

4302

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

DCP SMALL CAP. (EQUITY) (4302)									PAGE:
1									
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF STOCK AND OTHER EQUITIES									
SALE 23324	8/28/09 9/02/09	53555510 422937	LINDSAY CORP. MAGNA SECURITIES CORP		15,000.00	43.788	16.89 150.00	656,651.61	153,229.94
SALE 29914	8/28/09 9/02/09	65566310 422937	NORDSON CORP. CREDIT SUISSE SEC (AES)		7,000.00	54.419	9.79 70.00	380,849.71	113,288.75
SUBTOTAL STOCK SALES:					22,000.00		26.68	1,037,501.32	
							220.00		
TOTAL FUND SALES:					22,000.00		26.68	1,037,501.32	
							220.00		
END OF REPORT FOR: DCP SMALL CAP. (EQUITY)									

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

N.J. BEST - POOLED EQUITY FD (4340)									PAGE:
2									
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 48503	9/16/09 9/21/09	01880410 422989	ALLIANT TECHSYSTEMS INC ELECTRONIC BROKERAGE SYSTEM		6,000.00	75.880	30.00	455,311.20	
PUR 48503	9/17/09 9/22/09	01880410 422995	ALLIANT TECHSYSTEMS INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	75.191	5.00	75,196.00	
PUR 48503	9/24/09 9/29/09	01880410 423020	ALLIANT TECHSYSTEMS INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	77.790	5.00	77,795.00	
PUR 44964	9/04/09 9/10/09	02040910 422959	ALMOST FAMILY INC LABRANCHE/OTC		2,000.00	27.552	20.00	55,124.60	
PUR 48644	9/23/09 9/29/09	03739T10 423017	A123 SYSTEMS INC MORGAN STANLEY		8,000.00	13.500		108,000.00	
PUR 48571	9/22/09 9/25/09	03760410 423010	APOLLO GROUP A CREDIT SUISSE SEC (AES)		9,000.00	73.269	90.00	659,511.00	
PUR 48571	9/23/09 9/28/09	03760410 423014	APOLLO GROUP A CREDIT SUISSE SEC (AES)		2,000.00	70.937	20.00	141,893.20	
PUR 36208	8/28/09 9/02/09	03783310 422935	APPLE INC. CREDIT SUISSE SEC (AES)		500.00	170.08	5.00	85,049.00	
PUR 36208	8/31/09 9/03/09	03783310 422940	APPLE INC. CREDIT SUISSE SEC (AES)		500.00	167.69	5.00	83,854.00	
PUR 36208	9/16/09 9/21/09	03783310 422989	APPLE INC. CREDIT SUISSE SEC (AES)		500.00	178.04	5.00	89,029.20	
PUR 36208	9/23/09 9/28/09	03783310 423014	APPLE INC. MERRIMAN/OTC		2,000.00	188.01	20.00	376,048.00	
PUR 48434	9/09/09 9/14/09	04743P10 422969	ATHEROS COMMUNICATIONS IN CREDIT SUISSE SEC (AES)		20,000.00	27.157	200.00	543,338.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

N.J. BEST - POOLED EQUITY FD (4340) -Cont.									PAGE:
3									
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 48434	9/10/09 9/15/09	04743P10 422973	ATHEROS COMMUNICATIONS IN CREDIT SUISSE SEC (AES)		2,000.00	28.046	20.00	56,112.80	
PUR 48434	9/14/09 9/17/09	04743P10 422981	ATHEROS COMMUNICATIONS IN MERRIMAN/OTC		3,000.00	26.997	30.00	81,021.00	
PUR 48434	9/15/09 9/18/09	04743P10 422985	ATHEROS COMMUNICATIONS IN CREDIT SUISSE SEC (AES)		2,000.00	27.275	20.00	54,570.20	
PUR 48499	9/16/09 9/21/09	05276910 422989	AUTODESK INC CREDIT SUISSE SEC (AES)		22,000.00	23.630	220.00	520,084.40	
PUR 48499	9/17/09 9/22/09	05276910 422995	AUTODESK INC CREDIT SUISSE SEC (AES)		2,000.00	24.098	20.00	48,216.20	
PUR 48499	9/18/09 9/23/09	05276910 423000	AUTODESK INC CREDIT SUISSE SEC (AES)		3,000.00	23.457	30.00	70,399.50	
PUR 48499	9/21/09 9/24/09	05276910 423006	AUTODESK INC CREDIT SUISSE SEC (AES)		1,000.00	23.917	10.00	23,926.50	
PUR 37926	9/04/09 9/10/09	05714910 422959	BAKER (MICHAEL) CORP MAGNA SECURITIES CORP		1,000.00	33.591	10.00	33,601.00	
PUR 47512	8/31/09 9/03/09	05722410 422940	BAKER HUGHES IN MAGNA SECURITIES CORP		3,000.00	34.819	30.00	104,486.10	
PUR 46954	9/10/09 9/15/09	06050510 422973	BANK OF AMERICA BLAYLOCK ROBERT VAN LLC		4,000.00	16.900	40.00	67,640.00	
PUR 48325	8/28/09 9/02/09	08442310 422935	W R BERKLEY CORP BMO CAPITAL MARKETS/EXECUTI		20,000.00	25.540	200.00	510,990.00	
PUR 48325	8/31/09 9/03/09	08442310 422940	W R BERKLEY CORP BLAYLOCK ROBERT VAN LLC		4,000.00	25.567	40.00	102,306.00	
PUR 48325	9/01/09 9/04/09	08442310 422945	W R BERKLEY CORP BLAYLOCK ROBERT VAN LLC		1,000.00	25.550	10.00	25,560.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

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

-									
PUR 48325	9/03/09 9/09/09	08442310 422955	W R BERKLEY CORP WILLIAMS CAPITAL GROUP		1,000.00	25.320	10.00	25,330.00	
PUR 48325	9/16/09 9/21/09	08442310 422989	W R BERKLEY CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	24.993	10.00	49,995.20	
PUR 48373	9/02/09 9/08/09	12526910 422951	CF INDUSTRIES HOLDINGS INC MERIDIAN EQUITY PARTNERS		6,000.00	81.515	60.00	489,151.80	
PUR 47604	9/16/09 9/21/09	14343640 422989	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		2,000.00	9.542	20.00	19,103.00	
PUR 47604	9/16/09 9/21/09	14343640 422989	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		3,000.00	9.593	30.00	28,809.90	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					5,000.00	9.573	50.00	47,912.90	

PUR 47604	9/17/09 9/22/09	14343640 422995	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		2,000.00	9.704	20.00	19,427.20	
PUR 41851	8/31/09 9/03/09	16516710 422940	CHESAPEAKE ENERGY CORP. MAGNA SECURITIES CORP		5,000.00	22.752	50.00	113,810.00	
PUR 47786	9/10/09 9/15/09	19259P30 422973	COINSTAR INC CREDIT SUISSE SEC (AES)		1,000.00	30.451	10.00	30,461.10	
PUR 48280	8/27/09 9/01/09	24736170 422931	DELTA AIR LINES INC DEL DEUTSCHE BANK AG (DOMESTIC)		7,000.00	7.410	210.00	52,080.00	
PUR 48280	8/28/09 9/02/09	24736170 422935	DELTA AIR LINES INC DEL WILLIAMS CAPITAL GROUP		4,000.00	7.573	40.00	30,330.00	
PUR 48280	9/02/09 9/08/09	24736170 422951	DELTA AIR LINES INC DEL MAGNA SECURITIES CORP		4,000.00	6.780	40.00	27,160.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

5

TRXN/ INVNT#	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 48280	9/03/09 9/09/09	24736170 422955	DELTA AIR LINES INC DEL WILLIAMS CAPITAL GROUP		10,000.00	7.030	100.00	70,400.00	
PUR 48633	9/23/09 9/28/09	25189310 423014	DEVRY ELECTRONIC BROKERAGE SYSTEM		11,000.00	55.124	55.00	606,421.20	
PUR 48251	8/31/09 9/03/09	26969P10 422940	EAGLE MATERIALS INC MAGNA SECURITIES CORP		1,000.00	26.245	10.00	26,255.00	
PUR 48251	9/04/09 9/10/09	26969P10 422959	EAGLE MATERIALS INC MAGNA SECURITIES CORP		2,000.00	24.570	20.00	49,160.00	
PUR 48282	8/27/09 9/01/09	27886510 422931	ECOLAB INC DEUTSCHE BANK AG (DOMESTIC)		3,000.00	41.980	90.00	126,030.00	
PUR 44779	9/10/09 9/15/09	28238P10 422973	EHEALTH INC. CREDIT SUISSE SEC (AES)		1,000.00	17.314	10.00	17,324.10	
PUR 44779	9/16/09 9/21/09	28238P10 422989	EHEALTH INC. CREDIT SUISSE SEC (AES)		2,000.00	15.837	20.00	31,693.00	
PUR 48535	9/18/09 9/23/09	30257110 423000	FPL GROUP INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	54.820	50.00	548,253.00	
PUR 48535	9/21/09 9/24/09	30257110 423006	FPL GROUP INC ELECTRONIC BROKERAGE SYSTEM		3,000.00	54.930	15.00	164,805.00	
PUR 48535	9/23/09 9/28/09	30257110 423014	FPL GROUP INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	54.140	5.00	54,145.00	
PUR 48569	9/22/09 9/25/09	34985310 423010	FORWARD AIR CORPORATION CREDIT SUISSE SEC (AES)		20,000.00	23.587	200.00	471,932.00	
PUR 48569	9/23/09 9/28/09	34985310 423014	FORWARD AIR CORPORATION CREDIT SUISSE SEC (AES)		4,000.00	23.619	40.00	94,515.60	
PUR 48545	9/16/09 9/21/09	35874810 423002	FRISCHS RESTAURANTS, INC. TRANSFERRED TO		22,400.00	24.100		539,840.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

6

TRXN/ INVNT#	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 48125	9/23/09 9/28/09	35952W10 423014	FUEL SYSTEMS SOLUTIONS INC CREDIT SUISSE SEC (AES)		4,000.00	36.677	40.00	146,749.20	
PUR 48125	9/24/09 9/29/09	35952W10 423020	FUEL SYSTEMS SOLUTIONS INC CREDIT SUISSE SEC (AES)		1,000.00	35.887	10.00	35,897.30	
PUR 48284	8/27/09 9/01/09	40521710 422931	HAIN CELESTIAL GROUP BARCLAYS CAPITAL (DOMESTIC)		4,000.00	16.746	120.00	67,104.40	
PUR 48284	8/28/09 9/02/09	40521710 422935	HAIN CELESTIAL GROUP CREDIT SUISSE SEC (AES)		2,000.00	16.177	20.00	32,374.00	
PUR 48284	8/31/09 9/03/09	40521710 422940	HAIN CELESTIAL GROUP CREDIT SUISSE SEC (AES)		2,000.00	15.938	20.00	31,895.20	
PUR 45198	8/31/09 9/03/09	45920010 422940	INTL BUSINESS MACHINES CORP MAGNA SECURITIES CORP		1,000.00	117.57	10.00	117,585.00	
PUR 45198	9/04/09 9/10/09	45920010 422959	INTL BUSINESS MACHINES CORP MAGNA SECURITIES CORP		2,000.00	116.41	20.00	232,851.00	
PUR 45198	9/15/09 9/18/09	45920010 422985	INTL BUSINESS MACHINES CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	119.00	5.00	119,005.00	
PUR 28084	9/14/09 9/17/09	46625H10 422981	JP MORGAN CHASE & CO BLAYLOCK ROBERT VAN LLC		1,000.00	42.235	10.00	42,245.00	
PUR 48338	8/31/09 9/03/09	47110910 422940	JARDEN CORP BLAYLOCK ROBERT VAN LLC		20,000.00	24.354	200.00	487,270.00	
PUR 48338	9/01/09 9/04/09	47110910 422945	JARDEN CORP BLAYLOCK ROBERT VAN LLC		8,000.00	24.556	80.00	196,530.40	
PUR 47968	9/04/09 9/10/09	48247020 422959	KIT DIGITAL INC MERRIMAN/OTC		2,000.00	7.864	20.00	15,747.80	
PUR 47968	9/10/09 9/15/09	48247020 422973	KIT DIGITAL INC CREDIT SUISSE SEC (AES)		2,000.00	7.809	20.00	15,637.60	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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

PAGE:

7

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 48337	8/31/09 9/03/09	49918380 422940	KNOLOGY INC CREDIT SUISSE SEC (AES)		25,000.00	7.245	250.00	181,372.50	
PUR 48337	9/01/09 9/04/09	49918380 422945	KNOLOGY INC CREDIT SUISSE SEC (AES)		25,000.00	7.616	250.00	190,640.00	
PUR 48337	9/04/09 9/10/09	49918380 422959	KNOLOGY INC LABRANCHE/OTC		10,000.00	7.266	100.00	72,758.00	
PUR 21677	9/17/09 9/22/09	50540R40 422995	LABORATORY CORP OF AMERICA ELECTRONIC BROKERAGE SYSTEM		2,000.00	65.562	10.00	131,133.00	
PUR 48436	9/09/09 9/14/09	53261M10 422969	LIMELIGHT NETWORKS INC MERRIMAN/OTC		60,000.00	3.720	600.00	223,770.00	
PUR 48436	9/10/09 9/15/09	53261M10 422973	LIMELIGHT NETWORKS INC CREDIT SUISSE SEC (AES)		20,000.00	3.791	200.00	76,014.00	
PUR 48436	9/11/09 9/16/09	53261M10 422977	LIMELIGHT NETWORKS INC CREDIT SUISSE SEC (AES)		10,000.00	3.895	100.00	39,049.00	
PUR 48350	9/01/09 9/04/09	53591920 422945	LIONS GATE ENTERTAINMENT CO BLAYLOCK ROBERT VAN LLC		70,000.00	6.545	700.00	458,822.00	
PUR 48350	9/02/09 9/08/09	53591920 422951	LIONS GATE ENTERTAINMENT CO MAGNA SECURITIES CORP		5,000.00	6.438	50.00	32,240.00	
PUR 48350	9/04/09 9/10/09	53591920 422959	LIONS GATE ENTERTAINMENT CO MAGNA SECURITIES CORP		10,000.00	6.304	100.00	63,141.00	
PUR 48350	9/14/09 9/17/09	53591920 422981	LIONS GATE ENTERTAINMENT CO BLAYLOCK ROBERT VAN LLC		5,000.00	6.452	50.00	32,309.00	
PUR 48350	9/14/09 9/17/09	53591920 422981	LIONS GATE ENTERTAINMENT CO BLAYLOCK ROBERT VAN LLC		5,000.00	6.439	50.00	32,245.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					10,000.00	6.445	100.00	64,554.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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

PAGE:

8

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 48350	9/15/09 9/18/09	53591920 422985	LIONS GATE ENTERTAINMENT CO ELECTRONIC BROKERAGE SYSTEM		5,000.00	6.587	25.00	32,961.00	
PUR 48350	9/22/09 9/25/09	53591920 423010	LIONS GATE ENTERTAINMENT CO ELECTRONIC BROKERAGE SYSTEM		4,000.00	6.680	20.00	26,740.00	
PUR 48505	9/16/09 9/21/09	58933110 422989	MERCK & CO MORGAN STANLEY		30,000.00	32.110		963,312.00	
PUR 48505	9/17/09 9/22/09	58933110 422995	MERCK & CO ELECTRONIC BROKERAGE SYSTEM		10,000.00	32.164	50.00	321,692.00	
PUR 47985	9/04/09 9/10/09	58949910 422959	MERGE HEALTHCARE INC LABRANCHE/OTC		10,000.00	3.388	100.00	33,981.00	
PUR 48421	9/08/09 9/11/09	59511210 422965	MICRON TECHNOLOGY INC MORGAN STANLEY		100,000.00	7.634		763,380.00	
PUR 47655	8/28/09 9/02/09	61744644 422935	MORGAN STANLEY WILLIAMS CAPITAL GROUP		1,000.00	29.610	10.00	29,620.00	
PUR 47655	9/11/09 9/16/09	61744644 422977	MORGAN STANLEY MAGNA SECURITIES CORP		4,000.00	28.935	40.00	115,780.00	
PUR 47655	9/14/09 9/17/09	61744644 422981	MORGAN STANLEY BLAYLOCK ROBERT VAN LLC		1,000.00	28.405	10.00	28,415.00	
PUR 48352	9/01/09 9/04/09	61945A10 422945	MOSIAC CO BLAYLOCK ROBERT VAN LLC		10,000.00	50.253	100.00	502,633.00	
PUR 48352	9/02/09 9/08/09	61945A10 422951	MOSIAC CO MAGNA SECURITIES CORP		4,000.00	50.100	40.00	200,440.00	

PUR 48031	9/16/09 9/21/09	62944T10 422989	NVR INC BMO CAPITAL MARKETS/EXECUTI	200.00	668.99	2.00	133,801.36
PUR 48501	9/16/09 9/21/09	63934E10 422989	NAVISTAR MORGAN STANLEY	12,000.00	41.731		500,775.60

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

9

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

PAGE:

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 48501	9/23/09 9/28/09	63934E10 423014	NAVISTAR ELECTRONIC BROKERAGE SYSTEM		2,000.00	40.672	10.00	81,353.00	
PUR 48501	9/24/09 9/29/09	63934E10 423020	NAVISTAR ELECTRONIC BROKERAGE SYSTEM		1,000.00	39.800	5.00	39,805.00	
PUR 47942	9/18/09 9/23/09	65163910 423000	NEWMONT MINING ELECTRONIC BROKERAGE SYSTEM		2,000.00	45.253	10.00	90,516.00	
PUR 47942	9/21/09 9/24/09	65163910 423006	NEWMONT MINING ELECTRONIC BROKERAGE SYSTEM		1,000.00	43.510	5.00	43,515.00	
PUR 29494	9/04/09 9/10/09	69002720 422959	OUTDOOR CHANNEL HOLDINGS IN LABRANCHE/OTC		2,000.00	6.711	20.00	13,442.00	
PUR 48433	9/09/09 9/14/09	71708110 422969	PFIZER INC BLAYLOCK ROBERT VAN LLC		30,000.00	16.258	300.00	488,046.00	
PUR 48433	9/10/09 9/15/09	71708110 422973	PFIZER INC BLAYLOCK ROBERT VAN LLC		20,000.00	16.310	200.00	326,400.00	
PUR 48433	9/11/09 9/16/09	71708110 422977	PFIZER INC MAGNA SECURITIES CORP		30,000.00	16.440	300.00	493,500.00	
PUR 48433	9/14/09 9/17/09	71708110 422981	PFIZER INC BLAYLOCK ROBERT VAN LLC		20,000.00	16.328	200.00	326,762.00	
PUR 48433	9/15/09 9/18/09	71708110 422985	PFIZER INC ELECTRONIC BROKERAGE SYSTEM		20,000.00	16.300	100.00	326,100.00	
PUR 46288	9/04/09 9/10/09	72925110 422959	PLUM CREEK TIMBER CO INC MAGNA SECURITIES CORP		1,000.00	28.422	10.00	28,432.00	
PUR 38456	9/16/09 9/21/09	74346Y10 422989	PROS HOLDINGS INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	7.402	10.00	14,814.40	
PUR 46575	9/04/09 9/10/09	74731Q10 422959	PZENA INVESTMENT MGMT INC MAGNA SECURITIES CORP		2,000.00	6.687	20.00	13,393.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

10

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

PAGE:

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 47946	9/24/09 9/29/09	75876610 423020	REGAL ENTERTAINMENT GROUP ELECTRONIC BROKERAGE SYSTEM		10,000.00	12.425	50.00	124,302.00	
PUR 43802	8/28/09 9/02/09	76041610 422935	REPUBLIC FIRST BANCORP INC. CREDIT SUISSE SEC (AES)		2,000.00	6.572	20.00	13,163.00	
PUR 43802	9/25/09 9/30/09	76041610 423024	REPUBLIC FIRST BANCORP INC. CREDIT SUISSE SEC (AES)		8,000.00	4.391	80.00	35,207.20	
PUR 40344	8/27/09 9/01/09	78403A10 422931	SCO GROUP INC. (THE) INSTINET (PORTAL)		20,000.00	.340	100.00	6,900.00	
PUR 40344	8/28/09 9/02/09	78403A10 422935	SCO GROUP INC. (THE) INSTINET (PORTAL)		20,000.00	.303	100.00	6,150.00	
PUR 40344	8/31/09 9/03/09	78403A10 422940	SCO GROUP INC. (THE) INSTINET (PORTAL)		20,000.00	.300	100.00	6,100.00	
PUR 40344	9/01/09 9/04/09	78403A10 422945	SCO GROUP INC. (THE) INSTINET (PORTAL)		20,000.00	.300	100.00	6,100.00	
PUR 40344	9/15/09 9/18/09	78403A10 422985	SCO GROUP INC. (THE) INSTINET (PORTAL)		20,000.00	.180	100.00	3,700.00	
PUR	9/17/09	78477410	STEC INC						

48520	9/22/09	422995	CREDIT SUISSE SEC (AES)	2,000.00	33.179	20.00	66,377.80	
PUR	9/17/09	78477410	STEC INC					
48520	9/22/09	422995	CREDIT SUISSE SEC (AES)	15,000.00	33.610	150.00	504,301.50	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				17,000.00	33.559	170.00	570,679.30	
PUR	9/18/09	78477410	STEC INC					
48520	9/23/09	423000	CREDIT SUISSE SEC (AES)	2,000.00	30.321	20.00	60,662.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

11

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	9/18/09	78477410	STEC INC		5,000.00	31.710	50.00	158,600.00	
48520	9/23/09	423000	CREDIT SUISSE SEC (AES)						
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				7,000.00	31.313	70.00	219,262.00		
PUR	9/21/09	78477410	STEC INC		2,000.00	29.180	20.00	58,379.80	
48520	9/24/09	423006	CREDIT SUISSE SEC (AES)						
PUR	9/24/09	78477410	STEC INC		2,000.00	29.238	20.00	58,495.60	
48520	9/29/09	423020	CREDIT SUISSE SEC (AES)						
PUR	8/27/09	82706L10	SILICON GRAPHICS INTERNATIO		1,550.00	5.482	62.00	8,559.41	
47177	9/01/09	422931	JP MORGAN						
PUR	8/28/09	82706L10	SILICON GRAPHICS INTERNATIO		10.00	5.500	.40	55.40	
47177	9/02/09	422935	JP MORGAN						
PUR	8/31/09	82706L10	SILICON GRAPHICS INTERNATIO		7,149.00	5.455	285.96	39,280.90	
47177	9/03/09	422940	JP MORGAN						
PUR	9/01/09	82706L10	SILICON GRAPHICS INTERNATIO		8,491.00	5.477	339.64	46,845.70	
47177	9/04/09	422945	JP MORGAN						
PUR	9/24/09	83175610	SMITH & WESSON		100,000.00	5.237	1,000.00	524,650.00	
48649	9/29/09	423020	MERRIMAN/OTC						
PUR	8/28/09	83269640	JM SMUCKER CO/THE		2,000.00	51.923	20.00	103,865.00	
44932	9/02/09	422935	WILLIAMS CAPITAL GROUP						
PUR	8/31/09	83269640	JM SMUCKER CO/THE		1,000.00	52.032	10.00	52,042.00	
44932	9/03/09	422940	BLAYLOCK ROBERT VAN LLC						
PUR	9/22/09	83546010	SONIC SOLUTIONS		10,000.00	5.657	100.00	56,665.00	
42767	9/25/09	423010	CREDIT SUISSE SEC (AES)						

