.00		
				10,000.00	4.985			49,797.71	1,226.58
SALE 49868	1/04/10 1/07/10	87244340 423322	THQ INC LABRANCHE/SOFT				1.30 500.00		
				10,000.00	5.074			50,237.70	1,666.58
SALE 49868	1/05/10 1/08/10	87244340 423326	THQ INC INSTINET/SOFT-FACTSET				1.35 500.00		
				10,000.00	5.239			51,891.65	3,320.52
SALE 38737 455.38	1/14/10 1/20/10	87655330 423352	TASTY BAKING CO. JANNEY MONTGOMERY SCOTT				.18 60.00		
				2,000.00	7.031			14,002.02	-
SALE 45489	1/04/10 1/07/10	88731730 423322	TIME WARNER INC OPPENHEIMER & CO., INC				1.52 60.00		
				2,000.00	29.410			58,758.48	10,131.32
SALE 45489	1/05/10 1/08/10	88731730 423326	TIME WARNER INC OPPENHEIMER & CO., INC				1.51 60.00		
				2,000.00	29.261			58,460.49	9,833.33
SALE 42955	1/11/10 1/14/10	90323610 423339	URS CORP. OPPENHEIMER & CO., INC				1.26 30.00		
				1,000.00	48.977			48,945.74	11,169.26
SALE 48671	1/08/10 1/13/10	90984P10 423335	UNITED COMMUNITY BANKS/GA LABRANCHE/SOFT				1.93 1,000.00		
				20,000.00	3.759			74,184.07	-21,952.26
SALE 48671	1/11/10 1/14/10	90984P10 423339	UNITED COMMUNITY BANKS/GA INSTINET/SOFT-FACTSET				2.00 1,000.00		
				20,000.00	3.888			76,748.00	-19,388.33
SALE 48671	1/13/10 1/19/10	90984P10 423348	UNITED COMMUNITY BANKS/GA INSTINET/SOFT-FACTSET				.99 1,000.00		
				20,000.00	3.896			76,925.01	-19,211.33
SALE 48671	1/15/10 1/21/10	90984P10 423358	UNITED COMMUNITY BANKS/GA INSTINET/SOFT-FACTSET				1.07 1,000.00		
				20,000.00	4.207			83,142.93	-12,993.41

4340

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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
SALE 48671	1/19/10 1/22/10	90984P10 423362	UNITED COMMUNITY BANKS/GA INSTINET/SOFT-FACTSET		20,000.00	4.172	1.06 1,000.00	82,444.94	-13,691.40
SALE 48671	1/20/10 1/25/10	90984P10 423368	UNITED COMMUNITY BANKS/GA INSTINET/SOFT-FACTSET		20,000.00	4.363	1.11 1,000.00	86,254.89	-9,881.45
SALE 44273	1/04/10 1/07/10	91126810 423322	UNITED ONLINE INC LABRANCHE/SOFT		4,000.00	7.266	.75 200.00	28,861.25	4,383.91
SALE 50137	1/11/10 1/14/10	91131210 423339	UNITED PARCEL SERVICE-CL B OPPENHEIMER & CO., INC		10,000.00	62.886	16.17 400.00	628,442.83	50,109.83
SALE 49011	1/04/10 1/07/10	92343V10 423322	VERIZON COMMUNICATIONS INC OPPENHEIMER & CO., INC		13,000.00	33.319	11.14 390.00	432,740.66	48,031.25
SALE 49011	1/07/10 1/12/10	92343V10 423331	VERIZON COMMUNICATIONS INC OPPENHEIMER & CO., INC		10,000.00	32.000	8.23 300.00	319,691.77	23,761.45
SALE 49011	1/14/10 1/20/10	92343V10 423352	VERIZON COMMUNICATIONS INC DEUTSCHE BANK AG (DOMESTIC)		5,000.00	31.790	2.02 150.00	158,797.98	10,832.82
SALE 49880	1/19/10 1/22/10	92929710 423362	WMS INDUSTRIES INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	43.302	.55 30.00	43,271.45	3,283.92
SALE 49880	1/21/10 1/26/10	92929710 423372	WMS INDUSTRIES INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	43.270	.55 30.00	43,239.45	3,251.92
SALE 49880	1/25/10 1/28/10	92929710 423381	WMS INDUSTRIES INC DEUTSCHE BANK AG (DOMESTIC)		5,000.00	41.198	2.62 150.00	205,836.38	5,898.73
SALE 40141	1/22/10 1/27/10	93114210 423377	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	53.061	1.35 60.00	106,060.25	4,815.49
SALE 49929	1/06/10 1/11/10	93455010 423326	WARNER MUSIC GROUP CORP OPPENHEIMER & CO., INC		10,000.00	5.889	1.52 300.00	58,589.48	5,077.17
SALE 41383	1/14/10 1/20/10	94268310 423352	WATSON PHARMACEUTICALS, INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	40.834	2.08 120.00	163,211.92	54,240.92

4340

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

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
SALE 46540	1/14/10 1/20/10	94974610 423352	WELLS FARGO & CO DEUTSCHE BANK AG (DOMESTIC)		3,000.00	28.540	1.09 90.00	85,528.91	10,600.50
SALE 46167	1/04/10 1/07/10	96216610 423322	WEYERHAEUSER CO OPPENHEIMER & CO., INC		5,000.00	44.221	5.69 150.00	220,949.31	56,767.63
SALE 47833	1/12/10 1/15/10	98074510 423343	WOODWARD GOVERNOR CO INSTINET/SOFT-FACTSET		5,000.00	29.659	1.89 250.00	148,042.11	46,588.59
SALE 47833	1/21/10 1/26/10	98074510 423372	WOODWARD GOVERNOR CO JEFFERIES & COMPANY		5,000.00	28.297	1.80 150.00	141,335.20	39,881.68
SUBTOTAL STOCK SALES:					1,237,590.00		470.44 41,564.00	24,843,127.15	2,728,523.72
SALES OF COMINGLED-FUND UNITS									
SALE 50556	1/26/10 1/29/10	18538Q13 423385	CLEARWIRE CORP NEW INSTINET (PORTAL)		20,000.00	.479	.13 100.00	9,471.87	9,471.65
SUBTOTAL UNIT-ASSET SALES:					20,000.00		.13 100.00	9,471.87	
TOTAL FUND SALES:					1,257,590.00		470.57 41,664.00	24,852,599.02	2,737,995.37

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

5050 STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

CASH MANAGEMENT FD (5050)

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 50393	1/13/10 1/13/10	00279HJR 288497	ABBEY NATIONAL YANKEE CERT ABBEY NATIONAL	.1300 2/01/10	50,000,000.00	100.00		50,000,000.00	
PUR 50450	1/19/10 1/19/10	00279HJY 288516	ABBEY NATIONAL YANKEE CERT ABBEY NATIONAL	.1200 2/01/10	65,000,000.00	100.00		65,000,000.00	
PUR 50451	1/19/10 1/19/10	00279HJZ 288516	ABBEY NATIONAL YANKEE CERT ABBEY NATIONAL	.1200 2/05/10	65,000,000.00	100.00		65,000,000.00	
PUR 50332	1/08/10 1/08/10	0556M4E8 288478	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.1400 1/29/10	35,000,000.00	100.00		35,000,000.00	
PUR 50336	1/08/10 1/08/10	0556M4E8 288478	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.1400 1/29/10	50,000,000.00	100.00		50,000,000.00	
PUR 50520	1/22/10 1/22/10	0556M4L8 288533	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.1400 3/01/10	58,000,000.00	100.00		58,000,000.00	
PUR 50295	1/06/10 1/06/10	0556N1A7 288467	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1200 1/07/10	132,000,000.00	100.00		131,999,559.99	
PUR 50305	1/07/10 1/07/10	0556N1A8 288472	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1000 1/08/10	132,000,000.00	100.00		131,999,633.33	
PUR 50479	1/20/10 1/20/10	0556N1AM 288522	BNP PARIBAS FINANCE INC DIS JP MORGAN	.1000 1/21/10	7,341,000.00	100.00		7,340,979.61	
PUR 50493	1/21/10 1/21/10	0556N1AN 288527	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1000 1/22/10	55,000,000.00	100.00		54,999,847.22	
PUR 50408	1/14/10 1/14/10	0556N1B5 288504	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1400 2/05/10	17,000,000.00	99.991		16,998,545.56	
PUR 50319	1/07/10 1/07/10	06366FSF 288472	BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS	.1400 2/09/10	20,000,000.00	100.00		20,000,000.00	

5050 STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

CASH MANAGEMENT FD (5050) -Cont.

PAGE:

41

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 50609	1/28/10 1/28/10	06366FUC 288558	BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS	.1300 3/01/10	80,000,000.00	.130 100.00		80,000,000.00	
PUR 50625	1/29/10 1/29/10	06416KB1 288564	BANK OF NOVA SCOTIA DISC C BANK OF NOVA SCOTIA	.1200 2/01/10	60,000,000.00	.120 99.999		59,999,400.00	
PUR 50313	1/07/10 1/07/10	06416PU2 288472	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.1300 2/08/10	77,000,000.00	.130 100.00		77,000,000.00	
PUR 50371	1/12/10 1/12/10	06416PV2 288490	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.1100 1/22/10	63,000,000.00	.110 100.00		63,000,000.00	
PUR 50519	1/22/10 1/22/10	06416PX7 288533	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.1300 3/01/10	63,000,000.00	.130 100.00		63,000,000.00	
PUR 50394	1/13/10 1/13/10	06538AME 288497	BK OF TOKYO MITSUBISI UFJ N BANK OF TOKYO MITSUBUSHI	.1500 2/01/10	25,000,000.00	.150 100.00		25,000,000.00	
PUR 50569	1/26/10 1/26/10	06538ANJ 288546	BK OF TOKYO MITSUBISHI UFS BANK OF TOKYO MITSUBUSHI	.1700 2/26/10	40,000,000.00	.170 100.00		40,000,000.00	
PUR 50590	1/27/10 1/27/10	06538ANL 288552	BK OF TOKYO MITSUBISI UFJ N BANK OF TOKYO MITSUBUSHI	.1500 2/11/10	25,000,000.00	.150 100.00		25,000,000.00	
PUR 50500	1/21/10 1/21/10	13170MGA 288527	CALYON YANKEE CERT DEP CALYON NY	.1800 3/01/10	40,000,000.00	.180 100.00		40,000,000.00	
PUR 50507	1/21/10 1/21/10	13170MGA 288527	CALYON YANKEE CERT DEP CALYON NY	.1800 3/01/10	20,000,000.00	.180 100.00		20,000,000.00	
PUR 50518	1/22/10 1/22/10	13170MGC 288533	CALYON YANKEE CERT DEP CALYON NY	.1400 2/01/10	60,000,000.00	.140 100.00		60,000,000.00	
PUR 50546	1/25/10 1/25/10	13170MGG 288539	CALYON YANKEE CERT DEP CALYON NY	.1400 2/11/10	20,000,000.00	.140 100.00		20,000,000.00	
PUR 50297	1/06/10 1/06/10	13170SA7 288467	CALYON DISC C P CALYON NY	.1000 1/07/10	50,000,000.00	.100 100.00		49,999,861.11	

5050

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 1/01/10 THROUGH 1/31/10

CASH MANAGEMENT FD (5050) -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
PUR 50310	1/07/10 1/07/10	13170SA8 288472	CALYON DISC C P CALYON NY	.1100 1/08/10	50,000,000.00	.110 100.00		49,999,847.22	
PUR 50460	1/19/10 1/19/10	13170SAL 288516	CALYON DISC C P CALYON NY	.1000 1/20/10	11,029,000.00	.100 100.00		11,028,969.36	
PUR 50477	1/20/10 1/20/10	13170SAM 288522	CALYON DISC C P CALYON NY	.1100 1/21/10	10,000,000.00	.110 100.00		9,999,969.44	
PUR 50482	1/21/10 1/21/10	13170SAN 288527	CALYON NA INC DISC C P CALYON SECURITIES(USA) INC.	.1100 1/22/10	50,000,000.00	.110 100.00		49,999,847.22	
PUR 50624	1/29/10 1/29/10	13170SB1 288564	CALYON N.A. DISC C P CALYON NY	.1300 2/01/10	50,000,000.00	.130 99.999		49,999,458.33	
PUR 50521	1/22/10 1/22/10	13606XUD 288533	CANADIAN IMPERIAL BK OF COM CANADIAN IMPERIAL BANK	.1000 2/01/10	27,000,000.00	.100 100.00		27,000,000.00	
PUR 50300	1/06/10 1/06/10	13607FA7 288467	CANADIAN IMPERIAL HOLDING D CANADIAN IMPERIAL HOLDINGS	.0800 1/07/10	30,000,000.00	.080 100.00		29,999,933.33	
PUR 50370	1/12/10 1/12/10	13607FAN 288490	CANADIAN IMPERIAL HLDGS DIS CANADIAN IMPERIAL BANK	.1100 1/22/10	80,000,000.00	.110 99.997		79,997,555.55	
PUR 50547	1/25/10 1/25/10	13607FC1 288539	CANADIAN IMPERIAL BK OF COM CANADIAN IMPERIAL BANK	.1200 3/01/10	35,000,000.00	.120 99.988		34,995,916.67	
PUR 50355	1/11/10 1/11/10	14178MAC 288484	CARGILL INC DISC C P JP MORGAN	.0900 1/12/10	7,626,000.00	.090 100.00		7,625,980.94	
PUR 50375	1/12/10 1/12/10	14178MAS 288490	CARGILL INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1100 1/26/10	19,000,000.00	.110 99.996		18,999,187.22	
PUR 50374	1/12/10 1/12/10	14178MAS 288490	CARGILL INC DISC C P JP MORGAN	.1100 1/26/10	10,000,000.00	.110 99.996		9,999,572.22	
PUR 50288	1/05/10 1/05/10	14178MB9 288462	CARGILL INC DISC C P JP MORGAN	.1300 2/09/10	21,417,000.00	.130 99.987		21,414,293.13	

5050

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 1/01/10 THROUGH 1/31/10

CASH MANAGEMENT FD (5050) -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
PUR 50429	1/15/10 1/15/10	16677E2A 288510	CHEVRON FUNDING IBN CHEVRON USA INC	.0800 2/01/10	50,000,000.00	100.00		50,000,000.00	
PUR 50449	1/19/10 1/19/10	16677E2C 288516	CHEVRON FUNDING IBN CHEVRON USA INC	.0600 1/28/10	55,000,000.00	100.00		55,000,000.00	
PUR 50396	1/13/10 1/13/10	16677EZ5 288497	CHEVRON FUNDING IBN CHEVRON USA INC	.0700 2/02/10	40,000,000.00	100.00		40,000,000.00	
PUR 50395	1/13/10 1/13/10	16677EZ6 288497	CHEVRON FUNDING IBN CHEVRON USA INC	.0700 2/03/10	40,000,000.00	100.00		40,000,000.00	
PUR 50428	1/15/10 1/15/10	16677EZ9 288510	CHEVRON FUNDING IBN CHEVRON USA INC	.0700 1/29/10	25,000,000.00	100.00		25,000,000.00	
PUR 50286	1/05/10 1/05/10	19416FAR 288462	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.0700 1/25/10	15,000,000.00	99.996		14,999,416.67	
PUR 50323	1/07/10 1/07/10	19416FAS 288472	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.0700 1/26/10	9,649,000.00	99.996		9,648,643.53	
PUR 50372	1/12/10 1/12/10	20259XXS 288490	COMMERZBANK YANKEE CERT DEP BGC FINANCIAL	.2100 2/16/10	80,000,000.00	100.00		80,000,000.00	
PUR 50475	1/20/10 1/20/10	2082M3AT 288522	CONOCO PHILLIPS CO DISC C P TOUSSAINT CAPITAL	.1000 1/27/10	100,000,000.00	99.998		99,998,055.56	
PUR 50457	1/19/10 1/19/10	22536FZG 288516	CREDIT INDUSTRIEL COMM NY Y CREDIT INDUSTRIEL&COMMERCIA	.2000 2/24/10	50,000,000.00	100.00		50,000,000.00	
PUR 50571	1/26/10 1/26/10	22536FZT 288546	CREDIT INDUSTRIEL COMM NY Y CREDIT INDUSTRIEL&COMMERCIA	.1900 3/01/10	60,000,000.00	100.00		60,000,000.00	
PUR 50398	1/13/10 1/13/10	2363F7B5 288497	DANSKE CORP DISC C P BARCLAYS CAPITAL (DOMESTIC)	.1200 2/05/10	5,713,000.00	99.992		5,712,562.00	
PUR 50452	1/19/10 1/19/10	2363F7B5 288516	DANSKE CORP DISC C P BARCLAYS CAPITAL INC	.1500 2/05/10	30,000,000.00	99.993		29,997,875.01	

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

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

CASH MANAGEMENT FD (5050) -Cont.

PAGE:

44

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 50516	1/22/10 1/22/10	2363F7B5 288533	DANSKE CORP DISC C P BARCLAYS CAPITAL INC	.1200 2/05/10	44,000,000.00	99.995		43,997,946.65	
PUR 50426	1/15/10 1/15/10	2441W1AU 288510	DEERE & CO DISC C P CITIGROUP GBL MKT(FMLY SALO	.0900 1/28/10	14,000,000.00	99.997		13,999,545.00	
PUR 50579	1/26/10 1/26/10	24422DC3 288546	JOHN DEERE CO DISC C P TOUSSAINT CAPITAL	.0900 3/03/10	25,000,000.00	99.991		24,997,750.00	
PUR 50299	1/06/10 1/06/10	25153KA7 288467	DEUTSCHE BANK FINANCIAL DIS DEUTSCHE BANK	.1000 1/07/10	30,000,000.00	100.00		29,999,916.67	
PUR 50307	1/07/10 1/07/10	25153KA8 288472	DEUTSCHE BANK FINANCIAL DIS DEUTSCHE BANK	.1000 1/08/10	110,000,000.00	100.00		109,999,694.44	
PUR 50623	1/29/10 1/29/10	25153KB1 288564	DEUTSCHE BANK FINANCIAL LLC DEUTSCHE BANK	.1100 2/01/10	30,000,000.00	99.999		29,999,725.00	
PUR 50411	1/14/10 1/14/10	25154B5Z 288504	DEUTSCHE BANK AG YANKEE CTF DEUTSCHE BANK	.1400 2/17/10	80,000,000.00	100.00		80,000,000.00	
PUR 50414	1/14/10 1/14/10	2546R3BN 288504	WALT DISNEY CO DISC C P WILLIAMS CAPITAL GROUP	.0700 2/22/10	100,000,000.00	99.992		99,992,416.66	
PUR 50312	1/07/10 1/07/10	30257BB1 288472	FPL GROUP CAPITAL INC DISC BGC FINANCIAL	.1100 2/01/10	23,000,000.00	99.992		22,998,243.06	
PUR 50333	1/08/10 1/08/10	30257BB2 288478	FPL GROUP CAPITAL INC DISC BGC FINANCIAL	.1100 2/02/10	10,000,000.00	99.992		9,999,236.11	
PUR 50335	1/08/10 1/08/10	30257BB5 288478	FPL GROUP CAPITAL INC DISC BGC FINANCIAL	.1100 2/05/10	30,000,000.00	99.991		29,997,433.33	
PUR 50431	1/15/10 1/15/10	30257BBB 288510	FPL GROUP CAPITAL INC DISC BARCLAYS CAPITAL INC	.2000 2/11/10	7,000,000.00	99.985		6,998,950.00	
PUR	1/20/10	313385VV	FED HOME LOAN BANK DISC NOT	.0800		.080			

50469 1/20/10 288522 GOLDMAN SACHS & COMPANY 4/21/10 45,650,000.00 99.980 45,640,768.57

5050
 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10

CASH MANAGEMENT FD (5050) -Cont.

PAGE:

45

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 50417	1/14/10 1/14/10	313397YC 288504	FHLMC DISCOUNT NOTES CREDIT SUISSE SEC (USA) LLC	.1150 6/15/10	100,000,000.00	.115 99.951		99,951,444.40	
PUR 50410	1/14/10 1/14/10	34108BBG 288504	FLORIDA POWER LIGHT CORP DI CITIGROUP GBL MKT(FMLY SALO	.1200 2/16/10	30,000,000.00	.120 99.989		29,996,700.00	
PUR 50284	1/05/10 1/05/10	36967TYF 288462	GENERAL ELECTRIC CREDIT COR GENERAL ELECTRIC CAPITAL CO	.1300 1/22/10	67,000,000.00	.130 100.00		67,000,000.00	
PUR 50318	1/07/10 1/07/10	3696E2B9 288472	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1400 2/09/10	30,000,000.00	.140 100.00		30,000,000.00	
PUR 50320	1/07/10 1/07/10	3696E2C3 288472	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1400 2/10/10	43,000,000.00	.140 100.00		43,000,000.00	
PUR 50588	1/27/10 1/27/10	3696E2G3 288552	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1000 2/08/10	67,000,000.00	.100 100.00		67,000,000.00	
PUR 50296	1/06/10 1/06/10	4611K1A7 288467	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC	.1000 1/07/10	50,000,000.00	.100 100.00		49,999,861.11	
PUR 50308	1/07/10 1/07/10	4611K1A8 288472	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC	.0800 1/08/10	67,000,000.00	.080 100.00		66,999,851.11	
PUR 50512	1/21/10 1/21/10	4611K1AN 288527	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC	.1000 1/22/10	20,040,000.00	.100 100.00		20,039,944.33	
PUR 50277	1/04/10 1/04/10	4611K1B1 288453	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC	.1600 2/01/10	100,000,000.00	.160 99.988		99,987,555.56	
PUR 50285	1/05/10 1/05/10	4611K1B1 288462	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC	.1600 2/01/10	23,000,000.00	.160 99.988		22,997,240.00	
PUR 50621	1/29/10 1/29/10	4611K1B1 288564	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC	.1000 2/01/10	57,000,000.00	.100 99.999		56,999,525.00	
PUR 50348	1/11/10 1/11/10	4611K1B2 288484	INTESA FUNDING LLC DISC C P MORGAN STANLEY	.1450 2/02/10	10,000,000.00	.145 99.991		9,999,113.89	

5050
 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10

CASH MANAGEMENT FD (5050) -Cont.

PAGE:

46

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 50413	1/14/10 1/14/10	4662J1BK 288504	JP MORGAN CHASE & CO DISC C JP MORGAN CHASE	.1000 2/19/10	100,000,000.00	.100 99.990		99,990,000.00	
PUR 50470	1/20/10 1/20/10	4823T0NN 288522	KBC BANK NV NY YANKEE CERT BGC FINANCIAL	.1200 2/24/10	80,000,000.00	.120 100.00		80,000,000.00	
PUR 50301	1/06/10 1/06/10	63253LFW 288467	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL	.0600 1/07/10	88,000,000.00	.060 100.00		88,000,000.00	
PUR 50311	1/07/10 1/07/10	63253LFX 288472	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL	.0700 1/08/10	8,000,000.00	.070 100.00		8,000,000.00	
PUR 50321	1/07/10 1/07/10	63253LFY 288472	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL	.1000 2/09/10	17,000,000.00	.100 100.00		17,000,000.00	
PUR 50376	1/12/10 1/12/10	63253LFZ 288490	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL	.1000 2/11/10	51,000,000.00	.100 100.00		51,000,000.00	
PUR 50397	1/13/10 1/13/10	63253LGA 288497	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL	.1000 2/16/10	25,000,000.00	.100 100.00		25,000,000.00	
PUR 50419	1/14/10 1/14/10	63253LGB 288504	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL	.0800 1/15/10	17,537,000.00	.080 100.00		17,537,000.00	
PUR 50439	1/15/10 1/15/10	63253LGC 288510	NATIONAL AUSTRALIA FDG DE I NATL AUSTRALIA FUNDING DELA	.0800 1/19/10	18,331,000.00	.080 100.00		18,331,000.00	
PUR 50456	1/19/10 1/19/10	63253LGD 288516	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL	.1000 2/17/10	67,000,000.00	.100 100.00		67,000,000.00	

PUR 50487	1/21/10 1/21/10	63253LGE 288527	NATIONAL AUSTRALIA FDG DE I NATL AUSTRALIA FUNDING DELA	.1000 1/22/10	70,000,000.00	.100 100.00		70,000,000.00
PUR 50525	1/22/10 1/22/10	63253LGF 288533	NATIONAL AUSTRALIA FDG DE I NATL AUSTRALIA FUNDING DELA	.0900 1/25/10	9,481,000.00	.090 100.00		9,481,000.00
PUR 50373	1/12/10 1/12/10	63306VD7 288490	NATIONAL BANK OF CANADA YAN TRADITION AISEL SECURITIES	.1100 2/01/10	22,000,000.00	.110 100.00		22,000,000.00

5050
 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10

47
 CASH MANAGEMENT FD (5050) -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 50434	1/15/10 1/15/10	63306VE4 288510	NATIONAL BANK OF CANADA YAN TRADITION AISEL SECURITIES	.1100 2/23/10	68,000,000.00	.110 100.00		68,000,000.00	
PUR 50478	1/20/10 1/20/10	65556QYL 288522	NORDEA BANK FINLAND/NY YANK TRADITION AISEL SECURITIES	.1400 2/26/10	130,500,000.00	.140 100.00		130,500,000.00	
PUR 50468	1/20/10 1/20/10	7426M5C1 288522	PRIVATE EXPORT FDG CORP DIS WILLIAMS CAPITAL GROUP	.0900 3/01/10	25,000,000.00	.090 99.990		24,997,500.00	
PUR 50427	1/15/10 1/15/10	74800KC1 288510	QUEBEC PROVINCE DISC C P CIBC Oppenheimer	.1100 3/01/10	63,000,000.00	.110 99.986		62,991,337.50	
PUR 50298	1/06/10 1/06/10	74977LA7 288467	RABOBANK USA FINANCE DISC C RABOBANK NEDERLAND	.0900 1/07/10	30,000,000.00	.090 100.00		29,999,925.00	
PUR 50306	1/07/10 1/07/10	74977LA8 288472	RABOBANK USA FINANCE DISC C RABOBANK NEDERLAND	.0900 1/08/10	100,000,000.00	.090 100.00		99,999,750.00	
PUR 50459	1/19/10 1/19/10	74977LAV 288516	RABOBANK USA FIN DISC C P RABOBANK NEDERLAND	.1000 1/29/10	25,000,000.00	.100 99.997		24,999,305.56	
PUR 50622	1/29/10 1/29/10	74977LB1 288564	RABOBANK USA FIN DISC C P BGC FINANCIAL	.1000 2/01/10	55,000,000.00	.100 99.999		54,999,541.66	
PUR 50433	1/15/10 1/15/10	74977LB5 288510	RABOBANK USA FIN DISC C P RABOBANK NEDERLAND	.0900 2/05/10	25,000,000.00	.090 99.995		24,998,687.50	
PUR 50432	1/15/10 1/15/10	74977LBB 288510	RABOBANK USA FIN CORP DISC BGC FINANCIAL	.0900 2/11/10	20,000,000.00	.090 99.993		19,998,650.00	
PUR 50294	1/06/10 1/06/10	83365SA7 288467	SOCIETE GENERALE N.A. INC D JP MORGAN	.1400 1/07/10	50,000,000.00	.140 100.00		49,999,805.55	
PUR 50309	1/07/10 1/07/10	83365SA8 288472	SOCIETE GENERALE N.A. INC D BANK OF AMERICA SECURITIES	.1400 1/08/10	50,000,000.00	.140 100.00		49,999,805.55	
PUR 50325	1/08/10 1/08/10	83365SAB 288478	SOCIETE GENERALE N.A. INC D BANK OF AMERICA SECURITIES	.1400 1/11/10	50,000,000.00	.140 99.999		49,999,416.65	

5050
 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10

48
 CASH MANAGEMENT FD (5050) -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 50430	1/15/10 1/15/10	83365SAK 288510	SOCIETE GENERALE N.A. INC D BARCLAYS CAPITAL INC	.1300 1/19/10	33,000,000.00	.130 99.999		32,999,523.35	
PUR 50483	1/21/10 1/21/10	83365SAN 288527	SOCIETE GENERALE N.A. INC D BARCLAYS CAPITAL INC	.1300 1/22/10	50,000,000.00	.130 100.00		49,999,819.45	
PUR 50515	1/22/10 1/22/10	83365SAV 288533	SOCIETE GENERALE N.A. INC D BARCLAYS CAPITAL INC	.1400 1/29/10	55,000,000.00	.140 99.997		54,998,502.79	
PUR 50613	1/29/10 1/29/10	83365SB1 288564	SOCIETE GENERALE N.A. INC D JP MORGAN	.1400 2/01/10	50,000,000.00	.140 99.999		49,999,416.65	
PUR 50369	1/12/10 1/12/10	8336W0XR 288490	SOCIETE GENERALE YANKEE C D SOCIETE GENERALE INTERNATIO	.1800 2/01/10	75,000,000.00	.180 100.00		75,000,000.00	
PUR 50626	1/29/10 1/29/10	8336WOK5 288564	SOCIETE GENERALE YANKEE C D SOCIETE GENERALE INTERNATIO	.1600 2/11/10	50,000,000.00	.160 100.00		50,000,000.00	
PUR 50412	1/14/10 1/14/10	86959F5U 288504	SVENSKA HANDELSBANKEN YANK TRADITION AISEL SECURITIES	.1200 2/18/10	85,000,000.00	.120 100.00		85,000,000.00	
PUR 50458	1/19/10 1/19/10	86959F5W 288516	SVENSKA HANDELSBANKEN YANK BGC FINANCIAL	.1300 2/22/10	93,000,000.00	.130 100.00		93,000,000.00	

PUR 50570	1/26/10 1/26/10	891124AA 288546	TORONTO DOMINION YANKEE C D TD SECURITIES	.1500 3/26/10	90,000,000.00	100.00	.150	90,000,000.00
PUR 50591	1/27/10 1/27/10	89112YAE 288552	TORONTO DOMINION BK NY YANK TD SECURITIES	.1000 3/01/10	90,000,000.00	100.00	.100	90,000,000.00
PUR 50406	1/14/10 1/14/10	89233HB3 288504	TOYOTA MOTOR CR CORP DISC C TOYOTA MOTOR CR CORP.	.0900 2/03/10	60,000,000.00	99.995	.090	59,997,000.00
PUR 50407	1/14/10 1/14/10	89233HB4 288504	TOYOTA MOTOR CR CORP DISC C TOYOTA MOTOR CR CORP.	.0900 2/04/10	60,000,000.00	99.995	.090	59,996,850.00
PUR 50347	1/11/10 1/11/10	90467BBA 288484	UNICREDITO DELAWARE INC DCP BGC FINANCIAL	.1900 2/10/10	50,000,000.00	99.984	.190	49,992,083.33

5050

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CASH MANAGEMENT FD (5050) -Cont.

PAGE:

49

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 50409	1/14/10 1/14/10	90467BBA 288504	UNICREDITO DELAWARE INC DCP CREDIT SUISSE SEC (USA) LLC	.2000 2/10/10	30,000,000.00	99.985		29,995,500.00	
PUR 50474	1/20/10 1/20/10	912795U4 288522	U.S. TREASURY BILLS JP MORGAN	.0545 5/06/10	162,850,000.00	99.984		162,823,867.10	
PUR 50476	1/20/10 1/20/10	912795U5 288522	U.S. TREASURY BILLS JP MORGAN	.0745 6/03/10	55,000,000.00	99.972		54,984,748.19	
PUR 50522	1/22/10 1/22/10	912795U5 288533	U.S. TREASURY BILLS BARCLAYS CAPITAL INC	.0750 6/03/10	45,000,000.00	99.973		44,987,625.00	
PUR 50549	1/25/10 1/25/10	912795U5 288539	U.S. TREASURY BILLS JP MORGAN	.0795 6/03/10	29,518,000.00	99.972		29,509,591.06	
PUR 50580	1/26/10 1/26/10	912795U5 288546	U.S. TREASURY BILLS BARCLAYS CAPITAL INC	.0845 6/03/10	20,000,000.00	99.970		19,993,991.11	
PUR 50640	1/29/10 1/29/10	912795U5 288564	U.S. TREASURY BILLS BARCLAYS CAPITAL INC	.0850 6/03/10	20,005,000.00	99.970		19,999,095.75	
PUR 50418	1/14/10 1/14/10	912795UM 288504	U S TREASURY BILLS HSBC (DOMESTIC)	.0520 4/15/10	40,000,000.00	99.987		39,994,742.22	
PUR 50338	1/08/10 1/08/10	912795UQ 288478	U.S. TREASURY BILLS HSBC (DOMESTIC)	.0695 5/13/10	23,642,000.00	99.976		23,636,294.73	
PUR 50415	1/14/10 1/14/10	912795UQ 288504	U.S. TREASURY BILLS JP MORGAN	.0665 5/13/10	118,000,000.00	99.978		117,974,061.31	
PUR 50471	1/20/10 1/20/10	912795UR 288522	U.S. TREASURY BILLS MORGAN STANLEY	.0615 5/20/10	200,000,000.00	99.980		199,959,000.00	
PUR 50416	1/14/10 1/14/10	912795US 288504	U.S. TREASURY BILLS JP MORGAN	.0755 5/27/10	100,000,000.00	99.972		99,972,106.94	
PUR 50592	1/27/10 1/27/10	912795UU 288552	U.S. TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.0945 6/17/10	17,258,000.00	99.963		17,251,612.38	

5050

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CASH MANAGEMENT FD (5050) -Cont.