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

12

TRXN/ INVNT#	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	9/02/09	86816810	SUPERIOR INDUSTRIES INTL		2,000.00	13.593	20.00	27,206.00	
47344	9/08/09	422951	MAGNA SECURITIES CORP						
PUR	9/15/09	87161C10	SYNOVUS FINANCIAL CORP		100,000.00	4.200		420,020.00	
48490	9/18/09	422985	MORGAN STANLEY						
PUR	9/16/09	87161C10	SYNOVUS FINANCIAL CORP		100,000.00	4.000		400,000.00	
48490	9/22/09	422992	JP MORGAN						
PUR	9/03/09	87244340	THQ INC		10,000.00	5.424	100.00	54,342.00	
47941	9/09/09	422955	CREDIT SUISSE SEC (AES)						
PUR	9/04/09	87244340	THQ INC		10,000.00	5.464	100.00	54,743.00	
47941	9/10/09	422959	LABRANCHE/OTC						
PUR	9/08/09	87244340	THQ INC		10,000.00	5.667	100.00	56,769.00	
47941	9/11/09	422965	MERRIMAN/OTC						
PUR	9/10/09	87405410	TAKE-TWO INTERACTIVE		40,000.00	11.014	400.00	440,976.00	
48446	9/15/09	422973	CREDIT SUISSE SEC (AES)						

PUR 48446	9/11/09 9/16/09	87405410 422977	TAKE-TWO INTERACTIVE CREDIT SUISSE SEC (AES)	2,000.00	11.349	20.00	22,718.60
PUR 48446	9/14/09 9/17/09	87405410 422981	TAKE-TWO INTERACTIVE SUSQUEHANNA/OTC	2,000.00	11.390	20.00	22,800.00
PUR 48446	9/16/09 9/21/09	87405410 422989	TAKE-TWO INTERACTIVE CREDIT SUISSE SEC (AES)	2,000.00	11.976	20.00	23,971.60
PUR 48446	9/18/09 9/23/09	87405410 423000	TAKE-TWO INTERACTIVE CREDIT SUISSE SEC (AES)	4,000.00	11.701	40.00	46,842.00
PUR 48446	9/22/09 9/25/09	87405410 423010	TAKE-TWO INTERACTIVE CREDIT SUISSE SEC (AES)	2,000.00	11.341	20.00	22,702.20
PUR 48446	9/23/09 9/28/09	87405410 423014	TAKE-TWO INTERACTIVE CREDIT SUISSE SEC (AES)	2,000.00	11.825	20.00	23,669.80

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 45489	9/18/09 9/23/09	88731730 423000	TIME WARNER INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	29.290	10.00	58,590.00	
PUR 47828	9/04/09 9/10/09	88830R10 422959	TITAN MACHINERY INC LABRANCHE/OTC		2,000.00	11.887	20.00	23,793.40	
PUR 47828	9/04/09 9/10/09	88830R10 422959	TITAN MACHINERY INC MERRIMAN/OTC		2,000.00	11.678	20.00	23,376.60	
PUR 47828	9/16/09 9/21/09	88830R10 422989	TITAN MACHINERY INC CREDIT SUISSE SEC (AES)		4,000.00	12.998	40.00	52,031.20	
PUR 47828	9/16/09 9/21/09	88830R10 422989	TITAN MACHINERY INC CREDIT SUISSE SEC (AES)		4,000.00	13.131 =====	40.00	52,564.40	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					8,000.00	13.064	80.00	104,595.60	
PUR 42955	8/28/09 9/02/09	90323610 422935	URS CORP. WILLIAMS CAPITAL GROUP		1,000.00	43.781	10.00	43,791.00	
PUR 42955	9/16/09 9/21/09	90323610 422989	URS CORP. ELECTRONIC BROKERAGE SYSTEM		1,000.00	44.414	5.00	44,419.00	
PUR 42955	9/24/09 9/29/09	90323610 423020	URS CORP. ELECTRONIC BROKERAGE SYSTEM		2,000.00	41.560	10.00	83,130.00	
PUR 48671	9/25/09 9/30/09	90984P10 423024	UNITED COMMUNITY BANKS/GA CREDIT SUISSE SEC (AES)		50,000.00	4.883	500.00	244,635.00	
PUR 48671	9/25/09 9/30/09	90984P10 423024	UNITED COMMUNITY BANKS/GA ITG (CHANNEL)		50,000.00	4.860	500.00	243,495.00	
PUR 44273	9/03/09 9/09/09	91126810 422955	UNITED ONLINE, INC. CREDIT SUISSE SEC (AES)		2,000.00	7.090	20.00	14,199.40	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

14

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 48424	9/08/09 9/11/09	92553P20 422965	VIACOM INC. "B" MORGAN STANLEY		21,000.00	25.232		529,878.30	
PUR 48424	9/09/09 9/14/09	92553P20 422969	VIACOM INC. "B" BLAYLOCK ROBERT VAN LLC		4,000.00	25.135	40.00	100,581.20	
PUR 48424	9/10/09 9/15/09	92553P20 422973	VIACOM INC. "B" BLAYLOCK ROBERT VAN LLC		1,000.00	25.900	10.00	25,910.00	
PUR 40141	8/27/09 9/01/09	93114210 422931	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	51.540	30.00	51,570.00	
PUR 46540	9/04/09 9/10/09	94974610 422959	WELLS FARGO & COMPANY BMO CAPITAL MARKETS/EXECUTI		3,000.00	26.890	30.00	80,700.00	

PUR 47586	9/22/09 9/25/09	98884U10 423010	ZAGG INCORPORATED INSTINET (PORTAL)	4,000.00	5.190	28.00	20,788.00	
PUR 48669	9/25/09 9/30/09	G3673810 423024	FRESH DEL MONTE ELECTRONIC BROKERAGE SYSTEM	15,000.00	22.405	75.00	336,156.00	
SUBTOTAL STOCK PURCHASES:				1,602,300.00		11,818.00	22,736,260.77	
TOTAL FUND PURCHASES:				1,602,300.00		11,818.00	22,736,260.77	
SALES OF STOCK AND OTHER EQUITIES								
SALE 43433	8/28/09 9/02/09	00282410 422936	ABBOTT LABORATORIES WILLIAMS CAPITAL GROUP	1,000.00	46.210	1.19 10.00	46,198.81	-3,914.01
SALE 43433	9/18/09 9/23/09	00282410 423001	ABBOTT LABORATORIES BLAYLOCK ROBERT VAN LLC	1,000.00	46.060	1.19 10.00	46,048.81	-4,064.01
SALE 43433	9/25/09 9/30/09	00282410 423025	ABBOTT LABORATORIES ELECTRONIC BROKERAGE SYSTEM	2,000.00	47.253	2.43 10.00	94,492.57	-5,733.07

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 47426	9/14/09 9/17/09	01877210 422982	ALLIANCE ONE INTL INC BLAYLOCK ROBERT VAN LLC		20,000.00	4.605	2.37 200.00	91,889.63	13,177.63
SALE 47426	9/15/09 9/18/09	01877210 422986	ALLIANCE ONE INTL INC ELECTRONIC BROKERAGE SYSTEM		20,000.00	4.577	2.35 100.00	91,439.65	12,727.65
SALE 47426	9/16/09 9/21/09	01877210 422990	ALLIANCE ONE INTL INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	4.635	1.19 50.00	46,298.81	6,942.81
SALE 47426	9/18/09 9/23/09	01877210 423001	ALLIANCE ONE INTL INC BLAYLOCK ROBERT VAN LLC		10,000.00	4.618	1.19 100.00	46,075.81	6,719.81
SALE 47426	9/21/09 9/24/09	01877210 423007	ALLIANCE ONE INTL INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	4.600	1.18 50.00	45,948.82	6,592.82
SALE 47426	9/22/09 9/25/09	01877210 423011	ALLIANCE ONE INTL INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	4.544	1.17 50.00	45,389.83	6,033.83
SALE 36840	8/28/09 9/02/09	01964550 422936	ALLIS-CHALMERS ENERGY INC. WILLIAMS CAPITAL GROUP		20,000.00	3.439	1.77 200.00	68,582.23	9,809.38
SALE 36840	9/15/09 9/18/09	01964550 422986	ALLIS-CHALMERS ENERGY INC. ELECTRONIC BROKERAGE SYSTEM		30,000.00	4.293	3.31 150.00	128,624.69	40,465.41
SALE 36840	9/16/09 9/21/09	01964550 422990	ALLIS-CHALMERS ENERGY INC. ELECTRONIC BROKERAGE SYSTEM		10,000.00	4.412	1.13 50.00	44,071.87	14,685.44
SALE 36840	9/18/09 9/23/09	01964550 423001	ALLIS-CHALMERS ENERGY INC. BMO CAPITAL MARKETS/EXECUTI		20,000.00	4.477	2.31 200.00	89,333.69	30,560.84
SALE 36840	9/25/09 9/30/09	01964550 423025	ALLIS-CHALMERS ENERGY INC. ELECTRONIC BROKERAGE SYSTEM		10,000.00	4.166	1.07 50.00	41,609.93	12,223.50
SALE 44964	9/23/09 9/28/09	02040910 423015	ALMOST FAMILY INC CREDIT SUISSE SEC (AES)		2,000.00	31.690	1.63 20.00	63,358.37	20,626.65
SALE 47764	8/28/09 9/02/09	03042010 422936	AMERICAN WATER WORKS CO INC WILLIAMS CAPITAL GROUP		2,000.00	20.270	1.05 20.00	40,518.95	3,271.11

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 47764	9/16/09 9/21/09	03042010 422990	AMERICAN WATER WORKS CO INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	20.036	5.15 50.00	200,307.85	14,068.63
SALE 47764	9/18/09 9/23/09	03042010 423001	AMERICAN WATER WORKS CO INC BLAYLOCK ROBERT VAN LLC		2,000.00	20.294	1.05 20.00	40,565.95	3,318.11

SALE 47265	9/25/09 9/30/09	03076C10 423025	AMERIPRISE FINANCIAL INC ELECTRONIC BROKERAGE SYSTEM				.79 5.00	30,703.21	4,344.87
SALE 47512 2,227.20	9/02/09 9/08/09	05722410 422952	BAKER HUGHES IN MAGNA SECURITIES CORP	1,000.00	30.709		2.75 30.00	106,767.25	-
SALE 47512	9/25/09 9/30/09	05722410 423025	BAKER HUGHES IN ELECTRONIC BROKERAGE SYSTEM	2,000.00	42.291		2.17 10.00	84,568.83	11,905.86
SALE 46954	8/31/09 9/03/09	06050510 422941	BANK OF AMERICA BLAYLOCK ROBERT VAN LLC	2,000.00	17.650		.91 20.00	35,279.09	11,511.50
SALE 44006	9/25/09 9/30/09	06405810 423025	BANK OF NEW YORK MELLON COR ELECTRONIC BROKERAGE SYSTEM	2,000.00	28.972		1.49 10.00	57,932.51	8,226.49
SALE 42924	9/16/09 9/21/09	08578910 422990	BERRY PETROLEUM CO ELECTRONIC BROKERAGE SYSTEM	2,000.00	26.969		1.39 10.00	53,926.61	17,831.41
SALE 42924	9/24/09 9/29/09	08578910 423021	BERRY PETROLEUM CO ELECTRONIC BROKERAGE SYSTEM	2,000.00	26.208		1.35 10.00	52,403.65	16,308.45
SALE 42924	9/25/09 9/30/09	08578910 423025	BERRY PETROLEUM CO ELECTRONIC BROKERAGE SYSTEM	2,000.00	25.169		1.29 10.00	50,325.71	14,230.51
SALE 47961	9/04/09 9/10/09	08651610 422960	BEST BUY WILLIAMS CAPITAL GROUP	7,000.00	39.492		7.11 70.00	276,366.19	18,310.49
SALE 42590	8/31/09 9/03/09	09946950 422941	BOOTS & COOTS INTERNATIONAL BLAYLOCK ROBERT VAN LLC	10,000.00	1.484		.39 100.00	14,743.61	-6,054.14
SALE 37974	9/04/09 9/10/09	11012210 422960	BRISTOL-MYERS SQUIBB CO. BMO CAPITAL MARKETS/EXECUTI	1,000.00	21.980		.57 10.00	21,969.43	860.41

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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
SALE 37974	9/25/09 9/30/09	11012210 423025	BRISTOL-MYERS SQUIBB CO. ELECTRONIC BROKERAGE SYSTEM		2,000.00	22.440	1.15 10.00	44,868.85	2,650.81
SALE 48373	9/10/09 9/15/09	12526910 422974	CF INDUSTRIES HOLDINGS INC BLAYLOCK ROBERT VAN LLC		3,000.00	86.562	6.68 30.00	259,648.12	15,072.22
SALE 43754	9/04/09 9/10/09	12589610 422960	CMS ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI		10,000.00	13.000	3.35 100.00	129,896.65	17,957.85
SALE 43754	9/08/09 9/11/09	12589610 422966	CMS ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	13.028	6.70 200.00	260,345.30	36,467.70
SALE 43754	9/25/09 9/30/09	12589610 423025	CMS ENERGY CORP. ELECTRONIC BROKERAGE SYSTEM		20,000.00	13.304	6.84 100.00	265,981.16	42,103.55
SALE 46470	9/16/09 9/21/09	12960310 422990	CALGON CARBON CORP ELECTRONIC BROKERAGE SYSTEM		5,000.00	16.261	2.09 25.00	81,277.91	10,017.18
SALE 46470	9/25/09 9/30/09	12960310 423025	CALGON CARBON CORP ELECTRONIC BROKERAGE SYSTEM		10,000.00	14.920	3.83 50.00	149,143.17	6,621.72
SALE 43631 10,631.63	9/01/09 9/04/09	13442910 422946	CAMPBELL SOUP CO. MAGNA SECURITIES CORP		9,000.00	31.350	7.26 90.00	282,052.74	-
SALE 47604	8/27/09 9/01/09	14343640 422932	CARMIKE CINEMAS BARCLAYS CAPITAL (DOMESTIC)		2,000.00	10.180	.53 60.00	20,299.67	3,336.59
SALE 47604	8/28/09 9/02/09	14343640 422936	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		2,000.00	10.445	.54 20.00	20,870.26	3,907.19
SALE 41851	9/16/09 9/21/09	16516710 422990	CHESAPEAKE ENERGY CORP. ELECTRONIC BROKERAGE SYSTEM		5,000.00	28.525	3.67 25.00	142,593.83	18,602.94
SALE 41851	9/25/09 9/30/09	16516710 423025	CHESAPEAKE ENERGY CORP. ELECTRONIC BROKERAGE SYSTEM		2,000.00	27.610	1.42 10.00	55,208.58	5,612.22
SALE 23375	9/04/09 9/10/09	17275R10 422960	CISCO SYSTEMS INC LABRANCHE/OTC		2,000.00	21.460	1.10 20.00	42,899.10	4,359.59

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

18

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

-									
SALE 23375	9/22/09 9/25/09	17275R10 423011	CISCO SYSTEMS INC CREDIT SUISSE SEC (AES)	20,000.00	23.682	12.18 200.00	473,429.82	88,034.69	
SALE 23375	9/23/09 9/28/09	17275R10 423015	CISCO SYSTEMS INC MERRIMAN/OTC	15,000.00	23.046	8.89 150.00	345,523.61	56,477.26	
SALE 23375	9/24/09 9/29/09	17275R10 423021	CISCO SYSTEMS INC MERRIMAN/OTC	5,000.00	22.940	2.95 50.00	114,647.05	18,298.27	
SALE 23375	9/25/09 9/30/09	17275R10 423025	CISCO SYSTEMS INC CREDIT SUISSE SEC (AES)	10,000.00	22.720	5.84 100.00	227,094.16	34,396.59	
SALE 23375	9/25/09 9/30/09	17275R10 423025	CISCO SYSTEMS INC CREDIT SUISSE SEC (AES)	10,000.00	22.834	5.87 100.00	228,238.13	35,540.57	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				20,000.00	22.777	11.71 200.00	455,332.29		
69,937.16									

SALE 37805	9/25/09 9/30/09	20825C10 423025	CONOCOPHILLIPS ELECTRONIC BROKERAGE SYSTEM	6,000.00	45.426	7.00 30.00	272,521.40	-50,178.16	
SALE 43010	9/16/09 9/21/09	21037110 422990	CONSTELLATION ENERGY GROUP, ELECTRONIC BROKERAGE SYSTEM	2,000.00	32.612	1.68 10.00	65,212.32	18,210.09	
SALE 47083	9/08/09 9/11/09	23280610 422966	CYPRESS SEMICONDUCTOR CORP BMO CAPITAL MARKETS/EXECUTI	8,000.00	9.882	2.04 80.00	78,972.36	8,737.34	
SALE 47083	9/16/09 9/21/09	23280610 422990	CYPRESS SEMICONDUCTOR CORP ELECTRONIC BROKERAGE SYSTEM	3,000.00	10.515	.81 15.00	31,528.29	5,190.16	
SALE 47083	9/25/09 9/30/09	23280610 423025	CYPRESS SEMICONDUCTOR CORP ELECTRONIC BROKERAGE SYSTEM	3,000.00	10.310	.79 15.00	30,915.11	4,576.98	
SALE 48280 2,627.22	9/14/09 9/17/09	24736170 422982	DELTA AIR LINES INC DEL BLAYLOCK ROBERT VAN LLC	5,000.00	8.002	1.03 50.00	39,959.97		

4340

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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

PAGE:

19

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
-									
SALE 48280	9/15/09 9/18/09	24736170 422986	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		5,000.00	9.152	1.18 25.00	45,733.82	8,401.07
SALE 48280	9/15/09 9/18/09	24736170 422986	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		5,000.00	8.968 =====	1.15 25.00	44,815.85	7,483.10
-									
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					10,000.00	9.060	2.33	90,549.67	
15,884.17							50.00		

SALE 48280	9/16/09 9/21/09	24736170 422990	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		5,000.00	9.102	1.17 25.00	45,482.83	8,150.08
SALE 48280	9/21/09 9/24/09	24736170 423007	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		10,000.00	8.750	2.25 50.00	87,447.75	12,782.25
SALE 48280	9/22/09 9/25/09	24736170 423011	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		10,000.00	9.680	2.49 50.00	96,747.51	22,082.01
SALE 48280	9/23/09 9/28/09	24736170 423015	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		10,000.00	9.437	2.43 50.00	94,316.57	19,651.07
SALE 48280	9/24/09 9/29/09	24736170 423021	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		5,000.00	9.169	1.18 25.00	45,817.82	8,485.07
SALE 48280	9/25/09 9/30/09	24736170 423025	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		5,000.00	9.057	1.16 25.00	45,257.84	7,925.09
SALE 35210	9/25/09 9/30/09	25179M10 423025	DEVON ENERGY CORP. ELECTRONIC BROKERAGE SYSTEM		2,000.00	67.020	3.44 10.00	134,025.56	11,316.52
SALE 48225	9/04/09 9/10/09	25470M10 422960	DISH NETWORKS MORGAN STANLEY		20,000.00	17.205	8.85	344,095.15	1,419.05
SALE 48225	9/25/09 9/30/09	25470M10 423025	DISH NETWORKS CREDIT SUISSE SEC (AES)		2,000.00	18.560	.96 20.00	37,099.04	2,831.43

STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 9/01/09 THROUGH 9/30/09									

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	
-										
SALE 44052	9/25/09 9/30/09	26353410 423025	DU PONT (E.I.) DE NEMOURS & ELECTRONIC BROKERAGE SYSTEM		9,000.00	31.700	7.33 45.00	285,248.57	59,995.17	
SALE 48251	9/25/09 9/30/09	26969P10 423025	EAGLE MATERIALS INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	26.857	1.38 10.00	53,702.62	-685.54	
SALE 48282	9/16/09 9/21/09	27886510 422990	ECOLAB INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	46.073	2.37 10.00	92,133.63	8,075.80	
SALE 48282	9/25/09 9/30/09	27886510 423025	ECOLAB INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	45.443	4.67 20.00	181,746.53	13,630.86	
SALE 37408	9/16/09 9/21/09	29084610 422990	EMCORE CORP. CREDIT SUISSE SEC (AES)		45,000.00	1.227	1.42 450.00	54,777.08	-162,446.50	
SALE 37408 90,200.55	9/16/09 9/21/09	29084610 422990	EMCORE CORP. ITG (CHANNEL)		25,000.00	1.229	.79 250.00	30,479.21	-	
SALE 47984	8/28/09 9/02/09	29100P10 422936	EMERGENCY MEDICAL SVCS CO WILLIAMS CAPITAL GROUP		3,000.00	46.154	3.56 30.00	138,427.84	19,037.14	
SALE 47984	8/31/09 9/03/09	29100P10 422941	EMERGENCY MEDICAL SVCS CO BLAYLOCK ROBERT VAN LLC		2,000.00	44.549	2.29 20.00	89,075.71	9,481.91	
SALE 47984	8/31/09 9/03/09	29100P10 422941	EMERGENCY MEDICAL SVCS CO WILLIAMS CAPITAL GROUP		4,000.00	45.064	4.64 40.00	180,212.56	21,024.97	
SALE 37233	9/25/09 9/30/09	29363910 423025	ENTERCOM COMMUNICATIONS COR ELECTRONIC BROKERAGE SYSTEM		10,000.00	5.150	1.32 50.00	51,448.68	16,276.19	
SALE 43302	8/28/09 9/02/09	29380T10 422936	ENTERTAINMENT PROPERTIES TR WILLIAMS CAPITAL GROUP		2,000.00	31.526	1.63 20.00	63,029.37	24,450.58	
SALE 43302	9/16/09 9/21/09	29380T10 422990	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		2,000.00	33.758	1.74 10.00	67,504.26	28,925.47	
SALE 43302	9/24/09 9/29/09	29380T10 423021	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		6,000.00	34.438	5.31 30.00	206,594.49	90,858.13	
STATE OF NEW JERSEY										
DIVISION OF INVESTMENT										
DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 9/01/09 THROUGH 9/30/09										
N.J. BEST - POOLED EQUITY FD (4340) -Cont.										PAGE:
21										
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 43302	9/25/09 9/30/09	29380T10 423025	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		6,000.00	33.508	5.17 30.00	201,014.63	85,278.27	
SALE 47832	9/16/09 9/21/09	30161N10 422990	EXELON CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	50.285	2.58 10.00	100,557.62	-4,756.96	
SALE 47832	9/23/09 9/28/09	30161N10 423015	EXELON CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	50.840	2.61 10.00	101,667.39	-3,647.19	
SALE 47832	9/25/09 9/30/09	30161N10 423025	EXELON CORP ELECTRONIC BROKERAGE SYSTEM		12,000.00	49.962	15.41 60.00	599,469.79	-32,417.66	
SALE 43708	8/27/09 9/01/09	30205120 422932	EXIDE TECHNOLOGIES BARCLAYS CAPITAL (DOMESTIC)		10,000.00	7.200	1.86 300.00	71,697.14	37,471.28	
SALE 43708	8/28/09 9/02/09	30205120 422936	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		10,000.00	7.287	1.88 100.00	72,769.12	38,543.26	
SALE 43708	8/31/09 9/03/09	30205120 422941	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		10,000.00	7.099	1.83 100.00	70,885.17	36,659.31	
SALE 43708	9/02/09 9/08/09	30205120 422952	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		10,000.00	6.610	1.70 100.00	65,995.30	31,769.44	
SALE 43708	9/03/09 9/09/09	30205120 422956	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		10,000.00	6.696	1.73 100.00	66,856.27	32,630.41	
SALE 43708	9/08/09 9/11/09	30205120 422966	EXIDE TECHNOLOGIES MERRIMAN/OTC		10,000.00	7.106	1.83 100.00	70,962.17	36,736.31	
SALE 43708	9/11/09 9/16/09	30205120 422978	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		10,000.00	8.270	2.13 100.00	82,592.87	48,367.01	
SALE 15201	9/25/09 9/30/09	30231610 423025	EXXON MOBIL CORP. ELECTRONIC BROKERAGE SYSTEM		6,000.00	68.432	10.55 30.00	410,553.25	-10,344.79	
SALE 48545	9/25/09 9/30/09	35874810 423025	FRISCHS RESTAURANTS, INC. ELECTRONIC BROKERAGE SYSTEM		400.00	24.828	.26 2.00	9,928.74	288.74	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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

PAGE:

22

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 48125	9/08/09 9/11/09	35952W10 422966	FUEL SYSTEMS SOLUTIONS INC LABRANCHE/OTC		1,000.00	36.132	.93 10.00	36,121.17	4,512.25
SALE 48125	9/15/09 9/18/09	35952W10 422986	FUEL SYSTEMS SOLUTIONS INC CREDIT SUISSE SEC (AES)		2,000.00	37.710	1.94 20.00	75,397.66	12,179.81
SALE 45218	9/16/09 9/21/09	36159R10 422990	GEO GROUP INC/THE ELECTRONIC BROKERAGE SYSTEM		2,000.00	19.246	.99 10.00	38,480.21	4,696.87
SALE 45218	9/18/09 9/23/09	36159R10 423001	GEO GROUP INC/THE ELECTRONIC BROKERAGE SYSTEM		4,000.00	20.384	2.10 20.00	81,513.90	13,947.22
SALE 45218	9/21/09 9/24/09	36159R10 423007	GEO GROUP INC/THE ELECTRONIC BROKERAGE SYSTEM		2,000.00	20.330	1.04 10.00	40,648.96	6,865.62
SALE 45218	9/22/09 9/25/09	36159R10 423011	GEO GROUP INC/THE ELECTRONIC BROKERAGE SYSTEM		2,000.00	20.450	1.05 10.00	40,888.95	7,105.61
SALE 45218	9/25/09 9/30/09	36159R10 423025	GEO GROUP INC/THE ELECTRONIC BROKERAGE SYSTEM		2,000.00	19.252	.99 10.00	38,493.01	4,709.67
SALE 46682	9/01/09 9/04/09	36467W10 422946	GAMESTOP CORP WILLIAMS CAPITAL GROUP		2,000.00	23.524	1.21 20.00	47,026.79	-2,375.36
SALE 46682 2,633.36	9/02/09 9/08/09	36467W10 422952	GAMESTOP CORP MAGNA SECURITIES CORP		2,000.00	23.395	1.21 20.00	46,768.79	-
SALE 46682 3,063.35	9/02/09 9/08/09	36467W10 422952	GAMESTOP CORP MAGNA SECURITIES CORP		2,000.00	23.180	1.20 20.00	46,338.80	-
-					-----	=====	-----	-----	-----
5,696.71			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		4,000.00	23.288	2.41 40.00	93,107.59	-
SALE 46682	9/08/09 9/11/09	36467W10 422966	GAMESTOP CORP WILLIAMS CAPITAL GROUP		6,000.00	24.500	3.78 60.00	146,936.22	-1,270.23

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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 46066	8/28/09 9/02/09	36955010 422936	GENERAL DYNAMICS CORP. WILLIAMS CAPITAL GROUP		1,000.00	59.694	1.54 10.00	59,682.46	13,144.93
SALE 46066	9/08/09 9/11/09	36955010 422966	GENERAL DYNAMICS CORP. BMO CAPITAL MARKETS/EXECUTI		3,000.00	61.192	4.72 30.00	183,540.38	43,927.78
SALE 12731	9/25/09 9/30/09	36960410 423025	GENERAL ELECTRIC CO. ELECTRONIC BROKERAGE SYSTEM		10,000.00	16.350	4.20 50.00	163,445.80	-31,649.99
SALE 12731	9/25/09 9/30/09	36960410 423025	GENERAL ELECTRIC CO. ELECTRONIC BROKERAGE SYSTEM		10,000.00	16.190	4.16 50.00	161,844.84	-33,250.95
-					-----	=====	-----	-----	-----
64,900.94			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		20,000.00	16.270	8.36 100.00	325,290.64	-
SALE 37621	9/03/09 9/09/09	39762420 422956	GREIF INC. CL B WILLIAMS CAPITAL GROUP		200.00	45.000	.24 2.00	8,997.76	-1,135.91
SALE 37621	9/25/09 9/30/09	39762420 423025	GREIF INC. CL B ELECTRONIC BROKERAGE SYSTEM		500.00	50.750	.65 2.50	25,371.85	37.69
SALE 48284	9/21/09 9/24/09	40521710 423007	HAIN CELESTIAL GROUP CREDIT SUISSE SEC (AES)		2,000.00	18.335	.95 20.00	36,649.05	3,089.65
SALE 48284	9/22/09 9/25/09	40521710 423011	HAIN CELESTIAL GROUP CREDIT SUISSE SEC (AES)		2,000.00	19.422	1.00 20.00	38,823.80	5,264.40

SALE 48284	9/23/09 9/28/09	40521710 423015	HAIN CELESTIAL GROUP CREDIT SUISSE SEC (AES)	20,000.00	19.440	10.00 200.00	388,594.00	53,000.00
SALE 48284	9/24/09 9/29/09	40521710 423021	HAIN CELESTIAL GROUP CREDIT SUISSE SEC (AES)	6,000.00	19.149	2.96 60.00	114,829.24	14,151.04
SALE 48284	9/25/09 9/30/09	40521710 423025	HAIN CELESTIAL GROUP CREDIT SUISSE SEC (AES)	10,000.00	19.172	4.93 100.00	191,615.07	23,818.07

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

24									
-----	-----								
TRXN/ INVNT#	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 47960	8/27/09 9/01/09	42823610 422932	HEWLETT-PACKARD DEUTSCHE BANK AG (DOMESTIC)		2,000.00	44.240	2.28 60.00	88,417.72	2,575.30
SALE 47960	8/31/09 9/03/09	42823610 422941	HEWLETT-PACKARD BLAYLOCK ROBERT VAN LLC		5,000.00	44.716	5.75 50.00	223,524.25	8,918.21
SALE 47960	9/03/09 9/09/09	42823610 422956	HEWLETT-PACKARD WILLIAMS CAPITAL GROUP		2,000.00	44.720	2.30 20.00	89,417.70	3,575.28
SALE 47960	9/16/09 9/21/09	42823610 422990	HEWLETT-PACKARD ELECTRONIC BROKERAGE SYSTEM		1,000.00	45.784	1.18 5.00	45,777.82	2,856.61
SALE 47960	9/18/09 9/23/09	42823610 423001	HEWLETT-PACKARD BLAYLOCK ROBERT VAN LLC		2,000.00	46.435	2.39 20.00	92,847.61	7,005.19
SALE 47960	9/25/09 9/30/09	42823610 423025	HEWLETT-PACKARD ELECTRONIC BROKERAGE SYSTEM		5,000.00	47.040	6.04 25.00	235,168.96	20,562.92
SALE 47960	9/25/09 9/30/09	42823610 423025	HEWLETT-PACKARD ELECTRONIC BROKERAGE SYSTEM		10,000.00	46.506	11.95 50.00	464,994.05	35,781.97
-									
56,344.89	2 INTRA-DAY TRANSACTIONS SUBTOTAL:				15,000.00	46.684	17.99 75.00	700,163.01	

SALE 44598	8/27/09 9/01/09	43146610 422932	HILL INTERNATIONAL INC. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	6.364	.82 150.00	31,668.68	9,480.14
SALE 44598 7,400.70	9/01/09 9/04/09	43146610 422946	HILL INTERNATIONAL INC. MAGNA SECURITIES CORP		5,000.00	5.928	.77 50.00	29,589.23	
SALE 44598 6,542.22	9/02/09 9/08/09	43146610 422952	HILL INTERNATIONAL INC. MAGNA SECURITIES CORP		5,000.00	5.756	.74 50.00	28,730.76	
SALE 44598 7,606.70	9/08/09 9/11/09	43146610 422966	HILL INTERNATIONAL INC. WILLIAMS CAPITAL GROUP		5,000.00	5.969	.77 50.00	29,795.23	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 44598	9/16/09 9/21/09	43146610 422990	HILL INTERNATIONAL INC. ELECTRONIC BROKERAGE SYSTEM		5,000.00	6.630	.85 25.00	33,124.15	10,935.61
SALE 44598	9/25/09 9/30/09	43146610 423025	HILL INTERNATIONAL INC. ELECTRONIC BROKERAGE SYSTEM		5,000.00	7.391	.95 25.00	36,929.05	14,740.52
SALE 37953	9/23/09 9/28/09	43575830 423015	HOLLY CORP. ELECTRONIC BROKERAGE SYSTEM		7,000.00	24.938	4.49 35.00	174,528.61	-48,857.07
SALE 37953	9/25/09 9/30/09	43575830 423025	HOLLY CORP. ELECTRONIC BROKERAGE SYSTEM		2,000.00	24.934	1.28 10.00	49,855.72	-13,968.76
SALE 41546 10,681.62	8/31/09 9/03/09	44701110 422941	HUNTSMAN CORP. BLAYLOCK ROBERT VAN LLC		5,000.00	8.600	1.11 50.00	42,948.89	
SALE 41546	8/31/09 9/03/09	44701110 422941	HUNTSMAN CORP. BLAYLOCK ROBERT VAN LLC		10,000.00	7.997	2.06 100.00	79,863.94	15,329.39
-									

26,011.01				2 INTRA-DAY TRANSACTIONS SUBTOTAL :	15,000.00	8.198	3.17	122,812.83	
							150.00		
SALE	9/01/09	44701110	HUNTSMAN CORP.				1.10		
41546	9/04/09	422946	MAGNA SECURITIES CORP	5,000.00	8.488	50.00		42,388.90	
10,121.62									
SALE	9/08/09	44701110	HUNTSMAN CORP.			2.15			
41546	9/11/09	422966	WILLIAMS CAPITAL GROUP	10,000.00	8.350	100.00		83,397.85	18,863.30
SALE	9/25/09	44701110	HUNTSMAN CORP.			2.28			
41546	9/30/09	423025	ELECTRONIC BROKERAGE SYSTEM	10,000.00	8.881	50.00		88,758.72	24,224.17
SALE	8/31/09	45814010	INTEL CORP			5.19			
48017	9/03/09	422941	MERRIMAN/OTC	10,000.00	20.190	100.00		201,794.81	14,431.18
SALE	9/25/09	45814010	INTEL CORP			4.98			
48017	9/30/09	423025	CREDIT SUISSE SEC (AES)	10,000.00	19.374	100.00		193,639.02	6,275.39

4340

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS

DURING THE PERIOD 9/01/09 THROUGH 9/30/09

26

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

PAGE:

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 48101	9/16/09 9/21/09	46069010 422990	INTERPUBLIC GROUP OF COS IN ELECTRONIC BROKERAGE SYSTEM		10,000.00	7.095	1.82 50.00	70,896.18	6,772.18
SALE 48101	9/24/09 9/29/09	46069010 423021	INTERPUBLIC GROUP OF COS IN ELECTRONIC BROKERAGE SYSTEM		10,000.00	7.090	1.82 50.00	70,848.18	6,724.18
SALE 48101	9/25/09 9/30/09	46069010 423025	INTERPUBLIC GROUP OF COS IN ELECTRONIC BROKERAGE SYSTEM		10,000.00	7.000	1.80 50.00	69,948.20	5,824.20
SALE 48101	9/25/09 9/30/09	46069010 423025	INTERPUBLIC GROUP OF COS IN ELECTRONIC BROKERAGE SYSTEM		10,000.00	7.117	1.83 50.00	71,118.17	6,994.17
					-----	=====	-----	-----	-----
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	7.059	3.63	141,066.37	
12,818.37							100.00		

SALE 47666	9/21/09	46204410	ION GEOPHYSICAL CORP		40,000.00	3.394	3.49	135,564.51	53,884.51
	9/24/09	423007	ELECTRONIC BROKERAGE SYSTEM				200.00		
SALE 47666	9/22/09	46204410	ION GEOPHYSICAL CORP				1.81		
	9/25/09	423011	ELECTRONIC BROKERAGE SYSTEM				100.00		
SALE 47666	9/23/09	46204410	ION GEOPHYSICAL CORP				1.88		
	9/28/09	423015	ELECTRONIC BROKERAGE SYSTEM				100.00	73,028.12	32,188.12
SALE 47666	9/25/09	46204410	ION GEOPHYSICAL CORP		10,000.00	3.331	.86	33,263.14	12,843.14
	9/30/09	423025	ELECTRONIC BROKERAGE SYSTEM				50.00		
SALE 48338	9/15/09	47110910	JARDEN CORP		4,000.00	26.667	2.74	106,644.46	8,958.69
	9/18/09	422986	ELECTRONIC BROKERAGE SYSTEM				20.00		
SALE 48338	9/16/09	47110910	JARDEN CORP				2.09		
	9/21/09	422990	ELECTRONIC BROKERAGE SYSTEM		3,000.00	27.161	15.00	81,466.51	8,202.18
SALE 48338	9/24/09	47110910	JARDEN CORP		3,000.00	28.020	2.16	84,042.84	10,778.51
	9/29/09	423021	ELECTRONIC BROKERAGE SYSTEM				15.00		

4340

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS

DURING THE PERIOD 9/01/09 THROUGH 9/30/09

27		N.J. BEST - POOLED EQUITY FD (4340) -Cont.						PAGE:	
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 48029	9/16/09	47836610	JOHNSON CONTROLS INC		2,000.00	27.072	1.39	54,131.61	2,250.45
	9/21/09	422990	ELECTRONIC BROKERAGE SYSTEM				10.00		
SALE 25663	9/04/09	48517030	KANSAS CITY SOUTHERN				.64		
	9/10/09	422960	WILLIAMS CAPITAL GROUP				10.00		
SALE 25663	9/08/09	48517030	KANSAS CITY SOUTHERN				1.35		
	9/11/09	422966	WILLIAMS CAPITAL GROUP		2,000.00	26.140	20.00	52,258.65	6,236.63
SALE 25663	9/09/09	48517030	KANSAS CITY SOUTHERN		2,000.00	26.041	1.34	52,059.66	6,037.64
	9/14/09	422970	BLAYLOCK ROBERT VAN LLC				20.00		

SALE 25663	9/10/09 9/15/09	48517030 422974	KANSAS CITY SOUTHERN BLAYLOCK ROBERT VAN LLC		2,000.00	26.700	1.38 20.00	53,378.62	7,356.60
SALE 25663 10,711.52	9/11/09 9/16/09	48517030 422978	KANSAS CITY SOUTHERN MAGNA SECURITIES CORP		2,000.00	28.378	1.46 20.00	56,733.54	
SALE 25663	9/14/09 9/17/09	48517030 422982	KANSAS CITY SOUTHERN BLAYLOCK ROBERT VAN LLC		2,000.00	27.458	1.42 20.00	54,893.58	8,871.56
SALE 25663	9/18/09 9/23/09	48517030 423001	KANSAS CITY SOUTHERN BLAYLOCK ROBERT VAN LLC		2,000.00	28.050	1.45 20.00	56,078.55	10,056.53
SALE 48337	9/22/09 9/25/09	49918380 423011	KNOLOGY INC CREDIT SUISSE SEC (AES)		10,000.00	8.123	2.09 100.00	81,128.91	7,000.49
SALE 39623 2,342.05	8/28/09 9/02/09	50207910 422936	LMI AEROSPACE INC. CREDIT SUISSE SEC (AES)		2,000.00	9.727	.50 20.00	19,432.70	-
SALE 39623 4,029.21	9/02/09 9/08/09	50207910 422952	LMI AEROSPACE INC. CREDIT SUISSE SEC (AES)		2,000.00	8.883	.46 20.00	17,745.54	-
SALE 39623 3,734.01	9/04/09 9/10/09	50207910 422960	LMI AEROSPACE INC. LABRANCHE/OTC		2,000.00	9.031	.46 20.00	18,040.74	-
SALE 39623 3,311.03	9/08/09 9/11/09	50207910 422966	LMI AEROSPACE INC. MERRIMAN/OTC		2,000.00	9.242	.48 20.00	18,463.72	-

4340

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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

PAGE:

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 39623	9/16/09 9/21/09	50207910 422990	LMI AEROSPACE INC. CREDIT SUISSE SEC (AES)		2,000.00	10.146	.53 20.00	20,271.47	-1,503.28
SALE 39623	9/24/09 9/29/09	50207910 423021	LMI AEROSPACE INC. CREDIT SUISSE SEC (AES)		2,000.00	10.122	.53 20.00	20,224.07	-1,550.68
SALE 39623	9/25/09 9/30/09	50207910 423025	LMI AEROSPACE INC. CREDIT SUISSE SEC (AES)		2,000.00	10.044	.52 20.00	20,067.48	-1,707.27
SALE 44247	8/28/09 9/02/09	52605730 422936	LENNAR CORP. CL B WILLIAMS CAPITAL GROUP		2,000.00	12.230	.63 20.00	24,439.37	11,154.68
SALE 44247 8,421.75	9/02/09 9/08/09	52605730 422952	LENNAR CORP. CL B MAGNA SECURITIES CORP		2,000.00	10.864	.56 20.00	21,706.44	
SALE 44247	9/08/09 9/11/09	52605730 422966	LENNAR CORP. CL B WILLIAMS CAPITAL GROUP		2,000.00	11.709	.61 20.00	23,396.39	10,111.70
SALE 44247	9/16/09 9/21/09	52605730 422990	LENNAR CORP. CL B ELECTRONIC BROKERAGE SYSTEM		4,000.00	12.799	1.32 20.00	51,176.28	24,606.89
SALE 44247	9/25/09 9/30/09	52605730 423025	LENNAR CORP. CL B ELECTRONIC BROKERAGE SYSTEM		4,000.00	11.696	1.20 20.00	46,764.00	20,194.61
SALE 44053	9/16/09 9/21/09	53245710 422990	ELI LILLY & CO. ELECTRONIC BROKERAGE SYSTEM		3,000.00	32.738	2.52 15.00	98,197.38	-4,133.22
SALE 48436	9/16/09 9/21/09	53261M10 422990	LIMELIGHT NETWORKS INC CREDIT SUISSE SEC (AES)		10,000.00	4.179	1.08 100.00	41,692.92	4,044.81
SALE 48436	9/22/09 9/25/09	53261M10 423011	LIMELIGHT NETWORKS INC CREDIT SUISSE SEC (AES)		10,000.00	4.088	1.06 100.00	40,773.94	3,125.83
SALE 47582	9/25/09 9/30/09	54142L10 423025	LOGMEIN INC CREDIT SUISSE SEC (AES)		16,000.00	17.603	7.24 160.00	281,483.96	-25,472.34
SALE 37673	9/24/09 9/29/09	55312Q20 423021	MMC ENERGY, INC. MERRIMAN/OTC		20,000.00	1.440	.75 200.00	28,593.25	-68,429.03

4340

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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

PAGE:

29

-

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

-

SALE 37673	9/25/09 9/30/09	55312Q20 423025	MMC ENERGY, INC. CREDIT SUISSE SEC (AES)	10,000.00	1.420	.37 100.00	14,103.63	-34,407.51
SALE 42586	9/23/09 9/28/09	58013510 423015	MCDONALD'S CORP. ELECTRONIC BROKERAGE SYSTEM	9,000.00	55.810	12.91 45.00	502,232.99	-5,890.74
SALE 42586	9/24/09 9/29/09	58013510 423021	MCDONALD'S CORP. ELECTRONIC BROKERAGE SYSTEM	4,000.00	56.262	5.78 20.00	225,023.42	-809.35
SALE 42586	9/25/09 9/30/09	58013510 423025	MCDONALD'S CORP. ELECTRONIC BROKERAGE SYSTEM	10,000.00	56.715	14.58 50.00	567,080.42	2,498.51
SALE 44745	8/27/09 9/01/09	58155Q10 422932	MCKESSON CORP. DEUTSCHE BANK AG (DOMESTIC)	1,000.00	56.420	1.45 30.00	56,388.55	17,074.68
SALE 44745	8/28/09 9/02/09	58155Q10 422936	MCKESSON CORP. WILLIAMS CAPITAL GROUP	1,000.00	57.019	1.47 10.00	57,007.53	17,693.66
SALE 44745	9/08/09 9/11/09	58155Q10 422966	MCKESSON CORP. WILLIAMS CAPITAL GROUP	3,000.00	55.580	4.29 30.00	166,706.61	48,764.99
SALE 44745	9/10/09 9/15/09	58155Q10 422974	MCKESSON CORP. BLAYLOCK ROBERT VAN LLC	2,000.00	56.970	2.93 20.00	113,917.07	35,289.32
SALE 44745 35,668.32	9/11/09 9/16/09	58155Q10 422978	MCKESSON CORP. MAGNA SECURITIES CORP	2,000.00	57.160	2.94 20.00	114,296.06	
SALE 44745	9/14/09 9/17/09	58155Q10 422982	MCKESSON CORP. BLAYLOCK ROBERT VAN LLC	2,000.00	57.503	2.96 20.00	114,982.04	36,354.29
SALE 44745	9/15/09 9/18/09	58155Q10 422986	MCKESSON CORP. ELECTRONIC BROKERAGE SYSTEM	2,000.00	58.237	2.99 10.00	116,460.01	37,832.27
SALE 44745	9/16/09 9/21/09	58155Q10 422990	MCKESSON CORP. ELECTRONIC BROKERAGE SYSTEM	2,000.00	57.148	2.94 10.00	114,283.86	35,656.11
SALE 44745	9/25/09 9/30/09	58155Q10 423025	MCKESSON CORP. ELECTRONIC BROKERAGE SYSTEM	2,000.00	57.778	2.97 10.00	115,543.03	36,915.29

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 46432	9/01/09 9/04/09	58469030 422946	MEDICIS PHARM-CL A WILLIAMS CAPITAL GROUP		2,000.00	18.383	.95 20.00	36,745.05	5,544.53
SALE 46432	9/08/09 9/11/09	58469030 422966	MEDICIS PHARM-CL A WILLIAMS CAPITAL GROUP		2,000.00	18.778	.97 20.00	37,534.03	6,333.51
SALE 46432	9/16/09 9/21/09	58469030 422990	MEDICIS PHARM-CL A ELECTRONIC BROKERAGE SYSTEM		2,000.00	20.724	1.07 10.00	41,436.53	10,236.01
SALE 38052 2,405.76	9/04/09 9/10/09	58497720 422960	MEDTOX SCIENTIFIC INC. LABRANCHE/OTC		1,000.00	9.009	.23 10.00	8,998.77	-
SALE 38052 2,414.77	9/08/09 9/11/09	58497720 422966	MEDTOX SCIENTIFIC INC. MERRIMAN/OTC		1,000.00	9.000	.24 10.00	8,989.76	-
SALE 38052 1,691.78	9/16/09 9/21/09	58497720 422990	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)		1,000.00	9.723	.25 10.00	9,712.75	-
SALE 38052 4,861.93	9/25/09 9/30/09	58497720 423025	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)		2,000.00	8.984	.47 20.00	17,947.13	-
SALE 48505	9/25/09 9/30/09	58933110 423025	MERCK & CO ELECTRONIC BROKERAGE SYSTEM		4,000.00	31.592	3.25 20.00	126,342.75	-2,157.65
SALE 12799	9/01/09 9/04/09	59491810 422946	MICROSOFT CORP. CREDIT SUISSE SEC (AES)		6,000.00	24.050	3.71 60.00	144,236.29	8,079.27
SALE 12799	9/08/09 9/11/09	59491810 422966	MICROSOFT CORP. MERRIMAN/OTC		10,000.00	24.612	6.33 100.00	246,016.67	19,088.31
SALE 12799	9/25/09 9/30/09	59491810 423025	MICROSOFT CORP. CREDIT SUISSE SEC (AES)		10,000.00	25.720	6.62 100.00	257,093.38	30,165.02
SALE 48352	9/16/09 9/21/09	61945A10 422990	MOSIAC CO ELECTRONIC BROKERAGE SYSTEM		1,000.00	53.939	1.39 5.00	53,932.61	3,713.11
SALE 43555	8/31/09 9/03/09	62937750 422941	NRG ENERGY INC. BLAYLOCK ROBERT VAN LLC		2,000.00	27.140	1.40 20.00	54,257.60	14,005.57

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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

PAGE:

31

TRXN/ INVNT#	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 43555 13,586.59	9/01/09 9/04/09	62937750 422946	NRG ENERGY INC. MAGNA SECURITIES CORP		2,000.00	26.930	1.39 20.00	53,838.61	
SALE 43555 12,726.60	9/02/09 9/08/09	62937750 422952	NRG ENERGY INC. MAGNA SECURITIES CORP		2,000.00	26.500	1.37 20.00	52,978.63	
SALE 43555	9/08/09 9/11/09	62937750 422966	NRG ENERGY INC. WILLIAMS CAPITAL GROUP		2,000.00	27.079	1.40 20.00	54,135.60	13,883.58
SALE 43555	9/09/09 9/14/09	62937750 422970	NRG ENERGY INC. BLAYLOCK ROBERT VAN LLC		2,000.00	26.450	1.36 20.00	52,877.84	12,625.81
SALE 43555	9/10/09 9/15/09	62937750 422974	NRG ENERGY INC. BLAYLOCK ROBERT VAN LLC		2,000.00	26.550	1.37 20.00	53,078.63	12,826.61
SALE 43555	9/15/09 9/18/09	62937750 422986	NRG ENERGY INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	27.357	1.41 10.00	54,702.59	14,450.56
SALE 43555	9/16/09 9/21/09	62937750 422990	NRG ENERGY INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	28.390	1.46 10.00	56,768.54	16,516.52
SALE 43555	9/25/09 9/30/09	62937750 423025	NRG ENERGY INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	27.076	1.39 10.00	54,139.61	13,887.58
SALE 43500	8/27/09 9/01/09	63530910 422932	NATIONAL CINEMEDIA, INC. BARCLAYS CAPITAL (DOMESTIC)		8,000.00	15.094	3.11 240.00	120,504.89	45,220.35
SALE 47942	9/04/09 9/10/09	65163910 422960	NEWMONT MINING BMO CAPITAL MARKETS/EXECUTI		2,000.00	46.184	2.38 20.00	92,345.62	11,646.33
SALE 47046 56.48	9/08/09 9/11/09	66680710 422966	NORTHROP GRUMMA WILLIAMS CAPITAL GROUP		2,000.00	48.924	2.52 20.00	97,825.48	
SALE 47046	9/25/09 9/30/09	66680710 423025	NORTHROP GRUMMA ELECTRONIC BROKERAGE SYSTEM		2,000.00	51.089	2.63 10.00	102,165.37	4,396.37
SALE 47047	8/27/09 9/01/09	66987M60 422932	NOVATEL WIRELESS INC BARCLAYS CAPITAL (DOMESTIC)		5,000.00	9.961	1.28 150.00	49,651.22	-3,415.43

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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 47047 4,235.41	8/31/09 9/03/09	66987M60 422941	NOVATEL WIRELESS INC CREDIT SUISSE SEC (AES)		5,000.00	9.777	1.26 50.00	48,831.24	-
SALE 47047	9/01/09 9/04/09	66987M60 422946	NOVATEL WIRELESS INC CREDIT SUISSE SEC (AES)		10,000.00	9.423	2.43 100.00	94,129.57	-12,003.73
SALE 47047 6,032.37	9/03/09 9/09/09	66987M60 422956	NOVATEL WIRELESS INC CREDIT SUISSE SEC (AES)		5,000.00	9.417	1.22 50.00	47,034.28	-
SALE 47047 4,339.90	9/04/09 9/10/09	66987M60 422960	NOVATEL WIRELESS INC LABRANCHE/OTC		5,000.00	9.756	1.25 50.00	48,726.75	-
SALE 45030	9/01/09 9/04/09	67000610 422946	NOVELL, INC. CREDIT SUISSE SEC (AES)		10,000.00	4.294	1.11 100.00	42,839.89	10,599.25
SALE 45030	9/25/09 9/30/09	67000610 423025	NOVELL, INC. CREDIT SUISSE SEC (AES)		10,000.00	4.607	1.19 100.00	45,968.81	13,728.17
SALE 45030	9/25/09 9/30/09	67000610 423025	NOVELL, INC. LABRANCHE/OTC		10,000.00	4.560	1.17 100.00	45,500.83	13,260.20
SALE 45231	9/25/09 9/30/09	68668810 423025	ORMAT TECHNOLOGIES, INC. ELECTRONIC BROKERAGE SYSTEM		1,000.00	37.655	.97 5.00	37,649.13	10,767.81
SALE 43554 18,316.44	9/02/09 9/08/09	71344810 422952	PEPSICO, INC. MAGNA SECURITIES CORP		4,000.00	56.505	5.81 40.00	225,974.19	
SALE 43554	9/25/09 9/30/09	71344810 423025	PEPSICO, INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	59.050	3.04 10.00	118,086.96	14,258.08

SALE 48433	9/25/09 9/30/09	71708110 423025	PFIZER INC ELECTRONIC BROKERAGE SYSTEM	10,000.00	16.540	4.25 50.00	165,345.75	1,945.08
SALE 40646 8,224.97	9/02/09 9/08/09	71817210 422952	PHILIP MORRIS INTERNATIONAL MAGNA SECURITIES CORP	2,000.00	45.410	2.34 20.00	90,797.66	
SALE 40646	9/25/09 9/30/09	71817210 423025	PHILIP MORRIS INTERNATIONAL ELECTRONIC BROKERAGE SYSTEM	2,000.00	48.150	2.47 10.00	96,287.53	13,714.84

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

33									
-----	-----								
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
SALE 46288	9/25/09 9/30/09	72925110 423025	PLUM CREEK TIMBER CO INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	30.660	.79 5.00	30,654.21	-4,234.73
SALE 33680	9/25/09 9/30/09	74271810 423025	PROCTER & GAMBLE CO. ELECTRONIC BROKERAGE SYSTEM		2,000.00	58.344	3.00 10.00	116,675.00	-638.50
SALE 46575	9/25/09 9/30/09	74731010 423025	PZENA INVESTMENT MGMT INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	7.494	.39 10.00	14,977.61	2,838.48
SALE 47946	9/04/09 9/10/09	75876610 422960	REGAL ENTERTAINMENT GROUP WILLIAMS CAPITAL GROUP		10,000.00	12.929	3.33 100.00	129,189.67	1,856.07
SALE 47946	9/08/09 9/11/09	75876610 422966	REGAL ENTERTAINMENT GROUP WILLIAMS CAPITAL GROUP		10,000.00	12.800	3.29 100.00	127,898.71	565.11
SALE 47648	8/31/09 9/03/09	75893210 422941	REGIS CORP MINN BLAYLOCK ROBERT VAN LLC		10,000.00	16.100	4.14 100.00	160,898.86	29,806.86
SALE 47648	9/01/09 9/04/09	75893210 422946	REGIS CORP MINN MAGNA SECURITIES CORP		20,000.00	16.187	8.33 200.00	323,535.67	61,351.67
SALE 46983	8/28/09 9/02/09	7591EP10 422936	REGIONS FINANCIAL CORP WILLIAMS CAPITAL GROUP		10,000.00	5.990	1.54 100.00	59,799.46	19,383.62
SALE 46983	9/04/09 9/10/09	7591EP10 422960	REGIONS FINANCIAL CORP WILLIAMS CAPITAL GROUP		10,000.00	5.470	1.41 100.00	54,598.59	14,182.74
SALE 39062	8/27/09 9/01/09	76011210 422932	RENTECH INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	1.900	.49 300.00	18,699.51	9,907.34
SALE 39062	8/28/09 9/02/09	76011210 422936	RENTECH INC. WILLIAMS CAPITAL GROUP		10,000.00	2.025	.53 100.00	20,150.47	11,358.30
SALE 39062	9/25/09 9/30/09	76011210 423025	RENTECH INC. ELECTRONIC BROKERAGE SYSTEM		10,000.00	1.720	.44 50.00	17,149.56	8,357.39
SALE 36871	9/08/09 9/11/09	76171310 422966	REYNOLDS AMERICAN INC. WILLIAMS CAPITAL GROUP		1,000.00	45.670	1.18 10.00	45,658.82	3,240.41

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

34									
-----	-----								
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
SALE 42778	9/25/09 9/30/09	77938210 423025	ROWAN COMPANIES INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	22.370	1.15 10.00	44,729.05	995.61
SALE 33134	9/24/09 9/29/09	79084910 423021	ST. JUDE MEDICAL INC. ELECTRONIC BROKERAGE SYSTEM		4,000.00	39.365	4.05 20.00	157,437.15	8,378.36
SALE 33134	9/25/09 9/30/09	79084910 423025	ST. JUDE MEDICAL INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	39.059	2.01 10.00	78,104.99	3,575.59
SALE 39690	9/08/09 9/11/09	80660510 422966	SCHERING-PLOUGH CORP. WILLIAMS CAPITAL GROUP		10,000.00	27.357	7.04 100.00	273,464.96	62,747.72
SALE 39690	9/10/09 9/15/09	80660510 422974	SCHERING-PLOUGH CORP. BLAYLOCK ROBERT VAN LLC		10,000.00	27.740	7.13 100.00	277,292.87	66,575.63
SALE 39690	9/11/09 9/16/09	80660510 422978	SCHERING-PLOUGH CORP. MAGNA SECURITIES CORP		10,000.00	28.325	7.28 100.00	283,142.72	72,425.48
SALE 39690	9/16/09 9/21/09	80660510 422990	SCHERING-PLOUGH CORP. MORGAN STANLEY		60,000.00	28.292	43.59 1,800.00	1,695,688.41	431,384.95
SALE	9/17/09	80660510	SCHERING-PLOUGH CORP.				43.61		

39690	9/22/09	422996	ELECTRONIC BROKERAGE SYSTEM	60,000.00	28.283	300.00	1,696,648.39	432,344.93
SALE 47177	9/25/09 9/30/09	82706L10 423025	SILICON GRAPHICS INTERNATIO ELECTRONIC BROKERAGE SYSTEM	10,000.00	6.746	1.73 50.00	67,410.27	18,935.62
SALE 42767	8/27/09 9/01/09	83546010 422932	SONIC SOLUTIONS BARCLAYS CAPITAL (DOMESTIC)	10,000.00	4.333	1.12 300.00	43,032.88	14,411.79
SALE 42767	8/28/09 9/02/09	83546010 422936	SONIC SOLUTIONS CREDIT SUISSE SEC (AES)	10,000.00	4.568	1.18 100.00	45,580.82	16,959.74
SALE 42767	8/31/09 9/03/09	83546010 422941	SONIC SOLUTIONS CREDIT SUISSE SEC (AES)	10,000.00	5.407	1.39 100.00	53,966.61	25,345.52
SALE 42767	9/01/09 9/04/09	83546010 422946	SONIC SOLUTIONS CREDIT SUISSE SEC (AES)	10,000.00	5.249	1.35 100.00	52,387.65	23,766.57

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 42767 2,699.56	9/02/09 9/08/09	83546010 422952	SONIC SOLUTIONS CREDIT SUISSE SEC (AES)		1,100.00	5.326	.16 11.00	5,847.88	
SALE 42767 20,451.51	9/03/09 9/09/09	83546010 422956	SONIC SOLUTIONS CREDIT SUISSE SEC (AES)		8,720.00	5.218	1.17 87.20	45,409.10	
SALE 42767 13,186.62	9/04/09 9/10/09	83546010 422960	SONIC SOLUTIONS CREDIT SUISSE SEC (AES)		5,663.00	5.201	.76 56.63	29,394.74	
SALE 42767 10,244.83	9/09/09 9/14/09	83546010 422970	SONIC SOLUTIONS CREDIT SUISSE SEC (AES)		4,517.00	5.140	.60 45.17	23,172.97	
SALE 47665	8/27/09 9/01/09	85915810 422932	STERLING BANCORP DEUTSCHE BANK AG (DOMESTIC)		10,000.00	7.883	2.03 300.00	78,523.97	8,403.22
SALE 47665	9/01/09 9/04/09	85915810 422946	STERLING BANCORP WILLIAMS CAPITAL GROUP		10,000.00	7.510	1.94 100.00	74,998.06	4,877.31
SALE 45199 1,632.18	8/31/09 9/03/09	86681020 422941	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (AES)		2,000.00	9.321	.48 20.00	18,621.72	
SALE 45199 4,469.94	9/01/09 9/04/09	86681020 422946	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (AES)		6,000.00	9.250	1.43 60.00	55,438.57	
SALE 45199	9/16/09 9/21/09	86681020 422990	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (AES)		10,000.00	9.140	2.35 100.00	91,297.65	6,349.93
SALE 45199	9/17/09 9/22/09	86681020 422996	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (AES)		10,000.00	9.151	2.36 100.00	91,402.64	6,454.92
SALE 45199	9/24/09 9/29/09	86681020 423021	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (AES)		10,000.00	9.100	2.34 100.00	90,897.66	5,949.94
SALE 45199	9/24/09 9/29/09	86681020 423021	SUN MICROSYSTEMS, INC. MERRIMAN/OTC		20,000.00	9.040	4.65 200.00	180,595.35	10,699.92
SALE 45199	9/25/09 9/30/09	86681020 423025	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (AES)		20,000.00	9.100	4.68 200.00	181,795.32	11,899.88

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 47400	8/27/09 9/01/09	86837X10 422932	SUPERIOR WELL SVCS BARCLAYS CAPITAL (DOMESTIC)		5,000.00	8.086	1.04 150.00	40,276.96	7,371.52
SALE 47400 7,772.51	8/28/09 9/02/09	86837X10 422936	SUPERIOR WELL SVCS CREDIT SUISSE SEC (AES)		5,000.00	8.146	1.05 50.00	40,677.95	
SALE 47400	8/31/09 9/03/09	86837X10 422941	SUPERIOR WELL SVCS LABRANCHE/OTC		5,000.00	9.100	1.17 50.00	45,448.33	

12,542.89									
SALE 47400 11,390.42	9/01/09 9/04/09	86837X10 422946	SUPERIOR WELL SVCS CREDIT SUISSE SEC (AES)		5,000.00	8.869	1.14 50.00	44,295.86	
SALE 47400	9/08/09 9/11/09	86837X10 422966	SUPERIOR WELL SVCS LABRANCHE/OTC		10,000.00	9.882	2.54 100.00	98,715.46	32,904.59
SALE 47400	9/18/09 9/23/09	86837X10 423001	SUPERIOR WELL SVCS CREDIT SUISSE SEC (AES)		5,000.00	11.695	1.51 50.00	58,422.49	25,517.06
SALE 47400	9/22/09 9/25/09	86837X10 423011	SUPERIOR WELL SVCS CREDIT SUISSE SEC (AES)		5,000.00	11.512	1.48 50.00	57,506.52	24,601.08
SALE 47400 10,880.44	9/25/09 9/30/09	86837X10 423025	SUPERIOR WELL SVCS CREDIT SUISSE SEC (AES)		5,000.00	8.767	1.13 50.00	43,785.87	
SALE 39378	9/08/09 9/11/09	87157D10 422966	SYNAPTICS INCORPORATED LABRANCHE/OTC		8,000.00	26.765	5.50 80.00	214,036.90	8,165.53
SALE 47941	9/10/09 9/15/09	87244340 422974	THQ INC CREDIT SUISSE SEC (AES)		20,000.00	5.992	3.08 200.00	119,640.92	-6,467.52
SALE 47941	9/11/09 9/16/09	87244340 422978	THQ INC CREDIT SUISSE SEC (AES)		10,000.00	5.982	1.54 100.00	59,715.46	-3,338.76
SALE 47941 1,777.80	9/14/09 9/17/09	87244340 422982	THQ INC ITG (CHANNEL)		10,000.00	6.138	1.58 100.00	61,276.42	-
SALE 47941	9/15/09 9/18/09	87244340 422986	THQ INC CREDIT SUISSE SEC (AES)		10,000.00	6.360	1.64 100.00	63,502.36	448.14

4340

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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

PAGE:

37

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

-									
SALE 47941	9/18/09 9/23/09	87244340 423001	THQ INC CREDIT SUISSE SEC (AES)		10,000.00	6.708	1.73 100.00	66,978.27	3,924.05
SALE 47941	9/21/09 9/24/09	87244340 423007	THQ INC CREDIT SUISSE SEC (AES)		10,000.00	6.380	1.64 100.00	63,697.36	643.13
SALE 47941	9/25/09 9/30/09	87244340 423025	THQ INC CREDIT SUISSE SEC (AES)		20,000.00	6.989	3.60 200.00	139,584.40	13,475.95
SALE 38737 101.73	8/28/09 9/02/09	87655330 422936	TASTY BAKING CO. CREDIT SUISSE SEC (AES)		800.00	7.130	.15 8.00	5,695.85	-
SALE 38737 51.44	8/31/09 9/03/09	87655330 422941	TASTY BAKING CO. CREDIT SUISSE SEC (AES)		200.00	7.000	.04 2.00	1,397.96	-
SALE 42545	4/09/09 9/15/09	88320310 422480	TEXTRON INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	12.490	3.21 400.00	124,492.79	-7,495.48
SALE 44273 4,415.21	9/16/09 9/21/09	91126810 422990	UNITED ONLINE, INC. CREDIT SUISSE SEC (AES)		2,000.00	8.133	.42 20.00	16,246.18	
SALE 47396	9/25/09 9/30/09	91136310 423025	UTD RENTALS ELECTRONIC BROKERAGE SYSTEM		10,000.00	10.035	2.58 50.00	100,298.42	37,804.60
SALE 47396	9/25/09 9/30/09	91136310 423025	UTD RENTALS ELECTRONIC BROKERAGE SYSTEM		10,000.00	10.374 =====	2.67 50.00	103,688.33	41,194.51

2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	10.205	5.25 100.00	203,986.75	
78,999.11									
SALE 47835	9/16/09 9/21/09	92343E10 422990	VERISIGN INC CREDIT SUISSE SEC (AES)		2,000.00	23.042	1.19 20.00	46,062.81	6,034.71
SALE 47835	9/18/09 9/23/09	92343E10 423001	VERISIGN INC CREDIT SUISSE SEC (AES)		15,000.00	23.277	8.98 150.00	348,994.52	48,783.77

4340	STATE OF NEW JERSEY	
	DIVISION OF INVESTMENT	
	DETAIL REPORT OF SECURITIES TRANSACTIONS	
	DURING THE PERIOD 9/01/09 THROUGH 9/30/09	
	N.J. BEST - POOLED EQUITY FD (4340) -Cont.	PAGE:
38	-----	
-		

TRXN/ INVNT#	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 47835	9/22/09 9/25/09	92343E10 423011	VERISIGN INC CREDIT SUISSE SEC (AES)		15,000.00	23.237	8.96 150.00	348,400.54	48,189.79
SALE 48424	9/22/09 9/25/09	92553P20 423011	VIACOM INC. "B" ELECTRONIC BROKERAGE SYSTEM		2,000.00	28.030	1.44 10.00	56,048.56	5,558.60
SALE 48424	9/25/09 9/30/09	92553P20 423025	VIACOM INC. "B" ELECTRONIC BROKERAGE SYSTEM		4,000.00	27.053	2.78 20.00	108,188.42	7,208.50
SALE 41383	9/25/09 9/30/09	94268310 423025	WATSON PHARMACEUTICALS, INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	35.995	1.85 10.00	71,977.15	17,491.65
SALE 41383	9/25/09 9/30/09	94268310 423025	WATSON PHARMACEUTICALS, INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	36.192 =====	1.86 10.00	72,372.14	17,886.64
-									
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	36.093	3.71	144,349.29	
35,378.29							20.00		

SALE 46540	9/25/09 9/30/09	94974610 423025	WELLS FARGO & COMPANY ELECTRONIC BROKERAGE SYSTEM		3,000.00	27.911	2.15 15.00	83,714.95	9,647.41
SALE 46167	9/04/09 9/10/09	96216610 422960	WEYERHAEUSER CO WILLIAMS CAPITAL GROUP		1,000.00	36.610	.95 10.00	36,599.05	3,762.72
SALE 46167	9/08/09 9/11/09	96216610 422966	WEYERHAEUSER CO WILLIAMS CAPITAL GROUP		1,000.00	37.182	.96 10.00	37,170.54	4,334.21
SALE 44469	8/28/09 9/02/09	98302410 422936	WYETH WILLIAMS CAPITAL GROUP		10,000.00	48.114	12.37 100.00	481,030.63	49,942.61
SALE 44469	9/09/09 9/14/09	98302410 422970	WYETH BLAYLOCK ROBERT VAN LLC		10,000.00	47.525	12.22 100.00	475,133.78	44,045.75
SALE 44469	9/10/09 9/15/09	98302410 422974	WYETH BLAYLOCK ROBERT VAN LLC		2,000.00	47.750	2.46 20.00	95,477.54	9,259.94

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

39									
-									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
-									
SALE 44469	9/11/09 9/16/09	98302410 422978	WYETH MAGNA SECURITIES CORP		4,000.00	48.025	4.94 40.00	192,055.86	
19,620.65									
SALE 44469	9/14/09 9/17/09	98302410 422982	WYETH BLAYLOCK ROBERT VAN LLC		6,000.00	47.957	7.40 60.00	287,672.80	29,019.98
SALE 44469	9/15/09 9/18/09	98302410 422986	WYETH ELECTRONIC BROKERAGE SYSTEM		8,000.00	47.896	9.85 40.00	383,114.95	38,244.53
-									
SUBTOTAL STOCK SALES:					2,066,100.00		864.20 19,696.50	33,576,300.28	4,243,716.63
-									
TOTAL FUND SALES:					2,066,100.00		864.20 19,696.50	33,576,300.28	4,243,716.63

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

4365

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
N.J. BEST - PORTFOLIO C (4365)

PAGE:

40									
-									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
-									
SALES OF FIXED INCOME SECURITIES									
-									
SALE 43486	9/08/09 9/11/09	947075AB 288002	WEATHERFORD INT'L LTD NOTES CANTOR FITZGERALD SECURITIE	6.5000 8/01/36	1,000,000.00	9.719 97.964		979,640.00	285,169.62
-									

285,169.62	SUBTOTAL FIXED SALES:	1,000,000.00	979,640.00
-			
285,169.62	TOTAL FUND SALES:	1,000,000.00	979,640.00
END OF REPORT FOR: N.J. BEST - PORTFOLIO C			

4370

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

N.J. BEST - PORTFOLIO D (4370)

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
SALES OF FIXED INCOME SECURITIES									
SALE 43489	9/08/09 9/11/09	947075AB 288002	WEATHERFORD INT'L LTD NOTES CANTOR FITZGERALD SECURITIE	6.5000 8/01/36	1,000,000.00	9.719 97.964		979,640.00	285,169.62
SUBTOTAL FIXED SALES:					1,000,000.00			979,640.00	
TOTAL FUND SALES:					1,000,000.00			979,640.00	

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

4375

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

N.J. BEST - PORTFOLIO E (4375)

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

-

SALES OF FIXED INCOME SECURITIES

-

SALE
43494

9/08/09
9/11/09

947075AB
288002

WEATHERFORD INT'L LTD NOTES
CANTOR FITZGERALD SECURITIE

6.5000
8/01/36

1,000,000.00

9.719
97.964

979,640.00

285,169.62

-

SUBTOTAL FIXED SALES:

1,000,000.00

979,640.00

285,169.62

-

TOTAL FUND SALES:

1,000,000.00

979,640.00

285,169.62

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

5050	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 9/01/09 THROUGH 9/30/09 CASH MANAGEMENT FD (5050)									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
-	PURCHASE OF FIXED INCOME SECURITIES									
PUR 48399	9/04/09 9/04/09	00279HEQ 287979	ABBEY NATIONAL YANKEE CERT ABBEY NATIONAL	.1800 10/07/09	30,000,000.00	.180 100.00			30,000,000.00	
PUR 48480	9/15/09 9/15/09	00279HEW 288015	ABBEY NATIONAL YANKEE CERT BGC FINANCIAL	.2000 11/10/09	70,000,000.00	.200 100.00			70,000,000.00	