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
PUR 50589	1/27/10 1/27/10	912795UU 288552	U.S. TREASURY BILLS JP MORGAN	.0955 6/17/10	28,000,000.00	99.963		27,989,526.83	
PUR 50472	1/20/10 1/20/10	9612C1AM 288522	WESTPAC BANKING CORP DISC C JP MORGAN	.1000 1/21/10	56,000,000.00	100.00		55,999,844.43	
SUBTOTAL FIXED PURCHASES:					6534587000.00			6534225298.70	
TOTAL FUND PURCHASES:					6534587000.00			6534225298.70	

SALES OF FIXED INCOME SECURITIES

Domestic Report

SALE	1/04/10	912795T4	U.S. TREASURY BILLS	.1095						
48913	1/04/10	288453	JP MORGAN	2/25/10	14,480,000.00	99.994		14,479,152.92		1,443.17
SALE	1/06/10	912795T4	U.S. TREASURY BILLS	.1095						
48913	1/06/10	288467	BARCLAYS CAPITAL (DOMESTIC)	2/25/10	10,622,000.00	99.994		10,621,409.89		1,025.32
SALE	1/28/10	912795T4	U.S. TREASURY BILLS	.1095						
48913	1/28/10	288558	HSBC (DOMESTIC)	2/25/10	6,079,000.00	100.00		6,079,009.46		527.19
SALE	1/29/10	912795T4	U.S. TREASURY BILLS	.1095						
48913	1/29/10	288564	JP MORGAN	2/25/10	48,000,000.00	100.00		47,999,982.00		3,924.00
SALE	1/12/10	912795T5	U.S. TREASURY BILLS	.1995						
48443	1/12/10	288490	NOMURA SECURITIES INT'L INC	3/04/10	1,189,000.00	99.999		1,188,990.74		326.78
SUBTOTAL FIXED SALES:					80,370,000.00			80,368,545.01		
TOTAL FUND SALES:					80,370,000.00			80,368,545.01		

END OF REPORT FOR: CASH MANAGEMENT FD

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

COMMON PENSION FD A (5140)

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
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR	1/14/10	11161T10	BROADWIND ENERGY INC						
50441	1/21/10	423353	JP MORGAN		192,500.00	5.750		1,106,875.00	
PUR	1/14/10	11161T10	BROADWIND ENERGY INC						
50441	1/21/10	423353	LAZARD CAPITAL MARKETS		27,500.00	5.750		158,125.00	
PUR	1/14/10	11161T10	BROADWIND ENERGY INC						
50441	1/21/10	423353	MACQUARIE CAPITAL(USA), INC		200,000.00	5.750		1,150,000.00	
PUR	1/14/10	11161T10	BROADWIND ENERGY INC						
50441	1/21/10	423353	RAYMOND JAMES & ASSOCIATES,		55,000.00	5.750		316,250.00	
PUR	1/07/10	11875910	BUCYRUS INTL INC NEW						
50328	1/12/10	423328	INSTINET/SOFT-FACTSET		60,000.00	64.958	3,000.00	3,900,474.00	
PUR	1/14/10	12709P10	CABOT MICROELECTRONICS CORP						
26137	1/20/10	423349	JEFFERIES & COMPANY		25,000.00	33.136	750.00	829,155.00	
PUR	1/08/10	14343640	CARMIKE CINEMAS, INC.						
36872	1/13/10	423332	JEFFERIES & COMPANY		20,000.00	7.618	600.00	152,962.00	
PUR	1/05/10	14365830	CARNIVAL CORP						
49668	1/08/10	423323	OPPENHEIMER & CO., INC		35,000.00	32.287	1,400.00	1,131,441.50	
PUR	1/05/10	19238U10	COGDELL SPENCER INC.						
40172	1/08/10	423323	OPPENHEIMER & CO., INC		20,000.00	5.687	800.00	114,548.00	
PUR	1/22/10	20911510	CONSOLIDATED EDISON, INC.						
07848	1/27/10	423374	CAPIS/SOFT		90,000.00	43.718	4,500.00	3,939,075.00	
PUR	1/05/10	23257210	CYMER INC						
16861	1/08/10	423323	INSTINET/SOFT-FACTSET		50,000.00	38.733	2,500.00	1,939,130.00	
PUR	1/20/10	29364G10	ENERGY CORP.						
10852	1/25/10	423365	CITIGROUP/CITIBANK DOMESTIC		50,000.00	80.424	2,000.00	4,023,190.00	

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

COMMON PENSION FD A (5140) -Cont.

PAGE:

52

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	1/11/10	29384R10	ENTROPIC COMMUNICATIONS, IN						
39007	1/14/10	423336	INSTINET/SOFT-FACTSET		35,000.00	3.745	1,750.00	132,818.00	
PUR	1/14/10	29384R10	ENTROPIC COMMUNICATIONS, IN						
39007	1/20/10	423349	JEFFERIES & COMPANY		25,000.00	4.229	750.00	106,470.00	

PUR 18384	1/22/10 1/27/10	30161N10 423374	EXELON CORP. CITIGROUP/CITIBANK DOMESTIC	125,000.00	47.170	5,000.00	5,901,250.00
PUR 18384	1/25/10 1/28/10	30161N10 423378	EXELON CORP. CAPIS/SOFT	125,000.00	46.368	6,250.00	5,802,275.00
PUR 43274	1/05/10 1/08/10	30241L10 423323	FEI COMPANY INSTINET/SOFT-FACTSET	39,901.00	23.692	1,995.05	947,341.51
PUR 43274	1/06/10 1/11/10	30241L10 423323	FEI COMPANY INSTINET/SOFT-FACTSET	10,099.00	23.667	504.95	239,521.01
PUR 25180	1/05/10 1/08/10	34637510 423323	FORMFACTOR, INC. INSTINET/SOFT-FACTSET	25,000.00	21.764	1,250.00	545,342.50
PUR 25180	1/12/10 1/15/10	34637510 423340	FORMFACTOR, INC. INSTINET/SOFT-FACTSET	50,000.00	19.205	2,500.00	962,760.00
PUR 25180	1/14/10 1/20/10	34637510 423349	FORMFACTOR, INC. JEFFERIES & COMPANY	50,000.00	18.615	1,500.00	932,265.00
PUR 26353	1/08/10 1/13/10	35671D85 423332	FREEPOR-T-MCMORAN COPPER-B CRAIG-HALLUM CAPITAL GRP LL	100,000.00	86.071	4,000.00	8,611,100.00
PUR 26353	1/11/10 1/14/10	35671D85 423336	FREEPOR-T-MCMORAN COPPER-B CAPIS/SOFT	155,000.00	88.897	7,750.00	13,786,707.50
PUR 26353	1/11/10 1/14/10	35671D85 423336	FREEPOR-T-MCMORAN COPPER-B CRAIG-HALLUM CAPITAL GRP LL	60,000.00	89.617	2,400.00	5,379,396.00
PUR 45204	1/15/10 1/21/10	36476010 423355	GAP INC. (THE) GOLDMAN SACHS & COMPANY	50,000.00	19.723	2,000.00	988,140.00

5140

S T A T E O F N E W J E R S E Y
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COMMON PENSION FD A (5140) -Cont.

PAGE:

53

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 49900	1/04/10 1/07/10	37731610 423319	GLATFELTER OPPENHEIMER & CO., INC		125,000.00	12.630	5,000.00	1,583,787.50	
PUR 49900	1/05/10 1/08/10	37731610 423323	GLATFELTER OPPENHEIMER & CO., INC		120,000.00	13.054	4,800.00	1,571,220.00	
PUR 49900	1/06/10 1/11/10	37731610 423323	GLATFELTER OPPENHEIMER & CO., INC		55,000.00	13.556	2,200.00	747,780.00	
PUR 49900	1/11/10 1/14/10	37731610 423336	GLATFELTER BARCLAYS CAPITAL (DOMESTIC)		80,000.00	13.769	3,200.00	1,104,680.00	
PUR 49900	1/12/10 1/15/10	37731610 423340	GLATFELTER BARCLAYS CAPITAL (DOMESTIC)		100,000.00	13.856	4,000.00	1,389,550.00	
PUR 49900	1/13/10 1/19/10	37731610 423345	GLATFELTER BARCLAYS CAPITAL (DOMESTIC)		23,400.00	14.131	936.00	331,596.72	
PUR 49900	1/14/10 1/20/10	37731610 423349	GLATFELTER BARCLAYS CAPITAL (DOMESTIC)		91,300.00	14.149	3,652.00	1,295,428.31	
PUR 49900	1/15/10 1/21/10	37731610 423355	GLATFELTER BARCLAYS CAPITAL (DOMESTIC)		35,300.00	14.053	1,412.00	497,479.37	
PUR 33648	1/22/10 1/27/10	38259P50 423374	GOOGLE INC. JANNEY MONTGOMERY SCOTT		10,000.00	561.67	300.00	5,617,006.00	
PUR 48455	1/07/10 1/12/10	40377710 423328	GYMBOREE CORP JANNEY MONTGOMERY SCOTT		5,000.00	42.855	150.00	214,426.50	
PUR 01331	1/25/10 1/28/10	40621610 423378	HALLIBURTON CO. CAPIS/SOFT		200,000.00	30.975	10,000.00	6,204,980.00	
PUR 47865	1/19/10 1/22/10	41034510 423359	HANESBRANDS INC DEUTSCHE BANK AG (DOMESTIC)		50,000.00	23.978	2,000.00	1,200,915.00	
PUR 50440	1/14/10 1/21/10	42782510 423353	HERSHA HOSPITALITY TR JMP SECURITIES		10,000.00	3.000		30,000.00	

5140

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COMMON PENSION FD A (5140) -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
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PUR 50440	1/14/10 1/21/10	42782510 423353	HERSHA HOSPITALITY TR KEEFE BRUYETTE & WOODS INC.	10,000.00	3.000		30,000.00
PUR 50440	1/14/10 1/21/10	42782510 423353	HERSHA HOSPITALITY TR MERRILL LYNCH (RESEARCH)	100,000.00	3.000		300,000.00
PUR 50440	1/14/10 1/21/10	42782510 423353	HERSHA HOSPITALITY TR OPPENHEIMER & CO., INC	10,000.00	3.000		30,000.00
PUR 50440	1/14/10 1/21/10	42782510 423353	HERSHA HOSPITALITY TR RAYMOND JAMES & ASSOCIATES,	43,750.00	3.000		131,250.00
PUR 50440	1/14/10 1/21/10	42782510 423353	HERSHA HOSPITALITY TR ROBERT W. BAIRD & CO INC	22,500.00	3.000		67,500.00
PUR 50440	1/14/10 1/21/10	42782510 423353	HERSHA HOSPITALITY TR STIFEL NICOLAUS	10,000.00	3.000		30,000.00
PUR 50440	1/14/10 1/21/10	42782510 423353	HERSHA HOSPITALITY TR UBS WARBURG LLC	43,750.00	3.000		131,250.00
PUR 9428	1/06/10 1/11/10	43707610 423323	HOME DEPOT INC RAYMOND JAMES & ASSOCIATES,	50,000.00	28.868	2,000.00	1,445,410.00
PUR 27625	1/14/10 1/20/10	45990210 423349	INTERNATIONAL GAME TECHNOLO RAYMOND JAMES & ASSOCIATES,	260,000.00	20.184	10,400.00	5,258,214.00
PUR 48778	1/05/10 1/08/10	50064320 423323	KORN/FERRY INTERNATIONAL OPPENHEIMER & CO., INC	10,000.00	16.899	400.00	169,388.00
PUR 48778	1/06/10 1/11/10	50064320 423323	KORN/FERRY INTERNATIONAL RAYMOND JAMES & ASSOCIATES,	10,000.00	16.900	400.00	169,399.00
PUR 48778	1/07/10 1/12/10	50064320 423328	KORN/FERRY INTERNATIONAL DEUTSCHE BANK AG (DOMESTIC)	10,000.00	16.897	400.00	169,374.00
PUR 48778	1/11/10 1/14/10	50064320 423336	KORN/FERRY INTERNATIONAL DEUTSCHE BANK AG (DOMESTIC)	3,500.00	16.500	140.00	57,890.00

5140

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COMMON PENSION FD A (5140) -Cont.

PAGE:

55

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 48778	1/12/10 1/15/10	50064320 423340	KORN/FERRY INTERNATIONAL DEUTSCHE BANK AG (DOMESTIC)		16,500.00	16.490	660.00	272,743.35	
PUR 48778	1/15/10 1/21/10	50064320 423355	KORN/FERRY INTERNATIONAL JP MORGAN		10,000.00	15.577	400.00	156,170.00	
PUR 48778	1/26/10 1/29/10	50064320 423382	KORN/FERRY INTERNATIONAL KAUFMAN BROS L.P.		10,000.00	14.670	400.00	147,098.00	
PUR 38055	1/19/10 1/22/10	55438210 423359	MACERICH CO. (THE) DEUTSCHE BANK AG (DOMESTIC)		25,000.00	33.148	1,000.00	829,710.00	
PUR 45230	1/25/10 1/28/10	55616P10 423378	MACY'S INC FRIEDMAN BILLINGS RAMSEY		50,000.00	15.776	2,000.00	790,790.00	
PUR 22161	1/14/10 1/20/10	59513710 423349	MICROSEMI CORP. JEFFERIES & COMPANY		25,000.00	17.161	750.00	429,762.50	
PUR 50464	1/19/10 1/22/10	72650510 423359	PLAINS EXPLORATION & PROD BLAIR, WILLIAM & COMPANY		127,500.00	32.203	5,100.00	4,111,033.50	
PUR 50464	1/20/10 1/25/10	72650510 423365	PLAINS EXPLORATION & PROD BLAIR, WILLIAM & COMPANY		72,500.00	32.656	2,900.00	2,370,481.75	
PUR 04802	1/11/10 1/14/10	74586710 423336	PULTE HOMES, INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	11.052	400.00	110,915.00	
PUR 43473	1/08/10 1/13/10	77032310 423332	ROBERT HALF INTL INC DEUTSCHE BANK AG (DOMESTIC)		25,000.00	29.012	1,000.00	726,297.50	
PUR 43473	1/11/10 1/14/10	77032310 423336	ROBERT HALF INTL INC DEUTSCHE BANK AG (DOMESTIC)		25,000.00	29.336	1,000.00	734,407.50	
PUR 43473	1/15/10 1/21/10	77032310 423355	ROBERT HALF INTL INC JP MORGAN		25,000.00	28.737	1,000.00	719,430.00	
PUR 43473	1/26/10 1/29/10	77032310 423382	ROBERT HALF INTL INC KAUFMAN BROS L.P.		10,000.00	26.461	400.00	265,009.00	

5140

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COMMON PENSION FD A (5140) -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 47664	1/26/10 1/29/10	84610H10 423382	SOVRAN SELF STORAGE INC RAYMOND JAMES & ASSOCIATES,		20,000.00	34.250	800.00	685,792.00	
PUR 50279	1/04/10 1/07/10	85206110 423319	SPRINT NEXTEL CORP BARCLAYS CAPITAL (DOMESTIC)		1,500,000.00	3.858	60,000.00	5,846,850.00	
PUR 50279	1/04/10 1/07/10	85206110 423319	SPRINT NEXTEL CORP BNY CONVERGEEEX EXEC SOLUTIO		1,500,000.00	3.862	75,000.00	5,868,000.00	
PUR 50279	1/04/10 1/07/10	85206110 423319	SPRINT NEXTEL CORP GORDON HASKETT & COMPANY (I		1,500,000.00	3.858	75,000.00	5,862,000.00	
PUR 50279	1/04/10 1/07/10	85206110 423319	SPRINT NEXTEL CORP ICAP/SOFT		1,500,000.00	3.858	75,000.00	5,862,600.00	
PUR 50279	1/05/10 1/08/10	85206110 423323	SPRINT NEXTEL CORP ABEL/NOSER CORP		15,000.00	4.050	750.00	61,500.00	
PUR 50279	1/05/10 1/08/10	85206110 423323	SPRINT NEXTEL CORP CL KING (RESEARCH)		1,000.00	4.050	40.00	4,090.00	
PUR 50279	1/05/10 1/08/10	85206110 423323	SPRINT NEXTEL CORP DEUTSCHE BANK AG (DOMESTIC)		683,400.00	4.088	27,336.00	2,820,938.52	
PUR 50279	1/05/10 1/08/10	85206110 423323	SPRINT NEXTEL CORP ICAP/SOFT		275,600.00	4.045	13,780.00	1,128,444.20	
PUR 50279	1/05/10 1/08/10	85206110 423323	SPRINT NEXTEL CORP ISI - HYMAN		440,000.00	4.139	22,000.00	1,843,204.00	
PUR 50279	1/05/10 1/08/10	85206110 423323	SPRINT NEXTEL CORP LABRANCHE/SOFT		2,000,000.00	4.146	100,000.00	8,392,600.00	
PUR 50279	1/05/10 1/08/10	85206110 423323	SPRINT NEXTEL CORP MIDWOOD SECURITIES, INC.		585,000.00	4.146	29,250.00	2,454,601.50	
PUR 50279	1/05/10 1/08/10	85206110 423323	SPRINT NEXTEL CORP MORGAN STANLEY		2,000,000.00	4.159	80,000.00	8,398,800.00	

5140

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COMMON PENSION FD A (5140) -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 50279	1/07/10 1/12/10	85206110 423328	SPRINT NEXTEL CORP LABRANCHE/SOFT		2,600,000.00	4.032	130,000.00	10,614,240.00	
PUR 50529	1/22/10 1/27/10	87986810 423374	TEMPLE INLAND UBS WARBURG LLC		310,000.00	18.192	12,400.00	5,651,889.00	
PUR 50529	1/25/10 1/28/10	87986810 423378	TEMPLE INLAND CAPIS/SOFT		107,200.00	18.518	5,360.00	1,990,446.72	
PUR 50529	1/25/10 1/28/10	87986810 423378	TEMPLE INLAND SANFORD BERNSTEIN & CO.		192,800.00	18.471	7,712.00	3,568,901.52	
PUR 06343	1/26/10 1/29/10	88947810 423382	TOLL BROTHERS, INC. SANFORD BERNSTEIN & CO.		50,000.00	18.298	2,000.00	916,875.00	
PUR 47345	1/15/10 1/21/10	91274F10 423355	U-STORE-IT TRUST GOLDMAN SACHS & COMPANY		25,000.00	7.389	1,000.00	185,717.50	
PUR 47345	1/20/10 1/25/10	91274F10 423365	U-STORE-IT TRUST DEUTSCHE BANK AG (DOMESTIC)		20,000.00	7.439	800.00	149,570.00	
PUR 15254	1/22/10 1/27/10	97665710 423374	WISCONSIN ENERGY CORP. BUCKINGHAM RESEARCH GROUP I		100,000.00	49.651	4,000.00	4,969,100.00	
PUR 50304	1/06/10 1/11/10	98310W10 423323	WYNDHAM WORLDWIDE RAYMOND JAMES & ASSOCIATES,		50,000.00	20.903	2,000.00	1,047,160.00	
SUBTOTAL STOCK PURCHASES:					19,070,000.00		845,828.00	182,862,304.48	
PURCHASES OF COMINGLED FUND UNITS									
PUR 50438	1/14/10 1/15/10	SPX02010 423344	S&P 500 INDEX SPT+OE GOLDMAN SACHS (OPTIONS)		50,000.00	26.450	1,000.00	1,323,500.00	
PUR 50437	1/14/10 1/15/10	SPXR1910 423344	S&P 500 INDEX SPT+RT GOLDMAN SACHS (OPTIONS)		50,000.00	42.750	1,000.00	2,138,500.00	

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 1/01/10 THROUGH 1/31/10

COMMON PENSION FD A (5140) -Cont.

PAGE:

58

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 50435	1/14/10 1/15/10	SPXU1810 423344	S&P 500 INDEX SPQ+UJ NEWEDGE (OPTIONS)		50,000.00	45.150	375.00	2,257,875.00	
PUR 50436	1/14/10 1/15/10	SPXX1810 423344	S&P 500 INDEX SPQ+XJ NEWEDGE (OPTIONS)		50,000.00	58.700	375.00	2,935,375.00	
SUBTOTAL UNIT-ASSET PURCHASES:					200,000.00		2,750.00	8,655,250.00	
TOTAL FUND PURCHASES:					19,270,000.00		848,578.00	191,517,554.48	

SALES OF STOCK AND OTHER EQUITIES

SALE 04799	1/07/10 1/12/10	02553710 423329	AMERICAN ELECTRIC POWER CO. CRAIG-HALLUM CAPITAL GRP LL		85,000.00	35.105	76.69 3,400.00	2,980,422.81	-40,535.28
SALE 40887	1/07/10 1/12/10	03042010 423329	AMERICAN WATER WORKS CO INC BARCLAYS CAPITAL (DOMESTIC)		100,000.00	22.993	59.10 4,000.00	2,295,250.90	140,210.08
SALE 40887	1/08/10 1/13/10	03042010 423333	AMERICAN WATER WORKS CO INC BARCLAYS CAPITAL (DOMESTIC)		100,000.00	22.948	58.98 4,000.00	2,290,761.02	135,720.20
SALE 32042	1/11/10 1/14/10	03076C10 423337	AMERIPRISE FINANCIAL INC CITIGROUP/CITIBANK DOMESTIC		3,000.00	42.436	3.27 120.00	127,183.53	82,813.82
SALE 04092	1/07/10 1/12/10	03209510 423329	AMPHENOL CORP. LEERINK SWANN LLC		45,000.00	44.826	51.85 1,800.00	2,015,318.15	1,712,135.30
SALE 04092	1/08/10 1/13/10	03209510 423333	AMPHENOL CORP. LEERINK SWANN LLC		55,000.00	44.708	63.20 2,200.00	2,456,649.30	2,086,092.48
SALE 44470	1/11/10 1/14/10	03760410 423337	APOLLO GROUP INC CL A INSTINET/SOFT-FACTSET		10,000.00	59.485	15.29 500.00	594,329.71	-74,985.21
SALE 44470	1/13/10 1/19/10	03760410 423346	APOLLO GROUP INC CL A INSTINET/SOFT-FACTSET		10,000.00	59.149	7.52 500.00	590,978.48	-78,336.44

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 1/01/10 THROUGH 1/31/10

COMMON PENSION FD A (5140) -Cont.

PAGE:

59

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 26688	1/07/10 1/12/10	03938010 423329	ARCH COAL, INC. BLAIR, WILLIAM & COMPANY		180,000.00	26.552	122.83 7,200.00	4,771,965.17	1,403,576.19
SALE 26688	1/22/10 1/27/10	03938010 423375	ARCH COAL, INC. BLAIR, WILLIAM & COMPANY		54,000.00	25.738	17.66 2,160.00	1,387,663.54	377,146.85
SALE 26688	1/22/10 1/27/10	03938010 423375	ARCH COAL, INC. JP MORGAN		26,000.00	25.863	8.54 1,040.00	671,392.06	184,846.99
SALE 33478	1/07/10 1/12/10	04743P10 423329	ATHEROS COMMUNICATIONS INC. JANNEY MONTGOMERY SCOTT		100,000.00	36.474	93.74 3,000.00	3,644,346.26	1,713,337.56
SALE 1122	1/07/10 1/12/10	05276910 423329	AUTODESK INC. INSTINET/SOFT-FACTSET		200,000.00	25.387	130.50 10,000.00	5,067,329.50	-614,937.37
SALE 29116	1/06/10 1/11/10	05333210 423324	AUTOZONE INC. OPPENHEIMER & CO., INC		10,000.00	155.09	39.86 400.00	1,550,524.14	672,075.14
SALE 14400	1/08/10 1/13/10	05722410 423333	BAKER HUGHES INC GOLDMAN SACHS & COMPANY		50,000.00	46.369	59.59 2,000.00	2,316,380.41	849,370.62
SALE 42543	1/14/10 1/20/10	05874B10 423350	BALLY TECHNOLOGIES INC DEUTSCHE BANK AG (DOMESTIC)		117,000.00	44.042	65.45 4,680.00	5,148,133.45	2,207,450.49
SALE 07705	1/07/10 1/12/10	12665010 423329	CVS CORP SANFORD BERNSTEIN & CO.		300,000.00	33.225	256.17 12,000.00	9,955,273.83	3,860,788.91
SALE 37985	1/07/10 1/12/10	12686C10 423329	CABLEVISION SYSTEMS-NY GRP- KAUFMAN BROS L.P.		180,000.00	26.417	122.21 7,200.00	4,747,665.79	89,760.30
SALE 37985	1/22/10 1/27/10	12686C10 423375	CABLEVISION SYSTEMS-NY GRP- MORGAN STANLEY		20,000.00	26.010	6.61 600.00	519,583.39	2,038.34
SALE 14693	1/07/10 1/12/10	17275R10 423329	CISCO SYSTEMS INC JEFFERIES & COMPANY		100,000.00	24.506	62.98 3,000.00	2,447,497.02	1,548,127.91

SALE	1/19/10	18975410	COACH, INC.			33.82			
24924	1/22/10	423360	DEUTSCHE BANK AG (DOMESTIC)	72,000.00	36.980	2,880.00	2,659,624.58	1,130,156.39	

5140

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COMMON PENSION FD A (5140) -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
SALE	1/22/10	20030N20	COMCAST CORP. "A SPL"				58.91		
23899	1/27/10	423375	CAPIS/SOFT		300,000.00	15.462	15,000.00	4,623,601.09	-471,594.61
SALE	1/22/10	20854P10	CONSOL ENERGY INC				48.08		
48840	1/27/10	423375	CAPIS/SOFT		75,000.00	50.482	3,750.00	3,782,351.92	74,840.36
SALE	1/07/10	21037110	CONSTELLATION ENERGY GROUP				114.78		
13235	1/12/10	423329	BARCLAYS CAPITAL (DOMESTIC)		130,000.00	34.354	5,200.00	4,460,679.22	-27,600.10
SALE	1/08/10	21037110	CONSTELLATION ENERGY GROUP				61.03		
13235	1/13/10	423333	BARCLAYS CAPITAL (DOMESTIC)		70,000.00	33.919	2,800.00	2,371,489.97	-45,275.82
SALE	1/04/10	22822710	CROWN CASTLE INTERNATIONAL				207.47		
26670	1/07/10	423320	BOENNING & SCATTERGOOD		203,760.00	39.617	8,150.40	8,064,083.55	3,237,006.00
SALE	1/05/10	22822710	CROWN CASTLE INTERNATIONAL				565.67		
26670	1/08/10	423324	BOENNING & SCATTERGOOD		550,000.00	40.019	22,000.00	21,987,609.33	8,958,100.81
SALE	1/06/10	22822710	CROWN CASTLE INTERNATIONAL				76.05		
26670	1/11/10	423324	BOENNING & SCATTERGOOD		75,000.00	39.452	3,000.00	2,955,816.45	1,179,065.29
SALE	1/07/10	22822710	CROWN CASTLE INTERNATIONAL				149.95		
26670	1/12/10	423329	BUCKINGHAM RESEARCH GROUP I		150,000.00	38.896	6,000.00	5,828,220.05	2,274,717.73
SALE	1/08/10	22822710	CROWN CASTLE INTERNATIONAL				99.90		
26670	1/13/10	423333	BUCKINGHAM RESEARCH GROUP I		100,000.00	38.869	4,000.00	3,882,770.10	1,513,768.55
SALE	12/29/09	23280610	CYPRESS SEMICONDUCTOR CORP				8.09		
32337	1/04/10	423312	WILLIAMS CAPITAL GROUP		30,000.00	10.489	300.00	314,358.91	237,362.94
SALE	1/07/10	23280610	CYPRESS SEMICONDUCTOR CORP				14.00		
32337	1/12/10	423329	LEERINK SWANN LLC		50,000.00	10.888	2,000.00	542,381.00	414,054.38
SALE	1/19/10	23280610	CYPRESS SEMICONDUCTOR CORP				7.04		
32337	1/22/10	423360	DEUTSCHE BANK AG (DOMESTIC)		50,000.00	11.084	2,000.00	552,192.96	423,866.34
SALE	1/22/10	28532410	ELECTROGLAS, INC.				.01		
16554	1/27/10	423375	INSTINET (PORTAL)		40,000.00	.001		47.99	-
1,333,905.98									

5140

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COMMON PENSION FD A (5140) -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
SALE	1/08/10	40621610	HALLIBURTON CO.				172.67		
01331	1/13/10	423333	GOLDMAN SACHS & COMPANY		200,000.00	33.593	8,000.00	6,710,427.33	2,398,329.36
SALE	1/08/10	40621610	HALLIBURTON CO.				214.90		
01331	1/13/10	423333	JP MORGAN		250,000.00	33.447	10,000.00	8,351,510.10	2,961,387.64
SALE	1/19/10	40621610	HALLIBURTON CO.				39.38		
01331	1/22/10	423360	BLAIR, WILLIAM & COMPANY		90,000.00	34.448	3,600.00	3,096,671.62	1,156,227.53
SALE	1/07/10	42345210	HELMERICH & PAYNE, INC.				53.18		
18074	1/12/10	423329	CRAIG-HALLUM CAPITAL GRP LL		45,000.00	45.982	1,800.00	2,067,332.32	1,617,365.75
SALE	1/07/10	42809H10	HESS CORP.				99.25		
34089	1/12/10	423329	BOENNING & SCATTERGOOD		60,000.00	64.360	2,400.00	3,859,088.75	1,734,818.58
SALE	1/07/10	45666Q10	INFORMATICA CORP.				27.08		
33384	1/12/10	423329	INSTINET/SOFT-FACTSET		40,000.00	26.342	2,000.00	1,051,656.92	462,733.94
SALE	1/20/10	45822P10	INTEGRYS ENERGY GROUP INC				48.44		
36551	1/25/10	423366	CITIGROUP/CITIBANK DOMESTIC		90,000.00	42.379	3,600.00	3,810,488.56	587,637.49
SALE	1/07/10	46272610	IROBOT CORP.				22.35		
36635	1/12/10	423329	INSTINET/SOFT-FACTSET		50,000.00	17.388	2,500.00	866,852.65	113,244.48
SALE	1/07/10	47110910	JARDEN CORP				4.29		
36727	1/12/10	423329	DEUTSCHE BANK AG (DOMESTIC)		5,000.00	33.328	200.00	166,437.71	-5,564.10

SALE 36727	1/19/10 1/22/10	47110910 423360	JARDEN CORP DEUTSCHE BANK AG (DOMESTIC)				10.12 1,000.00	795,582.38	-64,426.69
SALE 33718 859,572.01	1/22/10 1/27/10	52626210 423375	LENOX GROUP INC. INSTINET (PORTAL)	80,000.00	.004		.01	303.99	-
SALE 17689	1/07/10 1/12/10	53983010 423329	LOCKHEED MARTIN CORP. KEYBANC CAPITAL MKTS INC	150,000.00	74.224		286.14 6,000.00	11,127,358.86	1,663,991.38
SALE 17689	1/08/10 1/13/10	53983010 423333	LOCKHEED MARTIN CORP. KEYBANC CAPITAL MKTS INC	35,000.00	75.043		67.51 1,400.00	2,625,023.49	416,904.41

5140

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COMMON PENSION FD A (5140) -Cont.

PAGE:

62

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 21641	1/08/10 1/13/10	55340910 423333	MPS GROUP, INC. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	13.770	17.70 2,000.00	686,482.30	-19,822.25
SALE 39620	1/22/10 1/27/10	55405U10 423375	MZT HOLDINGS INC. INSTINET (PORTAL)		140,000.00	.033	.06 700.00	3,919.94	-870,703.43
SALE 09821	1/05/10 1/08/10	57190320 423324	MARRIOTT INTERNATIONAL INC. OPPENHEIMER & CO., INC		40,000.00	27.606	28.38 1,600.00	1,102,591.62	518,384.26
SALE 09821	1/06/10 1/11/10	57190320 423324	MARRIOTT INTERNATIONAL INC. RAYMOND JAMES & ASSOCIATES,		35,000.00	27.792	25.00 1,400.00	971,291.50	460,110.06
SALE 21865	1/11/10 1/14/10	58333410 423337	MEADWESTVACO CORP. BARCLAYS CAPITAL (DOMESTIC)		150,000.00	28.543	110.04 6,000.00	4,275,354.96	1,544,504.81
SALE 49251	1/12/10 1/15/10	58933Y10 423341	MERCK & CO INC NEW LAZARD CAPITAL MARKETS		195,000.00	37.585	93.08 7,800.00	7,321,220.92	1,662,393.46
SALE 49251	1/12/10 1/15/10	58933Y10 423341	MERCK & CO INC NEW LEERINK SWANN LLC		200,000.00	37.561	95.41 8,000.00	7,504,104.59	1,700,178.99
SALE 18102	1/07/10 1/12/10	59491810 423329	MICROSOFT CORP. INSTINET/SOFT-FACTSET		200,000.00	30.478	156.66 10,000.00	6,085,443.34	4,960,406.71
SALE 23208	1/07/10 1/12/10	59497240 423329	MICROSTRATEGY INC. INSTINET/SOFT-FACTSET		10,000.00	93.675	24.08 500.00	936,228.92	-490,962.74
SALE 39154	1/07/10 1/12/10	59511210 423329	MICRON TECHNOLOGY INC LAZARD CAPITAL MARKETS		100,000.00	10.830	27.84 4,000.00	1,078,952.16	339,167.38
SALE 37468 827,183.87	1/22/10 1/27/10	59870930 423375	MILACRON INC. INSTINET (PORTAL)		7,260.00	.017	.01	123.41	-
SALE 25297	1/07/10 1/12/10	61023610 423329	MONRO MUFFLER BRAKE INC INSTINET/SOFT-FACTSET		16,330.00	33.308	13.98 816.50	543,094.06	192,449.57
SALE 25297	1/08/10 1/13/10	61023610 423333	MONRO MUFFLER BRAKE INC LABRANCHE/SOFT		8,670.00	33.050	7.36 433.50	286,098.31	99,932.50

5140

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COMMON PENSION FD A (5140) -Cont.

PAGE:

63

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 23055	1/07/10 1/12/10	62671710 423329	MURPHY OIL CORP. BOENNING & SCATTERGOOD		35,000.00	57.991	52.17 1,400.00	2,028,222.33	1,041,095.84
SALE 22828	1/06/10 1/11/10	62914B10 423324	NIC INC. INSTINET/SOFT-FACTSET		20,000.00	8.866	4.56 1,000.00	176,321.44	88,922.06
SALE 34243	1/08/10 1/13/10	63707110 423333	NATIONAL OILWELL VARCO, INC GOLDMAN SACHS & COMPANY		100,000.00	47.320	121.62 4,000.00	4,727,888.38	1,324,870.03
SALE 15168	1/07/10 1/12/10	63764010 423329	NATIONAL SEMICONDUCTOR CORP KEYBANC CAPITAL MKTS INC		25,000.00	14.987	9.63 1,000.00	373,665.37	-55,554.58
SALE 03466 104,723.16	1/11/10 1/12/10	64124E10 423344	NEUROGEN CORP. TENDERED		50,000.00	.009		434.50	-
SALE 22814	1/11/10 1/14/10	65122910 423337	NEWELL RUBBERMAID INC. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	15.636	20.10 2,000.00	779,759.90	-39,910.72

SALE 22814	1/26/10 1/29/10	65122910 423383	NEWELL RUBBERMAID INC. FRIEDMAN BILLINGS RAMSEY				11.05		
				60,000.00	14.494	2,400.00		867,204.95	-116,399.80
SALE 22631	1/19/10 1/22/10	65504410 423360	NOBLE ENERGY INC BLAIR, WILLIAM & COMPANY				35.01		
				35,000.00	78.743	1,400.00		2,754,555.99	1,985,272.75
SALE 22631	1/22/10 1/27/10	65504410 423375	NOBLE ENERGY INC JP MORGAN				29.67		
				30,000.00	77.870	1,200.00		2,334,879.33	1,675,493.70
SALE 44991	1/07/10 1/12/10	65584410 423329	NORFOLK SOUTHERN CORP. LABRANCHE/SOFT				943.93		
				700,000.00	52.470	35,000.00		36,692,706.07	7,970,990.76
SALE 44991	1/08/10 1/13/10	65584410 423333	NORFOLK SOUTHERN CORP. LABRANCHE/SOFT				417.96		
				305,000.00	53.322	15,250.00		16,247,511.54	3,733,049.87
SALE 44991	1/11/10 1/14/10	65584410 423337	NORFOLK SOUTHERN CORP. CAPIS/SOFT				353.93		
				255,000.00	54.007	12,750.00		13,758,579.07	3,295,668.49
SALE 35933	1/07/10 1/12/10	68218910 423329	ON SEMICONDUCTOR CORP. INSTINET/SOFT-FACTSET				22.72		
				100,000.00	8.837	5,000.00		878,667.28	-20,565.72

5140

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COMMON PENSION FD A (5140) -Cont.

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
SALE 31104	1/22/10 1/27/10	69515610 423375	PACKAGING CORP OF AMERICA SOLEIL SECURITIES CORP.		250,000.00	21.809	69.25	5,442,230.75	1,150,934.40
SALE 31104	1/25/10 1/28/10	69515610 423379	PACKAGING CORP OF AMERICA CAPIS/SOFT		55,800.00	21.542	15.27	1,199,255.07	241,437.72
SALE 31104	1/25/10 1/28/10	69515610 423379	PACKAGING CORP OF AMERICA SANFORD BERNSTEIN & CO.		194,200.00	21.571	53.21	4,181,228.15	847,749.14
SALE 20511	1/25/10 1/28/10	70348110 423379	PATTERSON-UTI ENERGY INC CAPIS/SOFT		150,000.00	16.998	32.38	2,542,152.62	369,436.10
SALE 38304	1/15/10 1/21/10	70816010 423356	J.C. PENNEY CO INC GOLDMAN SACHS & COMPANY		50,000.00	26.003	16.52	1,298,143.48	-1,948,577.08
SALE 38304	1/25/10 1/28/10	70816010 423379	J.C. PENNEY CO INC FRIEDMAN BILLINGS RAMSEY		30,000.00	25.354	9.66	759,419.34	-1,188,613.00
SALE 34242	1/25/10 1/28/10	72378710 423379	PIONEER NATURAL RESOURCES C CAPIS/SOFT		75,000.00	47.406	45.15	3,551,639.85	477,371.35
SALE 21502	1/19/10 1/22/10	73172K10 423360	POLYCOM INC. JEFFERIES & COMPANY		50,000.00	24.993	15.88	1,248,154.12	-374,187.61
SALE 18451	1/07/10 1/12/10	74271810 423329	PROCTER & GAMBLE CO. SANFORD BERNSTEIN & CO.		80,000.00	60.407	124.20	4,829,251.80	2,990,972.39
SALE 13584	1/25/10 1/28/10	74457310 423379	PUBLIC SVC ENTERPRISE GROUP CAPIS/SOFT		100,000.00	31.427	39.91	3,137,680.09	434,179.73
SALE 15855 39,961.06	1/06/10 1/11/10	74838C10 423324	QUIKSILVER, INC. SIDOTI & CO		20,000.00	2.237	1.15	43,934.85	-
SALE 24686	1/07/10 1/12/10	75025N10 423329	RADIANT SYSTEMS, INC. INSTINET/SOFT-FACTSET		60,000.00	11.278	17.40	673,638.60	92,450.95
SALE 32037	1/04/10 1/07/10	78388J10 423320	SBA COMMUNICATIONS CORP. CREDIT SUISSE SEC (AES)		200,000.00	35.185	180.86	7,034,819.14	803,010.70

5140

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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
SALE 32037	1/04/10 1/07/10	78388J10 423320	SBA COMMUNICATIONS CORP. INSTINET/SOFT-FACTSET		50,000.00	35.418	45.52	1,768,354.48	210,402.37
SALE 32037	1/05/10 1/08/10	78388J10 423324	SBA COMMUNICATIONS CORP. LABRANCHE/SOFT		150,000.00	35.888	138.35	5,375,546.65	701,690.32
SALE 05252	1/07/10 1/12/10	78651420 423329	SAFEWAY INC. SANFORD BERNSTEIN & CO.		235,000.00	21.086	127.35	4,945,588.65	-599,242.55

SALE 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
10435	1/25/10 1/28/10	81685110 423379	SEMPRA ENERGY CAPIS/SOFT		45,000.00	51.938	29.68 2,250.00	2,334,921.32	1,168,033.87
42918	1/06/10 1/11/10	82434810 423324	SHERWIN-WILLIAMS CO. (THE) RAYMOND JAMES & ASSOCIATES,		10,000.00	59.598	15.32 400.00	595,567.68	59,316.85
42918	1/07/10 1/12/10	82434810 423329	SHERWIN-WILLIAMS CO. (THE) DEUTSCHE BANK AG (DOMESTIC)		10,000.00	59.710	15.35 400.00	596,686.65	60,435.82
42918	1/13/10 1/19/10	82434810 423346	SHERWIN-WILLIAMS CO. (THE) DEUTSCHE BANK AG (DOMESTIC)		10,000.00	59.766	7.60 400.00	597,250.40	60,999.57
42918	1/15/10 1/21/10	82434810 423356	SHERWIN-WILLIAMS CO. (THE) JP MORGAN		20,000.00	59.614	15.15 800.00	1,191,460.85	118,959.18
42918	1/26/10 1/29/10	82434810 423383	SHERWIN-WILLIAMS CO. (THE) KAUFMAN BROS L.P.		25,000.00	63.137	20.05 1,000.00	1,577,409.95	236,782.86
20580	1/07/10 1/12/10	83211010 423329	SMITH INTERNATIONAL INC CRAIG-HALLUM CAPITAL GRP LL		100,000.00	30.015	77.14 4,000.00	2,997,452.86	730,128.72
47375	1/07/10 1/12/10	83269640 423329	JM SMUCKER CO/THE SANFORD BERNSTEIN & CO.		80,000.00	61.906	127.28 3,200.00	4,949,160.72	3,830,068.94
47378	1/06/10 1/11/10	84763M10 423324	SPECTRUM GROUP INTERNATIONA INSTINET/SOFT-FACTSET		1,500.00	1.950	.08 75.00	2,849.92	-9,200.58
47378	1/19/10 1/22/10	84763M10 423360	SPECTRUM GROUP INTERNATIONA INSTINET (PORTAL)		12,100.00	1.950	.30 84.70	23,510.00	-

5140

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COMMON PENSION FD A (5140) -Cont.

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66

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
47378	1/20/10 1/25/10	84763M10 423366	SPECTRUM GROUP INTERNATIONA INSTINET (PORTAL)		4,600.00	1.950	.12 32.20	8,937.68	-
47378	1/26/10 1/29/10	84763M10 423383	SPECTRUM GROUP INTERNATIONA INSTINET (PORTAL)		81,800.00	1.723	1.80 572.60	140,383.36	-516,770.48
39377	12/29/09 1/04/10	87157D10 423312	SYNAPTICS INCORPORATED ITG (CHANNEL)		12,500.00	30.047	9.65 125.00	375,452.85	94,851.74
39377	12/29/09 1/04/10	87157D10 423312	SYNAPTICS INCORPORATED MAGNA SECURITIES CORP		37,500.00	30.067	28.98 375.00	1,127,123.52	285,320.19
39377	1/07/10 1/12/10	87157D10 423329	SYNAPTICS INCORPORATED INSTINET/SOFT-FACTSET		100,000.00	31.880	81.94 5,000.00	3,182,938.06	938,129.18
39377	1/14/10 1/20/10	87157D10 423350	SYNAPTICS INCORPORATED JEFFERIES & COMPANY		25,000.00	30.105	9.56 750.00	751,862.94	190,660.72
22050	1/07/10 1/12/10	87160710 423329	SYNOPSIS INC INSTINET/SOFT-FACTSET		80,000.00	22.104	45.45 4,000.00	1,764,290.55	-421,888.73
47625	1/19/10 1/22/10	87666410 423360	TAUBMAN CENTERS DEUTSCHE BANK AG (DOMESTIC)		20,000.00	33.954	8.63 800.00	678,261.37	157,763.37
47625	1/20/10 1/25/10	87666410 423366	TAUBMAN CENTERS DEUTSCHE BANK AG (DOMESTIC)		30,000.00	34.799	13.26 1,200.00	1,042,762.74	262,015.74
18069	12/29/09 1/04/10	88250810 423312	TEXAS INSTRUMENTS INC. WILLIAMS CAPITAL GROUP		50,000.00	25.376	32.61 500.00	1,268,247.39	647,030.50
18069	1/07/10 1/12/10	88250810 423329	TEXAS INSTRUMENTS INC. LAZARD CAPITAL MARKET'S		100,000.00	25.729	66.13 4,000.00	2,568,853.87	1,326,420.09
45487	1/07/10 1/12/10	88731730 423329	TIME WARNER INC KAUFMAN BROS L.P.		100,000.00	28.767	73.94 4,000.00	2,872,656.06	-638,375.69
02222	1/22/10 1/27/10	96945710 423375	WILLIAMS COS INC. CITIGROUP/CITIBANK DOMESTIC		250,000.00	22.640	71.89 10,000.00	5,649,853.11	1,491,654.28

5140

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COMMON PENSION FD A (5140) -Cont.

PAGE:

67

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	1/07/10	G6359F10	NABORS INDUSTRIES LTD.			166.01			
22964	1/12/10	423329	COWEN AND CO., LLC	250,000.00	25.838	10,000.00	6,449,283.99	1,305,119.78	
SUBTOTAL STOCK SALES:				10,883,020.00		8,284.09	365,326,127.92	91,496,197.15	
TOTAL FUND SALES:				10,883,020.00		8,284.09	365,326,127.92	91,496,197.15	

END OF REPORT FOR: COMMON PENSION FD A

5142

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COMMON PENSION FD B (5142)

PAGE:

68

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	1/14/10	180848FS	CLARK CNTY NV CONVENTION CT	6.7540		6.754			
50448	1/26/10	288545	CITIGROUP/CITIBANK DOMESTIC	7/01/38	6,000,000.00	100.00		6,000,000.00	
PUR	1/11/10	34160WUD	FLORIDA ST DEPT ENVIR PROTN	7.0450		7.044			
50378	1/28/10	288557	MERRILL LYNCH (RESEARCH)	7/01/29	20,000,000.00	100.00		20,000,000.00	
PUR	1/22/10	36962G3H	GENERAL ELECTRIC CAPITAL CO	5.6250		4.876			
38360	1/27/10	288551	JEFFERIES & COMPANY	9/15/17	5,000,000.00	104.72		5,236,000.00	
PUR	1/06/10	59259YBY	METROPOLITIAN TRANS AUTH NY	6.6680		6.667			
50322	1/13/10	288496	JP MORGAN	11/15/39	20,000,000.00	100.00		20,000,000.00	
PUR	1/07/10	646065A4	NJ ST EDL FACS AUTH REV BDS	7.3950		7.395			
50326	1/14/10	288503	MORGAN STANLEY	7/01/40	4,000,000.00	100.00		4,000,000.00	
PUR	1/20/10	6832348A	PROVINCE OF ONTARIO BONDS	4.1000		2.664			
50480	1/25/10	288538	RBC CAPITAL (DOMESTIC)	6/16/14	25,000,000.00	105.91		26,478,000.00	
PUR	1/11/10	713448BP	PEPSICO INC NOTES	5.5000		5.574			
50377	1/14/10	288503	BANK OF AMERICA SECURITIES	1/15/40	30,000,000.00	98.927		29,678,100.00	
PUR	1/12/10	863667AB	STRYKER CORP NOTES	4.3750		4.459			
50384	1/15/10	288509	BARCLAYS CAPITAL INC	1/15/20	7,000,000.00	99.328		6,952,960.00	
PUR	1/07/10	912833LM	US TREASURY STRIPS			4.744			
44387	1/11/10	288483	BANK OF AMERICA SECURITIES	8/15/23	50,000,000.00	52.863		26,431,500.00	
PUR	1/08/10	912833LT	US TREASURY STRIPS			4.914			
50337	1/11/10	288483	BARCLAYS CAPITAL INC	11/15/24	50,000,000.00	48.649		24,324,500.00	
PUR	1/08/10	912833LT	US TREASURY STRIPS			4.914			
50337	1/12/10	288489	DEUTSCHE BANK SECURITIES IN	11/15/24	50,000,000.00	48.659		24,329,500.00	
PUR	1/07/10	912833LU	US TREASURY STRIPS			4.902			
25669	1/11/10	288483	BARCLAYS CAPITAL INC	2/15/25	40,000,000.00	48.142		19,256,800.00	

5142

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COMMON PENSION FD B (5142) -Cont.

PAGE:

69

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									
PUR	1/07/10	912833LU	US TREASURY STRIPS			4.900			
25669	1/12/10	288489	JP MORGAN	2/15/25	40,000,000.00	48.162		19,264,800.00	
PUR	1/07/10	912833LW	US TREASURY STRIPS			4.952			
50324	1/11/10	288483	BARCLAYS CAPITAL INC	8/15/25	50,000,000.00	46.634		23,317,000.00	
SUBTOTAL FIXED PURCHASES:					397,000,000.00			255,269,160.00	
TOTAL FUND PURCHASES:					397,000,000.00			255,269,160.00	
SALE	1/08/10	03040WAB	AMERICAN WATER CAP CORP BON	6.0850		6.181			
41527	1/13/10	288496	CREDIT SUISSE SEC (USA) LLC	10/15/17	10,000,000.00	107.17		10,717,400.00	776,761.60
SALE	1/12/10	038716EN	ARAPAHOE CNTY COLO WTR AUTH	6.6800		6.680			

49952	1/15/10	288509	MORGAN KEEGAN	12/01/39	1,000,000.00	100.56		1,005,630.00	5,630.00
SALE	1/13/10	13342BAC	CAMERON INT'L CORP SR NOTES	6.3750		8.391			
43161	1/19/10	288515	CREDIT SUISSE SEC (USA) LLC	7/15/18	10,000,000.00	108.87		10,887,500.00	2,094,640.53
SALE	1/14/10	13342BAC	CAMERON INT'L CORP SR NOTES	6.3750		8.391			
43161	1/20/10	288521	CREDIT SUISSE SEC (USA) LLC	7/15/18	5,000,000.00	109.50		5,475,050.00	1,078,500.90
SALE	1/07/10	134429AU	CAMPBELL SOUP CO SR NOTES	3.3750		3.386			
47550	1/12/10	288489	FTN MIDWEST SECURITIES	8/15/14	5,000,000.00	103.13		5,156,700.00	159,219.60
SALE	1/08/10	166751AJ	CHEVRON CORP NOTES	4.9500		4.954			
44945	1/13/10	288496	DEUTSCHE BANK SECURITIES IN	3/03/19	10,000,000.00	105.77		10,577,100.00	580,597.19
SALE	1/14/10	191216AM	COCA COLA CO SR NOTES	4.8750		4.793			
44975	1/20/10	288521	CITIGROUP/CITIBANK DOMESTIC	3/15/19	5,000,000.00	105.33		5,266,850.00	237,154.96
SALE	1/28/10	263534BT	E.I. DUPONT DE NEMOURS SR N	6.0000		6.365			
41845	1/29/10	288563	CANTOR FITZGERALD SECURITIE	7/15/18	8,000,000.00	110.44		8,835,360.00	1,024,232.01

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

COMMON PENSION FD B (5142) -Cont.

PAGE:

70

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	1/22/10	36962GY4	GENERAL ELEC CAP CORP SR NT	5.3750		5.444			
35428	1/27/10	288551	JEFFERIES & COMPANY	10/20/16	5,000,000.00	105.04		5,252,450.00	272,134.71
SALE	1/22/10	373334JN	GEORGIA POWER CO SR NOTES	5.9500		5.977			
44713	1/27/10	288551	CANTOR FITZGERALD SECURITIE	2/01/39	10,000,000.00	106.19		10,619,900.00	656,542.36
SALE	1/05/10	502413AX	L-3 COMMUNICATIONS CORP SR	5.2000		5.246			
48705	1/08/10	288477	BARCLAYS CAPITAL INC	10/15/19	7,000,000.00	100.43		7,030,660.00	55,638.77
SALE	1/12/10	595620AH	MIDAMERICAN ENERGY CO SR NO	5.3000		5.345			
40522	1/15/10	288509	CANTOR FITZGERALD SECURITIE	3/15/18	20,000,000.00	105.18		21,037,400.00	1,097,339.51
SALE	1/14/10	61166WAG	MONSANTO CO SENIOR NOTES	5.8750		6.136			
40739	1/20/10	288521	MIZUHO SECURITIES	4/15/38	22,000,000.00	104.96		23,092,300.00	1,860,734.76
SALE	1/21/10	74254PAK	PRINCIPAL LIFE INCOME FDG N	5.1000		5.122			
27451	1/26/10	288545	CANTOR FITZGERALD SECURITIE	4/15/14	25,000,000.00	105.75		26,439,500.00	1,462,043.50
SALE	1/07/10	912810FE	UNITED STATES TREAS BDS	5.5000		4.831			
35873	1/12/10	288489	CITIGROUP GBL MKT(FMLY SALO	8/15/28	50,000,000.00	111.18		55,593,550.00	1,520,042.34
SALE	1/14/10	912810FE	UNITED STATES TREAS BDS	5.5000		4.831			
35873	1/20/10	288521	HSBC (DOMESTIC)	8/15/28	20,000,000.00	111.85		22,371,795.00	743,383.99
SALE	1/07/10	912810FF	UNITED STATES TREAS BDS	5.2500		4.545			
35864	1/12/10	288489	GOLDMAN SACHS & COMPANY	11/15/28	50,000,000.00	108.01		54,007,612.50	-419,469.48
SALE	1/26/10	912833LM	US TREASURY STRIPS			4.730			
44387	1/29/10	288563	DEUTSCHE BANK SECURITIES IN	8/15/23	50,000,000.00	54.000		27,354,000.00	-634,120.16
SALE	1/26/10	912833LT	US TREASURY STRIPS			4.914			
50337	1/29/10	288563	DEUTSCHE BANK SECURITIES IN	11/15/24	50,000,000.00	50.933		25,466,500.00	1,082,344.81
SALE	1/06/10	913017BJ	UNITED TECHNOLOGIES CORP	5.4000		6.400			
43909	1/11/10	288483	MIZUHO SECURITIES	5/01/35	16,000,000.00	98.890		15,822,400.00	1,817,090.98
SALE	1/19/10	931142CJ	WAL-MART STORES INC. NOTES	5.8000		5.205			
39719	1/22/10	288532	CANTOR FITZGERALD SECURITIE	2/15/18	10,000,000.00	111.90		11,190,500.00	803,122.72
SUBTOTAL FIXED SALES:					389,000,000.00			363,200,157.50	16,273,565.60
TOTAL FUND SALES:					389,000,000.00			363,200,157.50	

16,273,565.60

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

COMMON PENSION FD B (5142) -Cont.

PAGE:

71

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
END OF REPORT FOR: COMMON PENSION FD B									

5161

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 1/01/10 THROUGH 1/31/10

REIT COMMON PENSION FD A (5161)

PAGE:

72

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 40684	1/11/10 1/14/10	00423910 423336	ACADIA REALTY TRUST DEUTSCHE BANK AG (DOMESTIC)		10,000.00	16.847	400.00	168,868.00	
PUR 50527	1/21/10 1/27/10	16524010 423373	CHESAPEAKE LODGING TRUST DEUTSCHE BANK AG (DOMESTIC)		17,250.00	20.000		345,000.00	
PUR 50527	1/21/10 1/27/10	16524010 423373	CHESAPEAKE LODGING TRUST FRIEDMAN BILLINGS RAMSEY		15,000.00	20.000		300,000.00	
PUR 50527	1/21/10 1/27/10	16524010 423373	CHESAPEAKE LODGING TRUST JP MORGAN		17,750.00	20.000		355,000.00	
PUR 39728	1/07/10 1/12/10	19238U10 423328	COGDELL SPENCER INC. DEUTSCHE BANK AG (DOMESTIC)		12,200.00	5.746	488.00	70,586.76	
PUR 39728	1/15/10 1/21/10	19238U10 423355	COGDELL SPENCER INC. DEUTSCHE BANK AG (DOMESTIC)		12,800.00	6.760	512.00	87,042.56	
PUR 39728	1/25/10 1/28/10	19238U10 423378	COGDELL SPENCER INC. RAYMOND JAMES & ASSOCIATES,		14,609.00	6.387	584.36	93,897.89	
PUR 39728	1/26/10 1/29/10	19238U10 423382	COGDELL SPENCER INC. RAYMOND JAMES & ASSOCIATES,		35,391.00	6.399	1,415.64	227,896.81	
PUR 50581	1/26/10 1/29/10	28140H10 423382	EDUCATION REALTY TRUST INC RAYMOND JAMES & ASSOCIATES,		3,300.00	5.250	132.00	17,457.00	
PUR 50484	1/20/10 1/25/10	52904310 423365	LEXINGTON REALTY TRUST DEUTSCHE BANK AG (DOMESTIC)		50,000.00	6.000	2,000.00	302,000.00	
PUR 50484	1/22/10 1/27/10	52904310 423374	LEXINGTON REALTY TRUST BUCKINGHAM RESEARCH GROUP I		25,000.00	6.080	1,000.00	153,007.50	
PUR 47925	1/26/10 1/29/10	55272X10 423382	MFA FINANCIAL INC KAUFMAN BROS L.P.		20,000.00	7.305	800.00	146,900.00	

5161

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 1/01/10 THROUGH 1/31/10

REIT COMMON PENSION FD A (5161) -Cont.

PAGE:

73

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 49937	1/06/10 1/11/10	70509V10 423323	PEBBLEBROOK HOTEL TRUST RAYMOND JAMES & ASSOCIATES,		50,000.00	21.499	2,000.00	1,076,950.00	
PUR 47684	1/19/10 1/22/10	74460D10 423359	PUBLIC STORAGE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	79.116	400.00	791,557.00	
PUR 47684	1/20/10 1/25/10	74460D10 423365	PUBLIC STORAGE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	80.040	400.00	800,796.00	
PUR 47684	1/25/10 1/28/10	74460D10 423378	PUBLIC STORAGE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	77.912	400.00	779,518.00	
PUR 48091	1/07/10 1/12/10	85571B10 423328	STARWOOD PPTY TRUST INC INSTINET/SOFT-FACTSET		25,000.00	19.141	1,250.00	479,780.00	
SUBTOTAL STOCK PURCHASES:					338,300.00		11,782.00	6,196,257.52	
TOTAL FUND PURCHASES:					338,300.00		11,782.00	6,196,257.52	

END OF REPORT FOR: REIT COMMON PENSION FD A

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 1/01/10 THROUGH 1/31/10

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
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 50387	1/12/10 1/15/10	00507V10 423340	ACTIVISION BLIZZARD INC INSTINET/SOFT-FACTSET		228,542.00	10.728	11,427.10	2,463,271.38	
PUR 50387	1/13/10 1/19/10	00507V10 423345	ACTIVISION BLIZZARD INC INSTINET/SOFT-FACTSET		71,458.00	10.836	3,572.90	777,870.35	
PUR 50387	1/14/10 1/20/10	00507V10 423349	ACTIVISION BLIZZARD INC INSTINET/SOFT-FACTSET		200,000.00	10.860	10,000.00	2,182,000.00	
PUR 50387	1/15/10 1/21/10	00507V10 423355	ACTIVISION BLIZZARD INC JEFFERIES & COMPANY		200,000.00	10.984	6,000.00	2,202,860.00	
PUR 50387	1/19/10 1/22/10	00507V10 423359	ACTIVISION BLIZZARD INC INSTINET/SOFT-FACTSET		200,000.00	10.783	10,000.00	2,166,620.00	
PUR 50387	1/19/10 1/22/10	00507V10 423359	ACTIVISION BLIZZARD INC JANNEY MONTGOMERY SCOTT		100,000.00	10.938	3,000.00	1,096,760.00	
PUR 50387	1/20/10 1/25/10	00507V10 423365	ACTIVISION BLIZZARD INC CAPIS/SOFT		100,000.00	10.797	5,000.00	1,084,680.00	
PUR 50387	1/22/10 1/27/10	00507V10 423374	ACTIVISION BLIZZARD INC CAPIS/SOFT		100,000.00	10.526	5,000.00	1,057,610.00	
PUR 50387	1/25/10 1/28/10	00507V10 423378	ACTIVISION BLIZZARD INC JEFFERIES & COMPANY		200,000.00	10.408	6,000.00	2,087,640.00	
PUR 39885	1/20/10 1/25/10	00825210 423365	AFFILIATED MANAGERS GROUP DEUTSCHE BANK AG (DOMESTIC)		10,000.00	67.732	300.00	677,619.00	
PUR 50422	1/14/10 1/20/10	00949P10 423349	AIRTRAN HOLDINGS INC BUCKINGHAM RESEARCH GROUP I		200,000.00	5.553	8,000.00	1,118,540.00	
PUR 50422	1/15/10 1/21/10	00949P10 423355	AIRTRAN HOLDINGS INC COWEN AND CO., LLC		275,000.00	5.495	11,000.00	1,522,097.50	

5162

S T A T E O F N E W J E R S E Y
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MULTI SECTOR COMMON A (5162) -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
PUR 50422	1/15/10 1/21/10	00949P10 423355	AIRTRAN HOLDINGS INC CRAIG-HALLUM CAPITAL GRP LL		125,000.00	5.503	5,000.00	692,925.00	
PUR 50422	1/19/10 1/22/10	00949P10 423359	AIRTRAN HOLDINGS INC CAPIS/SOFT		300,000.00	5.478	15,000.00	1,658,370.00	
PUR 50422	1/20/10 1/25/10	00949P10 423365	AIRTRAN HOLDINGS INC CAPIS/SOFT		300,000.00	5.425	15,000.00	1,642,410.00	
PUR 50422	1/21/10 1/26/10	00949P10 423369	AIRTRAN HOLDINGS INC COWEN AND CO., LLC		200,000.00	5.618	8,000.00	1,131,540.00	
PUR 50422	1/22/10 1/27/10	00949P10 423374	AIRTRAN HOLDINGS INC CAPIS/SOFT		200,000.00	5.476	10,000.00	1,105,260.00	
PUR 50422	1/25/10 1/28/10	00949P10 423378	AIRTRAN HOLDINGS INC PACIFIC CREST SECURITIES		24,000.00	5.523	960.00	133,500.00	
PUR 50422	1/25/10 1/28/10	00949P10 423378	AIRTRAN HOLDINGS INC RBC CAPITAL (DOMESTIC)		176,000.00	5.431	7,040.00	962,843.20	
PUR 50422	1/26/10 1/29/10	00949P10 423382	AIRTRAN HOLDINGS INC GOLDMAN SACHS & COMPANY		86,700.00	5.268	3,468.00	460,212.27	
PUR 50422	1/26/10 1/29/10	00949P10 423382	AIRTRAN HOLDINGS INC KAUFMAN BROS L.P.		113,300.00	5.252	4,532.00	599,538.28	
PUR 50573	1/25/10 1/28/10	02313510 423378	AMAZON.COM INC JANNEY MONTGOMERY SCOTT		50,000.00	119.62	1,500.00	5,982,575.00	
PUR 50573	1/26/10 1/29/10	02313510 423382	AMAZON.COM INC JANNEY MONTGOMERY SCOTT		50,000.00	120.83	1,500.00	6,043,075.00	
PUR 39881	1/11/10 1/14/10	03783310 423336	APPLE INC INSTINET/SOFT-FACTSET		20,000.00	209.25	1,000.00	4,186,090.00	
PUR 39881	1/14/10 1/20/10	03783310 423349	APPLE INC JANNEY MONTGOMERY SCOTT		10,000.00	209.54	300.00	2,095,769.00	