PUR 48575	9/23/09 9/23/09	00279HFF 288052	ABBEY NATIONAL YANKEE CERT ABBEY NATIONAL	.2100 11/23/09	80,000,000.00	.210 100.00		80,000,000.00	
PUR 48383	9/03/09 9/03/09	00282CW8 287972	ABBOTT LABORATORIES LLC DIS BANK OF AMERICA SECURITIES	.1400 9/08/09	10,000,000.00	.140 99.998		9,999,805.56	
PUR 48513	9/17/09 9/17/09	00282CXE 288028	ABBOTT LABORATORIES DISC C BANK OF AMERICA SECURITIES	.1200 10/14/09	6,000,000.00	.120 99.991		5,999,460.00	
PUR 48459	9/14/09 9/14/09	00282CXL 288009	ABBOTT LABORATORIES DISC C MESIROW FINANCIAL, INC	.1200 10/20/09	75,000,000.00	.120 99.988		74,991,000.00	
PUR 48514	9/17/09 9/17/09	00282CXS 288028	ABBOTT LABORATORIES DISC C MESIROW FINANCIAL, INC	.1300 10/26/09	44,000,000.00	.130 99.986		43,993,803.33	
PUR 48648	9/24/09 9/24/09	00282CXU 288058	ABBOTT LABORATORIES DISC C MESIROW FINANCIAL, INC	.1200 10/28/09	9,076,000.00	.120 99.989		9,074,971.39	
PUR 48538	9/21/09 9/21/09	02585TDT 288040	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1700 10/14/09	60,000,000.00	.170 100.00		60,000,000.00	
PUR 48359	9/02/09 9/02/09	0556M4MJ 287966	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.2100 10/05/09	20,000,000.00	.210 100.00		20,000,000.00	
PUR 48377	9/03/09 9/03/09	0556M4MR 287972	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.2100 10/06/09	50,000,000.00	.210 100.00		50,000,000.00	
PUR 48448	9/11/09 9/11/09	0556M4NQ 288003	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.2100 10/30/09	50,000,000.00	.210 100.00		50,000,000.00	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 48381	9/03/09 9/03/09	0556N0W4 287972	BNP PARIBAS FINANCE INC DIS JP MORGAN	.1400 9/04/09	20,000,000.00	.140 100.00		19,999,922.22	
PUR 48664	9/25/09 9/25/09	0556N0WU 288065	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1500 9/28/09	45,000,000.00	.150 99.999		44,999,437.50	
PUR 48679	9/28/09 9/28/09	0556N0WV 288070	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1400 9/29/09	11,664,000.00	.140 100.00		11,663,954.64	
PUR 48417	9/08/09 9/08/09	0556N0X8 287984	BNP PARIBAS FINANCE INC DIS GOLDMAN SACHS & COMPANY	.2000 10/08/09	40,000,000.00	.200 99.983		39,993,333.32	
PUR 48526	9/18/09 9/18/09	06366FHX 288034	BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS	.1800 11/17/09	100,000,000.00	.180 100.00		100,000,000.00	
PUR 48510	9/17/09 9/17/09	06416PXJ 288028	BANK OF NOVA SCOTIA CERT DE BANK OF NOVA SCOTIA	.1900 11/16/09	70,000,000.00	.190 100.00		70,000,000.00	
PUR 48509	9/17/09 9/17/09	06416PXL 288028	BANK OF NOVA SCOTIA CERT OF BANK OF NOVA SCOTIA	.1900 11/13/09	70,000,000.00	.190 100.00		70,000,000.00	
PUR 48539	9/21/09 9/21/09	066090WN 288040	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1600 9/22/09	15,000,000.00	.160 100.00		14,999,933.34	
PUR 48385	9/03/09 9/03/09	0660P0W4 287972	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1700 9/04/09	30,000,000.00	.170 100.00		29,999,858.34	
PUR 48386	9/03/09 9/03/09	0660P0W8 287972	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1900 9/08/09	28,000,000.00	.190 99.997		27,999,261.11	
PUR 48441	9/10/09 9/10/09	0660P0WB 287996	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1500 9/11/09	20,000,000.00	.150 100.00		19,999,916.66	
PUR 48408	9/08/09 9/08/09	0660P0WE 287984	BANK OF AMERICA CORP DISC C BANK OF AMERICA SECURITIES	.1900 9/14/09	43,200,000.00	.190 99.997		43,198,631.99	
PUR 48416	9/08/09 9/08/09	0660P0WU 287984	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.2100 9/28/09	36,800,000.00	.210 99.988		36,795,706.65	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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	9/15/09	0660P0WU	BANK OF AMERICA CORP DISC C	.1800		.180			

48479	9/15/09	288015	BANK OF AMERICA	9/28/09	43,200,000.00	99.994		43,197,192.00
PUR	9/02/09	13170L2T	CALYON YANKEE CERT DEP	.2200		.220		
48355	9/02/09	287966	CALYON NY	10/02/09	30,000,000.00	100.00		30,000,000.00
PUR	9/03/09	13170L2U	CALYON YANKEE CERT DEP	.2200		.220		
48384	9/03/09	287972	CALYON NY	10/06/09	55,000,000.00	100.00		55,000,000.00
PUR	9/29/09	13170L4R	CALYON YANKEE CERT DEP	.2000		.200		
48699	9/29/09	288077	CALYON NY	11/04/09	35,000,000.00	100.00		35,000,000.00
PUR	9/30/09	13170L4S	CALYON YANKEE CERT DEP	.2000		.200		
48719	9/30/09	288083	CALYON NY	12/01/09	20,000,000.00	100.00		20,000,000.00
PUR	9/01/09	13170RWU	CALYON N.A. INC DISC C P	.2100		.210		
48344	9/01/09	287956	CALYON NY	9/28/09	50,000,000.00	99.984		49,992,125.00
PUR	9/01/09	13170RWU	CALYON N.A. INC DISC C P	.2100		.210		
48347	9/01/09	287945	CALYON NY	9/28/09	4,078,000.00	99.984		4,077,357.72
PUR	9/04/09	13606XPE	CANADIAN IMPERIAL BK OF COM	.1800		.180		
48398	9/04/09	287979	CANADIAN IMPERIAL BANK	10/07/09	50,000,000.00	100.00		50,000,000.00
PUR	9/18/09	13606XPP	CANADIAN IMPERIAL BK OF COM	.1800		.180		
48528	9/18/09	288034	BGC FINANCIAL	10/27/09	30,000,000.00	100.00		30,000,000.00
PUR	9/03/09	16677EB5	CHEVRON FUNDING CORP IBN	.1000		.100		
48376	9/03/09	287972	CHEVRON USA INC	9/08/09	55,000,000.00	100.00		55,000,000.00
PUR	9/11/09	16677EC6	CHEVRON FUNDING CORP IBN	.1700		.170		
48453	9/11/09	288003	CHEVRON USA INC	10/15/09	40,000,000.00	100.00		40,000,000.00
PUR	9/11/09	16677EC6	CHEVRON FUNDING CORP IBN	.1700		.170		
48454	9/11/09	288003	CHEVRON USA INC	10/15/09	17,794,000.00	100.00		17,794,000.00
PUR	9/16/09	16677ED8	CHEVRON FUNDING CORP IBN	.1600		.160		
48494	9/16/09	288022	CHEVRON USA INC	10/26/09	30,798,000.00	100.00		30,798,000.00

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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	9/18/09	16677EE5	CHEVRON FUNDING CORP IBN	.1600		.160			
48525	9/18/09	288034	CHEVRON USA INC	10/30/09	41,000,000.00	100.00		41,000,000.00	
PUR	9/23/09	16677EF3	CHEVRON FUNDING CORP IBN	.1300		.130			
48572	9/23/09	288052	CHEVRON USA INC	10/09/09	25,000,000.00	100.00		25,000,000.00	
PUR	9/01/09	1667MBSM	CHEVRON CORP IBN	.1700		.170			
48341	9/01/09	287956	CHEVRON USA INC	10/02/09	30,000,000.00	100.00		30,000,000.00	
PUR	9/01/09	1667MBSN	CHEVRON CORP IBN	.1700		.170			
48342	9/01/09	287956	CHEVRON USA INC	10/05/09	25,000,000.00	100.00		25,000,000.00	
PUR	9/09/09	17314FCM	CITIGROUP FUNDING INC TLGP	.1800		.180			
48426	9/09/09	287990	CITIGROUP FUNDING	10/14/09	50,000,000.00	100.00		50,000,000.00	
PUR	9/09/09	20259XUV	COMMERZBANK YANKEE CERT DEP	.2300		.230			
48429	9/09/09	287990	BGC FINANCIAL	10/07/09	80,000,000.00	100.00		80,000,000.00	
PUR	9/21/09	2082M2WN	CONOCO PHILLIPS DISC C P	.1500		.150			
48542	9/21/09	288040	BANK OF AMERICA SECURITIES	9/22/09	100,000,000.00	100.00		99,999,583.30	
PUR	9/21/09	2082M2WN	CONOCO PHILLIPS DISC C P	.1500		.150			
48548	9/21/09	288040	JP MORGAN	9/22/09	53,800,000.00	100.00		53,799,775.82	
PUR	9/11/09	22536FWW	CREDIT INDUSTRIEL COMM NY Y	.2200		.220			
48450	9/11/09	288003	CREDIT INDUSTRIAL&COMMERCIA	10/13/09	35,000,000.00	100.00		35,000,000.00	
PUR	9/14/09	22536FVY	CREDIT INDUSTRIEL COMM NY Y	.2200		.220			
48462	9/14/09	288009	CREDIT INDUSTRIAL&COMMERCIA	10/19/09	75,000,000.00	100.00		75,000,000.00	
PUR	9/17/09	2363F6X2	DANSKE CORP DISC C P	.2000		.200			
48519	9/17/09	288028	JP MORGAN	10/02/09	4,000,000.00	99.992		3,999,666.67	
PUR	9/08/09	2363F6XD	DANSKE CORP DISC C P	.2200		.220			
48405	9/08/09	287984	BARCLAYS CAPITAL INC	10/13/09	50,000,000.00	99.979		49,989,305.55	
PUR	9/08/09	2363F6XD	DANSKE CORP DISC C P	.2200		.220			
48410	9/08/09	287984	BARCLAYS CAPITAL INC	10/13/09	21,805,000.00	99.979		21,800,336.15	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
CASH MANAGEMENT FD (5050) -Cont.

PAGE:

47

--	--	--	--	--	--	--	--	--	--

TRXN/ INVNT#	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 48531	9/18/09 9/18/09	2363F6XD 288034	DANSKE CORP DISC C P JP MORGAN	.2000 10/13/09	24,000,000.00	99.986		23,996,666.66	
PUR 48418	9/08/09 9/08/09	244226W9 287984	DEERE JOHN CAPITAL CORP DIS BANK OF AMERICA SECURITIES	.1400 9/09/09	5,103,000.00	100.00		5,102,980.15	
PUR 48382	9/03/09 9/03/09	24422LW4 287972	DEERE JOHN CAPITAL CORP DIS BANK OF AMERICA SECURITIES	.1400 9/04/09	35,000,000.00	100.00		34,999,863.89	
PUR 48379	9/03/09 9/03/09	25153JW4 287972	DEUTSCHE BANK FIN LLC DISC DEUTSCHE BANK AG (DOMESTIC)	.1300 9/04/09	110,000,000.00	100.00		109,999,602.79	
PUR 48711	9/30/09 9/30/09	2635J4XS 288083	DUPONT E.I. DEMOURS CO DISC CREDIT SUISSE SEC (USA) LLC	.1300 10/26/09	15,000,000.00	99.991		14,998,591.67	
PUR 48630	9/23/09 9/23/09	2635J4XV 288052	DUPONT E.I. DEMOURS CO DISC CREDIT SUISSE SEC (USA) LLC	.1700 10/29/09	5,215,000.00	99.983		5,214,113.45	
PUR 48495	9/16/09 9/16/09	30257AX5 288022	FPL GROUP CAP DISC C P BGC FINANCIAL	.1700 10/05/09	30,202,000.00	99.991		30,199,290.21	
PUR 48715	9/30/09 9/30/09	3025P0Y9 288083	FPL FUELS INC DISC C P GOLDMAN SACHS & COMPANY	.1900 11/09/09	24,798,000.00	99.979		24,792,764.87	
PUR 48375	9/03/09 9/03/09	313385MQ 287972	FED HOME LOAN BK DISC NOTE JP MORGAN	.1200 10/06/09	138,288,000.00	99.989		138,272,788.32	
PUR 48428	9/09/09 9/09/09	313385NQ 287990	FED HOME LOAN BK DISC NOTES GOLDMAN SACHS & COMPANY	.1400 10/30/09	82,000,000.00	99.980		81,983,736.69	
PUR 48427	9/09/09 9/09/09	313385NQ 287990	FED HOME LOAN BK DISC NOTES HSBC (DOMESTIC)	.1400 10/30/09	63,192,000.00	99.980		63,179,466.94	
PUR 48487	9/15/09 9/15/09	313385NV 288015	FED HM LN BK CORP DISC NTS GOLDMAN SACHS & COMPANY	.1300 11/04/09	13,000,000.00	99.982		12,997,652.77	
PUR 48438	9/10/09 9/10/09	313385NX 287996	FED HOME LOAN BK DISC NOTE GOLDMAN SACHS & COMPANY	.1400 11/06/09	90,224,000.00	99.978		90,204,000.32	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

CASH MANAGEMENT FD (5050) -Cont.

PAGE:

48

TRXN/ INVNT#	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 48400	9/04/09 9/04/09	34108AWF 287979	FLORIDA POWER & LIGHT DISC BANK OF AMERICA SECURITIES	.1400 9/15/09	7,854,000.00	99.996		7,853,664.02	
PUR 48657	9/25/09 9/25/09	34108AXG 288065	FLORIDA POWER & LIGHT INC D SUN TRUST BANK INC	.1500 10/16/09	75,000,000.00	99.991		74,993,437.50	
PUR 48440	9/10/09 9/10/09	3696E2SZ 287996	GENERAL ELECTRIC CO. IBN GENERAL ELECTRIC COMPANY	.1600 9/21/09	70,000,000.00	100.00		70,000,000.00	
PUR 48709	9/30/09 9/30/09	3696E2TX 288083	GENERAL ELECTRIC CO. IBN GENERAL ELECTRIC COMPANY	.1400 11/02/09	140,000,000.00	100.00		140,000,000.00	
PUR 48437	9/10/09 9/10/09	40427RX9 287996	HSBC USA INC DISC C P BGC FINANCIAL	.1800 10/09/09	50,000,000.00	99.986		49,992,750.00	
PUR 48512	9/17/09 9/17/09	40427RXM 288028	HSBC USA INC DISC C P BGC FINANCIAL	.1900 10/21/09	50,000,000.00	99.982		49,991,027.78	
PUR 48712	9/30/09 9/30/09	42823JX7 288083	HEWLETT PACKARD CO DISC C P BANK OF AMERICA SECURITIES	.1100 10/07/09	82,900,000.00	99.998		82,898,226.85	
PUR 48387	9/03/09 9/03/09	4611K0W8 287972	INTESA FUNDING INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1300 9/08/09	112,908,000.00	99.998		112,905,961.33	
PUR 48546	9/21/09 9/21/09	4611K0WN 288040	INTESA FUNDING INC DISC C P JP MORGAN	.1500 9/22/09	32,250,000.00	100.00		32,249,865.61	
PUR 48366	9/02/09 9/02/09	4611K0WW 287966	INTESA FUNDING INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1500 9/30/09	27,092,000.00	99.988		27,088,839.26	
PUR 48482	9/15/09 9/15/09	4611K0XK 288015	INTESA FUNDING INC DISC C P INTESA FUNDING LLC	.2200 10/19/09	112,000,000.00	99.979		111,976,728.89	
PUR 48389	9/03/09 9/03/09	4662J0WH 287972	J.P. MORGAN CHASE & CO DISC JP MORGAN CHASE	.1500 9/17/09	35,000,000.00	99.994		34,997,958.35	
PUR 48518	9/17/09 9/17/09	4662J0WJ 288028	J.P. MORGAN CHASE & CO DISC JP MORGAN CHASE	.1700 9/18/09	4,157,000.00	100.00		4,156,980.37	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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 48530	9/18/09 9/18/09	4662J0X2 288034	J.P. MORGAN CHASE & CO DISC JP MORGAN CHASE	.1500 10/02/09	21,000,000.00	.150 99.994		20,998,775.01	
PUR 48574	9/23/09 9/23/09	4662J0XE 288052	J.P. MORGAN CHASE & CO DISC JP MORGAN CHASE	.1500 10/14/09	25,000,000.00	.150 99.991		24,997,812.50	
PUR 48647	9/24/09 9/24/09	4823T0MQ 288058	KBC BANK NV NY YANKEE CERT BGC FINANCIAL	.2000 10/30/09	30,000,000.00	.200 100.00		30,000,000.00	
PUR 48660	9/25/09 9/25/09	4823T0MR 288065	KBC BANK NV NY YANKEE CERT BGC FINANCIAL	.2000 10/30/09	50,000,000.00	.200 100.00		50,000,000.00	
PUR 48496	9/16/09 9/16/09	58933RX9 288022	MERCK & CO. INC DISC C P MESIROW FINANCIAL, INC	.1400 10/09/09	19,000,000.00	.140 99.991		18,998,300.56	
PUR 48390	9/03/09 9/03/09	63253LFJ 287972	NATIONAL AUSTRALIA FDG (DE) NATL AUSTRALIA FUNDING DELA	.1200 9/04/09	4,088,000.00	.120 100.00		4,088,000.00	
PUR 48665	9/25/09 9/25/09	63306VB5 288065	NATIONAL BANK OF CANADA YAN TRADITION AISEL SECURITIES	.1900 12/01/09	55,000,000.00	.190 100.00		55,000,000.00	
PUR 48713	9/30/09 9/30/09	6555P0Y4 288083	NORDEA N.A. INC DISC C P BGC FINANCIAL	.1300 11/04/09	90,000,000.00	.130 99.987		89,988,625.00	
PUR 48710	9/30/09 9/30/09	6555P0Y5 288083	NORDEA N.A. INC DISC C P BGC FINANCIAL	.1300 11/05/09	90,000,000.00	.130 99.987		89,988,300.00	
PUR 48635	9/24/09 9/24/09	6698M4WR 288058	NOVARTIS FINANCE DISC C P BANK OF AMERICA SECURITIES	.1400 9/25/09	55,000,000.00	.140 100.00		54,999,786.11	
PUR 48488	9/15/09 9/15/09	7244P0WG 288015	PITNEY BOWES INC DISC C P JP MORGAN	.1700 9/16/09	3,667,000.00	.170 100.00		3,666,982.68	
PUR 48547	9/21/09 9/21/09	7244P0WN 288040	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1500 9/22/09	8,948,000.00	.150 100.00		8,947,962.71	
PUR 48431	9/09/09 9/09/09	74800JXP 287990	QUEBEC PROVINCE DISC C P MESIROW FINANCIAL, INC	.1600 10/23/09	23,986,000.00	.160 99.980		23,981,309.41	

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 9/01/09 THROUGH 9/30/09

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 48439	9/10/09 9/10/09	74800JXP 287996	QUEBEC PROVINCE DISC C P MESIROW FINANCIAL, INC	.1600 10/23/09	24,776,000.00	.160 99.981		24,771,265.03	
PUR 48576	9/23/09 9/23/09	74977JCA 288052	RABOBANK NEDERLAND CERT DEP RABOBANK NEDERLAND	.1900 11/02/09	70,000,000.00	.190 100.00		70,000,000.00	
PUR 48388	9/03/09 9/03/09	83365RW4 287972	SOCIETE GENERALE N.A. INC D BANK OF AMERICA SECURITIES	.1600 9/04/09	50,000,000.00	.160 100.00		49,999,777.80	
PUR 48396	9/04/09 9/04/09	83365RW8 287979	SOCIETE GENERALE N.A. INC D SOCIETE GENERALE INTERNATIO	.1700 9/08/09	50,000,000.00	.170 99.998		49,999,055.56	
PUR 48498	9/16/09 9/16/09	83365RWH 288022	SOCIETE GENERALE N.A. INC D JP MORGAN	.2000 9/17/09	4,759,000.00	.200 99.999		4,758,973.56	
PUR 48541	9/21/09 9/21/09	83365RWN 288040	SOCIETE GENERALE N.A. INC D JP MORGAN	.1700 9/22/09	30,000,000.00	.170 100.00		29,999,858.34	
PUR 48340	9/01/09 9/01/09	83365RX2 287956	SOCIETE GENERALE N.A. INC D BANK OF AMERICA SECURITIES	.2300 10/02/09	25,000,000.00	.230 99.980		24,995,048.60	
PUR 48447	9/11/09 9/11/09	8336W0NB 288003	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.2300 10/30/09	50,000,000.00	.230 100.00		50,000,000.00	
PUR 48484	9/15/09 9/15/09	8336W0NG 288015	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.2200 10/16/09	55,000,000.00	.220 100.00		55,000,000.00	
PUR 48511	9/17/09 9/17/09	86959FX2 288028	SVENSKA HANDELSBANKEN YANKE BGC FINANCIAL	.1800 10/23/09	80,000,000.00	.180 100.00		80,000,000.00	
PUR 48544	9/21/09 9/21/09	86959FX6 288040	SVENSKA HANDELSBANKEN CERT SVENSKAHANDELSBANKEN	.2000 10/27/09	100,000,000.00	.200 100.00		100,000,000.00	
PUR 48343	9/01/09 9/01/09	87019PM5 287956	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.3400 10/05/09	25,000,000.00	.340 100.00		25,000,000.00	
PUR 48397	9/04/09 9/04/09	87019RW8 287979	SWEDBANK DISC C P CREDIT SUISSE SEC (USA) LLC	.1800 9/08/09	30,000,000.00	.180 99.998		29,999,400.00	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

CASH MANAGEMENT FD (5050) -Cont.

PAGE:

51

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 48540	9/21/09 9/21/09	87019RWN 288040	SWEDBANK DISC C P BARCLAYS CAPITAL INC	.1900 9/22/09	55,000,000.00	.190 99.999		54,999,709.71	
PUR 48634	9/24/09 9/24/09	87019RWR 288058	SWEDBANK DISC C P CREDIT SUISSE SEC (USA) LLC	.1900 9/25/09	30,000,000.00	.190 99.999		29,999,841.66	
PUR 48353	9/02/09 9/02/09	87019RX2 287966	SWEDBANK DISC C P JP MORGAN	.3400 10/02/09	30,000,000.00	.340 99.972		29,991,500.01	
PUR 48573	9/23/09 9/23/09	87019RXE 288052	SWEDBANK DISC C P JP MORGAN	.3300 10/14/09	25,000,000.00	.330 99.981		24,995,187.50	
PUR 48378	9/03/09 9/03/09	90477DWV 287972	UNILEVER CAPITAL CORP DISC JP MORGAN	.1400 9/29/09	72,000,000.00	.140 99.990		71,992,720.01	
PUR 48475	9/15/09 9/15/09	90477DWV 288015	UNILEVER CAPITAL CORP DISC JP MORGAN	.1400 9/29/09	13,000,000.00	.140 99.995		12,999,292.23	
PUR 48476	9/15/09 9/15/09	90477DWV 288015	UNILEVER CAPITAL CORP DISC JP MORGAN	.1400 9/29/09	40,000,000.00	.140 99.995		39,997,822.24	
PUR 48714	9/30/09 9/30/09	90477DY9 288083	UNILEVER CAPITAL CORP DISC JP MORGAN	.1200 11/09/09	26,000,000.00	.120 99.987		25,996,533.34	
PUR 48646	9/24/09 9/24/09	90531C4E 288058	UNION BANK NA CERT OF DEP UNION BANK OF CALIFORNIA	.2200 11/24/09	65,000,000.00	.220 100.00		65,000,000.00	
PUR 48659	9/25/09 9/25/09	90531C4J 288065	UNION BANK NA CERT OF DEP SUNGARD/RUSSELL INDEXES	.1900 10/30/09	45,000,000.00	.190 100.00		45,000,000.00	
PUR 48543	9/21/09 9/21/09	9127954Y 288040	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.3405 7/15/10	165,000,000.00	.342 99.719		164,536,494.38	
PUR 48374	9/03/09 9/03/09	912795P9 287972	U S TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.1145 10/29/09	100,000,000.00	.115 99.982		99,982,188.90	
PUR 48380	9/03/09 9/03/09	912795Q6 287972	U.S. TREASURY BILLS HSBC (DOMESTIC)	.1305 12/03/09	200,000,000.00	.131 99.967		199,934,025.00	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

CASH MANAGEMENT FD (5050) -Cont.