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

5162

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 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -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
PUR 39881	1/22/10 1/27/10	03783310 423374	APPLE INC JANNEY MONTGOMERY SCOTT		10,000.00	200.76	300.00	2,007,916.00	
PUR 39881	1/22/10 1/27/10	03783310 423374	APPLE INC JEFFERIES & COMPANY		10,000.00	207.14	300.00	2,071,771.00	
PUR 39881	1/25/10 1/28/10	03783310 423378	APPLE INC INSTINET/SOFT-FACTSET		10,000.00	201.87	500.00	2,019,243.00	
PUR 39881	1/26/10 1/29/10	03783310 423382	APPLE INC INSTINET/SOFT-FACTSET		10,000.00	205.56	500.00	2,056,153.00	
PUR 39881	1/26/10 1/29/10	03783310 423382	APPLE INC INSTINET/SOFT-FACTSET		10,000.00	209.13	500.00	2,091,890.00	
PUR 39881	1/26/10 1/29/10	03783310 423382	APPLE INC INSTINET/SOFT-FACTSET		10,000.00	203.64	500.00	2,036,910.00	
3 INTRA-DAY TRANSACTIONS SUBTOTAL:					30,000.00	206.11	1,500.00	6,184,953.00	
PUR 49024	1/20/10 1/25/10	04685W10 423365	ATHENAHEALTH INC JANNEY MONTGOMERY SCOTT		10,000.00	44.798	300.00	448,275.00	
PUR 42925	1/11/10 1/14/10	08578910 423336	BERRY PETROLEUM CO OPPENHEIMER & CO., INC		20,000.00	29.405	800.00	588,904.00	
PUR 42925	1/14/10 1/21/10	08578910 423353	BERRY PETROLEUM CO BMO CAPITAL MARKETS		8,750.00	29.250		255,937.50	
PUR 42925	1/14/10 1/21/10	08578910 423353	BERRY PETROLEUM CO CALYON SECURITIES(USA) INC.		8,750.00	29.250		255,937.50	
PUR 42925	1/14/10 1/21/10	08578910 423353	BERRY PETROLEUM CO CITIGROUP/CITIBANK DOMESTIC		8,750.00	29.250		255,937.50	

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 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

77

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 42925	1/14/10 1/21/10	08578910 423353	BERRY PETROLEUM CO CREDIT SUISSE SEC (USA) LLC		51,250.00	29.250		1,499,062.50	
PUR 42925	1/14/10 1/21/10	08578910 423353	BERRY PETROLEUM CO GOLDMAN SACHS & COMPANY		8,750.00	29.250		255,937.50	
PUR 42925	1/14/10 1/21/10	08578910 423353	BERRY PETROLEUM CO HOWARD WEIL		4,375.00	29.250		127,968.75	
PUR 42925	1/14/10 1/21/10	08578910 423353	BERRY PETROLEUM CO JP MORGAN		35,000.00	29.250		1,023,750.00	
PUR 42925	1/14/10 1/21/10	08578910 423353	BERRY PETROLEUM CO KEYBANC CAPITAL MKTS INC		8,750.00	29.250		255,937.50	
PUR 42925	1/14/10 1/21/10	08578910 423353	BERRY PETROLEUM CO MORGAN KEEGAN		8,750.00	29.250		255,937.50	
PUR 42925	1/14/10 1/20/10	08578910 423349	BERRY PETROLEUM CO SANFORD BERNSTEIN & CO.		13,065.00	29.392	522.60	384,530.39	
PUR 42925	1/14/10 1/21/10	08578910 423353	BERRY PETROLEUM CO TUDOR PICKERING		8,750.00	29.250		255,937.50	
PUR 42925	1/14/10 1/21/10	08578910 423353	BERRY PETROLEUM CO WELLS FARGO SECURITIES		13,125.00	29.250		383,906.25	
PUR 42925	1/25/10 1/28/10	08578910 423378	BERRY PETROLEUM CO JP MORGAN		61,935.00	28.039	2,477.40	1,739,103.83	
PUR 50013	1/11/10 1/14/10	08651610 423336	BEST BUY COWEN AND CO., LLC		60,000.00	39.239	2,400.00	2,356,734.00	
PUR 39897	1/05/10 1/08/10	11012210 423323	BRISTOL-MYERS SQUIBB CO. GOLDMAN SACHS & COMPANY		20,000.00	25.442	800.00	509,642.00	

PUR 1/25/10 11012210 BRISTOL-MYERS SQUIBB CO.
 39897 1/28/10 423378 JP MORGAN 57,910.00 24.593 2,316.40 1,426,514.40

5162

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -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
PUR 46083	1/25/10 1/28/10	12526910 423378	CF INDUSTRIES HOLDINGS INC JP MORGAN		20,000.00	97.389	800.00	1,948,582.00	
PUR 49978	12/29/09 1/04/10	12673P10 423311	CA INC BLAYLOCK ROBERT VAN LLC		50,000.00	22.920	500.00	1,146,520.00	
PUR 49978	12/30/09 1/05/10	12673P10 423315	CA INC WILLIAMS CAPITAL GROUP		40,000.00	22.750	400.00	910,400.00	
PUR 49978	1/04/10 1/07/10	12673P10 423319	CA INC SANFORD BERNSTEIN & CO.		40,000.00	22.912	1,600.00	918,068.00	
PUR 49978	1/05/10 1/08/10	12673P10 423323	CA INC GOLDMAN SACHS & COMPANY		30,000.00	22.824	1,200.00	685,920.00	
PUR 49978	1/06/10 1/11/10	12673P10 423323	CA INC STIFEL NICOLAUS		20,000.00	22.767	800.00	456,134.00	
PUR 49978	1/08/10 1/13/10	12673P10 423332	CA INC JP MORGAN		30,000.00	22.912	1,200.00	688,566.00	
PUR 50473	1/20/10 1/25/10	17243V10 423364	CINEMARK HOLDINGS MORGAN STANLEY		550,000.00	14.550		8,002,500.00	
PUR 50473	1/21/10 1/26/10	17243V10 423369	CINEMARK HOLDINGS COWEN AND CO., LLC		50,000.00	14.396	2,000.00	721,800.00	
PUR 50473	1/22/10 1/27/10	17243V10 423374	CINEMARK HOLDINGS MORGAN STANLEY		50,000.00	14.617	1,500.00	732,355.00	
PUR 50473	1/25/10 1/28/10	17243V10 423378	CINEMARK HOLDINGS JP MORGAN		50,000.00	14.523	2,000.00	728,160.00	
PUR 43953	1/26/10 1/29/10	18538Q10 423382	CLEARWIRE CORP. CL A JEFFERIES & COMPANY		50,000.00	6.772	1,500.00	340,110.00	
PUR 49941	1/22/10 1/27/10	19416210 423374	COLGATE-PALMOLIVE CO MORGAN STANLEY		20,000.00	79.485	600.00	1,590,298.00	

5162

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

79

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 50585	1/26/10 1/29/10	20586240 423382	COMVERSE TECH I JEFFERIES & COMPANY		40,000.00	9.216	1,200.00	369,824.00	
PUR 50365	1/11/10 1/14/10	21935010 423336	CORNING INC SANFORD BERNSTEIN & CO.		400,000.00	20.458	16,000.00	8,199,080.00	
PUR 50365	1/12/10 1/15/10	21935010 423340	CORNING INC FRIEDMAN BILLINGS RAMSEY		400,000.00	20.236	16,000.00	8,110,240.00	
PUR 50365	1/13/10 1/19/10	21935010 423345	CORNING INC GOLDMAN SACHS & COMPANY		400,000.00	20.295	16,000.00	8,134,160.00	
PUR 50420	1/14/10 1/20/10	22544710 423349	CREE INC INSTINET/SOFT-FACTSET		40,000.00	58.101	2,000.00	2,326,056.00	
PUR 50420	1/14/10 1/20/10	22544710 423349	CREE INC JANNEY MONTGOMERY SCOTT		20,000.00	58.100	600.00	1,162,590.00	
PUR 50420	1/15/10 1/21/10	22544710 423355	CREE INC JANNEY MONTGOMERY SCOTT		50,000.00	54.287	1,500.00	2,715,830.00	
PUR 50420	1/15/10 1/21/10	22544710 423355	CREE INC JANNEY MONTGOMERY SCOTT		50,000.00	56.398	1,500.00	2,821,395.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	55.342	3,000.00	5,537,225.00	

PUR 50420	1/19/10 1/22/10	22544710 423359	CREE INC INSTINET/SOFT-FACTSET						
				40,000.00	55.013	2,000.00	2,202,508.00		
PUR 50420	1/19/10 1/22/10	22544710 423359	CREE INC JANNEY MONTGOMERY SCOTT						
				40,000.00	54.272	1,200.00	2,172,080.00		
PUR 50514	1/21/10 1/26/10	24702R10 423369	DELL INC CAPIS/SOFT						
				1,000,000.00	14.495	50,000.00	14,544,700.00		

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 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

80

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 50514	1/22/10 1/27/10	24702R10 423374	DELL INC CAPIS/SOFT		200,000.00	14.283	10,000.00	2,866,640.00	
PUR 50281	1/04/10 1/07/10	25468710 423319	WALT DISNEY CO COWEN AND CO., LLC		200,000.00	32.052	8,000.00	6,418,420.00	
PUR 50281	1/05/10 1/08/10	25468710 423323	WALT DISNEY CO GOLDMAN SACHS & COMPANY		300,000.00	31.908	12,000.00	9,584,370.00	
PUR 50281	1/05/10 1/08/10	25468710 423323	WALT DISNEY CO LEERINK SWANN LLC		50,000.00	31.979	2,000.00	1,600,965.00	
PUR 50281	1/06/10 1/11/10	25468710 423323	WALT DISNEY CO RAYMOND JAMES & ASSOCIATES,		50,000.00	31.929	2,000.00	1,598,430.00	
PUR 50281	1/07/10 1/12/10	25468710 423328	WALT DISNEY CO SOLEIL SECURITIES CORP.		100,000.00	31.712	4,000.00	3,175,230.00	
PUR 50281	1/08/10 1/13/10	25468710 423332	WALT DISNEY CO DEUTSCHE BANK AG (DOMESTIC)		100,000.00	31.718	4,000.00	3,175,750.00	
PUR 48191	1/19/10 1/22/10	25470M10 423359	DISH NETWORKS INSTINET/SOFT-FACTSET		96,000.00	20.117	4,800.00	1,936,041.60	
PUR 48191	1/20/10 1/25/10	25470M10 423365	DISH NETWORKS INSTINET/SOFT-FACTSET		104,000.00	19.835	5,200.00	2,068,019.20	
PUR 50202	12/29/09 1/04/10	27864210 423311	EBAY INC ITG (CHANNEL)		200,000.00	23.703	2,000.00	4,742,620.00	
PUR 50202	12/30/09 1/05/10	27864210 423315	EBAY INC MAGNA SECURITIES CORP		100,000.00	23.757	1,000.00	2,376,690.00	
PUR 50202	12/31/09 1/06/10	27864210 423319	EBAY INC GRISWOLD COMPANY		100,000.00	23.720	1,000.00	2,372,960.00	
PUR 50202	1/14/10 1/20/10	27864210 423349	EBAY INC JANNEY MONTGOMERY SCOTT		100,000.00	22.928	3,000.00	2,295,800.00	

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 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -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
PUR 50202	1/15/10 1/21/10	27864210 423355	EBAY INC JANNEY MONTGOMERY SCOTT		100,000.00	22.456	3,000.00	2,248,640.00	
PUR 48727	1/04/10 1/07/10	29267A20 423319	ENER1 INC SANFORD BERNSTEIN & CO.		20,000.00	6.515	800.00	131,100.00	
PUR 48727	1/14/10 1/20/10	29267A20 423349	ENER1 INC BLAIR, WILLIAM & COMPANY		20,000.00	5.094	800.00	102,672.00	
PUR 48727	1/14/10 1/20/10	29267A20 423349	ENER1 INC RBC CAPITAL (DOMESTIC)		20,000.00	5.332	800.00	107,432.00	
PUR 48727	1/19/10 1/22/10	29267A20 423359	ENER1 INC BUCKINGHAM RESEARCH GROUP I		20,000.00	5.080	800.00	102,396.00	
PUR 50330	1/07/10 1/12/10	36467W10 423328	GAMESTOP CORP JP MORGAN		500,000.00	20.298	20,000.00	10,169,200.00	
PUR 50330	1/08/10 1/13/10	36467W10 423332	GAMESTOP CORP DEUTSCHE BANK AG (DOMESTIC)		100,000.00	20.283	4,000.00	2,032,260.00	
PUR 50403	1/13/10 1/19/10	38141G10 423345	GOLDMAN SACHS G DEUTSCHE BANK AG (DOMESTIC)		70,000.00	167.31	2,800.00	11,714,640.00	

PUR 50531	1/22/10 1/27/10	38141G10 423374	GOLDMAN SACHS GROUP INC SANFORD BERNSTEIN & CO.	100,000.00	155.60	4,000.00	15,564,210.00
PUR 50531	1/25/10 1/28/10	38141G10 423378	GOLDMAN SACHS GROUP INC JP MORGAN	20,000.00	156.63	800.00	3,133,554.00
PUR 50271	12/30/09 1/05/10	38255010 423315	GOODYEAR TIRE & RUBBER CO (GRISWOLD COMPANY	100,000.00	14.324	1,000.00	1,433,430.00
PUR 50271	12/30/09 1/05/10	38255010 423315	GOODYEAR TIRE & RUBBER CO (ICAP CORPORATES LLC	100,000.00	14.347	1,000.00	1,435,680.00
PUR 50271	12/31/09 1/06/10	38255010 423319	GOODYEAR TIRE & RUBBER CO (BMO CAPITAL MARKETS/EXECUTI	200,000.00	14.272	2,000.00	2,856,360.00

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
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MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

82

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 50271	1/04/10 1/07/10	38255010 423319	GOODYEAR TIRE & RUBBER CO (ICAP/SOFT		200,000.00	14.681	10,000.00	2,946,200.00	
PUR 50271	1/05/10 1/08/10	38255010 423323	GOODYEAR TIRE & RUBBER CO (GOLDMAN SACHS & COMPANY		200,000.00	15.408	8,000.00	3,089,540.00	
PUR 50271	1/05/10 1/08/10	38255010 423323	GOODYEAR TIRE & RUBBER CO (LEERINK SWANN LLC		100,000.00	15.774	4,000.00	1,581,440.00	
PUR 50271	1/06/10 1/11/10	38255010 423323	GOODYEAR TIRE & RUBBER CO (RAYMOND JAMES & ASSOCIATES,		100,000.00	15.756	4,000.00	1,579,620.00	
PUR 50271	1/11/10 1/14/10	38255010 423336	GOODYEAR TIRE & RUBBER CO (BUCKINGHAM RESEARCH GROUP I		200,000.00	16.124	8,000.00	3,232,800.00	
PUR 39926	1/04/10 1/07/10	38259P50 423319	GOOGLE INC. INSTINET/SOFT-FACTSET		10,000.00	625.89	500.00	6,259,491.00	
PUR 39926	1/04/10 1/07/10	38259P50 423319	GOOGLE INC. INSTINET/SOFT-FACTSET		10,000.00	626.95	500.00	6,270,008.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	626.42	1,000.00	12,529,499.00	
PUR 39926	1/06/10 1/11/10	38259P50 423323	GOOGLE INC. JANNEY MONTGOMERY SCOTT		10,000.00	609.34	300.00	6,093,703.00	
PUR 39926	1/07/10 1/12/10	38259P50 423328	GOOGLE INC. INSTINET/SOFT-FACTSET		10,000.00	608.30	500.00	6,083,579.00	
PUR 39926	1/08/10 1/13/10	38259P50 423332	GOOGLE INC. JANNEY MONTGOMERY SCOTT		10,000.00	595.61	300.00	5,956,459.00	
PUR 39926	1/22/10 1/27/10	38259P50 423374	GOOGLE INC. JEFFERIES & COMPANY		5,000.00	549.47	150.00	2,747,526.00	

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
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MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

83

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 39926	1/26/10 1/29/10	38259P50 423382	GOOGLE INC. INSTINET/SOFT-FACTSET		5,000.00	546.74	250.00	2,733,984.00	
PUR 50240	12/29/09 1/04/10	40521710 423311	HAIN CELESTIAL GROUP LABRANCHE/OTC		30,000.00	17.000	300.00	510,294.00	
PUR 50240	12/30/09 1/05/10	40521710 423315	HAIN CELESTIAL GROUP MERRIMAN/OTC		30,000.00	17.193	300.00	516,102.00	
PUR 50240	1/06/10 1/11/10	40521710 423323	HAIN CELESTIAL GROUP INSTINET/SOFT-FACTSET		30,000.00	17.580	1,500.00	528,906.00	
PUR 50240	1/14/10 1/20/10	40521710 423349	HAIN CELESTIAL GROUP JANNEY MONTGOMERY SCOTT		30,000.00	17.615	900.00	529,359.00	
PUR 39934	12/29/09 1/04/10	45091110 423311	ITT CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	50.715	200.00	1,014,494.00	

PUR 39934	1/06/10 1/11/10	45091110 423323	ITT CORP. RAYMOND JAMES & ASSOCIATES,	20,000.00	48.790	800.00	976,590.00
PUR 39934	1/14/10 1/20/10	45091110 423349	ITT CORP. BLAIR, WILLIAM & COMPANY	20,000.00	51.071	800.00	1,022,216.00
PUR 46920	1/15/10 1/21/10	45814010 423355	INTEL CORP JEFFERIES & COMPANY	200,000.00	21.064	6,000.00	4,218,840.00
PUR 39932	1/20/10 1/25/10	45920010 423365	INTL BUSINESS MACHINES CORP DEUTSCHE BANK AG (DOMESTIC)	40,000.00	129.57	1,600.00	5,184,596.00
PUR 49589	1/12/10 1/15/10	46575420 423340	I2 TECHNOLOGIES INSTINET/SOFT-FACTSET	50,000.00	19.639	2,500.00	984,425.00
PUR 49589	1/14/10 1/20/10	46575420 423349	I2 TECHNOLOGIES JANNEY MONTGOMERY SCOTT	50,000.00	19.749	1,500.00	988,930.00
PUR 39938	1/05/10 1/08/10	46603210 423323	J&J SNACK FOODS CORP. INSTINET/SOFT-FACTSET	5,821.00	38.671	291.05	225,393.78

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
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MULTI SECTOR COMMON A (5162) -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
PUR 39938	1/06/10 1/11/10	46603210 423323	J&J SNACK FOODS CORP. INSTINET/SOFT-FACTSET		10,000.00	37.848	500.00	378,976.00	
PUR 39938	1/06/10 1/11/10	46603210 423323	J&J SNACK FOODS CORP. INSTINET/SOFT-FACTSET		4,179.00	38.599	208.95	161,514.59	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					14,179.00	38.069	708.95	540,490.59	
PUR 39938	1/11/10 1/14/10	46603210 423336	J&J SNACK FOODS CORP. INSTINET/SOFT-FACTSET		10,000.00	37.928	500.00	379,783.00	
PUR 39940	1/22/10 1/27/10	46625H10 423374	JP MORGAN CHASE & CO MORGAN KEEGAN		100,000.00	39.169	4,000.00	3,920,870.00	
PUR 41682	1/14/10 1/20/10	47012E10 423349	JAKKS PACIFIC INC JEFFERIES & COMPANY		20,000.00	11.936	600.00	239,316.00	
PUR 50192	12/30/09 1/05/10	51783410 423315	LAS VEGAS SANDS CORP BMO CAPITAL MARKETS/EXECUTI		200,000.00	15.097	2,000.00	3,021,460.00	
PUR 50583	1/26/10 1/29/10	51783410 423382	LAS VEGAS SANDS CORP BARCLAYS CAPITAL (DOMESTIC)		500,000.00	16.120	20,000.00	8,079,950.00	
PUR 42619	1/11/10 1/14/10	58013510 423336	MCDONALD'S CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	62.182	800.00	1,244,438.00	
PUR 44746	1/11/10 1/14/10	58155Q10 423336	MCKESSON CORP. COWEN AND CO., LLC		10,000.00	61.424	400.00	614,643.00	
PUR 44746	1/12/10 1/15/10	58155Q10 423340	MCKESSON CORP. OPPENHEIMER & CO., INC		20,000.00	61.360	800.00	1,227,998.00	
PUR 44746	1/13/10 1/19/10	58155Q10 423345	MCKESSON CORP. KEEFE BRUYETTE & WOODS INC.		20,000.00	62.463	800.00	1,250,058.00	

5162

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MULTI SECTOR COMMON A (5162) -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
PUR 44746	1/14/10 1/20/10	58155Q10 423349	MCKESSON CORP. RBC CAPITAL (DOMESTIC)		20,000.00	62.307	800.00	1,246,938.00	
PUR 44746	1/15/10 1/21/10	58155Q10 423355	MCKESSON CORP. MORGAN KEEGAN		20,000.00	61.801	800.00	1,236,828.00	
PUR 44746	1/20/10 1/25/10	58155Q10 423365	MCKESSON CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	62.294	400.00	623,342.00	
PUR 44746	1/21/10 1/26/10	58155Q10 423369	MCKESSON CORP. COWEN AND CO., LLC		10,000.00	62.357	400.00	623,965.00	

PUR 48351	12/31/09 1/06/10	61945A10 423319	MOSIAC CO BLAYLOCK ROBERT VAN LLC	30,000.00	60.038	300.00	1,801,428.00
PUR 48351	1/04/10 1/07/10	61945A10 423319	MOSIAC CO SANFORD BERNSTEIN & CO.	60,000.00	61.947	2,400.00	3,719,208.00
PUR 48351	1/14/10 1/20/10	61945A10 423349	MOSIAC CO BLAIR, WILLIAM & COMPANY	20,000.00	61.391	800.00	1,228,616.00
PUR 48351	1/19/10 1/22/10	61945A10 423359	MOSIAC CO BUCKINGHAM RESEARCH GROUP I	10,000.00	62.958	400.00	629,977.00
PUR 48351	1/19/10 1/22/10	61945A10 423359	MOSIAC CO GOLDMAN SACHS & COMPANY	10,000.00	62.540	400.00	625,795.00
PUR 48351	1/22/10 1/27/10	61945A10 423374	MOSIAC CO MORGAN STANLEY	10,000.00	59.621	300.00	596,509.00
PUR 50292	1/05/10 1/08/10	62007610 423323	MOTOROLA BNY CONVERGEEEX EXEC SOLUTIO	500,000.00	8.093	25,000.00	4,071,550.00
PUR 50292	1/05/10 1/08/10	62007610 423323	MOTOROLA ICAP/SOFT	500,000.00	8.119	25,000.00	4,084,500.00
PUR 50292	1/05/10 1/08/10	62007610 423323	MOTOROLA LAZARD CAPITAL MARKETS	500,000.00	7.890	20,000.00	3,964,850.00

5162

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MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

86

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 50292	1/06/10 1/11/10	62007610 423323	MOTOROLA PACIFIC CREST SECURITIES		500,000.00	7.984	20,000.00	4,011,800.00	
PUR 50292	1/07/10 1/12/10	62007610 423328	MOTOROLA UBS WARBURG LLC		500,000.00	8.059	20,000.00	4,049,350.00	
PUR 43551	1/19/10 1/22/10	62937750 423359	NRG ENERGY INC. GOLDMAN SACHS & COMPANY		40,000.00	24.639	1,600.00	987,160.00	
PUR 43551	1/21/10 1/26/10	62937750 423369	NRG ENERGY INC. COWEN AND CO., LLC		20,000.00	24.604	800.00	492,876.00	
PUR 43551	1/22/10 1/27/10	62937750 423374	NRG ENERGY INC. MORGAN STANLEY		20,000.00	24.980	600.00	500,198.00	
PUR 50283	1/04/10 1/07/10	65248E10 423319	NEWS CORP - CL A ABEL/NOSER CORP		500,000.00	13.986	25,000.00	7,017,800.00	
PUR 50283	1/05/10 1/08/10	65248E10 423323	NEWS CORP - CL A ISI - HYMAN		500,000.00	13.898	25,000.00	6,974,050.00	
PUR 50283	1/06/10 1/11/10	65248E10 423323	NEWS CORP - CL A LABRANCHE/SOFT		500,000.00	14.193	25,000.00	7,121,350.00	
PUR 50283	1/07/10 1/12/10	65248E10 423328	NEWS CORP - CL A SOLEIL SECURITIES CORP.		500,000.00	14.031	20,000.00	7,035,650.00	
PUR 50283	1/14/10 1/20/10	65248E10 423349	NEWS CORP - CL A SIDOTI & CO		500,000.00	13.376	20,000.00	6,707,800.00	
PUR 50283	1/26/10 1/29/10	65248E10 423382	NEWS CORP - CL A CAPIS/SOFT		300,000.00	12.736	15,000.00	3,835,800.00	
PUR 39956	12/29/09 1/04/10	67000610 423311	NOVELL INC MAGNA SECURITIES CORP		100,000.00	4.123	1,000.00	413,250.00	
PUR 39956	12/30/09 1/05/10	67000610 423315	NOVELL INC MAGNA SECURITIES CORP		100,000.00	4.160	1,000.00	416,950.00	

5162

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MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

87

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 39956	12/31/09 1/06/10	67000610 423319	NOVELL INC MERRIMAN/OTC		100,000.00	4.219	1,000.00	422,850.00	
PUR	1/25/10	68389X10	ORACLE CORP						

46205	1/28/10	423378	JEFFERIES & COMPANY	100,000.00	24.189	3,000.00	2,421,910.00
PUR	1/04/10	75091710	RAMBUS INC				
49654	1/07/10	423319	LABRANCHE/SOFT	20,000.00	23.030	1,000.00	461,594.00
PUR	12/29/09	77669610	ROPER INDUSTRIES INC				
50204	1/04/10	423311	BMO CAPITAL MARKETS/EXECUTI	50,000.00	53.668	500.00	2,683,905.00
PUR	1/06/10	77669610	ROPER INDUSTRIES INC				
50204	1/11/10	423323	STIFEL NICOLAUS	30,000.00	52.121	1,200.00	1,564,821.00
PUR	1/07/10	77669610	ROPER INDUSTRIES INC				
50204	1/12/10	423328	STIFEL NICOLAUS	20,000.00	51.667	800.00	1,034,130.00
PUR	1/14/10	77669610	ROPER INDUSTRIES INC				
50204	1/20/10	423349	BLAIR, WILLIAM & COMPANY	50,000.00	52.281	2,000.00	2,616,040.00
PUR	1/25/10	78477410	STEC INC				
48521	1/28/10	423378	JANNEY MONTGOMERY SCOTT	100,000.00	15.487	3,000.00	1,551,670.00
PUR	1/26/10	78477410	STEC INC				
48521	1/29/10	423382	CAPIS/SOFT	100,000.00	15.691	5,000.00	1,574,050.00
PUR	1/25/10	81211K10	SEALED AIR				
50575	1/28/10	423378	KEEFE BRUYETTE & WOODS INC.	40,000.00	20.174	1,600.00	808,544.00
PUR	1/26/10	81211K10	SEALED AIR				
50575	1/29/10	423382	SANFORD BERNSTEIN & CO.	40,000.00	20.188	1,600.00	809,112.00
PUR	1/11/10	87150310	SYMANTEC CORP				
48728	1/14/10	423336	INSTINET/SOFT-FACTSET	100,000.00	18.427	5,000.00	1,847,710.00
PUR	1/11/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR				
50366	1/14/10	423336	OPPENHEIMER & CO., INC	40,000.00	25.380	1,600.00	1,016,800.00

5162 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

88

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	1/12/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50366	1/15/10	423340	MORGAN KEEGAN		40,000.00	24.814	1,600.00	994,152.00	
PUR	1/13/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50366	1/19/10	423345	KEEFE BRUYETTE & WOODS INC.		40,000.00	25.091	1,600.00	1,005,248.00	
PUR	1/14/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50366	1/20/10	423349	BLAIR, WILLIAM & COMPANY		40,000.00	26.100	1,600.00	1,045,584.00	
PUR	1/14/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50366	1/20/10	423349	RBC CAPITAL (DOMESTIC)		40,000.00	25.930	1,600.00	1,038,780.00	
PUR	1/15/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50366	1/21/10	423355	MORGAN KEEGAN		40,000.00	25.954	1,600.00	1,039,760.00	
PUR	1/19/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50366	1/22/10	423359	GOLDMAN SACHS & COMPANY		40,000.00	26.397	1,600.00	1,057,472.00	
PUR	1/22/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50366	1/27/10	423374	MORGAN STANLEY		40,000.00	25.698	1,200.00	1,029,132.00	
PUR	1/25/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50366	1/28/10	423378	PACIFIC CREST SECURITIES		80,000.00	24.450	3,200.00	1,959,184.00	
PUR	1/25/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50366	1/28/10	423378	SANFORD BERNSTEIN & CO.		40,000.00	23.741	1,600.00	951,240.00	
PUR	1/26/10	87264S10	TRW AUTOMOTIVE HOLDINGS COR						
50366	1/29/10	423382	SANFORD BERNSTEIN & CO.		40,000.00	23.378	1,600.00	936,736.00	
PUR	1/13/10	88732J20	TIME WARNER CABLE INC						
45483	1/19/10	423345	BOENNING & SCATTERGOOD		30,000.00	43.256	1,200.00	1,298,865.00	
PUR	1/15/10	88732J20	TIME WARNER CABLE INC						
45483	1/21/10	423355	BOENNING & SCATTERGOOD		2,500.00	45.250	100.00	113,225.00	
PUR	1/21/10	88732J20	TIME WARNER CABLE INC						
45483	1/26/10	423369	BOENNING & SCATTERGOOD		7,500.00	45.579	300.00	342,141.75	

5162 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

89

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 50486	1/20/10 1/25/10	91390310 423365	UNIVERSAL HEALTH SERVICES-B CAPIS/SOFT	100,000.00	30.097	5,000.00	3,014,720.00
PUR 50486	1/21/10 1/26/10	91390310 423369	UNIVERSAL HEALTH SERVICES-B JP MORGAN	100,000.00	29.985	4,000.00	3,002,450.00
PUR 50486	1/22/10 1/27/10	91390310 423374	UNIVERSAL HEALTH SERVICES-B CAPIS/SOFT	200,000.00	29.346	10,000.00	5,879,240.00
PUR 50486	1/25/10 1/28/10	91390310 423378	UNIVERSAL HEALTH SERVICES-B PACIFIC CREST SECURITIES	100,000.00	29.454	4,000.00	2,949,420.00
PUR 50486	1/26/10 1/29/10	91390310 423382	UNIVERSAL HEALTH SERVICES-B STIFEL NICOLAUS	100,000.00	30.854	4,000.00	3,089,410.00
PUR 50424	1/14/10 1/20/10	92241710 423349	VEECO INSTRUMENTS INC INSTINET/SOFT-FACTSET	50,000.00	34.143	2,500.00	1,709,670.00
PUR 50424	1/15/10 1/21/10	92241710 423355	VEECO INSTRUMENTS INC JANNEY MONTGOMERY SCOTT	50,000.00	32.630	1,500.00	1,633,005.00
PUR 50424	1/15/10 1/21/10	92241710 423355	VEECO INSTRUMENTS INC JANNEY MONTGOMERY SCOTT	50,000.00	32.993	1,500.00	1,651,145.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				100,000.00	32.812	3,000.00	3,284,150.00
PUR 50424	1/19/10 1/22/10	92241710 423359	VEECO INSTRUMENTS INC INSTINET/SOFT-FACTSET	60,000.00	32.510	3,000.00	1,953,624.00
PUR 50424	1/19/10 1/22/10	92241710 423359	VEECO INSTRUMENTS INC JANNEY MONTGOMERY SCOTT	30,000.00	33.516	900.00	1,006,365.00
PUR 50424	1/20/10 1/25/10	92241710 423365	VEECO INSTRUMENTS INC INSTINET/SOFT-FACTSET	30,000.00	35.772	1,500.00	1,074,663.00