PAGE:

52

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 48443	9/10/09 9/10/09	912795T5 287996	U.S. TREASURY BILLS HSBC (DOMESTIC)	.1995 3/04/10	5,150,000.00	.200 99.903		5,145,005.57	
PUR 48442	9/10/09 9/10/09	912795T6 287996	U.S. TREASURY BILLS JP MORGAN	.2045 3/11/10	22,656,000.00	.205 99.897		22,632,576.84	
PUR 48678	9/28/09 9/28/09	912795U9 288070	U.S. TREASURY BILLS GOLDMAN SACHS & COMPANY	.3910 9/23/10	25,000,000.00	.393 99.609		24,902,250.00	
PUR 48718	9/30/09 9/30/09	912795U9 288083	U.S. TREASURY BILLS JP MORGAN	.3745 9/23/10	75,000,000.00	.376 99.628		74,720,685.42	
PUR 48365	9/02/09 9/02/09	912795UL 287966	U.S. TREASURY BILLS GOLDMAN SACHS & COMPANY	.2370 4/01/10	110,000,000.00	.237 99.861		109,847,200.85	
PUR 48483	9/15/09 9/15/09	912795UT 288015	U.S. TREASURY BILLS JP MORGAN	.3005 6/10/10	100,000,000.00	.301 99.776		99,776,294.44	
PUR 48497	9/16/09 9/16/09	912795UT 288022	U.S. TREASURY BILLS JP MORGAN	.2795 6/10/10	100,000,000.00	.280 99.793		99,792,704.16	
PUR 48527	9/18/09 9/18/09	912795UT 288034	U.S. TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.2995 6/10/10	104,000,000.00	.300 99.780		103,770,716.11	
PUR 48561	9/22/09 9/22/09	912795UT 288046	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.3020 6/10/10	15,216,000.00	.303 99.781		15,182,684.57	
PUR 48629	9/23/09 9/23/09	912795UT 288052	U.S. TREASURY BILLS JP MORGAN	.3045 6/10/10	60,000,000.00	.305 99.780		59,868,050.00	
PUR	9/24/09	912795UT	U.S. TREASURY BILLS	.2760		.277			

48637	9/24/09	288058	BANK OF AMERICA SECURITIES	6/10/10	200,000,000.00	99.801		199,602,866.64	
PUR 48549	9/21/09 9/22/09	912795UU 288046	U.S. TREASURY BILLS DEUTSCHE BANK AG (DOMESTIC)	.3220 6/17/10		.323 99.760			124,700,361.10
PUR 48675	9/28/09 9/28/09	912795UU 288070	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.2945 6/17/10	190,000,000.00	.295 99.786		189,592,771.94	
STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 9/01/09 THROUGH 9/30/09									
CASH MANAGEMENT FD (5050) -Cont.								PAGE:	
53									

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

-									
PUR 48461	9/14/09 9/14/09	912795UY 288009	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.3400 7/15/10	70,000,000.00	.341 99.713		69,799,022.22	
PUR 48481	9/15/09 9/15/09	912795UY 288015	U.S. TREASURY BILLS JP MORGAN	.3445 7/15/10	90,000,000.00	.346 99.710		89,739,041.25	
PUR 48517	9/17/09 9/17/09	912795UY 288028	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.3500 7/15/10	40,000,000.00	.351 99.707		39,882,944.44	
PUR 48532	9/18/09 9/18/09	912795UY 288034	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.3420 7/15/10	39,018,000.00	.343 99.715		38,906,798.70	
PUR 48636	9/24/09 9/24/09	912795UY 288058	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.3245 7/15/10	55,000,000.00	.325 99.735		54,854,245.42	
PUR 48677	9/28/09 9/28/09	912795UY 288070	U.S. TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.3245 7/15/10	50,000,000.00	.325 99.739		49,869,298.61	
PUR 48701	9/29/09 9/29/09	912795UY 288077	U.S. TREASURY BILLS JP MORGAN	.3055 7/15/10	55,000,000.00	.306 99.755		54,865,113.26	
PUR 48716	9/30/09 9/30/09	912795UY 288083	U.S. TREASURY BILLS JP MORGAN	.3095 7/15/10	200,000,000.00	.310 99.752		199,504,800.00	
PUR 48631	9/23/09 9/24/09	912828CZ 288058	UNITED STATES TREAS TIPS CITIGROUP GBL MKT(FMLY SALO	.8750 4/15/10	100,000,000.00	-21.25 113.89		113,894,682.82	
PUR 48632	9/23/09 9/24/09	912828CZ 288058	US TREASURY TIPS GOLDMAN SACHS & COMPANY	.8750 4/15/10	50,000,000.00	-21.25 113.89		56,947,341.41	
PUR 48485	9/15/09 9/15/09	912828JL 288015	U.S. TREASURY NOTES BARCLAYS CAPITAL INC	2.0000 9/30/10	41,000,000.00	.400 101.66		41,680,801.41	
PUR 48717	9/30/09 9/30/09	912828JL 288083	U.S. TREASURY NOTES JP MORGAN	2.0000 9/30/10	200,000,000.00	.393 101.60		203,203,795.00	
PUR 48661	9/25/09 9/25/09	912828KL 288065	U.S. TREASURY NOTES JP MORGAN	2.0000 9/30/10	200,000,000.00	.422 101.59		203,188,170.00	

SUBTOTAL FIXED PURCHASES:					7778662000.00			7801678066.98	

TOTAL FUND PURCHASES:					7778662000.00			7801678066.98	
STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 9/01/09 THROUGH 9/30/09									
CASH MANAGEMENT FD (5050) -Cont.								PAGE:	
54									

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

-									
SALES OF FIXED INCOME SECURITIES									

SALE 43056	9/14/09 9/14/09	912795S3 288009	U S TREASURY BILLS JP MORGAN	1.8080 9/24/09	4,085,000.00	1.842 99.999		4,084,942.70	1,994.28

SUBTOTAL FIXED SALES:					4,085,000.00			4,084,942.70	

TOTAL FUND SALES:					4,085,000.00			4,084,942.70	

END OF REPORT FOR: CASH MANAGEMENT FD									

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

COMMON PENSION FD A (5140)

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
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 48643	9/23/09 9/29/09	03739T10 423016	A123 SYSTEMS INC DEUTSCHE BANK AG (DOMESTIC)		4,000.00	13.500		54,000.00	
PUR 48643	9/23/09 9/29/09	03739T10 423016	A123 SYSTEMS INC GOLDMAN SACHS & COMPANY		18,000.00	13.500		243,000.00	
PUR 48643	9/23/09 9/29/09	03739T10 423016	A123 SYSTEMS INC LAZARD CAPITAL MARKETS		1,250.00	13.500		16,875.00	
PUR 48643	9/23/09 9/29/09	03739T10 423016	A123 SYSTEMS INC MERRILL LYNCH (RESEARCH)		7,500.00	13.500		101,250.00	
PUR 48643	9/23/09 9/29/09	03739T10 423016	A123 SYSTEMS INC MORGAN STANLEY		10,000.00	13.500		135,000.00	
PUR 48643	9/23/09 9/29/09	03739T10 423016	A123 SYSTEMS INC PACIFIC CREST SECURITIES		1,250.00	13.500		16,875.00	
PUR 31174	9/01/09 9/04/09	04420910 422943	ASHLAND INC. MORGAN STANLEY		125,000.00	36.537		4,567,125.00	
PUR 48172	9/01/09 9/04/09	12709710 422943	CABOT OIL & GAS GRISWOLD COMPANY		80,000.00	34.861	800.00	2,789,656.00	
PUR 48172	9/25/09 9/30/09	12709710 423022	CABOT OIL & GAS MURIEL SEIBERT & CO		85,000.00	33.726	850.00	2,867,526.00	
PUR 48172	9/25/09 9/30/09	12709710 423022	CABOT OIL & GAS STURDIVANT/EXECUTION		15,000.00	33.450	150.00	501,906.00	
PUR 45492	9/14/09 9/17/09	16113310 422979	CHARMING SHOPES INSTINET (PORTAL)		20,000.00	4.980	140.00	99,740.00	
PUR 48349	9/02/09 9/04/09	17296710 422947	CITIGROUP INC. MORGAN STANLEY		200.00	4.440		888.00	

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

COMMON PENSION FD A (5140) -Cont.

PAGE:

56

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 48406	9/08/09 9/10/09	17296710 422961	CITIGROUP INC. MORGAN STANLEY		2,500.00	4.960		12,400.00	
PUR 47287	9/01/09 9/04/09	19421W10 422943	COLLECTIVE BRANDS INC BMO CAPITAL MARKETS/EXECUTI		25,000.00	15.888	250.00	397,457.50	
PUR 46166	9/02/09 9/08/09	24353710 422949	DECKERS OUTDOOR CORP ITG (CHANNEL)		10,000.00	64.962	100.00	649,715.00	
PUR 46166	9/14/09 9/17/09	24353710 422979	DECKERS OUTDOOR CORP MERRIMAN/OTC		10,000.00	71.755	100.00	717,649.00	
PUR 48222	9/09/09 9/14/09	26054310 422967	DOW CHEMICAL MORGAN STANLEY		450,000.00	22.717		10,222,605.00	
PUR 48222	9/10/09 9/15/09	26054310 422971	DOW CHEMICAL MORGAN STANLEY		450,000.00	23.521		10,584,360.00	
PUR 48222	9/16/09 9/21/09	26054310 422987	DOW CHEMICAL MORGAN STANLEY		770,000.00	26.215		20,185,704.00	
PUR 26872	9/17/09 9/22/09	26969P10 422993	EAGLE MATERIALS INC. MORGAN STANLEY		130,000.00	29.544		3,840,720.00	
PUR 26872	9/18/09 9/23/09	26969P10 422998	EAGLE MATERIALS INC. MORGAN STANLEY		30,000.00	29.491		884,730.00	
PUR 26872	9/18/09 9/23/09	26969P10 422998	EAGLE MATERIALS INC. PRINCETON SECURITIES GROUP		30,000.00	29.492	300.00	885,063.00	
PUR 43274	9/11/09 9/16/09	30241L10 422975	FEI COMPANY INSTINET (PORTAL)		5,000.00	25.900	35.00	129,535.00	

PUR 43274	9/11/09 9/16/09	30241L10 422975	FEI COMPANY ITG (CHANNEL)	10,000.00	26.010	100.00	260,199.00
PUR 43274	9/11/09 9/16/09	30241L10 422975	FEI COMPANY LABRANCHE/OTC	10,000.00	26.084	100.00	260,944.00

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

COMMON PENSION FD A (5140) -Cont. PAGE:

57

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 43274	9/15/09 9/18/09	30241L10 422983	FEI COMPANY CREDIT SUISSE SEC (AES)		50,000.00	25.708	500.00	1,285,910.00	
PUR 43274	9/24/09 9/29/09	30241L10 423018	FEI COMPANY CREDIT SUISSE SEC (AES)		25,000.00	24.938	250.00	623,705.00	
PUR 48395	9/03/09 9/09/09	34484910 422953	FOOT LOCKER INC BLAYLOCK ROBERT VAN LLC		41,500.00	10.442	415.00	433,753.85	
PUR 48395	9/04/09 9/10/09	34484910 422957	FOOT LOCKER INC BLAYLOCK ROBERT VAN LLC		8,500.00	10.495	85.00	89,295.05	
PUR 48395	9/22/09 9/25/09	34484910 423008	FOOT LOCKER INC GRISWOLD COMPANY		10,000.00	11.683	100.00	116,930.00	
PUR 48401	9/04/09 9/10/09	36237H10 422957	G-III APPAREL GROUP LTD MORGAN STANLEY		35,000.00	14.602		511,056.00	
PUR 48401	9/08/09 9/11/09	36237H10 422963	G-III APPAREL GROUP LTD LABRANCHE/OTC		500.00	13.944	5.00	6,977.00	
PUR 48401	9/11/09 9/16/09	36237H10 422975	G-III APPAREL GROUP LTD ITG (CHANNEL)		5,400.00	14.089	54.00	76,136.76	
PUR 48401	9/11/09 9/16/09	36237H10 422975	G-III APPAREL GROUP LTD LABRANCHE/OTC		9,500.00	14.113	95.00	134,163.75	
PUR 48401	9/11/09 9/16/09	36237H10 422975	G-III APPAREL GROUP LTD MERRIMAN/OTC		14,600.00	13.398	146.00	195,749.50	
PUR 48401	9/18/09 9/23/09	36237H10 422998	G-III APPAREL GROUP LTD CREDIT SUISSE SEC (AES)		10,000.00	13.728	100.00	137,378.00	
PUR 48401	9/22/09 9/25/09	36237H10 423008	G-III APPAREL GROUP LTD ITG (CHANNEL)		1,599.00	14.010	15.99	22,417.98	
PUR 48401	9/23/09 9/28/09	36237H10 423012	G-III APPAREL GROUP LTD ITG (CHANNEL)		8,401.00	14.008	84.01	117,765.22	

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

COMMON PENSION FD A (5140) -Cont. PAGE:

58

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 48401	9/24/09 9/29/09	36237H10 423018	G-III APPAREL GROUP LTD MERRIMAN/OTC		3,000.00	13.490	30.00	40,499.10	
PUR 48401	9/25/09 9/30/09	36237H10 423022	G-III APPAREL GROUP LTD MERRIMAN/OTC		825.00	13.500	8.25	11,145.75	
PUR 45204	8/27/09 9/01/09	36476010 422929	GAP INC. (THE) WILLIAMS CAPITAL GROUP		30,000.00	19.922	300.00	597,948.00	
PUR 45204	8/31/09 9/03/09	36476010 422938	GAP INC. (THE) MAGNA SECURITIES CORP		25,000.00	19.596	250.00	490,140.00	
PUR 45204	9/11/09 9/16/09	36476010 422975	GAP INC. (THE) PRINCETON SECURITIES GROUP		25,000.00	21.509	250.00	537,977.50	
PUR 48455	9/11/09 9/16/09	40377710 422975	GYMBOREE CORP CREDIT SUISSE SEC (AES)		20,000.00	46.268	200.00	925,554.00	
PUR 12113	9/08/09 9/11/09	42823610 422963	HEWLETT-PACKARD CO MORGAN STANLEY		100,000.00	45.355		4,535,540.00	
PUR 12113	9/11/09 9/16/09	42823610 422975	HEWLETT-PACKARD CO MORGAN STANLEY		100,000.00	46.156		4,615,580.00	
PUR	9/15/09	42823610	HEWLETT-PACKARD CO						

12113	9/18/09	422983	MORGAN STANLEY	50,000.00	45.566		2,278,300.00
PUR 47289	9/23/09 9/28/09	45105510 423012	ICONIX BRAND GROUP INC MERRIMAN/OTC	5,000.00	16.128	50.00	80,689.00
PUR 47289	9/24/09 9/29/09	45105510 423018	ICONIX BRAND GROUP INC MERRIMAN/OTC	3,800.00	15.470	38.00	58,824.00
PUR 47289	9/25/09 9/30/09	45105510 423022	ICONIX BRAND GROUP INC MERRIMAN/OTC	1,200.00	15.500	12.00	18,612.00
PUR 17139	9/21/09 9/24/09	45920010 423004	INTL BUSINESS MACHINES CORP GRISWOLD COMPANY	50,000.00	121.76	500.00	6,088,485.00

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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
PUR 17139	9/21/09 9/24/09	45920010 423004	INTL BUSINESS MACHINES CORP ICAP CORPORATES LLC		50,000.00	121.70	500.00	6,085,580.00	
PUR 19046	9/11/09 9/16/09	46625H10 422975	JP MORGAN CHASE & CO MORGAN STANLEY		230,000.00	42.867		9,859,295.00	
PUR 47014	8/31/09 9/03/09	47714310 422938	JETBLUE AIRWAYS MORGAN STANLEY		1,000,000.00	5.800		5,799,500.00	
PUR 47014	9/01/09 9/04/09	47714310 422943	JETBLUE AIRWAYS MORGAN STANLEY		650,000.00	5.887		3,826,550.00	
PUR 45475	9/09/09 9/14/09	48247020 422967	KIT DIGITAL INC CREDIT SUISSE SEC (AES)		5,000.00	7.735	50.00	38,722.50	
PUR 45475	9/24/09 9/29/09	48247020 423018	KIT DIGITAL INC CREDIT SUISSE SEC (AES)		6,540.00	8.844	65.40	57,907.12	
PUR 41663	9/18/09 9/23/09	52605710 422998	LENNAR CORP. CL A GRISWOLD COMPANY		25,000.00	16.939	250.00	423,725.00	
PUR 35302	9/24/09 9/29/09	53591920 423018	LIONS GATE ENTERTAINMENT CO BMO CAPITAL MARKETS/EXECUTI		50,000.00	6.411	500.00	321,055.00	
PUR 22161	9/15/09 9/18/09	59513710 422983	MICROSEMI CORP. CREDIT SUISSE SEC (AES)		50,000.00	15.312	500.00	766,105.00	
PUR 22161	9/24/09 9/29/09	59513710 423018	MICROSEMI CORP. CREDIT SUISSE SEC (AES)		25,000.00	15.891	250.00	397,520.00	
PUR 25297	9/25/09 9/30/09	61023610 423022	MONRO MUFFLER BRAKE INC SUSQUEHANNA/OTC		10,000.00	30.705	100.00	307,153.00	
PUR 48473	9/14/09 9/17/09	71638210 422979	PETMED EXPRESS INC INSTINET (PORTAL)		13,300.00	18.609	93.10	247,591.47	
PUR 48473	9/14/09 9/17/09	71638210 422979	PETMED EXPRESS INC ITG (CHANNEL)		13,931.00	18.599	139.31	259,248.94	

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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
PUR 48473	9/15/09 9/18/09	71638210 422983	PETMED EXPRESS INC CREDIT SUISSE SEC (AES)		11,069.00	18.420	110.69	203,996.14	
PUR 48473	9/15/09 9/18/09	71638210 422983	PETMED EXPRESS INC INSTINET (PORTAL)		11,700.00	18.327	81.90	214,512.48	
PUR 03288	9/24/09 9/29/09	74752510 423018	QUALCOMM INC. CREDIT SUISSE SEC (AES)		25,000.00	44.730	250.00	1,118,510.00	
PUR 48394	9/03/09 9/09/09	80517Q10 422953	SAVIENT PHARMACEUTICALS I MORGAN STANLEY		145,000.00	14.270		2,069,121.00	
PUR 39377	9/15/09 9/18/09	87157D10 422983	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (AES)		25,000.00	28.295	250.00	707,627.50	
PUR 10716	9/17/09 9/22/09	88249110 422993	TEXAS INDUSTRIES, INC. MORGAN STANLEY		100,000.00	44.680		4,468,040.00	

PUR 10716	9/18/09 9/23/09	88249110 422998	TEXAS INDUSTRIES, INC. MORGAN STANLEY	20,000.00	45.172		903,442.00
PUR 10716	9/21/09 9/24/09	88249110 423004	TEXAS INDUSTRIES, INC. BMO CAPITAL MARKETS/EXECUTI	10,000.00	44.929	100.00	449,387.00
PUR 47741	9/15/09 9/18/09	88580F10 422983	3PAR INC BLAYLOCK ROBERT VAN LLC	50,000.00	10.360	500.00	518,475.00
PUR 47741	9/21/09 9/24/09	88580F10 423004	3PAR INC PRINCETON SECURITIES GROUP	50,000.00	10.030	500.00	502,000.00
PUR 45487	9/24/09 9/29/09	88731730 423018	TIME WARNER INC MERIDIAN EQUITY PARTNERS	50,000.00	28.798	500.00	1,440,375.00
PUR 34398	8/31/09 9/03/09	89989610 422938	TUPPERWARE BRANDS CORP. MAGNA SECURITIES CORP	10,000.00	37.075	100.00	370,852.00
PUR 32229	9/15/09 9/18/09	92220710 422983	VARIAN SEMICONDUCTOR EQUIP. CREDIT SUISSE SEC (AES)	40,000.00	33.605	400.00	1,344,584.00

5140

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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
PUR 34763	9/14/09 9/17/09	92916010 422979	VULCAN MATERIALS CO. MORGAN STANLEY		40,000.00	54.688		2,187,532.00	
PUR 34763	9/15/09 9/18/09	92916010 422983	VULCAN MATERIALS CO. MORGAN STANLEY		118,465.00	55.778		6,607,788.16	
PUR 34763	9/16/09 9/21/09	92916010 422987	VULCAN MATERIALS CO. MORGAN STANLEY		456,535.00	59.564		27,193,096.39	
PUR 34763	9/17/09 9/22/09	92916010 422993	VULCAN MATERIALS CO. MORGAN STANLEY		266,300.00	60.643		16,149,124.38	
PUR 15929	9/25/09 9/30/09	93114210 423022	WAL-MART STORES, INC. BLAYLOCK ROBERT VAN LLC		5,000.00	49.550	50.00	247,800.00	
PUR 23118	9/11/09 9/16/09	96216610 422975	WEYERHAEUSER CO. MORGAN STANLEY		500,000.00	37.195		18,597,300.00	
PUR 23118	9/14/09 9/17/09	96216610 422979	WEYERHAEUSER CO. MORGAN STANLEY		500,000.00	39.128		19,563,800.00	
PUR 23118	9/15/09 9/18/09	96216610 422983	WEYERHAEUSER CO. MORGAN STANLEY		286,000.00	39.368		11,259,133.60	
PUR 23118	9/16/09 9/21/09	96216610 422987	WEYERHAEUSER CO. MORGAN STANLEY		100,000.00	39.578		3,957,780.00	
SUBTOTAL STOCK PURCHASES:					7,882,365.00			232,919,684.64	
							11,703.65		
TOTAL FUND PURCHASES:					7,882,365.00			232,919,684.64	
							11,703.65		

5140									
STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS									
DURING THE PERIOD 9/01/09 THROUGH 9/30/09									
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

SALES OF STOCK AND OTHER EQUITIES									

SALE 10149	9/01/09 9/04/09	00936310 422944	AIRGAS, INC. MORGAN STANLEY		100,000.00	45.724	117.52	4,572,322.48	2,943,107.29
SALE 37945	8/27/09 9/01/09	02553E10 422930	AMERICAN EAGLE OUTFITTERS, WILLIAMS CAPITAL GROUP		40,000.00	14.252	14.66 400.00	569,645.34	-396,077.62
SALE 20695	9/14/09 9/17/09	03073E10 422980	AMERISOURCEBERGEN CORP. MORGAN STANLEY		200,000.00	21.554	110.79	4,310,649.21	1,233,924.68
SALE 05297	9/25/09 9/30/09	03741110 423023	APACHE CORP. STURDIVANT/EXECUTION		65,000.00	90.969	151.97 650.00	5,912,189.53	3,649,367.74
SALE	9/01/09	05722410	BAKER HUGHES INCORPORATED				72.69		

14400	9/04/09	422944	ICAP CORPORATES LLC	80,000.00	35.354	800.00	2,827,415.31	480,199.64
SALE 12151 375,888.75	9/02/09 9/03/09	14950710 422942	CAVALIER HOMES INC. TENDERED	100,000.00	2.750		275,000.00	-
SALE 47617	8/31/09 9/03/09	15670010 422939	CENTURYTEL INC. MORGAN STANLEY	479,969.00	32.356	399.12	15,529,285.86	691,031.81
SALE 47617	9/01/09 9/04/09	15670010 422944	CENTURYTEL INC. MORGAN STANLEY	200,000.00	31.943	164.19	6,388,415.81	205,410.63
SALE 21041	9/09/09 9/14/09	16676410 422968	CHEVRON CORP. ICAP CORPORATES LLC	55,000.00	70.728	99.97 550.00	3,889,412.03	2,077,085.25
SALE 21041	9/25/09 9/30/09	16676410 423023	CHEVRON CORP. CASTLE OAK SECURITIES	45,000.00	70.648	81.71 450.00	3,178,623.79	1,695,810.97
SALE 21041	9/25/09 9/30/09	16676410 423023	CHEVRON CORP. JACKSON SECS	45,000.00	70.439	81.47 450.00	3,169,214.53	1,686,401.71
SALE 48349 88.03	9/01/09 9/04/09	17296710 422948	CITIGROUP INC. MORGAN STANLEY (OPTIONS)	200.00	4.000	.03	799.97	-