5162 STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

90 MULTI SECTOR COMMON A (5162) -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 50424	1/22/10 1/27/10	92241710 423374	VEECO INSTRUMENTS INC JANNEY MONTGOMERY SCOTT		30,000.00	36.773	900.00	1,104,096.00	
PUR 50424	1/26/10 1/29/10	92241710 423382	VEECO INSTRUMENTS INC INSTINET/SOFT-FACTSET		30,000.00	34.537	1,500.00	1,037,610.00	
PUR 48425	1/22/10 1/27/10	92553P20 423374	VIACOM INC CL B CAPIS/SOFT		100,000.00	29.864	5,000.00	2,991,430.00	
PUR 46541	1/21/10 1/26/10	94974610 423369	WELLS FARGO & CO JP MORGAN		100,000.00	27.919	4,000.00	2,795,920.00	
PUR 39996	12/29/09 1/04/10	98385X10 423311	XTO ENERGY INC. BLAYLOCK ROBERT VAN LLC		50,000.00	47.403	500.00	2,370,640.00	
PUR 39996	12/31/09 1/06/10	98385X10 423319	XTO ENERGY INC. BLAYLOCK ROBERT VAN LLC		50,000.00	46.929	500.00	2,346,950.00	
PUR 39996	1/04/10 1/07/10	98385X10 423319	XTO ENERGY INC. SANFORD BERNSTEIN & CO.		50,000.00	47.221	2,000.00	2,363,070.00	
SUBTOTAL STOCK PURCHASES:					21,187,910.00		821,916.40	469,976,024.52	
TOTAL FUND PURCHASES:					21,187,910.00		821,916.40	469,976,024.52	

SALES OF STOCK AND OTHER EQUITIES

SALE 50038	1/14/10 1/20/10	00184X10 423350	AOL INC SOLEIL SECURITIES CORP.		81,818.00	25.903	26.92 3,272.72	2,115,991.11	198,113.48
SALE 49792	1/08/10 1/13/10	00206R10 423333	AT&T INC CITIGROUP/CITIBANK DOMESTIC		100,000.00	27.020	69.45 4,000.00	2,697,930.55	2,713.20
SALE 48821	1/13/10 1/19/10	00817Y10 423346	AETNA INC MORGAN STANLEY		300,000.00	30.407	115.86 12,000.00	9,109,954.14	842,071.41

5162 STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

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
SALE 48821	1/15/10 1/21/10	00817Y10 423356	AETNA INC BARCLAYS CAPITAL (DOMESTIC)		200,000.00	31.078	78.94 8,000.00	6,207,601.06	695,679.24
SALE 48821	1/19/10 1/22/10	00817Y10 423360	AETNA INC CAPIS/SOFT		200,000.00	32.863	83.47 10,000.00	6,562,576.53	1,050,654.71
SALE 48821	1/19/10 1/22/10	00817Y10 423360	AETNA INC SANFORD BERNSTEIN & CO.		100,000.00	32.504	41.28 4,000.00	3,246,318.72	490,357.81
SALE 44961	12/29/09 1/04/10	02040910 423312	ALMOST FAMILY INC LABRANCHE/OTC		10,000.00	40.404	10.38 100.00	403,929.62	234,731.35
SALE 44961	12/30/09 1/05/10	02040910 423316	ALMOST FAMILY INC LABRANCHE/OTC		10,000.00	40.036	10.29 100.00	400,248.71	231,050.44
SALE 44961	12/31/09 1/06/10	02040910 423320	ALMOST FAMILY INC MERRIMAN/OTC		10,000.00	39.848	10.25 100.00	398,368.75	229,170.48
SALE 44961	1/04/10 1/07/10	02040910 423320	ALMOST FAMILY INC INSTINET/SOFT-FACTSET		10,000.00	40.111	10.31 500.00	400,598.69	231,400.42
SALE 44961	1/05/10 1/08/10	02040910 423324	ALMOST FAMILY INC LABRANCHE/SOFT		10,000.00	40.557	10.42 500.00	405,059.58	235,861.31
SALE 44961	1/21/10 1/26/10	02040910 423370	ALMOST FAMILY INC JANNEY MONTGOMERY SCOTT		10,000.00	39.640	5.04 300.00	396,093.96	226,895.69
SALE 44961	1/22/10 1/27/10	02040910 423375	ALMOST FAMILY INC JANNEY MONTGOMERY SCOTT		10,000.00	38.807	4.93 300.00	387,766.07	218,567.80
SALE 44961	1/26/10 1/29/10	02040910 423383	ALMOST FAMILY INC JANNEY MONTGOMERY SCOTT		10,000.00	36.519	4.64 300.00	364,888.36	195,690.09
SALE 49191	12/30/09 1/05/10	02942910 423316	AMERICAN SCIENCE & ENGIN LABRANCHE/OTC		10,000.00	79.750	20.50 100.00	797,376.50	111,609.08
SALE 49191	1/08/10 1/13/10	02942910 423333	AMERICAN SCIENCE & ENGIN JANNEY MONTGOMERY SCOTT		10,000.00	83.861	21.56 300.00	838,287.44	152,520.02

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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
SALE 49191	1/11/10 1/14/10	02942910 423337	AMERICAN SCIENCE & ENGIN INSTINET/SOFT-FACTSET		10,000.00	82.636	21.24 500.00	825,838.76	140,071.34
SALE 49191	1/12/10 1/15/10	02942910 423341	AMERICAN SCIENCE & ENGIN LABRANCHE/SOFT		10,000.00	80.896	10.27 500.00	808,451.73	122,684.31
SALE 49191	1/13/10 1/19/10	02942910 423346	AMERICAN SCIENCE & ENGIN JANNEY MONTGOMERY SCOTT		10,000.00	80.687	10.25 300.00	806,559.75	120,792.32
SALE 39887	1/04/10 1/07/10	02991220 423320	AMERICAN TOWER CORP. CL A CL KING (RESEARCH)		50,000.00	43.426	55.81 2,000.00	2,169,264.19	990,159.73
SALE 47765	1/26/10 1/29/10	03042010 423383	AMERICAN WATER WORKS CO INC CITIGROUP/CITIBANK DOMESTIC		20,000.00	22.039	5.60 800.00	439,970.40	37,559.54
SALE 47266	1/11/10 1/14/10	03076C10 423337	AMERIPRISE FINANCIAL INC CITIGROUP/CITIBANK DOMESTIC		40,000.00	42.436	43.63 1,600.00	1,695,780.37	693,738.84
SALE 48570	12/29/09 1/04/10	03760410 423312	APOLLO GROUP INC CL A MERRIMAN/OTC		40,000.00	61.037	62.75 400.00	2,441,021.25	-222,676.57
SALE 48570	1/04/10 1/07/10	03760410 423320	APOLLO GROUP INC CL A INSTINET/SOFT-FACTSET		20,000.00	61.468	31.60 1,000.00	1,228,322.40	-103,526.51
SALE 48570	1/22/10 1/27/10	03760410 423375	APOLLO GROUP INC CL A JANNEY MONTGOMERY SCOTT		30,000.00	61.511	23.44 900.00	1,844,406.56	-153,366.80
SALE 48570	1/26/10 1/29/10	03760410 423383	APOLLO GROUP INC CL A INSTINET/SOFT-FACTSET		50,000.00	61.731	39.20 2,500.00	3,083,995.80	-245,626.47
SALE 48570	1/26/10 1/29/10	03760410 423383	APOLLO GROUP INC CL A JANNEY MONTGOMERY SCOTT		30,000.00	60.604	23.10 900.00	1,817,205.90	-180,567.46
SALE 39881	1/05/10 1/08/10	03783310 423324	APPLE INC INSTINET/SOFT-FACTSET		10,000.00	214.34	55.09 500.00	2,142,918.91	1,073,685.53
SALE 39881	1/05/10 1/08/10	03783310 423324	APPLE INC LABRANCHE/SOFT		10,000.00	213.75	54.94 500.00	2,136,998.06	1,067,764.68

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5162

MULTI SECTOR COMMON A (5162) -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 39881	1/06/10 1/11/10	03783310 423324	APPLE INC INSTINET/SOFT-FACTSET		10,000.00	211.74	54.42 500.00	2,116,904.58	1,047,671.20
SALE 40527	1/20/10 1/25/10	04622410 423366	ASTEC INDUSTRIES INC. JEFFERIES & COMPANY		10,000.00	27.887	3.55 300.00	278,564.45	-79,312.72
SALE 40527	1/21/10 1/26/10	04622410 423370	ASTEC INDUSTRIES INC. JANNEY MONTGOMERY SCOTT		10,000.00	27.582	3.51 300.00	275,518.49	-82,358.68
SALE 40527	1/22/10 1/27/10	04622410 423375	ASTEC INDUSTRIES INC. JANNEY MONTGOMERY SCOTT		10,000.00	27.013	3.44 300.00	269,823.56	-88,053.61
SALE 40527	1/25/10 1/28/10	04622410 423379	ASTEC INDUSTRIES INC. INSTINET/SOFT-FACTSET		20,000.00	26.012	6.61 1,000.00	519,233.39	-196,520.94
SALE 40527	1/26/10 1/29/10	04622410 423383	ASTEC INDUSTRIES INC. JANNEY MONTGOMERY SCOTT		10,000.00	25.664	3.26 300.00	256,335.74	-101,541.43
SALE 48472	1/12/10 1/15/10	04743P10 423341	ATHEROS COMMUNICATIONS IN LABRANCHE/SOFT		19,800.00	35.535	8.94 990.00	702,596.04	162,640.91
SALE 48472	1/14/10 1/20/10	04743P10 423350	ATHEROS COMMUNICATIONS IN JEFFERIES & COMPANY		20,000.00	35.553	9.04 600.00	710,446.96	165,037.74
SALE 48472	1/15/10 1/21/10	04743P10 423356	ATHEROS COMMUNICATIONS IN JANNEY MONTGOMERY SCOTT		20,000.00	34.784	8.84 600.00	695,075.16	149,665.94
SALE 48472	1/19/10 1/22/10	04743P10 423360	ATHEROS COMMUNICATIONS IN JANNEY MONTGOMERY SCOTT		5,000.00	34.946	2.22 150.00	174,577.78	38,225.47
SALE 48472	1/22/10 1/27/10	04743P10 423375	ATHEROS COMMUNICATIONS IN JANNEY MONTGOMERY SCOTT		20,000.00	34.067	8.66 600.00	680,729.34	135,320.12
SALE 43167	1/11/10 1/14/10	04951310 423337	ATMEL CORP. INSTINET/SOFT-FACTSET		100,000.00	5.224	13.43 5,000.00	517,336.57	139,167.76
SALE 48500	12/31/09 1/06/10	05276910 423320	AUTODESK INC LABRANCHE/OTC		100,000.00	25.501	65.54 1,000.00	2,549,024.46	168,781.46

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5162

MULTI SECTOR COMMON A (5162) -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 44118	1/25/10 1/28/10	05722410 423379	BAKER HUGHES INC CAPIS/SOFT		20,000.00	45.288	11.50 1,000.00	904,750.50	268,643.56
SALE 44118	1/26/10 1/29/10	05722410 423383	BAKER HUGHES INC CITIGROUP/CITIBANK DOMESTIC		20,000.00	46.813	11.90 800.00	935,448.10	299,341.16
SALE 49964	1/07/10 1/12/10	07589610 423329	BED BATH & BEYOND INC INSTINET/SOFT-FACTSET		100,000.00	42.935	110.35 5,000.00	4,288,369.65	465,224.65
SALE 49964	1/07/10 1/12/10	07589610 423329	BED BATH & BEYOND INC JANNEY MONTGOMERY SCOTT		100,000.00	42.733	109.83 3,000.00	4,270,150.17	447,005.17
SALE 49964	1/08/10 1/13/10	07589610 423333	BED BATH & BEYOND INC JEFFERIES & COMPANY		100,000.00	42.096	108.19 3,000.00	4,206,491.81	383,346.81
SALE 49964	1/11/10 1/14/10	07589610 423337	BED BATH & BEYOND INC INSTINET/SOFT-FACTSET		100,000.00	41.566	106.83 5,000.00	4,151,453.17	328,308.17
SALE 48324	1/22/10 1/27/10	08442310 423375	W R BERKLEY CORP COWEN AND CO., LLC		50,000.00	24.690	15.68 2,000.00	1,232,499.32	-39,718.21
SALE 48324	1/26/10 1/29/10	08442310 423383	W R BERKLEY CORP SOLEIL SECURITIES CORP.		20,000.00	24.739	6.29 800.00	493,969.71	-14,917.30
SALE 48866	1/04/10 1/07/10	11844010 423320	THE BUCKLE INC BUCKINGHAM RESEARCH GROUP I		20,000.00	29.687	15.26 800.00	592,930.74	-25,681.58
SALE 48866	1/06/10 1/11/10	11844010 423324	THE BUCKLE INC SIDOTI & CO		20,000.00	30.754	15.81 800.00	614,272.19	-4,340.13
SALE 48866	1/07/10 1/12/10	11844010 423329	THE BUCKLE INC DEUTSCHE BANK AG (DOMESTIC)		20,000.00	32.095	16.50 800.00	641,075.50	22,463.18
SALE	1/07/10	11844010	THE BUCKLE INC				17.15		

48866	1/12/10	423329	KEEFE BRUYETTE & WOODS INC.	20,000.00	33.362	800.00	666,412.85	47,800.53
SALE	1/08/10	11844010	THE BUCKLE INC			16.44		
48866	1/13/10	423333	JP MORGAN	20,000.00	31.983	800.00	638,849.56	20,237.24

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5162

MULTI SECTOR COMMON A (5162) -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 48866	1/11/10 1/14/10	11844010 423337	THE BUCKLE INC BOENNING & SCATTERGOOD		20,000.00	32.455	16.69 800.00	648,277.31	29,664.99
SALE 48866	1/13/10 1/19/10	11844010 423346	THE BUCKLE INC PACIFIC CREST SECURITIES		30,000.00	32.997	12.58 1,200.00	988,700.42	60,781.94
SALE 48866	1/15/10 1/21/10	11844010 423356	THE BUCKLE INC RBC CAPITAL (DOMESTIC)		20,000.00	31.901	8.11 800.00	637,207.89	18,595.57
SALE 48866	1/21/10 1/26/10	11844010 423370	THE BUCKLE INC KAUFMAN BROS L.P.		20,000.00	31.095	7.90 800.00	621,094.10	2,481.78
SALE 48866	1/26/10 1/29/10	11844010 423383	THE BUCKLE INC CITIGROUP/CITIBANK DOMESTIC		20,000.00	30.665	7.79 800.00	612,490.21	-6,122.11
SALE 46083	1/15/10 1/21/10	12526910 423356	CF INDUSTRIES HOLDINGS INC RBC CAPITAL (DOMESTIC)		40,000.00	96.885	49.22 1,600.00	3,873,730.78	688,114.80
SALE 49563	1/11/10 1/14/10	12665010 423337	CVS CORP BLAIR, WILLIAM & COMPANY		100,000.00	33.903	87.14 4,000.00	3,386,252.86	422,413.69
SALE 49563	1/12/10 1/15/10	12665010 423341	CVS CORP FTN MIDWEST SECURITIES		50,000.00	33.487	21.27 2,000.00	1,672,333.73	190,414.14
SALE 39907	1/04/10 1/07/10	12686C10 423320	CABLEVISION SYSTEMS-NY GRP- CL KING (RESEARCH)		30,000.00	26.368	20.33 1,200.00	789,822.67	20,095.88
SALE 39907	1/05/10 1/08/10	12686C10 423324	CABLEVISION SYSTEMS-NY GRP- JP MORGAN		20,000.00	26.493	13.62 800.00	529,036.38	15,885.19
SALE 39907	1/06/10 1/11/10	12686C10 423324	CABLEVISION SYSTEMS-NY GRP- STIFEL NICOLAUS		30,000.00	26.126	20.15 1,200.00	782,568.85	12,842.06
SALE 39907	1/11/10 1/14/10	12686C10 423337	CABLEVISION SYSTEMS-NY GRP- DEUTSCHE BANK AG (DOMESTIC)		20,000.00	26.208	13.48 800.00	523,344.52	10,193.33
SALE 39907	1/12/10 1/15/10	12686C10 423341	CABLEVISION SYSTEMS-NY GRP- FTN MIDWEST SECURITIES		20,000.00	25.944	6.59 800.00	518,069.41	4,918.22

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5162

MULTI SECTOR COMMON A (5162) -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 39907	1/13/10 1/19/10	12686C10 423346	CABLEVISION SYSTEMS-NY GRP- PACIFIC CREST SECURITIES		20,000.00	26.675	6.78 800.00	532,695.22	19,544.02
SALE 39907	1/15/10 1/21/10	12686C10 423356	CABLEVISION SYSTEMS-NY GRP- RBC CAPITAL (DOMESTIC)		20,000.00	26.775	6.81 800.00	534,683.19	21,532.00
SALE 39907	1/20/10 1/25/10	12686C10 423366	CABLEVISION SYSTEMS-NY GRP- CITIGROUP/CITIBANK DOMESTIC		20,000.00	26.968	6.85 800.00	538,555.15	25,403.95
SALE 39907	1/22/10 1/27/10	12686C10 423375	CABLEVISION SYSTEMS-NY GRP- PACIFIC CREST SECURITIES		20,000.00	26.098	6.63 800.00	521,149.37	7,998.18
SALE 46471	1/11/10 1/14/10	12960310 423337	CALGON CARBON CORP BOENNING & SCATTERGOOD		20,000.00	14.951	7.69 800.00	298,202.31	28,098.06
SALE 46471	1/25/10 1/28/10	12960310 423379	CALGON CARBON CORP CAPIS/SOFT		20,000.00	14.430	3.67 1,000.00	287,598.33	17,494.08
SALE 46471	1/26/10 1/29/10	12960310 423383	CALGON CARBON CORP CITIGROUP/CITIBANK DOMESTIC		40,000.00	14.202	7.22 1,600.00	566,460.78	26,252.28
SALE 43629	1/22/10 1/27/10	13442910 423375	CAMPBELL SOUP CO. BUCKINGHAM RESEARCH GROUP I		50,000.00	32.846	20.86 2,000.00	1,640,254.14	-29,903.36
SALE 49789	1/04/10 1/07/10	15670810 423320	CEPHALON INC INSTINET/SOFT-FACTSET		100,000.00	62.682	161.10 5,000.00	6,262,988.90	778,887.79

SALE 41852	1/25/10 1/28/10	16516710 423379	CHESAPEAKE ENERGY CORP. CAPIS/SOFT				17.16 2,500.00	1,348,922.84	-301,761.65
SALE 43953	1/11/10 1/14/10	18538Q10 423337	CLEARWIRE CORP. CL A INSTINET/SOFT-FACTSET	50,000.00	27.029		9.84 2,500.00	380,000.16	-12,681.38
SALE 43953	1/12/10 1/15/10	18538Q10 423341	CLEARWIRE CORP. CL A INSTINET/SOFT-FACTSET	50,000.00	7.786		4.95 2,500.00	386,810.05	-5,871.49
SALE 49783	1/12/10 1/15/10	18911Q10 423341	CLOUD PEAK ENERGY INC FTN MIDWEST SECURITIES	20,000.00	16.964		4.31 800.00	338,467.69	55,618.85

5162

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P A G E :

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 47108	1/11/10 1/14/10	19210850 423337	COEUR D'ALENE MINES CORP ID BOENNING & SCATTERGOOD		40,000.00	19.981	20.54 1,600.00	797,599.46	183,675.92
SALE 42814	1/05/10 1/08/10	19259P30 423324	COINSTAR INC. LABRANCHE/SOFT		10,000.00	28.029	7.20 500.00	279,780.80	-19,681.15
SALE 42814	1/11/10 1/14/10	19259P30 423337	COINSTAR INC. INSTINET/SOFT-FACTSET		10,000.00	28.620	7.36 500.00	285,696.64	-13,765.31
SALE 39906	1/21/10 1/26/10	20337210 423370	COMMSCOPE INC. KAUFMAN BROS L.P.		30,000.00	30.114	11.48 1,200.00	902,217.52	-215,187.12
SALE 39906	1/22/10 1/27/10	20337210 423375	COMMSCOPE INC. PACIFIC CREST SECURITIES		30,000.00	29.224	11.14 1,200.00	875,496.86	-241,907.78
SALE 39906	1/25/10 1/28/10	20337210 423379	COMMSCOPE INC. KAUFMAN BROS L.P.		30,000.00	28.627	10.91 1,200.00	857,587.09	-259,817.55
SALE 39904	1/26/10 1/29/10	20825C10 423383	CONOCOPHILLIPS COWEN AND CO., LLC		100,000.00	50.226	63.79 4,000.00	5,018,516.21	1,624,994.20
SALE 50420	1/20/10 1/25/10	22544710 423366	CREE INC JEFFERIES & COMPANY		40,000.00	62.864	31.94 1,200.00	2,513,316.06	279,906.23
SALE 50420	1/21/10 1/26/10	22544710 423370	CREE INC JANNEY MONTGOMERY SCOTT		40,000.00	62.276	31.64 1,200.00	2,489,812.36	256,402.53
SALE 50420	1/22/10 1/27/10	22544710 423375	CREE INC JANNEY MONTGOMERY SCOTT		40,000.00	62.219	31.61 1,200.00	2,487,512.39	254,102.55
SALE 50420	1/25/10 1/28/10	22544710 423379	CREE INC INSTINET/SOFT-FACTSET		40,000.00	58.937	29.94 2,000.00	2,355,442.06	122,032.22
SALE 50420	1/26/10 1/29/10	22544710 423383	CREE INC JANNEY MONTGOMERY SCOTT		40,000.00	58.068	29.50 1,200.00	2,321,482.50	88,072.67
SALE 40472	1/22/10 1/27/10	23257720 423375	CYNOSURE INC. CL A JANNEY MONTGOMERY SCOTT		10,000.00	10.179	1.30 300.00	101,492.70	-64,907.50

5162

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P A G E :

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 47084	1/12/10 1/15/10	23280610 423341	CYPRESS SEMICONDUCTOR CORP FTN MIDWEST SECURITIES		100,000.00	11.117	14.12 4,000.00	1,107,725.88	225,631.33
SALE 47084	1/20/10 1/25/10	23280610 423366	CYPRESS SEMICONDUCTOR CORP CAPIS/SOFT		100,000.00	10.980	13.94 5,000.00	1,092,986.06	210,891.52
SALE 47084	1/22/10 1/27/10	23280610 423375	CYPRESS SEMICONDUCTOR CORP MORGAN STANLEY		100,000.00	10.967	13.93 3,000.00	1,093,696.07	211,601.52
SALE 46444	1/12/10 1/15/10	24237010 423341	DEAN FOODS FTN MIDWEST SECURITIES		50,000.00	18.598	11.81 2,000.00	927,868.19	8,503.75
SALE 46444	1/20/10 1/25/10	24237010 423366	DEAN FOODS CITIGROUP/CITIBANK DOMESTIC		20,000.00	17.874	4.54 800.00	356,667.46	-11,078.32
SALE 46444	1/22/10 1/27/10	24237010 423375	DEAN FOODS PACIFIC CREST SECURITIES		20,000.00	18.520	4.71 800.00	369,593.29	1,847.51
SALE 48281	1/04/10 1/07/10	24736170 423320	DELTA AIR LINES INC DEL BUCKINGHAM RESEARCH GROUP I		50,000.00	11.115	14.29 2,000.00	553,720.71	185,161.11

SALE 48281	1/05/10 1/08/10	24736170 423324	DELTA AIR LINES INC DEL MORGAN KEEGAN	50,000.00	12.021	2,000.00	15.45	599,039.55	230,479.95
SALE 48281	1/06/10 1/11/10	24736170 423324	DELTA AIR LINES INC DEL SIDOTI & CO	50,000.00	12.124	2,000.00	15.58	604,164.42	235,604.82
SALE 48281	1/22/10 1/27/10	24736170 423375	DELTA AIR LINES INC DEL BARCLAYS CAPITAL (DOMESTIC)	100,000.00	13.428	4,000.00	17.06	1,338,812.94	601,693.73
SALE 48281	1/26/10 1/29/10	24736170 423383	DELTA AIR LINES INC DEL COWEN AND CO., LLC	100,000.00	12.926	4,000.00	16.42	1,288,613.58	551,494.37
SALE 42996	1/07/10 1/12/10	25674610 423329	DOLLAR TREE INC JEFFERIES & COMPANY	20,000.00	49.774	600.00	25.59	994,852.41	219,013.06
SALE 42996	1/26/10 1/29/10	25674610 423383	DOLLAR TREE INC JANNEY MONTGOMERY SCOTT	20,000.00	48.995	600.00	12.45	979,293.55	203,454.20

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 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -Cont.

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
SALE 49209	1/13/10 1/19/10	26864810 423346	EMC CORP MORGAN STANLEY		300,000.00	17.549	66.86 12,000.00	5,252,483.14	282,576.00
SALE 49209	1/14/10 1/20/10	26864810 423350	EMC CORP STIFEL NICOLAUS		300,000.00	17.791	67.79 12,000.00	5,325,262.21	355,355.06
SALE 50202	1/25/10 1/28/10	27864210 423379	EBAY INC JANNEY MONTGOMERY SCOTT		100,000.00	23.542	29.90 3,000.00	2,351,190.10	-6,392.90
SALE 48283	12/30/09 1/05/10	27886510 423316	ECOLAB INC WILLIAMS CAPITAL GROUP		20,000.00	45.170	23.22 200.00	903,174.78	60,145.78
SALE 48283	12/31/09 1/06/10	27886510 423320	ECOLAB INC BLAYLOCK ROBERT VAN LLC		20,000.00	44.955	23.11 200.00	898,872.89	55,843.89
SALE 48283	1/04/10 1/07/10	27886510 423320	ECOLAB INC BUCKINGHAM RESEARCH GROUP I		20,000.00	45.106	23.19 800.00	901,294.81	58,265.81
SALE 48171	1/05/10 1/08/10	28238P10 423324	EHEALTH INC LABRANCHE/SOFT		10,000.00	16.924	4.35 500.00	168,737.65	7,832.22
SALE 48171	1/12/10 1/15/10	28238P10 423341	EHEALTH INC LABRANCHE/SOFT		10,000.00	17.264	2.19 500.00	172,140.81	11,235.38
SALE 48171	1/13/10 1/19/10	28238P10 423346	EHEALTH INC LABRANCHE/SOFT		10,000.00	17.199	2.18 500.00	171,483.82	10,578.39
SALE 48171	1/22/10 1/27/10	28238P10 423375	EHEALTH INC JANNEY MONTGOMERY SCOTT		10,000.00	18.204	2.32 300.00	181,737.68	20,832.24
SALE 48171	1/25/10 1/28/10	28238P10 423379	EHEALTH INC INSTINET/SOFT-FACTSET		10,000.00	18.481	2.35 500.00	184,308.65	23,403.22
SALE 48171	1/26/10 1/29/10	28238P10 423383	EHEALTH INC INSTINET/SOFT-FACTSET		10,000.00	18.443	2.35 500.00	183,927.65	23,022.21
SALE 40342 569,366.95	12/29/09 1/04/10	29084610 423312	EMCORE CORP. ITG (CHANNEL)		100,000.00	1.061	2.73 1,000.00	105,077.27	-

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 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

100

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 40342	1/04/10 1/07/10	29084610 423320	EMCORE CORP. INSTINET/SOFT-FACTSET		100,000.00	1.053	2.71 5,000.00	100,297.29	-574,146.93
SALE 40342	1/06/10 1/11/10	29084610 423324	EMCORE CORP. INSTINET/SOFT-FACTSET		100,000.00	1.121	2.89 5,000.00	107,117.11	-567,327.11
SALE 40342	1/20/10 1/25/10	29084610 423366	EMCORE CORP. CREDIT SUISSE SEC (AES)		100,000.00	1.081	1.38 1,000.00	107,128.62	-567,315.60
SALE 40342	1/21/10 1/26/10	29084610 423370	EMCORE CORP. CREDIT SUISSE SEC (AES)		100,000.00	1.054	1.34 1,000.00	104,408.66	-570,035.56

Domestic Report

SALE 40342	1/22/10 1/27/10	29084610 423375	EMCORE CORP. JANNEY MONTGOMERY SCOTT				1.31 1,000.00	101,888.69	-572,555.53
SALE 40342	1/25/10 1/28/10	29084610 423379	EMCORE CORP. CREDIT SUISSE SEC (AES)				1.28 1,000.00	99,028.72	-575,415.50
SALE 40342	1/26/10 1/29/10	29084610 423383	EMCORE CORP. INSTINET (PORTAL)				1.29 700.00	100,478.71	-573,965.51
SALE 46593	1/06/10 1/11/10	29270J10 423324	ENERGY RECOVERY INC INSTINET/SOFT-FACTSET				3.65 1,000.00	140,954.35	-3,403.52
SALE 46593	1/19/10 1/22/10	29270J10 423360	ENERGY RECOVERY INC INSTINET/SOFT-FACTSET				2.56 1,500.00	199,536.44	-17,000.36
SALE 46593	1/20/10 1/25/10	29270J10 423366	ENERGY RECOVERY INC JEFFERIES & COMPANY				2.53 900.00	197,676.47	-18,860.33
SALE 46593	1/21/10 1/26/10	29270J10 423370	ENERGY RECOVERY INC JANNEY MONTGOMERY SCOTT				2.49 900.00	195,039.51	-21,497.29
SALE 46593	1/22/10 1/27/10	29270J10 423375	ENERGY RECOVERY INC JANNEY MONTGOMERY SCOTT				1.63 600.00	127,564.37	-16,793.49
SALE 46593	1/26/10 1/29/10	29270J10 423383	ENERGY RECOVERY INC INSTINET/SOFT-FACTSET				1.61 1,000.00	125,106.39	-19,251.48

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P A G E :

5162

101

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 44060	1/06/10 1/11/10	30205120 423324	EXIDE TECHNOLOGIES INSTINET/SOFT-FACTSET		30,000.00	7.660	5.91 1,500.00	228,282.09	116,956.79
SALE 44060	1/07/10 1/12/10	30205120 423329	EXIDE TECHNOLOGIES JEFFERIES & COMPANY		30,000.00	7.500	5.79 900.00	224,103.21	112,777.91
SALE 44060	1/08/10 1/13/10	30205120 423333	EXIDE TECHNOLOGIES JEFFERIES & COMPANY		30,000.00	7.755	5.98 900.00	231,753.02	120,427.72
SALE 44060	1/11/10 1/14/10	30205120 423337	EXIDE TECHNOLOGIES INSTINET/SOFT-FACTSET		20,000.00	8.137	4.19 1,000.00	161,743.81	87,526.94
SALE 44060	1/12/10 1/15/10	30205120 423341	EXIDE TECHNOLOGIES LABRANCHE/SOFT		30,000.00	8.216	3.13 1,500.00	244,973.87	133,648.57
SALE 44060	1/13/10 1/19/10	30205120 423346	EXIDE TECHNOLOGIES JANNEY MONTGOMERY SCOTT		30,000.00	8.046	3.07 900.00	240,482.93	129,157.63
SALE 44060	1/15/10 1/21/10	30205120 423356	EXIDE TECHNOLOGIES JANNEY MONTGOMERY SCOTT		30,000.00	8.348	3.18 900.00	249,527.82	138,202.52
SALE 44060	1/22/10 1/27/10	30205120 423375	EXIDE TECHNOLOGIES JANNEY MONTGOMERY SCOTT		20,000.00	8.319	2.12 600.00	165,769.88	91,553.01
SALE 44060	1/26/10 1/29/10	30205120 423383	EXIDE TECHNOLOGIES INSTINET/SOFT-FACTSET		20,000.00	8.419	2.14 1,000.00	167,381.86	93,164.99
SALE 48868	1/15/10 1/21/10	30372610 423356	FAIRCHILD SEMICONDUCTOR INT RBC CAPITAL (DOMESTIC)		50,000.00	8.756	5.57 2,000.00	435,794.43	2,523.02
SALE 48868	1/21/10 1/26/10	30372610 423370	FAIRCHILD SEMICONDUCTOR INT MORGAN KEEGAN		50,000.00	10.006	6.36 2,000.00	498,288.64	65,017.24
SALE 48868	1/22/10 1/27/10	30372610 423375	FAIRCHILD SEMICONDUCTOR INT PACIFIC CREST SECURITIES		50,000.00	9.627	6.12 2,000.00	479,323.88	46,052.47
SALE 48868	1/25/10 1/28/10	30372610 423379	FAIRCHILD SEMICONDUCTOR INT KAUFMAN BROS L.P.		50,000.00	9.952	6.32 2,000.00	495,588.68	62,317.28

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P A G E :

5162

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
SALE 48868	1/26/10 1/29/10	30372610 423383	FAIRCHILD SEMICONDUCTOR INT MORGAN STANLEY		50,000.00	9.781	6.22 2,000.00	487,043.78	53,772.37
SALE	1/11/10	34959E10	FORTINET INC				10.29		