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 48406	9/04/09 9/10/09	17296710 422962	CITIGROUP INC. MORGAN STANLEY (OPTIONS)		2,500.00	4.000	.26	9,999.74	-2,400.26
SALE 48460	9/17/09 9/22/09	17296710 422997	CITIGROUP INC. MORGAN STANLEY (OPTIONS)		7,500.00	4.000	.78	29,999.22	5,621.43
SALE 47013	8/31/09 9/03/09	21079530 422939	CONTINENTAL AIR ABEL NOSER CORP.		100,000.00	13.123	33.73 5,000.00	1,307,226.27	247,966.27
SALE 31334 10,940.24	9/25/09 9/30/09	21664840 423023	COOPER COS INC/THE MAGNA SECURITIES CORP		300.00	29.000	.23 3.00	8,696.77	-
SALE 08353	9/03/09 9/09/09	21683110 422954	COOPER TIRE & RUBBER CO. BMO CAPITAL MARKETS/EXECUTI		10,000.00	13.967	3.59 100.00	139,563.41	-64,437.17
SALE 19630 3,171.19	8/27/09 9/01/09	22841110 422930	CROWN MEDIA HOLDINGS, INC. CREDIT SUISSE SEC (AES)		582.00	1.931	.03 5.82	1,118.22	-
SALE 19630 2,191.07	8/28/09 9/02/09	22841110 422934	CROWN MEDIA HOLDINGS, INC. CREDIT SUISSE SEC (AES)		400.00	1.903	.02 4.00	756.98	-
SALE 19630 1,644.06	8/31/09 9/03/09	22841110 422939	CROWN MEDIA HOLDINGS, INC. CREDIT SUISSE SEC (AES)		300.00	1.900	.02 3.00	566.98	-
SALE 19630 3,836.12	9/16/09 9/21/09	22841110 422988	CROWN MEDIA HOLDINGS, INC. CREDIT SUISSE SEC (AES)		700.00	1.900	.04 7.00	1,322.96	-
SALE 19630	9/17/09 9/22/09	22841110 422994	CROWN MEDIA HOLDINGS, INC. CREDIT SUISSE SEC (AES)		72,180.00	1.901	3.53 721.80	136,481.63	-395,493.73
SALE 19630	9/18/09 9/23/09	22841110 422999	CROWN MEDIA HOLDINGS, INC. CREDIT SUISSE SEC (AES)		46,067.00	1.904	2.26 460.67	87,271.67	-252,247.72
SALE 19630	9/21/09 9/24/09	22841110 423005	CROWN MEDIA HOLDINGS, INC. CREDIT SUISSE SEC (AES)		22,512.00	1.921	1.12 225.12	43,028.32	-122,887.85
SALE 37381	9/15/09 9/18/09	24702R10 422984	DELL INC. CREDIT SUISSE SEC (AES)		75,000.00	16.618	32.04 750.00	1,245,545.46	-781,791.41

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 46316	8/31/09 9/03/09	24736170 422939	DELTA AIR LINES INC DEL GRISWOLD COMPANY		100,000.00	7.225	18.57 250.00	722,231.43	67,072.93

SALE 46316	8/31/09 9/03/09	24736170 422939	DELTA AIR LINES INC DEL MORGAN STANLEY	400,000.00	7.190	73.92	2,876,086.08	255,452.08
SALE 46316	9/01/09 9/04/09	24736170 422944	DELTA AIR LINES INC DEL MORGAN STANLEY	500,000.00	6.888	88.51	3,443,761.49	167,968.99
SALE 15735	8/31/09 9/03/09	25468710 422939	WALT DISNEY CO. (THE) MORGAN STANLEY	200,000.00	26.038	133.84	5,207,426.16	465,330.42
SALE 16212	9/25/09 9/30/09	25746U10 423023	DOMINION RESOURCES, INC. CASTLE OAK SECURITIES	20,000.00	34.310	17.64 200.00	685,984.36	205,631.06
SALE 16212	9/25/09 9/30/09	25746U10 423023	DOMINION RESOURCES, INC. STURDIVANT/EXECUTION	70,000.00	34.346	61.79 700.00	2,403,479.21	722,242.66
SALE 33796	9/25/09 9/30/09	26441C10 423023	DUKE ENERGY CORP. MURIEL SEIBERT & CO	70,000.00	15.874	28.56 700.00	1,110,472.44	223,893.79
SALE 33796	9/25/09 9/30/09	26441C10 423023	DUKE ENERGY CORP. SANDGRAIN SECURITIES	80,000.00	15.869	32.63 800.00	1,268,647.37	255,414.62
SALE 16493	9/25/09 9/30/09	28176E10 423023	EDWARDS LIFESCIENCES CORP. BLAYLOCK ROBERT VAN LLC	30,000.00	69.392	53.51 300.00	2,081,391.49	1,808,342.92
SALE 16493	9/25/09 9/30/09	28176E10 423023	EDWARDS LIFESCIENCES CORP. BMO CAPITAL MARKETS/EXECUTI	20,000.00	69.310	35.63 200.00	1,385,970.37	1,203,937.99
SALE 43165	9/24/09 9/29/09	28551210 423019	ELECTRONIC ARTS, INC. MERRIMAN/OTC	100,000.00	19.142	49.20 1,000.00	1,913,190.80	-948,389.20
SALE 40175 255,978.75	9/04/09 9/10/09	30225T10 422958	EXTRA SPACE STORAGE INC. MAGNA SECURITIES CORP	50,000.00	9.266	11.91 500.00	462,798.09	-
SALE 15200	9/09/09 9/14/09	30231G10 422968	EXXON MOBIL CORP. PRINCETON SECURITIES GROUP	80,000.00	70.935	145.85 800.00	5,673,814.15	3,736,041.18

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
COMMON PENSION FD A (5140) -Cont.

PAGE:

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

SALE 15200	9/25/09 9/30/09	30231G10 423023	EXXON MOBIL CORP. MURIEL SEIBERT & CO		20,000.00	68.445	35.19 200.00	1,368,670.81	884,227.57
SALE 15200	9/25/09 9/30/09	30231G10 423023	EXXON MOBIL CORP. SANDGRAIN SECURITIES		70,000.00	68.600	123.42 700.00	4,801,183.58	3,105,632.23
SALE 34546 233,871.10	8/31/09 9/03/09	31787A10 422939	FINISAR CORPORATION MORGAN STANLEY		100,000.00	.861	2.22	86,117.78	-
SALE 34546	9/15/09 9/18/09	31787A10 422984	FINISAR CORPORATION INSTINET (PORTAL)		100,000.00	.866	2.23 500.00	86,057.77	-233,931.11
SALE 08866	9/09/09 9/14/09	35874810 422968	FRISCHS RESTAURANTS, INC. PRINCETON SECURITIES GROUP		25,400.00	27.385	17.88 254.00	695,304.58	291,956.77
SALE 08866	9/10/09 9/15/09	35874810 422972	FRISCHS RESTAURANTS, INC. PRINCETON SECURITIES GROUP		8,600.00	26.971	5.97 86.00	231,861.21	95,294.63
SALE 08866	9/14/09 9/17/09	35874810 422980	FRISCHS RESTAURANTS, INC. PRINCETON SECURITIES GROUP		10,000.00	25.849	6.65 100.00	258,379.35	99,581.00
SALE 08866	9/15/09 9/18/09	35874810 422984	FRISCHS RESTAURANTS, INC. PRINCETON SECURITIES GROUP		4,200.00	24.515	2.65 42.00	102,919.19	36,223.88
SALE 08866	9/16/09 9/21/09	35874810 422988	FRISCHS RESTAURANTS, INC. PRINCETON SECURITIES GROUP		3,400.00	23.941	2.10 34.00	81,363.98	27,372.54
SALE 08866	9/16/09 9/21/09	35874810 423003	FRISCHS RESTAURANTS, INC. TRANSFERRED FROM		22,400.00	24.100		539,840.00	184,131.69
SALE 18438	9/09/09 9/14/09	37033410 422968	GENERAL MILLS, INC. ICAP CORPORATES LLC		50,000.00	60.535	77.79 500.00	3,026,172.21	1,157,007.76
SALE 10636	9/03/09 9/09/09	37190110 422954	GENTEX CORP. CREDIT SUISSE SEC (AES)		56,000.00	13.868	19.96 560.00	776,028.04	-221,953.60
SALE 43170	9/18/09 9/23/09	37555810 422999	GILEAD SCIENCES, INC. CREDIT SUISSE SEC (AES)		65,000.00	45.799	76.51 650.00	2,976,201.99	-72,564.51

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
COMMON PENSION FD A (5140) -Cont.

PAGE:

66									

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 20567	8/27/09 9/01/09	41049510 422930	HANMI FINANCIAL CORP. CREDIT SUISSE SEC (AES)		70,856.00	1.609	2.94 708.56	113,302.89	-582,551.26
SALE 20567	8/28/09 9/02/09	41049510 422934	HANMI FINANCIAL CORP. CREDIT SUISSE SEC (AES)		187,231.00	1.485	7.15 1,872.31	276,102.41	-1,562,633.47
SALE 14861	8/31/09 9/03/09	45814010 422939	INTEL CORP CREDIT SUISSE SEC (AES)		50,000.00	20.160	25.91 500.00	1,007,474.09	289,756.18
SALE 25520	9/03/09 9/09/09	47836610 422954	JOHNSON CONTROLS INC BMO CAPITAL MARKETS/EXECUTI		25,000.00	23.998	15.42 250.00	599,692.08	99,439.40
SALE 23109	9/09/09 9/14/09	48783610 422968	KELLOGG COMPANY GRISWOLD COMPANY		105,000.00	48.052	129.67 1,050.00	5,044,311.83	1,287,374.25
SALE 17296 652,856.11	8/31/09 9/03/09	48836010 422939	KEMET CORP. MORGAN STANLEY		26,050.00	1.286	.87	33,507.25	-
SALE 17296 99,057.92	9/01/09 9/04/09	48836010 422944	KEMET CORP. MORGAN STANLEY		3,950.00	1.270	.13	5,016.37	-
SALE 32233	9/25/09 9/30/09	49460W20 423023	KINETIC CONCEPTS, INC. GRISWOLD COMPANY		45,000.00	35.770	41.37 450.00	1,609,167.63	-99,170.15
SALE 32233	9/25/09 9/30/09	49460W20 423023	KINETIC CONCEPTS, INC. PRINCETON SECURITIES GROUP		45,000.00	35.720	41.32 450.00	1,606,917.68	-101,420.10
SALE 20400	9/18/09 9/23/09	55267610 422999	MDC HOLDINGS, INC. GRISWOLD COMPANY		10,000.00	37.976	9.76 100.00	379,649.24	112,298.13
SALE 09821	8/28/09 9/02/09	57190320 422934	MARRIOTT INTERNATIONAL INC. MERIDIAN EQUITY PARTNERS		67,274.00	24.486	42.34 672.74	1,646,589.72	660,690.68
SALE 22507	9/01/09 9/01/09	58391610 422942	MEDAREX, INC. TENDERED		300,000.00	16.000		4,800,000.00	2,474,250.14
SALE 13194 54,806.43	9/14/09 9/17/09	58445P10 422980	MEDIALINK WORLDWIDE INC. INSTINET (PORTAL)		10,000.00	.210	.06 50.00	2,052.94	-

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
COMMON PENSION FD A (5140) -Cont.

PAGE:

67									
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 13194	9/17/09 9/22/09	58445P10 422994	MEDIALINK WORLDWIDE INC. ELECTRONIC BROKERAGE SYSTEM		10,000.00	.210	.05 50.00	2,049.95	-54,809.42
SALE 13194 822,890.57	9/29/09 9/29/09	58445P10 422942	MEDIALINK WORLDWIDE INC. TENDERED		150,000.00	.200		30,000.00	-
SALE 18426	9/14/09 9/17/09	58933110 422980	MERCK & CO., INC. MORGAN STANLEY		300,000.00	32.680	251.96	9,803,598.04	-218,061.00
SALE 23300	9/16/09 9/21/09	61166W10 422988	MONSANTO CO. MORGAN STANLEY		450,000.00	79.510	919.54	35,778,715.46	11,376,235.36
SALE 23300	9/17/09 9/22/09	61166W10 422994	MONSANTO CO. MORGAN STANLEY		324,870.00	79.965	667.65	25,977,691.85	8,360,728.05
SALE 44046	8/27/09 9/01/09	62853020 422930	MYLAN LABS GOLDMAN SACHS & COMPANY		1,500.00	960.50	37.03 60.00	1,440,652.97	539,115.47
SALE 44046	8/28/09 9/02/09	62853020 422934	MYLAN LABS GOLDMAN SACHS & COMPANY		500.00	972.50	12.50 20.00	486,217.50	185,705.00
SALE 44046	9/08/09 9/11/09	62853020 422964	MYLAN LABS GOLDMAN SACHS & COMPANY		1,000.00	962.50	24.74 40.00	962,435.26	361,410.26
SALE 44046	9/18/09 9/18/09	62853020 422999	MYLAN LABS BMO CAPITAL MARKETS/EXECUTI		2,000.00	1020.1	52.44 20.00	2,040,195.36	838,145.36
SALE 15168	9/03/09 9/09/09	63764010 422954	NATIONAL SEMICONDUCTOR CORP MERIDIAN EQUITY PARTNERS		25,000.00	15.234	9.79 250.00	380,595.21	-48,624.74
SALE 15168	9/11/09 9/16/09	63764010 422976	NATIONAL SEMICONDUCTOR CORP GRISWOLD COMPANY		25,000.00	15.084	9.70 250.00	376,845.30	-52,374.65
SALE 38331	9/08/09 9/11/09	65163910 422964	NEWMONT MINING CORP. MORGAN STANLEY		125,000.00	45.980	147.72	5,747,402.28	102,722.71
SALE 38331	9/09/09 9/14/09	65163910 422968	NEWMONT MINING CORP. MORGAN STANLEY		75,000.00	45.997	88.66	3,449,708.84	62,901.10

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

COMMON PENSION FD A (5140) -Cont.

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
SALE 38331	9/10/09 9/15/09	65163910 422972	NEWMONT MINING CORP. MORGAN STANLEY		200,000.00	46.021	236.55	9,204,043.45	172,556.15
SALE 42921	9/02/09 9/08/09	65410610 422950	NIKE INC. GRISWOLD COMPANY		47,000.00	53.687	64.85 470.00	2,522,744.75	-6,045.31
SALE 41637	9/14/09 9/17/09	71676810 422980	PETSMART, INC. ITG (CHANNEL)		37,000.00	21.460	20.41 370.00	793,644.39	7,719.68
SALE 41637	9/14/09 9/17/09	71676810 422980	PETSMART, INC. MORGAN STANLEY		50,000.00	21.426	27.54	1,071,277.46	9,217.04
SALE 18355	8/31/09 9/03/09	74005P10 422939	PRAXAIR, INC. ITG (CHANNEL)		13,800.00	76.144	27.01 138.00	1,050,618.05	597,645.71
SALE 18355	8/31/09 9/03/09	74005P10 422939	PRAXAIR, INC. MORGAN STANLEY		136,200.00	76.171	266.63	10,374,264.43	5,903,624.35
SALE 18355	9/15/09 9/18/09	74005P10 422984	PRAXAIR, INC. MORGAN STANLEY		100,000.00	77.819	200.00	7,781,710.00	4,499,301.71
SALE 21080	9/18/09 9/23/09	74968510 422999	RPM INTERNATIONAL INC. MORGAN STANLEY		150,000.00	18.284	70.49	2,742,544.51	1,013,239.17
SALE 47866	9/14/09 9/17/09	87986810 422980	TEMPLE INLAND MORGAN STANLEY		200,000.00	17.886	91.94	3,577,068.06	427,159.88
SALE 47866	9/15/09 9/18/09	87986810 422984	TEMPLE INLAND MORGAN STANLEY		200,000.00	18.637	95.80	3,727,364.20	577,456.02
SALE 47866	9/16/09 9/21/09	87986810 422988	TEMPLE INLAND MORGAN STANLEY		210,000.00	17.977	97.03	3,775,114.97	467,711.38
SALE 47866	9/18/09 9/23/09	87986810 422999	TEMPLE INLAND MERIDIAN EQUITY PARTNERS		50,000.00	16.717	21.49 500.00	835,333.51	47,856.46
SALE 17098	9/18/09 9/23/09	88033G10 422999	TENET HEALTHCARE CORP. MORGAN STANLEY		345,000.00	5.665	50.23	1,954,271.27	-3,242,893.90

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

COMMON PENSION FD A (5140) -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
SALE 18069	9/03/09 9/09/09	88250810 422954	TEXAS INSTRUMENTS INC. MERIDIAN EQUITY PARTNERS		25,000.00	24.225	15.57 250.00	605,369.43	294,760.98
SALE 15535	9/03/09 9/09/09	88516010 422954	THOR INDUSTRIES, INC. MERIDIAN EQUITY PARTNERS		30,000.00	25.664	19.79 300.00	769,585.21	567,925.95
SALE 22163	9/25/09 9/30/09	88517530 423023	THORATEC CORP. ITG (CHANNEL)		20,000.00	30.460	15.66 200.00	608,974.34	383,826.42
SALE 22163	9/25/09 9/30/09	88517530 423023	THORATEC CORP. LABRANCHE/OTC		70,000.00	30.373	54.64 700.00	2,125,327.36	1,337,309.64
SALE 22391	9/11/09 9/16/09	88579Y10 422976	3M CO MORGAN STANLEY		250,000.00	73.959	475.19	18,489,299.81	5,054,219.44
SALE 22391	9/14/09 9/17/09	88579Y10 422980	3M CO MORGAN STANLEY		125,000.00	74.497	239.33	9,311,835.67	2,594,295.48
SALE 22391	9/14/09 9/17/09	88579Y10 422980	3M CO MORGAN STANLEY		206,500.00	74.279	394.21	15,338,281.24	4,240,904.85
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					331,500.00	74.361	633.54	24,650,116.91	6,835,200.33
SALE 22391	9/15/09 9/18/09	88579Y10 422984	3M CO MORGAN STANLEY		125,000.00	74.496	239.32	9,311,760.68	2,594,220.49
SALE 36435	8/31/09 9/03/09	89417410 422939	TRAVELCENTERS OF AMERICA LL BMO CAPITAL MARKETS/EXECUTI		20,000.00	3.509	1.81 200.00	69,968.19	-348,163.15
SALE	8/31/09	90254980	UAL CORP				199.41		

46744	9/03/09	422939	MORGAN STANLEY	1,250,000.00	6.207		7,758,675.59	1,342,299.34
SALE 32884	9/25/09 9/30/09	98235T10 423023	WRIGHT MEDICAL GROUP, INC. ITG (CHANNEL)	20,000.00	17.256	8.87 200.00	344,901.13	-59,089.83

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

COMMON PENSION FD A (5140) -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 32884	9/25/09 9/30/09	98235T10 423023	WRIGHT MEDICAL GROUP, INC. LABRANCHE/OTC		100,000.00	17.273	44.39 1,000.00	1,726,215.61	-293,739.16
SALE 22173	9/14/09 9/17/09	98302410 422980	WYETH MORGAN STANLEY		200,000.00	47.870	246.06	9,573,753.94	1,999,778.79
SALE 22173	9/18/09 9/23/09	98302410 422999	WYETH MORGAN STANLEY		315,000.00	48.186	390.10	15,178,294.40	3,249,283.53
SALE 28320	9/25/09 9/30/09	98956P10 423023	ZIMMER HOLDINGS INC. ICAP CORPORATES LLC		55,000.00	52.953	74.85 550.00	2,911,790.15	-632,892.11
SALE 28320	9/25/09 9/30/09	98956P10 423023	ZIMMER HOLDINGS INC. MERIDIAN EQUITY PARTNERS		55,000.00	52.936	74.83 550.00	2,910,849.67	-633,832.60
SALE 47190	9/14/09 9/17/09	G2554F10 422980	COVIDIEN PLC MORGAN STANLEY		100,000.00	41.438	106.50	4,143,643.50	-162,597.93

SUBTOTAL STOCK SALES:					11,143,941.00		8,905.12 31,878.02	352,088,322.54	79,933,475.38
SALES OF COMINGLED-FUND UNITS									

SALE 45240	9/15/09 9/16/09	1729678X 422942	CITIGROUP INC C+UW MORGAN STANLEY (OPTIONS)		2,500,000.00	.030	1.93	74,998.07	-6,602,501.93

SUBTOTAL UNIT-ASSET SALES:					2,500,000.00		1.93	74,998.07	-
6,602,501.93									

TOTAL FUND SALES:					13,643,941.00		8,907.05 31,878.02	352,163,320.61	73,330,973.45
END OF REPORT FOR: COMMON PENSION FD A									

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

COMMON PENSION FD B (5142)									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

PURCHASE OF FIXED INCOME SECURITIES									

PUR 34236	9/09/09 9/14/09	078167BA 288008	BELL TELEPHONE CO PA DEBS CANTOR FITZGERALD SECURITIE	8.7500 8/15/31	9,000,000.00	7.026 119.12		10,721,340.00	
PUR 48157	8/14/09 9/03/09	088281CB 287971	BEXAR CNTY TEXAS BLD AMER B WACHOVIA BANK & TRUST CO.	6.6280 6/15/39	9,000,000.00	6.627 100.00		9,000,000.00	
PUR 48403	9/02/09 9/10/09	135087ZA 287995	GOVERNMENT OF CANADA (USD) BANK OF AMERICA SECURITIES	2.3750 9/10/14	40,000,000.00	2.498 99.425		39,770,000.00	
PUR 48452	9/10/09 9/24/09	167505KH 288057	CHICAGO ILL BD ED REV BDS B MERRILL LYNCH (RESEARCH)	6.1380 12/01/39	7,500,000.00	6.137 100.00		7,500,000.00	
PUR 48515	9/16/09 9/24/09	18085PLL 288057	CLARK CNTY NEVADA AIRPORT B CITIGROUP/CITIBANK DOMESTIC	6.8810 7/01/42	15,000,000.00	6.880 100.00		15,000,000.00	
PUR 48195	8/19/09 9/01/09	235417AA 287955	DALLAS TX CON CTR HOTEL DEV CITIGROUP/CITIBANK DOMESTIC	7.0880 1/01/42	15,675,000.00	7.087 100.00		15,675,000.00	
PUR 48672	9/25/09 9/30/09	42307TAH 288082	HEINZ (H.J.) FINANCE CO BARCLAYS CAPITAL INC	7.1250 8/01/39	10,000,000.00	5.827 118.25		11,825,000.00	
PUR 48507	9/16/09 9/29/09	438701PU 288076	HONOLULU HAWAII CTY & CNTY MERRILL LYNCH (RESEARCH)	6.3390 7/01/39	5,000,000.00	6.338 100.00		5,000,000.00	
PUR 45399	9/17/09 9/22/09	452092CX 288045	ILLINOIS POWER 1ST MTG BDS CREDIT SUISSE SEC (USA) LLC	9.7500 11/15/18	8,000,000.00	6.025 125.88		10,071,120.00	

PUR 48449	9/10/09 9/17/09	4581X0BG 288027	INTER-AMERICAN DEV BANK BON RBC CAPITAL (DOMESTIC)	3.8750 9/17/19	25,000,000.00	3.894 99.844		24,961,000.00
PUR 48652	9/24/09 9/30/09	469487BW 288082	JACKSONVILLE FLA SPE REV BA MERRILL LYNCH (RESEARCH)	6.2590 10/01/30	2,000,000.00	6.259 100.00		2,000,000.00
PUR 48471	9/11/09 9/16/09	494550BD 288021	KINDER MORGAN ENERGY PARTNE BARCLAYS CAPITAL INC	6.5000 9/01/39	15,000,000.00	6.567 99.118		14,867,700.00