49745	1/14/10	423337	INSTINET/SOFT-FACTSET	20,000.00	20.014	1,000.00	399,273.71	149,273.71
SALE	1/12/10	34959E10	FORTINET INC			5.08		
49745	1/15/10	423341	LABRANCHE/SOFT	20,000.00	19.998	1,000.00	398,956.92	148,956.92
SALE	1/13/10	34959E10	FORTINET INC			4.83		
49745	1/19/10	423346	JANNEY MONTGOMERY SCOTT	20,000.00	19.008	600.00	379,559.17	129,559.17
SALE	1/14/10	34959E10	FORTINET INC			1.27		
49745	1/20/10	423350	JEFFERIES & COMPANY	5,000.00	19.990	150.00	99,798.73	37,298.73
SALE	12/29/09	35952W10	FUEL SYSTEMS SOLUTIONS INC			10.95		
48126	1/04/10	423312	LABRANCHE/OTC	10,000.00	42.616	100.00	426,044.05	101,878.94
SALE	12/31/09	35952W10	FUEL SYSTEMS SOLUTIONS INC			10.83		
48126	1/06/10	423320	MERRIMAN/OTC	10,000.00	42.103	100.00	420,914.17	96,749.06
SALE	1/04/10	35952W10	FUEL SYSTEMS SOLUTIONS INC			11.15		
48126	1/07/10	423320	INSTINET/SOFT-FACTSET	10,000.00	43.366	500.00	433,147.85	108,982.74
SALE	1/04/10	35952W10	FUEL SYSTEMS SOLUTIONS INC			24.34		
48126	1/07/10	423320	LABRANCHE/SOFT	20,000.00	47.361	1,000.00	946,203.66	297,873.45
SALE	1/06/10	35952W10	FUEL SYSTEMS SOLUTIONS INC			24.52		
48126	1/11/10	423324	INSTINET/SOFT-FACTSET	20,000.00	47.704	1,000.00	953,047.48	304,717.27
SALE	1/11/10	35952W10	FUEL SYSTEMS SOLUTIONS INC			12.65		
48126	1/14/10	423337	INSTINET/SOFT-FACTSET	10,000.00	49.212	500.00	491,603.35	167,438.24
SALE	1/12/10	35952W10	FUEL SYSTEMS SOLUTIONS INC			6.36		
48126	1/15/10	423341	LABRANCHE/SOFT	10,000.00	50.055	500.00	500,039.64	175,874.53
SALE	1/13/10	35952W10	FUEL SYSTEMS SOLUTIONS INC			12.41		
48126	1/19/10	423346	JANNEY MONTGOMERY SCOTT	20,000.00	48.819	600.00	975,771.59	327,441.38

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

103

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	1/15/10	35952W10	FUEL SYSTEMS SOLUTIONS INC			5.66			
48126	1/21/10	423356	JANNEY MONTGOMERY SCOTT	10,000.00	44.513	300.00	444,820.34	120,655.23	
SALE	1/21/10	35952W10	FUEL SYSTEMS SOLUTIONS INC			5.33			
48126	1/26/10	423370	JANNEY MONTGOMERY SCOTT	10,000.00	41.916	300.00	418,849.67	94,684.56	
SALE	1/22/10	35952W10	FUEL SYSTEMS SOLUTIONS INC			5.12			
48126	1/27/10	423375	JANNEY MONTGOMERY SCOTT	10,000.00	40.272	300.00	402,418.88	78,253.77	
SALE	1/26/10	36955010	GENERAL DYNAMICS CORP.			43.87			
39922	1/29/10	423383	MORGAN STANLEY	50,000.00	69.087	2,000.00	3,452,286.13	1,108,049.48	
SALE	1/19/10	36960410	GENERAL ELECTRIC CO.			21.14			
39923	1/22/10	423360	CAPIS/SOFT	100,000.00	16.645	5,000.00	1,659,458.86	-166,260.76	
SALE	1/22/10	36960410	GENERAL ELECTRIC CO.			20.64			
39923	1/27/10	423375	MORGAN KEEGAN	100,000.00	16.248	4,000.00	1,620,729.36	-204,990.26	
SALE	1/14/10	38141G10	GOLDMAN SACHS G			151.21			
50403	1/20/10	423350	BARCLAYS CAPITAL (DOMESTIC)	70,000.00	170.08	2,800.00	11,903,026.79	188,386.79	
SALE	1/14/10	42786610	HERSHEY CO/THE			9.40			
49867	1/20/10	423350	BARCLAYS CAPITAL (DOMESTIC)	20,000.00	36.994	800.00	739,066.60	20,014.43	
SALE	1/15/10	42786610	HERSHEY CO/THE			27.74			
49867	1/21/10	423356	BARCLAYS CAPITAL (DOMESTIC)	60,000.00	36.398	2,400.00	2,181,446.26	24,289.75	
SALE	1/15/10	42786610	HERSHEY CO/THE			13.93			
49867	1/21/10	423356	RBC CAPITAL (DOMESTIC)	30,000.00	36.549	1,200.00	1,095,244.07	16,665.81	
SALE	1/19/10	42786610	HERSHEY CO/THE			14.27			
49867	1/22/10	423360	BUCKINGHAM RESEARCH GROUP I	30,000.00	37.441	1,200.00	1,122,000.73	43,422.47	
SALE	1/20/10	42786610	HERSHEY CO/THE			61.17			
49867	1/25/10	423366	BARCLAYS CAPITAL (DOMESTIC)	130,000.00	37.044	5,200.00	4,810,510.83	136,671.72	
SALE	1/20/10	42786610	HERSHEY CO/THE			14.12			
49867	1/25/10	423366	CITIGROUP/CITIBANK DOMESTIC	30,000.00	37.039	1,200.00	1,109,952.88	31,374.63	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

104

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 49867	1/21/10 1/26/10	42786610 423370	HERSHEY CO/THE LANGEN MCALENNY	120,000.00	36.631	55.83 4,800.00	4,390,888.17	76,575.15
SALE 49867	1/22/10 1/27/10	42786610 423375	HERSHEY CO/THE LANGEN MCALENNY	50,000.00	36.508	23.19 2,000.00	1,823,376.81	25,746.38
SALE 46749	1/21/10 1/26/10	42823610 423370	HEWLETT-PACKARD CO LANGEN MCALENNY	150,000.00	51.544	98.20 6,000.00	7,725,471.80	1,106,862.80
SALE 46749	1/22/10 1/27/10	42823610 423375	HEWLETT-PACKARD CO STIFEL NICOLAUS	40,000.00	50.662	25.74 1,600.00	2,024,862.26	259,899.86
SALE 39928	1/21/10 1/26/10	43575830 423370	HOLLY CORP. KAUFMAN BROS L.P.	20,000.00	27.041	6.87 800.00	540,007.13	-160,147.87
SALE 39928	1/25/10 1/28/10	43575830 423379	HOLLY CORP. CAPIS/SOFT	20,000.00	26.223	6.66 1,000.00	523,451.34	-176,703.66
SALE 46469	1/25/10 1/28/10	43851610 423379	HONEYWELL INTERNATIONAL INC KEEFE BRUYETTE & WOODS INC.	20,000.00	40.436	10.28 800.00	807,909.72	171,852.39
SALE 41547	1/11/10 1/14/10	44701110 423337	HUNTSMAN CORP. CITIGROUP/CITIBANK DOMESTIC	50,000.00	12.095	15.55 2,000.00	602,709.45	159,498.75
SALE 41547	1/20/10 1/25/10	44701110 423366	HUNTSMAN CORP. CITIGROUP/CITIBANK DOMESTIC	50,000.00	12.576	7.99 2,000.00	626,787.01	183,576.31
SALE 41547	1/21/10 1/26/10	44701110 423370	HUNTSMAN CORP. MORGAN KEEGAN	50,000.00	12.664	8.05 2,000.00	631,211.95	188,001.25
SALE 41547	1/22/10 1/27/10	44701110 423375	HUNTSMAN CORP. PACIFIC CREST SECURITIES	50,000.00	12.386	7.87 2,000.00	617,307.13	174,096.43
SALE 46920	1/05/10 1/08/10	45814010 423324	INTEL CORP LABRANCHE/SOFT	300,000.00	20.900	161.14 15,000.00	6,254,778.86	842,520.53
SALE 39932	1/05/10 1/08/10	45920010 423324	INTL BUSINESS MACHINES CORP JP MORGAN	30,000.00	130.90	100.93 1,200.00	3,925,753.07	1,139,934.46

5162

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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
SALE 48102	1/20/10 1/25/10	46069010 423366	INTERPUBLIC GROUP OF COS IN CAPIS/SOFT		100,000.00	7.049	8.95 5,000.00	699,851.05	
77,760.35									
SALE 48102	1/21/10 1/26/10	46069010 423370	INTERPUBLIC GROUP OF COS IN KAUFMAN BROS L.P.		10,000.00	7.232	.92 400.00	71,914.08	
9,705.01									
SALE 48102	1/22/10 1/27/10	46069010 423375	INTERPUBLIC GROUP OF COS IN PACIFIC CREST SECURITIES		90,000.00	6.966	7.97 3,600.00	623,323.03	63,441.40
SALE 48102	1/26/10 1/29/10	46069010 423383	INTERPUBLIC GROUP OF COS IN MORGAN STANLEY		100,000.00	6.728	8.55 4,000.00	668,821.45	46,730.74
SALE 39938	1/22/10 1/27/10	46603210 423375	J&J SNACK FOODS CORP. CREDIT SUISSE SEC (AES)		10,000.00	43.901	5.58 100.00	438,904.42	130,412.72
SALE 39938	1/22/10 1/27/10	46603210 423375	J&J SNACK FOODS CORP. JANNEY MONTGOMERY SCOTT		10,000.00	42.034	5.34 300.00	420,038.66	111,546.96
SALE 39938	1/25/10 1/28/10	46603210 423379	J&J SNACK FOODS CORP. INSTINET/SOFT-FACTSET		4,255.00	43.709	2.37 212.75	185,767.95	54,504.73
SALE 39938	1/26/10 1/29/10	46603210 423383	J&J SNACK FOODS CORP. INSTINET/SOFT-FACTSET		5,130.00	43.059	2.81 256.50	220,634.39	62,378.15
SALE 47300	1/05/10 1/08/10	46981410 423324	JACOBS ENGINEERING GROUP IN JP MORGAN		20,000.00	38.604	19.85 800.00	771,258.15	-31,116.63
SALE 47300	1/06/10 1/11/10	46981410 423324	JACOBS ENGINEERING GROUP IN STIFEL NICOLAUS		20,000.00	40.073	20.60 800.00	800,633.40	-1,741.38
SALE 47300	1/07/10 1/12/10	46981410 423329	JACOBS ENGINEERING GROUP IN DEUTSCHE BANK AG (DOMESTIC)		20,000.00	41.213	21.19 800.00	823,430.81	21,056.03
SALE 47300	1/08/10 1/13/10	46981410 423333	JACOBS ENGINEERING GROUP IN CITIGROUP/CITIBANK DOMESTIC		20,000.00	41.527	21.35 800.00	829,714.65	27,339.87
SALE 47300	1/11/10 1/14/10	46981410 423337	JACOBS ENGINEERING GROUP IN BOENNING & SCATTERGOOD		20,000.00	42.080	21.63 800.00	840,774.37	38,399.59

5162

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DURING THE PERIOD 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

106

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 47300	1/20/10 1/25/10	46981410 423366	JACOBS ENGINEERING GROUP IN CITIGROUP/CITIBANK DOMESTIC		20,000.00	39.997	10.16 800.00	799,131.84	-3,242.94
SALE 47300	1/22/10 1/27/10	46981410 423375	JACOBS ENGINEERING GROUP IN BUCKINGHAM RESEARCH GROUP I		30,000.00	40.258	15.34 1,200.00	1,206,533.66	2,971.49
SALE 48339	1/21/10 1/26/10	47110910 423370	JARDEN CORP KAUFMAN BROS L.P.		20,000.00	30.669	7.79 800.00	612,562.21	128,915.21
SALE 39939	1/19/10 1/22/10	47816010 423360	JOHNSON & JOHNSON CAPIS/SOFT		50,000.00	65.296	41.46 2,500.00	3,262,278.54	1,336,748.24
SALE 48030	1/22/10 1/27/10	47836610 423375	JOHNSON CONTROLS INC PACIFIC CREST SECURITIES		20,000.00	30.391	7.72 800.00	607,018.28	97,239.03
SALE 39942	1/04/10 1/07/10	48517030 423320	KANSAS CITY SOUTHERN BUCKINGHAM RESEARCH GROUP I		30,000.00	33.638	25.94 1,200.00	1,007,902.06	210,546.19
SALE 39942	1/05/10 1/08/10	48517030 423324	KANSAS CITY SOUTHERN JP MORGAN		30,000.00	34.202	26.37 1,200.00	1,024,839.63	227,483.77
SALE 39942	1/06/10 1/11/10	48517030 423324	KANSAS CITY SOUTHERN SIDOTI & CO		30,000.00	32.559	25.11 1,200.00	975,529.89	178,174.02
SALE 39942	1/22/10 1/27/10	48517030 423375	KANSAS CITY SOUTHERN STIFEL NICOLAUS		20,000.00	31.685	8.05 800.00	632,895.95	101,325.37
SALE 50192	1/06/10 1/11/10	51783410 423324	LAS VEGAS SANDS CORP RBC CAPITAL (DOMESTIC)		500,000.00	18.099	232.58 20,000.00	9,029,367.42	1,332,162.42
SALE 50192	1/07/10 1/12/10	51783410 423329	LAS VEGAS SANDS CORP UBS WARBURG LLC		500,000.00	18.020	231.56 20,000.00	8,989,818.44	1,292,613.44
SALE 47584	1/20/10 1/25/10	54142L10 423366	LOGMEIN INC JEFFERIES & COMPANY		10,000.00	19.961	2.54 300.00	199,307.46	13,131.52
SALE 47584	1/22/10 1/27/10	54142L10 423375	LOGMEIN INC JANNEY MONTGOMERY SCOTT		10,000.00	19.501	2.48 300.00	194,704.52	8,528.58

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MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

107

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 41252	1/04/10 1/07/10	55608B10 423320	MACQUARIE INFRASTRUCTURE CO BNY CONVERGEE EXEC SOLUTIO		100,000.00	12.501	32.13 5,000.00	1,245,047.87	-1,065,818.44
SALE 41252	1/20/10 1/25/10	55608B10 423366	MACQUARIE INFRASTRUCTURE CO CAPIS/SOFT		70,000.00	13.662	12.15 3,500.00	952,792.85	-664,813.57
SALE 41252	1/21/10 1/26/10	55608B10 423370	MACQUARIE INFRASTRUCTURE CO CAPIS/SOFT		30,000.00	13.237	5.04 1,500.00	395,601.96	-297,657.93
SALE 41252	1/22/10 1/27/10	55608B10 423375	MACQUARIE INFRASTRUCTURE CO BUCKINGHAM RESEARCH GROUP I		75,000.00	12.763	12.16 3,000.00	954,235.34	-778,914.40
SALE 41252	1/25/10 1/28/10	55608B10 423379	MACQUARIE INFRASTRUCTURE CO BUCKINGHAM RESEARCH GROUP I		25,000.00	12.690	4.03 1,000.00	316,238.47	-261,478.11
SALE 41252	1/25/10 1/28/10	55608B10 423379	MACQUARIE INFRASTRUCTURE CO UBS WARBURG LLC		100,000.00	12.444	15.81 4,000.00	1,240,354.19	-1,070,512.12
SALE 41252	1/26/10 1/29/10	55608B10 423383	MACQUARIE INFRASTRUCTURE CO UBS WARBURG LLC		100,000.00	12.364	15.71 4,000.00	1,232,344.29	-1,078,522.03
SALE 39949	12/29/09 1/04/10	55616P10 423312	MACY'S INC MERIDIAN EQUITY PARTNERS		100,000.00	17.573	45.17 1,000.00	1,756,274.83	-122,016.19
SALE 46345	1/21/10 1/26/10	57632310 423370	MASTEC INC KAUFMAN BROS L.P.		50,000.00	13.565	8.62 2,000.00	676,241.38	93,719.50
SALE 46345	1/22/10 1/27/10	57632310 423375	MASTEC INC STIFEL NICOLAUS		50,000.00	13.107	8.33 2,000.00	653,351.67	70,829.79
SALE 46345	1/25/10 1/28/10	57632310 423379	MASTEC INC CAPIS/SOFT		50,000.00	12.788	8.12 2,500.00	636,881.88	54,360.00
SALE 46345	1/26/10 1/29/10	57632310 423383	MASTEC INC FRIEDMAN BILLINGS RAMSEY		50,000.00	12.844	8.16 2,000.00	640,201.84	57,679.96
SALE 50247	1/05/10 1/08/10	58283910 423324	MEAD JOHNSON NUTRITION CO JP MORGAN		40,000.00	44.639	45.89 1,600.00	1,783,910.11	141,677.48

5162

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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
SALE 50247	1/06/10 1/11/10	58283910 423324	MEAD JOHNSON NUTRITION CO SIDOTI & CO		40,000.00	44.500	45.75 1,600.00	1,778,370.25	136,137.62
SALE 50247	1/07/10 1/12/10	58283910 423329	MEAD JOHNSON NUTRITION CO DEUTSCHE BANK AG (DOMESTIC)		20,000.00	46.041	23.67 800.00	919,990.33	98,874.02
SALE 50247	1/08/10 1/13/10	58283910 423333	MEAD JOHNSON NUTRITION CO CITIGROUP/CITIBANK DOMESTIC		20,000.00	45.097	23.19 800.00	901,124.81	80,008.50
SALE 50247	1/12/10 1/15/10	58283910 423341	MEAD JOHNSON NUTRITION CO FTN MIDWEST SECURITIES		20,000.00	45.565	11.58 800.00	910,492.42	89,376.11
SALE 50247	1/12/10 1/15/10	58283910 423341	MEAD JOHNSON NUTRITION CO MORGAN KEEGAN		20,000.00	45.549	11.57 800.00	910,176.43	89,060.12
SALE 50247	1/13/10 1/19/10	58283910 423346	MEAD JOHNSON NUTRITION CO PACIFIC CREST SECURITIES		20,000.00	45.912	11.67 800.00	917,424.33	96,308.02
SALE 50247	1/15/10 1/21/10	58283910 423356	MEAD JOHNSON NUTRITION CO RBC CAPITAL (DOMESTIC)		20,000.00	46.199	11.74 800.00	923,158.26	102,041.95
SALE 50247	1/22/10 1/27/10	58283910 423375	MEAD JOHNSON NUTRITION CO STIFEL NICOLAUS		20,000.00	44.747	11.37 800.00	894,136.63	73,020.32
SALE 46431	1/04/10 1/07/10	58469030 423320	MEDICIS PHARM-CL A BLAIR, WILLIAM & COMPANY		30,000.00	27.553	21.25 1,200.00	825,374.75	357,368.55
SALE 46431	1/22/10 1/27/10	58469030 423375	MEDICIS PHARM-CL A STIFEL NICOLAUS		20,000.00	23.581	5.99 800.00	470,814.01	158,809.88
SALE 46431	1/26/10 1/29/10	58469030 423383	MEDICIS PHARM-CL A MORGAN STANLEY		20,000.00	23.725	6.03 800.00	473,691.97	161,687.83
SALE 39954	1/04/10 1/07/10	59491810 423320	MICROSOFT CORP. INSTINET/SOFT-FACTSET		100,000.00	30.960	79.57 5,000.00	3,090,920.43	2,200,635.41
SALE 39954	1/05/10 1/08/10	59491810 423324	MICROSOFT CORP. INSTINET/SOFT-FACTSET		100,000.00	30.910	79.44 5,000.00	3,085,950.56	2,195,665.54

5162

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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
SALE 48422	1/04/10 1/07/10	59511210 423320	MICRON TECHNOLOGY INC SANFORD BERNSTEIN & CO.		100,000.00	10.863	27.92 4,000.00	1,082,302.08	298,289.35
SALE 48422	1/05/10 1/08/10	59511210 423324	MICRON TECHNOLOGY INC KEYBANC CAPITAL MKTS INC		100,000.00	10.791	27.74 4,000.00	1,075,092.26	291,079.53
SALE 48422	1/06/10 1/11/10	59511210 423324	MICRON TECHNOLOGY INC SIDOTI & CO		100,000.00	11.078	28.47 4,000.00	1,103,721.53	319,708.80
SALE 47656	1/14/10 1/20/10	61744644 423350	MORGAN STANLEY UBS WARBURG LLC		100,000.00	30.862	39.20 4,000.00	3,082,190.80	336,497.92
SALE 48351	1/11/10 1/14/10	61945A10 423337	MOSIAC CO OPPENHEIMER & CO., INC		20,000.00	65.933	33.89 800.00	1,317,832.11	272,344.20
SALE 46578	12/29/09 1/04/10	62886E10 423312	NCR CORP WILLIAMS CAPITAL GROUP		50,000.00	11.270	14.49 500.00	562,995.51	34,834.69
SALE 46578	12/30/09 1/05/10	62886E10 423316	NCR CORP WILLIAMS CAPITAL GROUP		50,000.00	11.086	14.25 500.00	553,770.75	25,609.93
SALE 46578	12/31/09 1/06/10	62886E10 423320	NCR CORP ICAP CORPORATES LLC		50,000.00	11.219	14.42 500.00	560,450.58	32,289.76
SALE 46578	1/04/10 1/07/10	62886E10 423320	NCR CORP BLAIR, WILLIAM & COMPANY		50,000.00	11.347	14.59 2,000.00	565,350.41	37,189.59
SALE 46578	1/04/10 1/07/10	62886E10 423320	NCR CORP CL KING (RESEARCH)		50,000.00	11.345	14.58 2,000.00	565,250.42	37,089.60
SALE 46578	1/08/10 1/13/10	62886E10 423333	NCR CORP CITIGROUP/CITIBANK DOMESTIC		50,000.00	11.615	14.93 2,000.00	578,745.07	50,584.25

SALE	1/11/10	62886E10	NCR CORP			15.01			
46578	1/14/10	423337	BOENNING & SCATTERGOOD	50,000.00	11.679	2,000.00	581,939.99	53,779.17	
SALE	1/15/10	62886E10	NCR CORP			7.72			
46578	1/21/10	423356	RBC CAPITAL (DOMESTIC)	50,000.00	12.147	2,000.00	605,317.28	77,156.46	

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 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

110

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	1/19/10	62886E10	NCR CORP			7.96			
46578	1/22/10	423360	BUCKINGHAM RESEARCH GROUP I	50,000.00	12.521	2,000.00	624,027.04	95,866.22	
SALE	1/20/10	62886E10	NCR CORP			7.87			
46578	1/25/10	423366	BARCLAYS CAPITAL (DOMESTIC)	50,000.00	12.392	2,000.00	617,572.13	89,411.31	
SALE	1/22/10	62886E10	NCR CORP			7.87			
46578	1/27/10	423375	STIFEL NICOLAUS	50,000.00	12.385	2,000.00	617,262.13	89,101.31	
SALE	1/25/10	62886E10	NCR CORP			7.77			
46578	1/28/10	423379	KAUFMAN BROS L.P.	50,000.00	12.230	2,000.00	609,497.23	81,336.41	
SALE	1/26/10	62886E10	NCR CORP			7.73			
46578	1/29/10	423383	GOLDMAN SACHS & COMPANY	50,000.00	12.164	2,000.00	606,177.27	78,016.45	
SALE	1/05/10	63934E10	NAVISTAR			103.39			
48502	1/08/10	423324	JP MORGAN	100,000.00	40.230	4,000.00	4,018,846.61	-32,332.22	
SALE	1/22/10	65163910	NEWMONT MINING CORP.			86.60			
42997	1/27/10	423375	BARCLAYS CAPITAL (DOMESTIC)	150,000.00	45.457	6,000.00	6,812,523.40	800,676.92	
SALE	1/25/10	65163910	NEWMONT MINING CORP.			67.49			
42997	1/28/10	423379	KAUFMAN BROS L.P.	120,000.00	44.280	4,800.00	5,308,780.51	499,303.32	
SALE	1/04/10	67066G10	NVIDIA CORP			23.48			
48850	1/07/10	423320	INSTINET/SOFT-FACTSET	50,000.00	18.269	2,500.00	910,921.52	212,259.73	
SALE	1/06/10	67066G10	NVIDIA CORP			24.16			
48850	1/11/10	423324	INSTINET/SOFT-FACTSET	50,000.00	18.797	2,500.00	937,335.84	238,674.05	
SALE	1/04/10	71708110	PFIZER INC			48.41			
48435	1/07/10	423320	CITIGROUP/CITIBANK DOMESTIC	100,000.00	18.833	4,000.00	1,879,281.59	250,431.59	
SALE	1/05/10	72925110	PLUM CREEK TIMBER CO INC			19.68			
46289	1/08/10	423324	JP MORGAN	20,000.00	38.279	800.00	764,760.32	125,975.11	
SALE	1/19/10	72925110	PLUM CREEK TIMBER CO INC			9.66			
46289	1/22/10	423360	GOLDMAN SACHS & COMPANY	20,000.00	38.022	800.00	759,622.34	120,837.13	

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 1/01/10 THROUGH 1/31/10

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
SALE	1/25/10	72925110	PLUM CREEK TIMBER CO INC			9.30			
46289	1/28/10	423379	CAPIS/SOFT	20,000.00	36.595	1,000.00	730,880.70	92,095.49	
SALE	1/04/10	74346Y10	PROS HOLDINGS INC.			5.36			
39967	1/07/10	423320	BLAIR, WILLIAM & COMPANY	20,000.00	10.417	800.00	207,528.64	-91,933.07	
SALE	1/05/10	74346Y10	PROS HOLDINGS INC.			4.94			
39967	1/08/10	423324	JP MORGAN	20,000.00	9.603	800.00	191,249.06	-	
108,212.65									
SALE	1/26/10	75102810	RALCORP HOLDINGS INC			7.83			
47838	1/29/10	423383	FRIEDMAN BILLINGS RAMSEY	10,000.00	61.604	400.00	615,627.17	-8,321.46	
SALE	1/25/10	75876610	REGAL ENTERTAINMENT GROUP-A			18.71			
41584	1/28/10	423379	CAPIS/SOFT	100,000.00	14.735	5,000.00	1,468,491.29	53,641.16	
SALE	1/26/10	75876610	REGAL ENTERTAINMENT GROUP-A			19.05			
41584	1/29/10	423383	FRIEDMAN BILLINGS RAMSEY	100,000.00	14.993	4,000.00	1,495,320.95	80,470.82	
SALE	12/29/09	75893210	REGIS CORP			20.18			
47649	1/04/10	423312	WILLIAMS CAPITAL GROUP	50,000.00	15.701	500.00	784,529.82	160,900.01	
SALE	12/30/09	75893210	REGIS CORP			20.21			
47649	1/05/10	423316	WILLIAMS CAPITAL GROUP	50,000.00	15.725	500.00	785,709.79	162,079.98	

SALE 47649	1/04/10 1/07/10	75893210 423320	REGIS CORP BLAIR, WILLIAM & COMPANY		50,000.00	15.956	20.51 2,000.00	795,764.49	172,134.68
SALE 47649	1/04/10 1/07/10	75893210 423320	REGIS CORP DEUTSCHE BANK AG (DOMESTIC)		30,000.00	15.893	12.26 1,200.00	475,571.74	101,393.85
SALE 47649	1/05/10 1/08/10	75893210 423324	REGIS CORP DEUTSCHE BANK AG (DOMESTIC)		20,000.00	15.742	8.10 800.00	314,033.90	64,581.97
SALE 47649	1/05/10 1/08/10	75893210 423324	REGIS CORP MORGAN KEEGAN		50,000.00	15.719	20.20 2,000.00	783,939.80	160,309.99
SALE 47649	1/06/10 1/11/10	75893210 423324	REGIS CORP STIFEL NICOLAUS		50,000.00	16.097	20.69 2,000.00	802,849.31	179,219.49

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 1/01/10 THROUGH 1/31/10

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
SALE 47649	1/07/10 1/12/10	75893210 423329	REGIS CORP KEEFE BRUYETTE & WOODS INC.		40,000.00	16.209	16.67 1,600.00	646,759.33	147,855.48
SALE 47649	1/14/10 1/20/10	75893210 423350	REGIS CORP BARCLAYS CAPITAL (DOMESTIC)		40,000.00	15.808	8.04 1,600.00	630,691.96	131,788.11
SALE 46982	1/04/10 1/07/10	7591EP10 423320	REGIONS FINANCIAL CORP CRAIG-HALLUM CAPITAL GRP LL		100,000.00	5.421	13.93 4,000.00	538,106.07	126,200.40
SALE 46982	1/22/10 1/27/10	7591EP10 423375	REGIONS FINANCIAL CORP MORGAN STANLEY		100,000.00	6.637	8.43 3,000.00	660,701.57	248,795.89
SALE 46982	1/25/10 1/28/10	7591EP10 423379	REGIONS FINANCIAL CORP SANFORD BERNSTEIN & CO.		100,000.00	6.548	8.32 4,000.00	650,741.68	238,836.01
SALE 48521	12/29/09 1/04/10	78477410 423312	STEC INC ITG (CHANNEL)		100,000.00	17.001	43.70 1,000.00	1,699,026.30	-868,085.43
SALE 48842	1/07/10 1/12/10	82028010 423329	SHAW GROUP INC (THE) JEFFERIES & COMPANY		30,000.00	32.547	25.10 900.00	975,478.90	112,860.70
SALE 48842	1/25/10 1/28/10	82028010 423379	SHAW GROUP INC (THE) INSTINET/SOFT-FACTSET		20,000.00	30.335	7.71 1,000.00	605,692.29	30,613.49
SALE 48163	1/07/10 1/12/10	82706L10 423329	SILICON GRAPHICS INTERNATIO DEUTSCHE BANK AG (DOMESTIC)		22,600.00	8.582	4.99 904.00	193,048.73	69,183.59
SALE 48163 61,490.41	1/08/10 1/13/10	82706L10 423333	SILICON GRAPHICS INTERNATIO JP MORGAN		20,000.00	8.596	4.42 800.00	171,105.58	
SALE 43667	1/04/10 1/07/10	83269640 423320	JM SMUCKER CO/THE BLAIR, WILLIAM & COMPANY		10,000.00	61.767	15.88 400.00	617,258.12	199,752.60
SALE 43667	1/05/10 1/08/10	83269640 423324	JM SMUCKER CO/THE MORGAN KEEGAN		20,000.00	61.834	31.79 800.00	1,235,842.21	400,831.16
SALE 43667	1/06/10 1/11/10	83269640 423324	JM SMUCKER CO/THE STIFEL NICOLAUS		20,000.00	62.248	32.00 800.00	1,244,134.00	409,122.95

5162

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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 1/01/10 THROUGH 1/31/10

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
SALE 43667	1/07/10 1/12/10	83269640 423329	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	61.864	15.90 400.00	618,228.10	200,722.58
SALE 43667	1/08/10 1/13/10	83269640 423333	JM SMUCKER CO/THE JP MORGAN		10,000.00	61.433	15.79 400.00	613,910.21	196,404.69
SALE 43667	1/11/10 1/14/10	83269640 423337	JM SMUCKER CO/THE BOENNING & SCATTERGOOD		10,000.00	62.022	15.94 400.00	619,805.06	202,299.54
SALE 43667	1/12/10 1/15/10	83269640 423341	JM SMUCKER CO/THE FTN MIDWEST SECURITIES		10,000.00	62.141	7.90 400.00	621,000.10	203,494.58
SALE 43667	1/14/10 1/20/10	83269640 423350	JM SMUCKER CO/THE BARCLAYS CAPITAL (DOMESTIC)		10,000.00	62.239	7.91 400.00	621,982.09	204,476.57
SALE	1/14/10	83269640	JM SMUCKER CO/THE				7.92		

43667	1/20/10	423350	RBC CAPITAL (DOMESTIC)	10,000.00	62.347	400.00	623,065.08	205,559.56
SALE	1/15/10	83269640	JM SMUCKER CO/THE			7.89		
43667	1/21/10	423356	RBC CAPITAL (DOMESTIC)	10,000.00	62.049	400.00	620,080.11	202,574.59
SALE	1/22/10	83269640	JM SMUCKER CO/THE			7.62		
43667	1/27/10	423375	STIFEL NICOLAUS	10,000.00	59.926	400.00	598,856.38	181,350.86
SALE	1/26/10	83269640	JM SMUCKER CO/THE			30.46		
43667	1/29/10	423383	FRIEDMAN BILLINGS RAMSEY	40,000.00	59.954	1,600.00	2,396,509.54	726,487.45
SALE	1/25/10	85453210	STANLEY INC			3.48		
48729	1/28/10	423379	CAPIS/SOFT	10,000.00	27.428	500.00	273,779.52	10,084.65
SALE	1/26/10	85453210	STANLEY INC			3.46		
48729	1/29/10	423383	FRIEDMAN BILLINGS RAMSEY	10,000.00	27.233	400.00	271,926.54	8,231.66
SALE	1/05/10	87113010	SYBASE INC			56.14		
48743	1/08/10	423324	KEYBANC CAPITAL MKTS INC	50,000.00	43.688	2,000.00	2,182,338.86	199,163.19
SALE	12/29/09	87157D10	SYNAPTICS INCORPORATED			9.66		
40599	1/04/10	423312	ITG (CHANNEL)	12,500.00	30.047	125.00	375,452.84	63,358.19

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5162

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
SALE	12/29/09	87157D10	SYNAPTICS INCORPORATED				28.98		
40599	1/04/10	423312	MAGNA SECURITIES CORP		37,500.00	30.067	375.00	1,127,123.52	190,839.58
SALE	1/04/10	87161C10	SYNOVUS FINANCIAL CORP				10.62		
48491	1/07/10	423320	CRAIG-HALLUM CAPITAL GRP LL		200,000.00	2.066	8,000.00	405,189.38	-370,008.46
SALE	1/11/10	87161C10	SYNOVUS FINANCIAL CORP				20.19		
48491	1/14/10	423337	CITIGROUP/CITIBANK DOMESTIC		300,000.00	2.618	12,000.00	773,349.81	-389,446.95
SALE	1/12/10	87161C10	SYNOVUS FINANCIAL CORP				9.82		
48491	1/15/10	423341	KAUFMAN BROS L.P.		296,400.00	2.607	11,856.00	760,819.34	-
388,023.85									
SALE	1/12/10	87161C10	SYNOVUS FINANCIAL CORP				.12		
48491	1/15/10	423341	KEEFE BRUYETTE & WOODS INC.		3,600.00	2.590	144.00	9,179.88	-
4,773.68									
SALE	1/13/10	87161C10	SYNOVUS FINANCIAL CORP				9.75		
48491	1/19/10	423346	MORGAN STANLEY		300,000.00	2.557	12,000.00	755,030.25	-407,766.51
SALE	1/14/10	87161C10	SYNOVUS FINANCIAL CORP				7.01		
48491	1/20/10	423350	UBS WARBURG LLC		200,000.00	2.756	8,000.00	543,252.99	-
231,944.85									
SALE	1/22/10	87161C10	SYNOVUS FINANCIAL CORP				7.22		
48491	1/27/10	423375	MORGAN STANLEY		200,000.00	2.841	6,000.00	562,172.78	-213,025.06
SALE	1/25/10	87161C10	SYNOVUS FINANCIAL CORP				17.06		
48491	1/28/10	423379	SANFORD BERNSTEIN & CO.		500,000.00	2.686	20,000.00	1,323,082.94	-614,911.65
SALE	1/26/10	87161C10	SYNOVUS FINANCIAL CORP				17.12		
48491	1/29/10	423383	CAPIS/SOFT		500,000.00	2.697	25,000.00	1,323,232.88	-614,761.71
SALE	1/05/10	88731730	TIME WARNER INC				37.56		
45488	1/08/10	423324	KEYBANC CAPITAL MKTS INC		50,000.00	29.224	2,000.00	1,459,172.44	8,758.49
SALE	1/06/10	88731730	TIME WARNER INC				37.34		
45488	1/11/10	423324	STIFEL NICOLAUS		50,000.00	29.055	2,000.00	1,450,712.66	298.71
SALE	1/06/10	88732J20	TIME WARNER CABLE INC				31.90		
45483	1/11/10	423324	STIFEL NICOLAUS		30,000.00	41.363	1,200.00	1,239,667.10	89,378.62

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5162

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
SALE	1/05/10	90265310	UDR INC				20.79		
50006	1/08/10	423324	KEYBANC CAPITAL MKTS INC		50,000.00	16.174	2,000.00	806,664.21	35,319.21
SALE	1/20/10	90297330	US BANCORP				6.36		
46667	1/25/10	423366	CITIGROUP/CITIBANK DOMESTIC		20,000.00	25.016	800.00	499,513.64	145,375.56

SALE 48746	1/04/10 1/07/10	90341W10 423320	US AIRWAYS GRP BNY CONVERGEEEX EXEC SOLUTIO	100,000.00	4.708	12.10 5,000.00	465,757.90	31,890.76
SALE 50138	1/11/10 1/14/10	91131210 423337	UNITED PARCEL SERVICE-CL B OPPENHEIMER & CO., INC	50,000.00	62.886	80.81 2,000.00	3,142,214.19	233,859.19
SALE 50138	1/12/10 1/15/10	91131210 423341	UNITED PARCEL SERVICE-CL B FTN MIDWEST SECURITIES	50,000.00	62.439	39.65 2,000.00	3,119,905.35	211,550.35
SALE 49012	12/29/09 1/04/10	92343V10 423312	VERIZON COMMUNICATIONS INC ICAP CORPORATES LLC	100,000.00	33.524	86.16 1,000.00	3,351,353.84	374,290.84
SALE 49012	12/30/09 1/05/10	92343V10 423316	VERIZON COMMUNICATIONS INC MERIDIAN EQUITY PARTNERS	100,000.00	33.377	85.78 1,000.00	3,336,624.22	359,561.22
SALE 49012	12/30/09 1/05/10	92343V10 423316	VERIZON COMMUNICATIONS INC PRINCETON SECURITIES GROUP	100,000.00	33.372	85.77 1,000.00	3,336,074.23	359,011.23
SALE 49012	12/31/09 1/06/10	92343V10 423320	VERIZON COMMUNICATIONS INC MERIDIAN EQUITY PARTNERS	150,000.00	33.326	128.48 1,500.00	4,997,271.52	531,677.02
SALE 49012	1/04/10 1/07/10	92343V10 423320	VERIZON COMMUNICATIONS INC SANFORD BERNSTEIN & CO.	150,000.00	33.297	128.37 6,000.00	4,988,466.63	522,872.13
SALE 49012	1/07/10 1/12/10	92343V10 423329	VERIZON COMMUNICATIONS INC KEFFE BRUYETTE & WOODS INC.	200,000.00	31.816	163.54 8,000.00	6,354,996.46	400,870.46
SALE 49012	1/13/10 1/19/10	92343V10 423346	VERIZON COMMUNICATIONS INC MORGAN STANLEY	100,000.00	31.794	40.38 4,000.00	3,175,349.62	198,286.62
SALE 49012	1/14/10 1/20/10	92343V10 423350	VERIZON COMMUNICATIONS INC UBS WARBURG LLC	100,000.00	31.671	40.23 4,000.00	3,163,059.77	185,996.77

5162 STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

116

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 49012	1/15/10 1/21/10	92343V10 423356	VERIZON COMMUNICATIONS INC JP MORGAN		47,500.00	30.793	18.58 1,900.00	1,460,744.17	46,639.25
SALE 49012	1/15/10 1/21/10	92343V10 423356	VERIZON COMMUNICATIONS INC SIDOTI & CO		52,500.00	30.792	20.54 2,100.00	1,614,459.46	51,501.38
SALE 49012	1/26/10 1/29/10	92343V10 423383	VERIZON COMMUNICATIONS INC CAPIS/SOFT		50,000.00	30.105	19.12 2,500.00	1,502,730.88	14,199.38
SALE 49012	1/26/10 1/29/10	92343V10 423383	VERIZON COMMUNICATIONS INC SOLEIL SECURITIES CORP.		50,000.00	30.067	19.10 2,000.00	1,501,310.90	12,779.40
SALE 44271	1/11/10 1/14/10	92824110 423337	VIROPHARMA INC. INSTINET/SOFT-FACTSET		50,000.00	9.019	11.59 2,500.00	448,438.41	-84,191.78
SALE 48731	1/25/10 1/28/10	92929710 423379	WMS INDUSTRIES INC CAPIS/SOFT		20,000.00	40.722	10.34 1,000.00	813,427.66	-4,384.42
SALE 39992	1/22/10 1/27/10	93114210 423375	WAL-MART STORES, INC. COWEN AND CO., LLC		50,000.00	53.268	33.83 2,000.00	2,661,366.17	888,293.54
SALE 39992	1/25/10 1/28/10	93114210 423379	WAL-MART STORES, INC. CAPIS/SOFT		100,000.00	52.977	67.28 5,000.00	5,292,582.72	1,746,437.46
SALE 41384	1/22/10 1/27/10	94268310 423375	WATSON PHARMACEUTICALS, INC STIFEL NICOLAUS		10,000.00	40.013	5.09 400.00	399,721.91	125,591.35
SALE 46168	1/04/10 1/07/10	96216610 423320	WEYERHAEUSER CO CRAIG-HALLUM CAPITAL GRP LL		20,000.00	44.302	22.77 800.00	885,209.23	234,989.29
SALE 41161	1/12/10 1/15/10	98074510 423341	WOODWARD GOVERNOR CO. LABRANCHE/SOFT		20,000.00	29.602	7.52 1,000.00	591,024.48	-6,611.95
SALE 41161	1/13/10 1/19/10	98074510 423346	WOODWARD GOVERNOR CO. JANNEY MONTGOMERY SCOTT		20,000.00	29.700	7.55 600.00	593,398.45	-4,237.98
SALE 43281	1/04/10 1/07/10	98156Q10 423320	WORLD WRESTLING ENTERTAINME CRAIG-HALLUM CAPITAL GRP LL		25,000.00	15.554	9.99 1,000.00	387,832.51	49,262.51

5162 STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

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
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SALE	1/05/10	98156Q10	WORLD WRESTLING ENTERTAINME			6.04			
43281	1/08/10	423324	CRAIG-HALLUM CAPITAL GRP LL	15,000.00	15.668	600.00	234,406.46	31,264.46	
SALE	1/11/10	98156Q10	WORLD WRESTLING ENTERTAINME			8.24			
43281	1/14/10	423337	CITIGROUP/CITIBANK DOMESTIC	20,000.00	16.020	800.00	319,595.76	48,739.76	
SALE	1/22/10	H8912810	TYCO INTERNATIONAL LTD			47.63			
46441	1/27/10	423375	MORGAN STANLEY	100,000.00	37.501	3,000.00	3,747,062.37	1,216,305.66	
SUBTOTAL STOCK SALES:				19,203,603.00		8,237.56	447,967,120.60	45,245,277.24	
						735,535.97			
TOTAL FUND SALES:				19,203,603.00		8,237.56	447,967,120.60	45,245,277.24	
						735,535.97			

END OF REPORT FOR: MULTI SECTOR COMMON A

5163

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

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
PURCHASE OF FIXED INCOME SECURITIES									
PUR	1/11/10	05508RAD	B G FOODS INC	7.6300		7.754			
50567	1/25/10	288454	LOGAN CIRCLE	1/15/18	250,000.00	99.271		248,177.50	
PUR	1/21/10	05540KAA	BFF INTERNATIONAL LTD	7.2500		7.375			
50620	1/28/10	288454	LOGAN CIRCLE	1/28/20	225,000.00	99.127		223,035.75	
PUR	1/13/10	111621AE	BROCADE COM SYS	6.6250		6.750			
50508	1/20/10	288454	LOGAN CIRCLE	1/15/18	235,000.00	99.239		233,211.65	
PUR	1/13/10	12516UAA	CEMEX FINACE LLC	9.5000		8.477			
50003	1/19/10	288454	LOGAN CIRCLE	12/14/16	110,000.00	105.25		115,775.00	
PUR	1/11/10	145749AC	CARROLS CORPORATION	9.0000		8.235			
42153	1/14/10	288454	LOGAN CIRCLE	1/15/13	300,000.00	102.00		306,000.00	
PUR	1/11/10	147448AB	CASELLA WASTE SYSTEMS	9.7500		9.989			
42255	1/14/10	288454	LOGAN CIRCLE	2/01/13	150,000.00	99.375		149,062.50	
PUR	1/12/10	147448AB	CASELLA WASTE SYSTEMS	9.7500		9.941			
42255	1/15/10	288454	LOGAN CIRCLE	2/01/13	100,000.00	99.500		99,500.00	
PUR	1/20/10	226566AK	CRICKET COMMUNICATIONS	7.7500		7.444			
50566	1/25/10	288454	LOGAN CIRCLE	5/15/16	645,000.00	101.50		654,675.00	
PUR	1/04/10	24869QAB	DENNYS HOLDINGS INCORPORATE	10.0000		9.041			
42156	1/07/10	288454	LOGAN CIRCLE	10/01/12	250,000.00	102.25		255,625.00	
PUR	1/26/10	303109AA	FAGE DAIRY INDU	9.8750		10.999			
50653	1/29/10	288454	LOGAN CIRCLE	2/01/20	425,000.00	93.278		396,431.50	
PUR	1/14/10	319963AT	FIRST DATA CORP	10.5500		13.470			
50509	1/20/10	288454	LOGAN CIRCLE	9/24/15	750,000.00	88.625		664,687.50	
PUR	1/22/10	319963AT	FIRST DATA CORP	10.5500		14.664			
50509	1/27/10	288454	LOGAN CIRCLE	9/24/15	100,000.00	84.500		84,500.00	

5163

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LOGAN CIRCLE (5163) -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
PUR	1/12/10	451102AF	ICAHN ENTERPRISES/FIN	8.0000		8.125			
50498	1/15/10	288454	LOGAN CIRCLE	1/15/18	1,175,000.00	99.275		1,166,481.25	
PUR	1/25/10	45974VA2	INTL LEASE FINANCE CORP	5.7500		11.149			
44488	1/28/10	288454	LOGAN CIRCLE	6/15/11	50,000.00	93.250		46,625.00	
PUR	1/14/10	471109AD	JARDEN CORP	7.5000		7.357			
50510	1/20/10	288454	LOGAN CIRCLE	1/15/20	295,000.00	101.00		297,950.00	
PUR	1/14/10	471109AD	JARDEN CORP	7.5000		7.625			
50510	1/20/10	288454	LOGAN CIRCLE	1/15/20	100,000.00	99.139		99,139.00	
PUR	1/05/10	527298AN	LEVEL 3 FIN INC	10.0000		10.375			

50511	1/20/10	288454	LOGAN CIRCLE	2/01/18	415,000.00	97.982		406,625.30
PUR	1/19/10	552953AE	M G M MIRAGE	8.3750		9.945		
49621	1/22/10	288454	LOGAN CIRCLE	2/01/11	175,000.00	98.500		172,375.00
PUR	1/13/10	656533AB	NORSKE SKOGIND	6.1250		15.018		
42093	1/19/10	288454	LOGAN CIRCLE	10/15/15	175,000.00	66.550		116,462.50
PUR	1/07/10	695459AE	PAETEC HOLDING	8.8750		8.776		
50392	1/12/10	288454	LOGAN CIRCLE	6/30/17	115,000.00	100.52		115,607.20
PUR	1/08/10	750829AB	RAINBOW NATIONAL SERVICES	10.3750		8.927		
43046	1/13/10	288454	LOGAN CIRCLE	9/01/14	90,000.00	105.37		94,837.50
PUR	1/19/10	85590AAN	STARWOOD HOTELS & RESORT	7.1500		7.006		
50545	1/22/10	288454	LOGAN CIRCLE	12/01/19	450,000.00	101.00		454,500.00
PUR	1/15/10	867363AL	SUNGARD DATA SYS IN	10.2500		9.055		
50532	1/21/10	288454	LOGAN CIRCLE	8/15/15	480,000.00	105.12		504,600.00
PUR	1/15/10	87900YAA	TEEKAY CORP	8.5000		8.623		
50600	1/27/10	288454	LOGAN CIRCLE	1/15/20	150,000.00	99.181		148,771.50
PUR	1/06/10	87952VAF	TELESAT CANADA/TELESAT L	12.5000		10.378		
47980	1/11/10	288454	LOGAN CIRCLE	11/01/17	50,000.00	111.12		55,562.50

5163

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LOGAN CIRCLE (5163) -Cont.

PAGE:

120

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	1/11/10	909279BF	UNITED AIRLINES	9.8750		10.126			
50499	1/15/10	288454	LOGAN CIRCLE	8/01/13	150,000.00	99.259		148,888.50	
PUR	1/08/10	90928AAA	UAL 2007 PASS TRUST	7.3360		11.120			
50402	1/13/10	288454	LOGAN CIRCLE	7/02/19	256,535.75	77.000		197,532.53	
PUR	1/20/10	92203PAD	VANGUARD HEALTH	8.0000		8.250			
50654	1/29/10	288454	LOGAN CIRCLE	2/01/18	275,000.00	98.555		271,026.25	
SUBTOTAL FIXED PURCHASES:					7,941,535.75			7,727,665.43	
TOTAL FUND PURCHASES:					7,941,535.75			7,727,665.43	

SALES OF FIXED INCOME SECURITIES

SALE	1/07/10	029171AC	AMERICAN REAL ESTATE PROPER	8.1250		11.556			
42254	1/15/10	288454	LOGAN CIRCLE	6/01/12	620,000.00	102.09		632,982.80	56,266.91
SALE	1/15/10	03070QAK	AMERISTAR CASINOS	9.2500		8.169			
48723	1/21/10	288454	LOGAN CIRCLE	6/01/14	500,000.00	105.00		525,000.00	5,593.20
SALE	1/26/10	05508RAD	B G FOODS INC	7.6300		7.754			
50567	1/29/10	288454	LOGAN CIRCLE	1/15/18	100,000.00	101.25		101,250.00	1,979.66
SALE	1/25/10	05540KAA	BFF INTERNATIONAL LTD	7.2500		7.375			
50620	1/28/10	288454	LOGAN CIRCLE	1/28/20	100,000.00	99.650		99,650.00	523.00
SALE	1/12/10	090613AD	BIOMET INC	10.3750		11.054			
48562	1/12/10	288454	LOGAN CIRCLE	10/15/17	100,000.00	111.25		111,250.00	14,763.28
SALE	1/26/10	090613AD	BIOMET INC	10.3750		11.054			
48562	1/29/10	288454	LOGAN CIRCLE	10/15/17	75,000.00	108.75		81,562.50	9,186.71
SALE	1/14/10	111621AE	BROCADE COM SYS	6.6250		6.750			
50508	1/20/10	288454	LOGAN CIRCLE	1/15/18	235,000.00	102.00		239,700.00	6,488.35

5163

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LOGAN CIRCLE (5163) -Cont.

PAGE:

121

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	1/26/10	120463AA	BUMBLE BEE FOODS	7.7500		8.001			
50132	1/29/10	288454	LOGAN CIRCLE	12/15/15	50,000.00	101.12		50,562.50	1,148.57
SALE	1/20/10	22025YAK	CORRESTIONS CORP OF AMER	7.7500		8.250			
47152	1/25/10	288454	LOGAN CIRCLE	6/01/17	490,000.00	103.75		508,375.00	31,751.10

SALE 42155	1/20/10 1/25/10	226566AC 288454	CRICKET COMMUNICATIONS LOGAN CIRCLE	9.3750 11/01/14		9.748 100.75		649,837.50	14,021.69
SALE 42156	1/15/10 1/21/10	24869QAB 288454	DENNYS HOLDINGS INCORPORATE LOGAN CIRCLE	10.0000 10/01/12		10.300 102.12		127,656.25	3,557.54
SALE 43480	1/14/10 1/20/10	319963AP 288454	FIRST DATA CORP LOGAN CIRCLE	9.8750 9/24/15		18.035 93.000		697,500.00	159,911.05
SALE 49926 46.10	1/26/10 1/29/10	38869PAF 288454	GRAPHIC PACKAGING INTL LOGAN CIRCLE	9.5000 6/15/17		8.398 106.00		106,000.00	
SALE 48232	1/05/10 1/05/10	404119AU 288454	HCA INC LOGAN CIRCLE	9.1250 11/15/14		9.119 106.25		106,250.00	6,250.00
SALE 48232	1/11/10 1/13/10	404119AU 288454	HCA INC LOGAN CIRCLE	9.1250 11/15/14		9.119 106.75		427,000.00	27,000.00
SALE 50498	1/14/10 1/20/10	451102AF 288454	ICAHN ENTERPRISES/FIN LOGAN CIRCLE	8.0000 1/15/18		8.125 98.750		148,125.00	-785.64
SALE 50498	1/14/10 1/20/10	451102AF 288454	ICAHN ENTERPRISES/FIN LOGAN CIRCLE	8.0000 1/15/18		8.125 98.875		98,875.00	-398.76
SALE 50498	1/14/10 1/20/10	451102AF 288454	ICAHN ENTERPRISES/FIN LOGAN CIRCLE	8.0000 1/15/18		8.125 99.000		99,000.00	-273.76
SALE 50498	1/15/10 1/21/10	451102AF 288454	ICAHN ENTERPRISES/FIN LOGAN CIRCLE	8.0000 1/15/18		8.125 98.750		98,750.00	-523.53
SALE 47807	1/05/10 1/05/10	45823VAE 288454	INTELSAT CORP LOGAN CIRCLE	9.2500 8/15/14		9.789 103.50		310,500.00	16,442.39

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5163

LOGAN CIRCLE (5163) -Cont.

PAGE:

122

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 47807	1/26/10 1/29/10	45823VAE 288454	INTELSAT CORP LOGAN CIRCLE	9.2500 8/15/14	25,000.00	9.789 102.00		25,500.00	986.99
SALE 42337	1/12/10 1/15/10	466313AD 288454	JABIL CIRCUIT INC LOGAN CIRCLE	8.2500 3/15/18	475,000.00	9.268 110.25		523,687.50	76,075.55
SALE 47411	1/12/10 1/15/10	48238QAE 288454	KAR HOLDINGS INC LOGAN CIRCLE	8.7500 5/01/14	175,000.00	12.505 103.00		180,250.00	26,642.83
SALE 47411	1/26/10 1/29/10	48238QAE 288454	KAR HOLDINGS INC LOGAN CIRCLE	8.7500 5/01/14	150,000.00	12.505 101.50		152,250.00	20,461.83
SALE 42338	1/26/10 1/29/10	517834AB 288454	LAS VEGAS SANDS CORP LOGAN CIRCLE	6.3750 2/15/15	50,000.00	13.104 90.00		45,000.00	7,144.65
SALE 47347	1/05/10 1/08/10	527298AL 288454	LEVEL 3 FING INC LOGAN CIRCLE	8.7500 2/15/17	370,000.00	12.771 94.500		349,650.00	47,871.03
SALE 46929	1/19/10 1/22/10	552953BF 288454	MGM MIRAGE INC LOGAN CIRCLE	10.3750 5/15/14	600,000.00	10.296 110.50		663,000.00	61,554.83
SALE 42092	1/12/10 1/15/10	562567AF 288454	MANDALAY RESORT LOGAN CIRCLE	9.3750 2/15/10	600,000.00	14.007 100.36		602,211.00	4,770.91
SALE 42095	1/20/10 1/20/10	67090FAA 288454	NUVEEN INVESTMENTS LOGAN CIRCLE	5.0000 9/15/10	300,000.00	15.676 99.875		299,625.00	18,853.05
SALE 50392	1/07/10 1/12/10	695459AE 288454	PAETEC HOLDING LOGAN CIRCLE	8.8750 6/30/17	115,000.00	8.776 101.25		116,437.50	830.30
SALE 43122	1/12/10 1/15/10	74112BAC 288454	PRESTIGE BRANDS INC LOGAN CIRCLE	9.2500 4/15/12	100,000.00	10.971 101.50		101,500.00	4,881.77
SALE 42176	1/26/10 1/29/10	74913GAN 288454	QWEST CORPORATION LOGAN CIRCLE	5.2463 6/15/13	140,000.00	5.087 97.750		136,850.00	3,685.43
SALE 49572	1/05/10 1/05/10	761733AA 288454	REYNOLDS GROUP ESCROW LOGAN CIRCLE	7.7500 10/15/16	350,000.00	7.997 103.00		360,500.00	15,024.44

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5163

LOGAN CIRCLE (5163) -Cont.

PAGE:

123

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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TRXN#	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 47628	1/26/10 1/29/10	832248AS 288454	SMITHFIELD FOODS INC LOGAN CIRCLE	10.0000 7/15/14	100,000.00	9.377 108.50		108,500.00	6,279.39
SALE 49649	1/15/10 1/21/10	867363AN 288454	SUNGARD DATE SYSTEMS INC LOGAN CIRCLE	10.6250 5/15/15	500,000.00	10.736 110.87		554,375.00	56,747.87
SALE 43013	1/21/10 1/22/10	872402AK 288454	TFM SA DE CV LOGAN CIRCLE	9.3750 5/01/12	394,000.00	9.553 104.12		410,252.50	17,764.16
SALE 43013	1/26/10 1/27/10	872402AK 288454	TFM SA DE CV LOGAN CIRCLE	9.3750 5/01/12	181,000.00	9.553 103.00		186,430.00	6,121.32
SALE 50600	1/15/10 1/27/10	87900YAA 288454	TEEKAY CORP LOGAN CIRCLE	8.5000 1/15/20	150,000.00	8.623 101.75		152,625.00	3,853.50
SALE 50499	1/12/10 1/15/10	909279BF 288454	UNITED AIRLINES LOGAN CIRCLE	9.8750 8/01/13	150,000.00	10.126 101.37		152,062.50	3,174.00
SALE 50188	1/20/10 1/25/10	91081QAA 288454	UNITED MARITIME LLC/CORP LOGAN CIRCLE	11.7500 6/15/15	225,000.00	11.748 101.25		227,812.50	2,812.50
SALE 48736	1/28/10 1/29/10	92203RAB 288454	VANGUARD HEALTH HLD LOGAN CIRCLE	11.2500 10/01/15	700,000.00	30.600 106.00		742,000.00	397,254.77
SUBTOTAL FIXED SALES:					10,990,000.00			11,310,345.05	1,135,738.98
TOTAL FUND SALES:					10,990,000.00			11,310,345.05	

END OF REPORT FOR: LOGAN CIRCLE

5164

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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
PURCHASE OF FIXED INCOME SECURITIES									
PUR 50655	1/22/10 1/29/10	00430XAC 288455	ACCELLENT INC POST ADVISORY	8.3750 2/01/17	950,000.00	8.279 100.50		954,750.00	
PUR 50465	1/13/10 1/19/10	148867AB 288455	CATALINA MKTG POST ADVISORY	11.6250 10/01/17	375,000.00	10.280 107.00		401,250.00	
PUR 50568	1/20/10 1/25/10	284138AJ 288455	ELAN CORP PLC POST ADVISORY	8.7500 10/15/16	625,000.00	9.099 98.250		614,062.50	
PUR 50354	1/05/10 1/08/10	37252CAA 288455	GEOKINETICS HOLDINGS INC POST ADVISORY	9.7500 12/15/14	775,000.00	10.107 98.625		764,343.75	
PUR 50497	1/12/10 1/15/10	451102AF 288455	ICAHN ENTERPRISES/FIN POST ADVISORY	8.0000 1/15/18	1,700,000.00	8.125 99.275		1,687,675.00	
PUR 50368	1/06/10 1/11/10	50076XAB 288455	KRATON POLYMERS LLC/CAP POST ADVISORY	8.1250 1/15/14	675,000.00	9.500 95.500		644,625.00	
PUR 50506	1/05/10 1/20/10	527298AN 288455	LEVEL 3 FIN INC POST ADVISORY	10.0000 2/01/18	825,000.00	10.375 97.982		808,351.50	
PUR 50466	1/12/10 1/19/10	57161AAA 288455	MARQ TRAN CO FIN POST ADVISORY	10.9750 1/15/17	945,000.00	11.225 98.810		933,754.50	
PUR 50466	1/12/10 1/19/10	57161AAA 288455	MARQ TRAN CO FIN POST ADVISORY	10.9750 1/15/17	605,000.00	10.741 101.12		611,806.25	
PUR 45994	1/20/10 1/25/10	629377AU 288455	NRG ENERGY INC POST ADVISORY	7.3750 2/01/16	1,000,000.00	7.375 100.00		1,000,000.00	
PUR 50399	1/08/10 1/13/10	695459AB 288455	PAETEC HLDG CORP POST ADVISORY	9.5000 7/15/15	1,550,000.00	9.920 98.250		1,522,875.00	
PUR 50657	1/26/10 1/29/10	783754AA 288455	RYERSON HOLDING CO POST ADVISORY		3,375,000.00	16.320 45.598		1,538,932.50	

5164

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125

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 50601	1/22/10 1/27/10	911365AQ 288455	UNITED RENTALS NORTH AM POST ADVISORY	7.0000 2/15/14	425,000.00	9.103 93.000		395,250.00	
PUR 50601	1/26/10 1/29/10	911365AQ 288455	UNITED RENTALS NORTH AM POST ADVISORY	7.0000 2/15/14	325,000.00	9.106 93.000		302,250.00	
PUR 50656	1/20/10 1/29/10	92203PAD 288455	VANGUARD HEALTH POST ADVISORY	8.0000 2/01/18	1,125,000.00	8.250 98.555		1,108,743.75	
PUR 50302	12/31/09 1/06/10	92831RAK 288455	VISKASE COS INC POST ADVISORY	9.8750 1/15/18	1,000,000.00	9.874 100.00		1,000,000.00	
PUR 50302	1/07/10 1/12/10	92831RAK 288455	VISKASE COS INC POST ADVISORY	9.8750 1/15/18	550,000.00	9.738 100.75		554,125.00	
SUBTOTAL FIXED PURCHASES:					16,825,000.00			14,842,794.75	
TOTAL FUND PURCHASES:					16,825,000.00			14,842,794.75	

SALES OF FIXED INCOME SECURITIES

SALE 46501	1/07/10 1/15/10	029171AC 288455	AMR REAL ESTATE PTR POST ADVISORY	8.1250 6/01/12	3,350,000.00	12.439 102.09		3,420,149.00	360,730.04
SALE 45899	1/07/10 1/15/10	029171AF 288455	ICAHN ENTERPRISES/FIN POST ADVISORY	7.1250 2/15/13	150,000.00	10.547 102.28		153,421.50	16,660.68
SALE 46759	1/11/10 1/14/10	19242WAA 288455	COGNIS GMBH POST ADVISORY	3.3200 9/15/13	725,000.00	8.815 96.000		696,000.00	117,660.12
SALE 45943	1/05/10 1/08/10	27876GBF 288455	DISH DBS CORP POST ADVISORY	7.0000 10/01/13	145,000.00	8.044 104.12		150,981.25	10,801.29
SALE 48022	1/05/10 1/08/10	345397VF 288455	FORD MTR CR CO POST ADVISORY	5.8794 6/15/11	475,000.00	9.798 100.00		475,000.00	26,985.39

5164

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

POST ADVISORY (5164) -Cont.

PAGE:

126

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 46263	1/13/10 1/19/10	404119BE 288455	HCA INC POST ADVISORY	8.5000 4/15/19	356,800.00	8.999 110.12		392,926.00	47,220.64
SALE 46263	1/13/10 1/19/10	404119BE 288455	HCA INC POST ADVISORY	8.5000 4/15/19	1,543,200.00	8.999 109.87		1,695,591.00	200,376.57
SALE 44476	1/08/10 1/13/10	421915EG 288455	HCP INC REITS-HEALTH CARE POST ADVISORY	6.3000 9/15/16	500,000.00	14.907 100.25		501,250.00	179,451.10
SALE 42140	1/19/10 1/20/10	527298AF 288455	LEVEL 3 FINANCING POST ADVISORY	12.2500 3/15/13	3,000,000.00	11.953 108.00		3,240,000.00	218,271.56
SALE 46616	1/20/10 1/25/10	629377AT 288455	NRG ENERGY INC POST ADVISORY	7.2500 2/01/14	1,700,000.00	8.020 100.92		1,715,750.00	59,991.48
SALE 46586	1/05/10 1/08/10	74913GAC 288455	QWEST CORP POST ADVISORY	8.8750 3/15/12	2,000,000.00	8.070 107.50		2,150,000.00	118,711.77
SUBTOTAL FIXED SALES:					13,945,000.00			14,591,068.75	1,356,860.64
TOTAL FUND SALES:					13,945,000.00			14,591,068.75	

1,356,860.64

END OF REPORT FOR: POST ADVISORY

5166

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

PIMCO (5166)

PAGE:

127

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 FIXED INCOME SECURITIES

PUR 50564	1/11/10 1/25/10	05508RAD 288456	B G FOODS INC PIMCO	7.6300 1/15/18	250,000.00	7.754 99.271		248,177.50
PUR 50501	1/14/10 1/20/10	111621AH 288456	BROCADE COM SYS PIMCO	6.8750 1/15/20	250,000.00	6.530 102.50		256,250.00
PUR 50501	1/25/10 1/28/10	111621AH 288456	BROCADE COM SYS PIMCO	6.8750 1/15/20	25,000.00	6.563 102.25		25,562.50
PUR 50446	1/11/10 1/14/10	125896BE 288456	CMS ENERGY CORP PIMCO	6.2500 2/01/20	250,000.00	6.326 99.436		248,590.00
PUR 50502	1/14/10 1/20/10	23327BAB 288456	DJO FINANCE LLC PIMCO	10.8750 11/15/14	300,000.00	9.549 105.00		315,000.00
PUR 50502	1/19/10 1/22/10	23327BAB 288456	DJO FINANCE LLC PIMCO	10.8750 11/15/14	300,000.00	8.980 107.25		321,750.00
PUR 50565	1/20/10 1/25/10	38470RAG 288456	GRAHAM PACK CO LP/GPC PIMCO	8.2500 1/01/17	400,000.00	8.296 99.750		399,000.00
PUR 50391	1/07/10 1/12/10	413622AA 288456	HARRAHS ESCROW PIMCO	11.2500 6/01/17	100,000.00	9.476 109.25		109,250.00
PUR 47057	1/07/10 1/12/10	413627BG 288456	HARRAHS OPERATING PIMCO	10.0000 12/15/18	350,000.00	13.033 84.250		294,875.00
PUR 47057	1/07/10 1/12/10	413627BG 288456	HARRAHS OPERATING PIMCO	10.0000 12/15/18	334,000.00	12.952 84.625		282,647.50
PUR 50400	1/08/10 1/13/10	413627BK 288459	HARRAHS OPERATING CO INC PIMCO	11.2500 6/01/17	200,000.00	9.521 109.00		218,000.00
PUR 50658	1/14/10 1/29/10	428298AA 288456	HEXION FIN/HEXION ESCROW PIMCO	8.8750 2/01/18	500,000.00	9.000 99.296		496,480.00

5166

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PIMCO (5166) -Cont.

PAGE :

128

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 50496	1/08/10 1/13/10	458204AH 288456	INTELSAT BERMUDA LTD PIMCO	11.2500 2/04/17	250,000.00	10.834 102.00		255,000.00	
PUR 50503	1/14/10 1/20/10	471109AD 288456	JARDEN CORP PIMCO	7.5000 1/15/20	250,000.00	7.625 99.139		247,847.50	
PUR 50357	1/06/10 1/11/10	552953AR 288456	MGM MIRAGE INC PIMCO	6.6250 7/15/15	100,000.00	11.357 81.000		81,000.00	
PUR 50358	1/06/10 1/11/10	552953AY 288456	MGM MIRAGE INC PIMCO	6.8750 4/01/16	50,000.00	11.451 80.000		40,000.00	
PUR 50358	1/06/10 1/11/10	552953AY 288456	MGM MIRAGE INC PIMCO	6.8750 4/01/16	100,000.00	11.320 80.500		80,500.00	
PUR 50359	1/06/10 1/11/10	552953BC 288456	MGM MIRAGE INC PIMCO	7.5000 6/01/16	250,000.00	11.815 81.000		202,500.00	
PUR 50363	1/06/10 1/11/10	552953BE 288456	MGM MIRAGE INC PIMCO	13.0000 11/15/13	50,000.00	8.068 116.00		58,000.00	
PUR 50363	1/06/10 1/11/10	552953BE 288456	MGM MIRAGE INC PIMCO	13.0000 11/15/13	100,000.00	8.033 116.12		116,125.00	
PUR 50360	1/06/10 1/11/10	552953BG 288456	MGM MIRAGE INC PIMCO	11.1250 11/15/17	100,000.00	8.937 112.12		112,125.00	
PUR 50360	1/07/10 1/12/10	552953BG 288456	MGM MIRAGE INC PIMCO	11.1250 11/15/17	150,000.00	8.791 113.00		169,500.00	
PUR 50353	1/05/10 1/08/10	581241AA 288456	MCJUNKING RED MAN CORP PIMCO	9.5000 12/15/16	100,000.00	9.398 100.50		100,500.00	
PUR 50353	1/05/10 1/08/10	581241AA 288456	MCJUNKING RED MAN CORP PIMCO	9.5000 12/15/16	100,000.00	9.398 100.50		100,500.00	
PUR 50353	1/05/10 1/08/10	581241AA 288456	MCJUNKING RED MAN CORP PIMCO	9.5000 12/15/16	300,000.00	9.448 100.25		300,750.00	

5166

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PIMCO (5166) -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
PUR 50445	1/11/10 1/14/10	65409QAJ 288456	NIELSEN FIN LLC PIMCO	8/01/16	250,000.00	1.079 93.200		233,000.00	
PUR 50504	1/14/10 1/20/10	65409QAU 288456	NIELSEN FINANCE PIMCO	11.5000 5/01/16	100,000.00	8.759 113.00		113,000.00	
PUR 50504	1/15/10 1/21/10	65409QAU 288456	NIELSEN FINANCE PIMCO	11.5000 5/01/16	200,000.00	8.806 112.75		225,500.00	
PUR 50504	1/22/10 1/27/10	65409QAU 288456	NIELSEN FINANCE PIMCO	11.5000 5/01/16	100,000.00	8.850 112.50		112,500.00	
PUR 50505	1/14/10 1/20/10	67000XAB 288456	NOVELIS INC PIMCO	7.2500 2/15/15	250,000.00	8.010 96.875		242,187.50	
PUR 50586	1/21/10 1/26/10	74876YAA 288456	QUINTILES TRANSNATIONAL PIMCO	10.2500 12/30/14	150,000.00	9.694 102.12		153,187.50	
PUR 50586	1/25/10 1/28/10	74876YAA 288456	QUINTILES TRANSNATIONAL PIMCO	10.2500 12/30/14	100,000.00	9.661 102.25		102,250.00	
PUR 50586	1/26/10 1/29/10	74876YAA 288456	QUINTILES TRANSNATIONAL PIMCO	10.2500 12/30/14	150,000.00	9.757 101.87		152,812.50	
PUR 50586	1/26/10 1/29/10	74876YAA 288456	QUINTILES TRANSNATIONAL PIMCO	10.2500 12/30/14	100,000.00	9.725 102.00		102,000.00	
PUR 50444	1/11/10 1/14/10	810186AH 288456	SCOTTS MIRACLE-GRO CO/TH PIMCO	7.2500 1/15/18	50,000.00	7.375 99.254		49,627.00	
PUR 50603	1/22/10 1/27/10	913405AD 288456	UNIV CITY DEVEL PIMCO	8.7500 11/15/15	200,000.00	8.413 101.50		203,000.00	
PUR 50659	1/20/10 1/29/10	92203PAD 288456	VANGUARD HEALTH PIMCO	8.0000 2/01/18	450,000.00	8.250 98.555		443,497.50	
PUR 50467	1/13/10 1/19/10	92769XAA 288456	VIRGIN MEDIA SECURED FIN PIMCO	6.5000 1/15/18	500,000.00	6.748 98.488		492,440.00	
SUBTOTAL FIXED PURCHASES:					7,759,000.00			7,704,932.00	
TOTAL FUND PURCHASES:					7,759,000.00			7,704,932.00	

5166

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PIMCO (5166) -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
SALES OF FIXED INCOME SECURITIES									
SALE 45781 29,111.58	1/20/10 1/25/10	224044BV 288456	COX COMMUNICATIONS INC PIMCO	8.3750 3/01/39	110,000.00	8.410 126.07		138,679.20	
SALE 47635 51,533.43	1/15/10 1/21/10	521863AL 288456	LEAP WIRELESS PIMCO	4.5000 7/15/14	700,000.00	11.112 84.500		591,500.00	
SALE 47702	1/20/10 1/25/10	707882AA 288456	PENN VIRGINIA CO PIMCO	4.5000 11/15/12	1,000,000.00	11.181 96.625		966,250.00	123,566.36
SALE 43064 57,263.62	1/15/10 1/20/10	780153AL 288456	ROYAL CARIBBEAN CRUISES PIMCO	8.7500 2/02/11	700,000.00	12.380 104.75		733,250.00	
SALE 45864 2,361.70	1/08/10 1/13/10	800907AK 288456	SANMINA SCI C PIMCO	8.1250 3/01/16	25,000.00	9.996 101.00		25,250.00	
SALE 45870 7,948.15	1/14/10 1/20/10	855030AJ 288456	STAPLES INC PIMCO	9.7500 1/15/14	35,000.00	9.743 122.70		42,948.15	
SALE 42524 3,098.30	1/21/10 1/22/10	872402AK 288456	TFM SA DE CV PIMCO	9.3750 5/01/12	274,000.00	7.900 104.12		285,302.50	
SUBTOTAL FIXED SALES:					2,844,000.00			2,783,179.85	
SALES OF STOCK AND OTHER EQUITIES									

274,883.14

SALE	1/05/10	12558180	CIT GROUP INC						
50229	1/08/10	288456	PIMCO	6,785.00	28.713			194,818.11	-
581,766.29									
SUBTOTAL STOCK SALES:				6,785.00				194,818.11	-
581,766.29									
TOTAL FUND SALES:				2,850,785.00				2,977,997.96	-
306,883.15									

END OF REPORT FOR: PIMCO

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

NOMURA (5167)

PAGE:

131

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	1/25/10	00130HBH	AES CORPORATION	8.0000		7.822			
41992	1/28/10	288457	NOMURA	10/15/17	150,000.00	101.00		151,500.00	
PUR	1/20/10	00430XAC	ACCELLENT INC	8.3750		8.500			
50650	1/29/10	288457	NOMURA	2/01/17	225,000.00	99.349		223,535.25	
PUR	12/29/09	02406PAG	AMERICAN AXLE	9.2500		8.909			
50140	1/04/10	288457	NOMURA	1/15/17	275,000.00	101.75		279,812.50	
PUR	1/06/10	02635PTS	AMERICAN GENERAL FIN	6.9000		11.847			
48176	1/11/10	288457	NOMURA	12/15/17	100,000.00	75.000		75,000.00	
PUR	1/06/10	02635PTS	AMERICAN GENERAL FIN	6.9000		11.966			
48176	1/11/10	288457	NOMURA	12/15/17	100,000.00	74.500		74,500.00	
PUR	1/06/10	026874BE	AMERICAN INTL GROUP	6.2500		10.781			
48260	1/11/10	288457	NOMURA	3/15/37	100,000.00	60.375		60,375.00	
PUR	1/06/10	043436AH	ASBURY AUTOMOTIVE GR	7.6250		8.915			
50356	1/11/10	288457	NOMURA	3/15/17	250,000.00	93.250		233,125.00	
PUR	1/11/10	05508RAD	B G FOODS INC	7.6300		7.754			
50562	1/25/10	288457	NOMURA	1/15/18	125,000.00	99.271		124,088.75	
PUR	1/14/10	093679AC	BLOCKBUSTER INC	9.0000		32.328			
42194	1/20/10	288457	NOMURA	9/01/12	50,000.00	60.750		30,375.00	
PUR	1/15/10	093679AD	BLOCKBUSTER INC	11.7500		12.172			
50541	1/21/10	288457	NOMURA	10/01/14	100,000.00	98.500		98,500.00	
PUR	1/15/10	093679AD	BLOCKBUSTER INC	11.7500		12.172			
50541	1/21/10	288457	NOMURA	10/01/14	50,000.00	98.500		49,250.00	
PUR	1/13/10	111621AE	BROCADE COM SYS	6.6250		6.750			
50488	1/20/10	288457	NOMURA	1/15/18	125,000.00	99.239		124,048.75	

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/10 THROUGH 1/31/10

NOMURA (5167) -Cont.

PAGE:

132

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	1/13/10	111621AH	BROCADE COM SYS	6.8750		7.000			
50489	1/20/10	288457	NOMURA	1/15/20	125,000.00	99.114		123,892.50	
PUR	1/05/10	12557VAE	CIT GROUP INC	10.2500		9.902			
50339	1/08/10	288457	NOMURA	5/01/17	500,000.00	101.75		508,750.00	
PUR	1/06/10	125581FU	CIT GROUP INC	7.0000		8.904			
50021	1/11/10	288457	NOMURA	5/01/14	275,000.00	93.250		256,437.50	
PUR	1/06/10	125581FU	CIT GROUP INC	7.0000		8.977			
50021	1/11/10	288457	NOMURA	5/01/14	150,000.00	93.000		139,500.00	
PUR	1/06/10	125581FU	CIT GROUP INC	7.0000		8.977			
50021	1/11/10	288457	NOMURA	5/01/14	125,000.00	93.000		116,250.00	

PUR 49800	1/05/10 1/08/10	18538TAA 288457	CLEARWIRE COMM/FINANCE NOMURA	12.0000 12/01/15	400,000.00	11.081 103.87		415,500.00
PUR 47660	12/29/09 1/04/10	23918KAH 288457	DAVITA INC NOMURA	7.2500 3/15/15	875,000.00	7.188 100.25		877,187.50
PUR 47660	12/29/09 1/04/10	23918KAH 288457	DAVITA INC NOMURA	7.2500 3/15/15	125,000.00	7.188 100.25		125,312.50
PUR 47724	1/04/10 1/07/10	281023AN 288457	EDISON MISSION NOMURA	7.5000 6/15/13	200,000.00	9.586 94.000		188,000.00
PUR 42218	1/05/10 1/08/10	281023AU 288457	EDISON MISSION NOMURA	7.0000 5/15/17	25,000.00	10.980 80.250		20,062.50
PUR 42218	1/07/10 1/12/10	281023AU 288457	EDISON MISSION NOMURA	7.0000 5/15/17	50,000.00	10.985 80.250		40,125.00
PUR 43298	1/05/10 1/08/10	281023AX 288457	EDISON MISSION NOMURA	7.2000 5/15/19	100,000.00	11.025 78.000		78,000.00
PUR 44687	1/13/10 1/19/10	319963AP 288457	FIRST DATA CORP NOMURA	9.8750 9/24/15	100,000.00	11.841 92.000		92,000.00

5167

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NOMURA (5167) -Cont.

PAGE :

133

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 50388	1/05/10 1/12/10	319963AR 288457	FIRST DATA CORP NOMURA	9.8750 9/24/15	250,000.00	11.578 93.000		232,500.00	
PUR 48980	1/07/10 1/12/10	319963AT 288457	FIRST DATA CORP NOMURA	10.5500 9/24/15	150,000.00	13.083 90.000		135,000.00	
PUR 50340	1/05/10 1/08/10	345370CA 288457	FORD MTR CO NOMURA	7.4500 7/16/31	75,000.00	8.331 91.250		68,437.50	
PUR 50651	1/26/10 1/29/10	345397VG 288457	FORD MOTOR CRED NOMURA	7.8000 6/01/12	200,000.00	7.496 100.62		201,250.00	
PUR 50651	1/26/10 1/29/10	345397VG 288457	FORD MOTOR CRED NOMURA	7.8000 6/01/12	100,000.00	7.379 100.87		100,875.00	
PUR 50008	1/14/10 1/20/10	345397VM 288457	FORD MOTOR CREDIT CO LLC NOMURA	8.1250 1/15/20	400,000.00	8.125 100.00		400,000.00	
PUR 50008	1/19/10 1/22/10	345397VM 288457	FORD MOTOR CREDIT CO LLC NOMURA	8.1250 1/15/20	325,000.00	8.069 100.37		326,218.75	
PUR 50008	1/26/10 1/29/10	345397VM 288457	FORD MOTOR CREDIT CO LLC NOMURA	8.1250 1/15/20	100,000.00	8.050 100.50		100,500.00	
PUR 49229	1/04/10 1/07/10	35638PAC 288457	FREEDOM GROUP INC NOMURA	10.2500 8/01/15	300,000.00	8.803 106.25		318,750.00	
PUR 45688	1/05/10 1/08/10	36186CAQ 288457	GMAC LLC NOMURA	8.0000 11/01/31	400,000.00	8.586 94.250		377,000.00	
PUR 45688	1/05/10 1/08/10	36186CAQ 288457	GMAC LLC NOMURA	8.0000 11/01/31	250,000.00	8.612 94.000		235,000.00	
PUR 50652	1/26/10 1/29/10	36186CBQ 288457	GMAC LLC NOMURA	6.7500 9/15/11	75,000.00	7.406 99.000		74,250.00	
PUR 50461	1/13/10 1/19/10	374826AB 288457	GIBSON ENERGY/GEP MIDSTR NOMURA	10.0000 1/15/18	225,000.00	10.500 97.337		219,008.25	

5167

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NOMURA (5167) -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
PUR 50490	1/14/10 1/20/10	471109AD 288457	JARDEN CORP NOMURA	7.5000 1/15/20	200,000.00	7.625 99.139		198,278.00	
PUR 50491	1/05/10 1/20/10	527298AN 288457	LEVEL 3 FIN INC NOMURA	10.0000 2/01/18	475,000.00	10.375 97.982		465,414.50	
PUR 49849	1/13/10 1/19/10	552953AL 288457	MGM MIRAGE INC NOMURA	6.7500 9/01/12	75,000.00	8.039 97.000		72,750.00	

PUR 50462	1/12/10 1/19/10	57161AAA 288457	MARQ TRAN CO FIN NOMURA	10.9750 1/15/17	225,000.00	11.225 98.810		222,322.50
PUR 50239	1/07/10 1/12/10	640204AG 288457	NEIMAN MARCUS GROUP NOMURA	9.7500 10/15/15	50,000.00	9.297 102.00		51,000.00
PUR 50341	1/05/10 1/08/10	640204AH 288457	NEIMAN MARCUS GROUP NOMURA	10.3750 10/15/15	500,000.00	10.485 99.500		497,500.00
PUR 50341	1/07/10 1/12/10	640204AH 288457	NEIMAN MARCUS GROUP NOMURA	10.3750 10/15/15	125,000.00	9.676 103.00		128,750.00
PUR 50341	1/12/10 1/15/10	640204AH 288457	NEIMAN MARCUS GROUP NOMURA	10.3750 10/15/15	200,000.00	9.903 102.00		204,000.00
PUR 50341	1/13/10 1/19/10	640204AH 288457	NEIMAN MARCUS GROUP NOMURA	10.3750 10/15/15	100,000.00	9.960 101.75		101,750.00
PUR 50563	1/20/10 1/25/10	651290AN 288457	NEWFIELD EXPLOR NOMURA	6.8800 2/01/20	325,000.00	7.005 99.109		322,104.25
PUR 45720	1/05/10 1/08/10	68383KAB 288457	OPTI CANADA INCORPORATED NOMURA	8.2500 12/15/14	125,000.00	12.323 85.250		106,562.50
PUR 45720	1/06/10 1/11/10	68383KAB 288457	OPTI CANADA INCORPORATED NOMURA	8.2500 12/15/14	50,000.00	11.212 89.000		44,500.00
PUR 50334	1/05/10 1/07/10	68383KAD 288457	OPTI CANADA INC NOMURA	7.8750 12/15/14	175,000.00	12.366 83.750		146,562.50

5167

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NOMURA (5167) -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
PUR 49569	1/04/10 1/07/10	69073TAL 288457	OWENS BROCKWAY GLASS NOMURA	6.7500 12/01/14	175,000.00	6.149 102.50		179,375.00	
PUR 50389	1/07/10 1/12/10	695459AE 288457	PAETEC HOLDING NOMURA	8.8750 6/30/17	150,000.00	8.776 100.52		150,792.00	
PUR 50390	1/07/10 1/12/10	749121CB 288457	QWEST COMMS INTL NOMURA	7.1250 4/01/18	250,000.00	7.379 98.440		246,100.00	
PUR 50447	1/11/10 1/14/10	810186AH 288457	SCOTTS MIRACLE-GRO CO/TH NOMURA	7.2500 1/15/18	100,000.00	7.375 99.254		99,254.00	
PUR 50598	1/15/10 1/27/10	87900YAA 288457	TEEKAY CORP NOMURA	8.5000 1/15/20	250,000.00	8.623 99.181		247,952.50	
PUR 50494	1/11/10 1/15/10	909279BF 288457	UNITED AIRLINES NOMURA	9.8750 8/01/13	225,000.00	10.126 99.259		223,332.75	
PUR 50492	1/14/10 1/20/10	909279BJ 288457	UNITED AIRLINES NOMURA	12.0000 11/01/13	75,000.00	12.927 97.250		72,937.50	
PUR 50492	1/14/10 1/20/10	909279BJ 288457	UNITED AIRLINES NOMURA	12.0000 11/01/13	50,000.00	12.927 97.250		48,625.00	
PUR 50492	1/15/10 1/20/10	909279BJ 288457	UNITED AIRLINES NOMURA	12.0000 11/01/13	300,000.00	13.608 95.318		285,954.00	
PUR 42306	1/06/10 1/11/10	92531XAF 288457	VERSO PAPER HOLDINGS NOMURA	11.3750 8/01/16	75,000.00	13.419 91.250		68,437.50	
PUR 47303	1/06/10 1/11/10	959319AA 288457	WESTERN REFINING NOMURA	11.2500 6/15/17	50,000.00	12.619 93.500		46,750.00	
PUR 47303	1/06/10 1/11/10	959319AA 288457	WESTERN REFINING NOMURA	11.2500 6/15/17	150,000.00	12.619 93.500		140,250.00	
SUBTOTAL FIXED PURCHASES:					12,025,000.00			11,665,171.75	
TOTAL FUND PURCHASES:					12,025,000.00			11,665,171.75	

5167

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NOMURA (5167) -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
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SALES OF FIXED INCOME SECURITIES

SALE	TRADE/DELIVERY	CUSIP/DOCUMENT	SECURITY DESCRIPTION/BROKER/SERVICER OF RECORD	RATE/MATURITY	PAR-OR-SHARES	YIELD/PRICE	EXPENSE/COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
45646	1/07/10 1/15/10	029171AF 288457	ICAHN ENTERPRISES/FIN NOMURA	7.1250 2/15/13		11.327 102.28		393,781.85	49,967.24
42365	1/15/10 1/21/10	053505AA 288457	AVENTINE RENEWABLE ENERGY NOMURA	10.0000 4/01/17	200,000.00	16.670 91.000		182,000.00	36,832.58
42365	1/19/10 1/22/10	053505AA 288457	AVENTINE RENEWABLE ENERGY NOMURA	10.0000 4/01/17	50,000.00	16.670 91.750		45,875.00	9,580.21
42194	1/20/10 1/25/10	093679AC 288457	BLOCKBUSTER INC NOMURA	9.0000 9/01/12	150,000.00	26.105 61.875		92,812.50	-10,767.54
42194	1/21/10 1/26/10	093679AC 288457	BLOCKBUSTER INC NOMURA	9.0000 9/01/12	25,000.00	26.105 26.000		6,500.00	-10,769.47
42194	1/21/10 1/26/10	093679AC 288457	BLOCKBUSTER INC NOMURA	9.0000 9/01/12	75,000.00	26.105 32.000		24,000.00	-27,808.42
42194	1/26/10 1/29/10	093679AC 288457	BLOCKBUSTER INC NOMURA	9.0000 9/01/12	250,000.00	26.105 23.250		58,125.00	-114,754.24
47120	1/22/10 1/27/10	109178AB 288457	BRIGHAM EXPLORATION CO NOMURA	9.6250 5/01/14	225,000.00	21.328 101.25		227,812.50	74,351.08
47120	1/25/10 1/28/10	109178AB 288457	BRIGHAM EXPLORATION CO NOMURA	9.6250 5/01/14	175,000.00	21.328 101.50		177,625.00	58,243.43
42002	1/06/10 1/11/10	12543DAF 288457	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	200,000.00	9.334 104.87		209,750.00	13,640.63
46433	1/25/10 1/28/10	14987BAA 288457	CC HOLDINGS GS V LLC/CRO NOMURA	7.7500 5/01/17	225,000.00	7.729 108.50		244,125.00	18,862.24
44638	1/05/10 1/08/10	165167CD 288457	CHESAPEAKE ENERGY NOMURA	9.5000 2/15/15	550,000.00	10.102 111.75		614,625.00	77,689.04

5167

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PAGE:

137

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
44638	1/06/10 1/11/10	165167CD 288457	CHESAPEAKE ENERGY NOMURA	9.5000 2/15/15	145,000.00	10.102 112.00		162,400.00	20,838.15
49807	1/20/10 1/25/10	18911MAA 288457	CLOUD PEAK ENERGY RES/FIN NOMURA	8.2500 12/15/17	225,000.00	8.375 104.00		234,000.00	10,636.94
42277	1/05/10 1/12/10	226566AC 288457	CRICKET COMMUNICATIONS NOMURA	9.3750 11/01/14	250,000.00	9.795 102.00		255,000.00	9,013.07
42277	1/05/10 1/08/10	226566AC 288457	CRICKET COMMUNICATIONS NOMURA	9.3750 11/01/14	125,000.00	9.795 102.12		127,656.25	4,665.64
42277	1/06/10 1/11/10	226566AC 288457	CRICKET COMMUNICATIONS NOMURA	9.3750 11/01/14	350,000.00	9.795 103.00		360,500.00	16,120.34
47636	1/15/10 1/21/10	226566AG 288457	CRICKET COMMUNICATIONS NOMURA	10.0000 7/15/15	150,000.00	10.233 102.00		153,000.00	4,443.75
47636	1/15/10 1/21/10	226566AG 288457	CRICKET COMMUNICATIONS NOMURA	10.0000 7/15/15	60,000.00	10.233 102.00		61,200.00	1,777.50
44501	1/25/10 1/28/10	228227AZ 288457	CROWN CASTLE INTL CORP NOMURA	9.0000 1/15/15	895,000.00	9.501 108.50		971,075.00	93,553.75
46684	1/22/10 1/27/10	28368EAD 288457	EL PASO ENERGY CORP NOMURA	7.8000 8/01/31	805,000.00	10.033 98.250		790,912.50	143,272.27
50388	1/08/10 1/13/10	319963AR 288457	FIRST DATA CORP NOMURA	9.8750 9/24/15	75,000.00	11.578 93.500		70,125.00	373.07
50388	1/11/10 1/14/10	319963AR 288457	FIRST DATA CORP NOMURA	9.8750 9/24/15	75,000.00	11.578 94.000		70,500.00	746.13
50344	1/20/10 1/25/10	36186CBW 288457	GMAC INC NOMURA	6.7500 12/01/14	361,000.00	12.521 97.000		350,170.00	63,308.64
46260	1/04/10 1/07/10	404119BE 288457	HCA INC NOMURA	8.5000 4/15/19	575,000.00	8.509 108.12		621,718.75	47,176.43

5167

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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
SALE 49848	1/14/10 1/20/10	421924BG 288457	HEALTHSOUTH CORP NOMURA	8.1250 2/15/20	325,000.00	8.371 99.000		321,750.00	2,146.28
SALE 47110	12/11/09 1/05/10	48238QAF 288457	KAR HLDGS INC NOMURA	10.0000 5/01/15	585,000.00	13.559 108.00		631,800.00	124,189.75
SALE 47110	1/15/10 1/21/10	48238QAF 288457	KAR HLDGS INC NOMURA	10.0000 5/01/15	15,000.00	13.559 106.75		16,012.50	2,985.85
SALE 48111	1/20/10 1/25/10	62947QAG 288457	NXP BV NXP FUNDING NOMURA	9.5000 10/15/15	125,000.00	23.289 87.500		109,375.00	37,485.80
SALE 49019	1/22/10 1/27/10	63934EAM 288457	NAVISTAR INTERNATIONAL CORP NOMURA	8.2500 11/01/21	250,000.00	8.530 102.00		255,000.00	10,193.59
SALE 42303	1/12/10 1/15/10	65409QAC 288457	NIELSEN FINANCE NOMURA	10.0000 8/01/14	570,000.00	10.956 105.00		598,500.00	47,670.26
SALE 48856	1/05/10 1/08/10	767754BM 288457	RITE AID CORP NOMURA	8.6250 3/01/15	200,000.00	14.037 88.750		177,500.00	16,313.02
SALE 43874	1/04/10 1/07/10	767754BT 288457	RITE AID CORP NOMURA	9.5000 6/15/17	25,000.00	16.778 88.500		22,125.00	4,703.02
SALE 43874	1/04/10 1/07/10	767754BT 288457	RITE AID CORP NOMURA	9.5000 6/15/17	75,000.00	16.778 88.625		66,468.75	14,202.80
SALE 43874	1/06/10 1/11/10	767754BT 288457	RITE AID CORP NOMURA	9.5000 6/15/17	75,000.00	16.778 90.000		67,500.00	15,218.80
SALE 43874	1/06/10 1/11/10	767754BT 288457	RITE AID CORP NOMURA	9.5000 6/15/17	150,000.00	16.778 90.250		135,375.00	30,812.59
SALE 43025	1/06/10 1/11/10	867363AL 288457	SUNGARD DATA SYS INC NOMURA	10.2500 8/15/15	25,000.00	15.284 106.50		26,625.00	6,253.81
SALE 43025	1/06/10 1/11/10	867363AL 288457	SUNGARD DATA SYS INC NOMURA	10.2500 8/15/15	75,000.00	15.284 106.25		79,687.50	18,573.94

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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
SALE 42351	12/18/09 1/05/10	87611UAC 288457	TARGA RESOURCES NOMURA	8.5000 11/01/13	430,000.00	9.556 104.37		448,812.50	33,175.06
SALE 47198	1/26/10 1/29/10	881609AW 288457	TESORO CORP NOMURA	9.7500 6/01/19	75,000.00	9.902 107.87		80,906.25	6,610.41
SALE 44571	1/06/10 1/11/10	882330AG 288457	TEXAN COMPETITIVE ELEC HLD NOMURA	10.2500 11/01/15	795,000.00	15.879 85.875		682,706.25	53,832.59
SALE 42020	1/20/10 1/25/10	904201AA 288457	UNIVISION COMM NOMURA	10.5000 3/15/15	75,000.00	31.205 90.500		67,875.00	31,482.89
SALE 50494	1/12/10 1/15/10	909279BF 288457	UNITED AIRLINES NOMURA	9.8750 8/01/13	50,000.00	10.126 101.25		50,625.00	995.50
SALE 50494	1/12/10 1/15/10	909279BF 288457	UNITED AIRLINES NOMURA	9.8750 8/01/13	25,000.00	10.126 102.12		25,531.25	716.50
SALE 50494	1/12/10 1/15/10	909279BF 288457	UNITED AIRLINES NOMURA	9.8750 8/01/13	25,000.00	10.126 101.37		25,343.75	529.00
SALE 50494	1/12/10 1/15/10	909279BF 288457	UNITED AIRLINES NOMURA	9.8750 8/01/13	25,000.00	10.126 101.12		25,281.25	466.50
SALE 50494	1/12/10 1/15/10	909279BF 288457	UNITED AIRLINES NOMURA	9.8750 8/01/13	50,000.00	10.126 102.00		51,000.00	1,370.50
SALE 50494	1/14/10 1/20/10	909279BF 288457	UNITED AIRLINES NOMURA	9.8750 8/01/13	50,000.00	10.126 102.00		51,000.00	1,367.86
SALE 50492 2,354.28	1/22/10 1/27/10	909279BJ 288457	UNITED AIRLINES NOMURA	12.0000 11/01/13	175,000.00	13.405 97.250		170,187.50	
SALE 49584	1/22/10 1/27/10	913405AD 288457	UNIVERSAL CITY DEVELOPMT NOMURA	8.7500 11/15/15	125,000.00	9.099 101.00		126,250.00	3,213.72
SALE 47712	1/05/10 1/08/10	97314XAE 288457	WIND ACQUISITION FIN SA NOMURA	11.7500 7/15/17	100,000.00	11.710 109.87		109,875.00	9,682.77

5167

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 1/01/10 THROUGH 1/31/10

NOMURA (5167) -Cont.

PAGE:

140

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 47712	1/19/10 1/22/10	97314XAE 288457	WIND ACQUISITION FIN SA NOMURA	11.7500 7/15/17	375,000.00	11.710 110.25		413,437.50	37,718.66
SALE 47712	1/20/10 1/25/10	97314XAE 288457	WIND ACQUISITION FIN SA NOMURA	11.7500 7/15/17	100,000.00	11.710 110.12		110,125.00	9,935.95
SUBTOTAL FIXED SALES:					11,571,000.00			11,451,964.35	1,115,194.16
TOTAL FUND SALES:					11,571,000.00			11,451,964.35	1,115,194.16

END OF REPORT FOR: NOMURA