5142	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 9/01/09 THROUGH 9/30/09 COMMON PENSION FD B (5142) -Cont.								PAGE:
72									

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 48313	8/28/09 9/23/09	516823L3 288051	LAREDO TEXAS BUILD AMERICA CITIGROUP/CITIBANK DOMESTIC	6.5660 2/15/39	8,000,000.00	6.565 100.00		8,000,000.00	
PUR 48294	8/27/09 9/01/09	563469CL 287955	MANITOBA PROVINCE DEBS STIFEL NICOLAUS	9.6250 12/01/18	10,000,000.00	4.263 140.62		14,062,300.00	
PUR 48529	9/17/09 9/24/09	59334PCP 288057	MIAMI DADE CNTY FLA TRANS B WACHOVIA SECURITIES, INC.	6.9100 7/01/39	11,000,000.00	6.909 100.00		11,000,000.00	
PUR 48516	9/16/09 9/30/09	60636WNU 288082	MISSOURI ST HIGHWAY BAB MERRILL LYNCH (RESEARCH)	5.4450 5/01/33	5,000,000.00	5.445 100.00		5,000,000.00	
PUR 48451	9/10/09 9/22/09	658203L2 288045	N.CAROLINA MUNI PWR REV BDS MORGAN STANLEY	6.1850 1/01/32	20,000,000.00	6.184 100.00		20,000,000.00	
PUR 48218	8/21/09 9/03/09	686430EJ 287971	ORLANDO FLA REDEV AG BDS CITIGROUP/CITIBANK DOMESTIC	7.5000 9/01/29	7,000,000.00	7.500 100.00		7,000,000.00	
PUR 48404	9/04/09 9/15/09	702541GS 288014	PASCO CNTY FLA WTR SWR REV MORGAN KEEGAN	6.7600 10/01/39	1,250,000.00	6.715 100.57		1,257,175.00	
PUR 48404	9/04/09 9/15/09	702541GS 288014	PASCO CNTY FLA WTR SWR REV MORGAN KEEGAN	6.7600 10/01/39	5,000,000.00	6.704 100.71		5,035,950.00	
PUR 48404	9/04/09 9/15/09	702541GS 288014	PASCO CNTY FLA WTR SWR REV MORGAN KEEGAN	6.7600 10/01/39	4,000,000.00	6.760 100.00		4,000,000.00	
PUR 48404	9/10/09 9/15/09	702541GS 288014	PASCO CNTY FLA WTR SWR REV MORGAN KEEGAN	6.7600 10/01/39	3,750,000.00	6.650 101.42		3,803,250.00	
PUR 48508	9/16/09 9/29/09	897745BC 288076	TROY UNIV ALABAMA BAB WACHOVIA SECURITIES, INC.	6.4020 11/01/29	6,000,000.00	6.401 100.00		6,000,000.00	
PUR 36750	9/01/09 9/02/09	912810FR 287965	UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC	2.3750 1/15/25	50,000,000.00	2.202 116.99		58,498,247.50	
PUR 36750	9/01/09 9/03/09	912810FR 287971	UNITED STATES TREAS TIPS HSBC (DOMESTIC)	2.3750 1/15/25	20,000,000.00	2.214 116.80		23,360,609.25	

5142	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 9/01/09 THROUGH 9/30/09 COMMON PENSION FD B (5142) -Cont.								PAGE:
73									

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 39732	9/01/09 9/03/09	912810PV 287971	UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC	1.7500 1/15/28	25,000,000.00	2.191 96.127		24,031,690.31	
PUR 39732	9/01/09 9/03/09	912810PV 287971	UNITED STATES TREAS TIPS MORGAN STANLEY	1.7500 1/15/28	25,000,000.00	2.199 95.998		23,999,619.38	
PUR 48552	9/21/09 9/24/09	931142CH 288057	WAL MART STORES INC NOTES CREDIT SUISSE SEC (USA) LLC	5.8750 4/05/27	15,000,000.00	5.323 106.23		15,935,850.00	
PUR 45066	9/14/09 9/17/09	947075AF 288027	WEATHERFORD INT'L LTD SENIO FTN MIDWEST SECURITIES	9.6250 3/01/19	5,000,000.00	6.469 122.05		6,102,950.00	
PUR 45066	9/14/09 9/17/09	947075AF 288027	WEATHERFORD INT'L LTD SENIO MORGAN STANLEY	9.6250 3/01/19	5,000,000.00	6.508 121.74		6,087,450.00	
PUR 44574	8/31/09 9/03/09	947075AG 287971	WEATHERFORD INT'L LTD FTN MIDWEST SECURITIES	9.8750 3/01/39	3,000,000.00	7.232 132.04		3,961,470.00	
PUR 44574	9/01/09 9/04/09	947075AG 287978	WEATHERFORD INT'L LTD CITIGROUP/CITIBANK DOMESTIC	9.8750 3/01/39	5,000,000.00	7.459 128.65		6,432,650.00	
PUR	9/04/09	947075AG	WEATHERFORD INT'L LTD	9.8750		7.509			

44574	9/10/09	287995	CANTOR FITZGERALD SECURITIE	3/01/39	10,000,000.00	127.91		12,791,700.00	
-									
			SUBTOTAL FIXED PURCHASES:		405,175,000.00			432,752,071.44	
-									
			TOTAL FUND PURCHASES:		405,175,000.00			432,752,071.44	

SALES OF FIXED INCOME SECURITIES

SALE 32280	9/25/09 9/30/09	00184AAF 288082	AOL TIME WARNER INC. BONDS BARCLAYS CAPITAL INC	6.8750 5/01/12	10,000,000.00	5.594 109.94		10,994,500.00	690,699.35
SALE 40740	9/16/09 9/21/09	02580ECG 288039	AMERICAN EXPRESS BANK NOTES STIFEL NICOLAUS	5.5500 10/17/12	11,500,000.00	5.380 105.92		12,181,030.00	626,852.97

5142

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

74

COMMON PENSION FD B (5142) -Cont.

PAGE:

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
-									
SALE 40774	9/15/09 9/18/09	02580ECN 288033	AMERICAN EXPRESS BANK NOTES JEFFERIES & COMPANY	5.5000 4/16/13	15,000,000.00	5.554 104.44		15,667,350.00	694,056.98
SALE 41527	9/18/09 9/23/09	03040WAB 288051	AMERICAN WATER CAP CORP BON CANTOR FITZGERALD SECURITIE	6.0850 10/15/17	15,000,000.00	6.181 104.55		15,683,700.00	774,421.79
SALE 45006	9/11/09 9/16/09	05565QBJ 288021	BP CAPITAL MARKETS PLC GUAR BARCLAYS CAPITAL INC	4.7500 3/10/19	20,000,000.00	4.784 105.22		21,045,000.00	1,096,587.47
SALE 41591	8/28/09 9/02/09	13342BAD 287965	CAMERON INT'L CORP SR NOTES JEFFERIES & COMPANY	7.0000 7/15/38	10,000,000.00	7.731 102.82		10,282,500.00	1,123,076.13
SALE 41591	8/28/09 9/02/09	13342BAD 287965	CAMERON INT'L CORP SR NOTES MORGAN STANLEY	7.0000 7/15/38	12,000,000.00	7.731 102.17		12,260,520.00	1,269,211.35
SALE 25169	9/08/09 9/11/09	210371AK 288001	CONSTELLATION ENERGY GROUP CREDIT SUISSE SEC (USA) LLC	4.5500 6/15/15	25,000,000.00	4.599 96.368		24,092,000.00	-845,070.13
SALE 34643	9/08/09 9/11/09	29266MAF 288001	ENERGY EAST CORP SR NOTES KNIGHT LIBERTAS	6.7500 7/15/36	5,000,000.00	6.577 109.62		5,481,000.00	373,238.56
SALE 40819	9/23/09 9/24/09	31358C7V 288057	FANNIEMAE STRIP BONDS UBS WARBURG LLC	4.9000 5/15/21	10,000,000.00	4.900 58.426		5,842,600.00	17,749.70
SALE 40856	9/23/09 9/24/09	31358C7W 288057	FANNIEMAE STRIP BONDS UBS WARBURG LLC	5.010 11/15/21	10,000,000.00	56.654		5,665,400.00	41,236.83
SALE 41839	9/16/09 9/21/09	36158FAB 288039	GENERAL ELEC GLOBAL INS NOT CANTOR FITZGERALD SECURITIE	6.4500 3/01/19	5,000,000.00	6.937 93.632		4,681,600.00	-151,541.26
SALE 24248	9/15/09 9/18/09	369604AY 288033	GENERAL ELECTRIC CO. NOTES CANTOR FITZGERALD SECURITIE	5.0000 2/01/13	15,000,000.00	4.936 105.62		15,843,150.00	814,334.12
SALE 24248	9/16/09 9/21/09	369604AY 288039	GENERAL ELECTRIC CO. NOTES CANTOR FITZGERALD SECURITIE	5.0000 2/01/13	15,000,000.00	4.936 105.63		15,845,550.00	816,836.89
SALE 37889	8/27/09 9/01/09	494368BB 287955	KIMBERLY CLARK CORP NOTES BANK OF AMERICA SECURITIES	6.1250 8/01/17	15,000,000.00	6.313 112.68		16,903,350.00	2,077,760.35

5142

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

75

COMMON PENSION FD B (5142) -Cont.

PAGE:

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
-									
SALE 37889	9/16/09 9/21/09	494368BB 288039	KIMBERLY CLARK CORP NOTES BARCLAYS CAPITAL INC	6.1250 8/01/17	5,000,000.00	6.313 113.23		5,661,700.00	719,669.13
SALE 37889	9/16/09 9/21/09	494368BB 288039	KIMBERLY CLARK CORP NOTES CASTLE OAK SECURITIES	6.1250 8/01/17	5,000,000.00	6.313 112.80		5,640,350.00	698,319.13
SALE 48471	9/15/09 9/18/09	494550BD 288033	KINDER MORGAN ENERGY PARTNE CREDIT SUISSE SEC (USA) LLC	6.5000 9/01/39	5,000,000.00	6.567 100.46		5,023,200.00	67,321.24
SALE 35770	8/27/09 9/01/09	563469FJ 287955	PROVINCE OF MANITOBA DEBS RBC CAPITAL (DOMESTIC)	4.9000 12/06/16	10,000,000.00	4.909 106.67		10,667,100.00	673,248.63
SALE 31395	8/28/09 9/02/09	59018YVV 287965	MERRILL LYNCH & CO NOTES BANK OF AMERICA SECURITIES	4.7900 8/04/10	25,000,000.00	4.790 102.66		25,665,250.00	665,250.00

SALE 36303	9/15/09 9/18/09	59022CAJ 288033	MERRILL LYNCH & CO SUB BOND BANK OF AMERICA SECURITIES	6.1100 1/29/37	10,000,000.00	6.110 90.115		9,011,500.00	-988,500.00
SALE 30938	9/25/09 9/30/09	74432QAG 288082	PRUDENTIAL FINANCIAL INC. B CASTLE OAK SECURITIES	4.7500 6/13/15	15,000,000.00	4.771 99.544		14,931,600.00	-51,864.82
SALE 35957	9/22/09 9/25/09	74456QAG 288064	PUB SVC ELEC & GAS MTN SERI CANTOR FITZGERALD SECURITIE	5.7000 12/01/36	8,000,000.00	5.730 107.33		8,586,560.00	619,668.30
SALE 40724	9/15/09 9/18/09	84755TAA 288033	SPECTRA ENERGY CAP SENIOR N JP MORGAN	6.2000 4/15/18	8,000,000.00	6.224 106.87		8,550,320.00	563,404.97
SALE 34214	9/08/09 9/09/09	912810FG 287989	UNITED STATES TREAS BDS HSBC (DOMESTIC)	5.2500 2/15/29	40,000,000.00	4.780 113.21		45,287,340.00	2,926,318.16
SALE 44382	9/08/09 9/09/09	912810FP 287989	UNITED STATES TREAS BDS HSBC (DOMESTIC)	5.3750 2/15/31	25,000,000.00	3.243 115.59		28,898,337.50	-4,290,649.70
SALE 47416	9/01/09 9/03/09	912828JR 287971	UNITED STATES TREAS NTS JP MORGAN	3.7500 11/15/18	25,000,000.00	3.762 102.80		25,700,095.31	724,622.23
SALE 47414	9/01/09 9/03/09	912828KQ 287971	UNITED STATES TREAS NTS DEUTSCHE BANK AG (DOMESTIC)	3.1250 5/15/19	25,000,000.00	3.747 97.789		24,447,165.63	702,470.38

5142

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

COMMON PENSION FD B (5142) -Cont.

PAGE:

76

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 44251	9/09/09 9/14/09	92343VAQ 288008	VERIZON COMM INC NOTES CANTOR FITZGERALD SECURITIE	8.7500 11/01/18	7,500,000.00	6.306 126.37		9,478,350.00	721,304.68
SALE 39719	9/21/09 9/24/09	931142CJ 288057	WAL-MART STORES INC. NOTES CREDIT SUISSE SEC (USA) LLC	5.8000 2/15/18	15,000,000.00	5.205 111.40		16,711,050.00	1,111,382.14
SALE 39605	9/14/09 9/17/09	947074AJ 288027	WEATHERFORD INT'S INC. SR N FTN MIDWEST SECURITIES	6.3500 6/15/17	5,000,000.00	6.064 104.84		5,242,400.00	155,711.16
SALE 39605	9/14/09 9/17/09	947074AJ 288027	WEATHERFORD INT'S INC. SR N MORGAN STANLEY	6.3500 6/15/17	5,000,000.00	6.064 104.59		5,229,950.00	143,261.16
SALE 40523	8/31/09 9/03/09	947075AE 287971	WEATHERFORD INT'L LTD NOTES FTN MIDWEST SECURITIES	7.0000 3/15/38	3,000,000.00	8.405 106.69		3,200,790.00	654,576.75
SUBTOTAL FIXED SALES:					435,000,000.00			450,402,308.44	15,234,964.64
TOTAL FUND SALES:					435,000,000.00			450,402,308.44	

15,234,964.64

END OF REPORT FOR: COMMON PENSION FD B

5161

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

REIT COMMON PENSION FD A (5161)

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

-									
PURCHASE OF STOCK AND OTHER EQUITIES									

PUR 48004	8/28/09 9/02/09	03734710 422933	ANWORTH MORTGAGE ASSET CP MERIDIAN EQUITY PARTNERS		25,000.00	7.501	250.00	187,770.00	
					-----		-----	-----	-----
-									
SUBTOTAL STOCK PURCHASES:					25,000.00		250.00	187,770.00	
					-----		-----	-----	-----
-									
TOTAL FUND PURCHASES:					25,000.00		250.00	187,770.00	

END OF REPORT FOR: REIT COMMON PENSION FD A

STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

MULTI SECTOR COMMON A (5162)

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
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 39885	9/04/09 9/10/09	00825210 422957	AFFILIATED MANAGERS GROUP MAGNA SECURITIES CORP		25,000.00	64.201	250.00	1,605,272.50	
PUR 39885	9/11/09 9/16/09	00825210 422975	AFFILIATED MANAGERS GROUP BMO CAPITAL MARKETS/EXECUTI		15,000.00	66.965	150.00	1,004,626.50	
PUR 48504	9/16/09 9/21/09	01880410 422987	ALLIANT TECHSYSTEMS INC CASTLE OAK SECURITIES		30,000.00	76.030	300.00	2,281,200.00	
PUR 48504	9/17/09 9/22/09	01880410 422993	ALLIANT TECHSYSTEMS INC MAGNA SECURITIES CORP		30,000.00	76.173	300.00	2,285,493.00	
PUR 48504	9/24/09 9/29/09	01880410 423018	ALLIANT TECHSYSTEMS INC LABRANCHE/OTC		10,000.00	77.812	100.00	778,220.00	
PUR 39886	8/28/09 9/02/09	03116210 422933	AMGEN INC. CREDIT SUISSE SEC (AES)		20,000.00	59.967	200.00	1,199,532.00	
PUR 39886	8/31/09 9/03/09	03116210 422938	AMGEN INC. SUSQUEHANNA/OTC		20,000.00	59.568	200.00	1,191,552.00	
PUR 39886	9/04/09 9/10/09	03116210 422957	AMGEN INC. ITG (CHANNEL)		20,000.00	58.355	200.00	1,167,302.00	
PUR 39886	9/08/09 9/11/09	03116210 422963	AMGEN INC. SUSQUEHANNA/OTC		20,000.00	59.169	200.00	1,183,572.00	
PUR 48570	9/22/09 9/25/09	03760410 423008	APOLLO GROUP A MERRIMAN/OTC		100,000.00	72.621	1,000.00	7,263,100.00	
PUR 48570	9/23/09 9/28/09	03760410 423012	APOLLO GROUP A ITG (CHANNEL)		30,000.00	70.659	300.00	2,120,058.00	
PUR 48570	9/23/09 9/28/09	03760410 423012	APOLLO GROUP A LABRANCHE/OTC		20,000.00	70.979	200.00	1,419,778.00	

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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 48570	9/23/09 9/28/09	03760410 423012	APOLLO GROUP A MERRIMAN/OTC		50,000.00	70.876	500.00	3,544,290.00	
PUR 48570	9/24/09 9/29/09	03760410 423018	APOLLO GROUP A ITG (CHANNEL)		25,000.00	70.343	250.00	1,758,835.00	
PUR 48570	9/24/09 9/29/09	03760410 423018	APOLLO GROUP A MERRIMAN/OTC		75,000.00	70.541	750.00	5,291,325.00	
PUR 39881	8/28/09 9/02/09	03783310 422933	APPLE INC. LABRANCHE/OTC		20,000.00	170.40	200.00	3,408,228.00	
PUR 39881	8/31/09 9/03/09	03783310 422938	APPLE INC. SUSQUEHANNA/OTC		10,000.00	167.73	100.00	1,677,480.00	
PUR 39881	9/16/09 9/21/09	03783310 422987	APPLE INC. CREDIT SUISSE SEC (AES)		20,000.00	180.65	200.00	3,613,372.00	
PUR 39881	9/23/09 9/28/09	03783310 423012	APPLE INC. MERRIMAN/OTC		20,000.00	188.01	200.00	3,760,480.00	
PUR 39881	9/24/09 9/29/09	03783310 423018	APPLE INC. SUSQUEHANNA/OTC		10,000.00	187.65	100.00	1,876,689.00	
PUR 39881	9/24/09 9/29/09	03783310 423018	APPLE INC. SUSQUEHANNA/OTC		10,000.00	183.99	100.00	1,840,018.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	185.82	200.00	3,716,707.00	
PUR 48472	9/14/09 9/17/09	04743P10 422979	ATHEROS COMMUNICATIONS IN MERRIMAN/OTC		50,000.00	26.997	500.00	1,350,350.00	
PUR 48472	9/15/09 9/18/09	04743P10 422983	ATHEROS COMMUNICATIONS IN CREDIT SUISSE SEC (AES)		100,000.00	27.275	1,000.00	2,728,510.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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 48472	9/16/09 9/21/09	04743P10 422987	ATHEROS COMMUNICATIONS IN CREDIT SUISSE SEC (AES)		50,000.00	27.626	500.00	1,381,790.00	
PUR 48472	9/17/09 9/22/09	04743P10 422993	ATHEROS COMMUNICATIONS IN LABRANCHE/OTC		50,000.00	28.281	500.00	1,414,525.00	
PUR 48472	9/18/09 9/23/09	04743P10 422998	ATHEROS COMMUNICATIONS IN CREDIT SUISSE SEC (AES)		50,000.00	27.901	500.00	1,395,525.00	
PUR 48472	9/24/09 9/29/09	04743P10 423018	ATHEROS COMMUNICATIONS IN MERRIMAN/OTC		50,000.00	27.414	500.00	1,371,215.00	
PUR 43167	9/24/09 9/29/09	04951310 423018	ATMEL CORP. MERRIMAN/OTC		100,000.00	4.064	1,000.00	407,370.00	
PUR 48500	9/16/09 9/21/09	05276910 422987	AUTODESK INC CREDIT SUISSE SEC (AES)		50,000.00	23.630	500.00	1,182,010.00	
PUR 48500	9/17/09 9/22/09	05276910 422993	AUTODESK INC CREDIT SUISSE SEC (AES)		50,000.00	24.098	500.00	1,205,405.00	
PUR 48500	9/18/09 9/23/09	05276910 422998	AUTODESK INC CREDIT SUISSE SEC (AES)		50,000.00	23.457	500.00	1,173,325.00	
PUR 48500	9/18/09 9/23/09	05276910 422998	AUTODESK INC CREDIT SUISSE SEC (AES)		50,000.00	23.460	500.00	1,173,485.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	23.458	1,000.00	2,346,810.00	
PUR 48500	9/21/09 9/24/09	05276910 423004	AUTODESK INC CREDIT SUISSE SEC (AES)		50,000.00	23.917	500.00	1,196,325.00	
PUR 48500	9/22/09 9/25/09	05276910 423008	AUTODESK INC SUSQUEHANNA/OTC		50,000.00	24.074	500.00	1,204,190.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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 48500	9/24/09 9/29/09	05276910 423018	AUTODESK INC LABRANCHE/OTC		50,000.00	23.670	500.00	1,183,985.00	
PUR 48124	8/28/09 9/02/09	05333210 422933	AUTOZONE INC BLAYLOCK ROBERT VAN LLC		10,000.00	148.76	100.00	1,487,774.00	
PUR 48124	8/31/09 9/03/09	05333210 422938	AUTOZONE INC BMO CAPITAL MARKETS/EXECUTI		10,000.00	146.93	100.00	1,469,395.00	
PUR 48124	9/11/09 9/16/09	05333210 422975	AUTOZONE INC BMO CAPITAL MARKETS/EXECUTI		10,000.00	147.10	100.00	1,471,163.00	
PUR 48124	9/14/09 9/17/09	05333210 422979	AUTOZONE INC MAGNA SECURITIES CORP		10,000.00	145.56	100.00	1,455,785.00	
PUR 48124	9/18/09 9/23/09	05333210 422998	AUTOZONE INC MAGNA SECURITIES CORP		10,000.00	150.35	100.00	1,503,596.00	
PUR 44118	8/31/09 9/03/09	05722410 422938	BAKER HUGHES INCORPORATED ICAP CORPORATES LLC		80,000.00	34.636	800.00	2,771,680.00	
PUR 46955	9/10/09 9/15/09	06050510 422971	BANK OF AMERICA MORGAN STANLEY		200,000.00	16.964		3,392,740.00	
PUR 46955	9/11/09 9/16/09	06050510 422975	BANK OF AMERICA MORGAN STANLEY		100,000.00	17.078		1,707,830.00	
PUR 46955	9/14/09 9/17/09	06050510 422979	BANK OF AMERICA MORGAN STANLEY		100,000.00	16.643		1,664,310.00	
PUR 48324	8/28/09 9/02/09	08442310 422933	W R BERKLEY CORP BMO CAPITAL MARKETS/EXECUTI		50,000.00	25.540	500.00	1,277,475.00	

PUR 48324	8/31/09 9/03/09	08442310 422938	W R BERKLEY CORP PRINCETON SECURITIES GROUP	50,000.00	25.589	500.00	1,279,950.00
PUR 48324	9/01/09 9/04/09	08442310 422943	W R BERKLEY CORP BMO CAPITAL MARKETS/EXECUTI	50,000.00	25.534	500.00	1,277,195.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

82

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 48324	9/02/09 9/08/09	08442310 422949	W R BERKLEY CORP MERIDIAN EQUITY PARTNERS		50,000.00	25.465	500.00	1,273,765.00	
PUR 48324	9/03/09 9/09/09	08442310 422953	W R BERKLEY CORP PRINCETON SECURITIES GROUP		50,000.00	25.423	500.00	1,271,625.00	
PUR 48324	9/04/09 9/10/09	08442310 422957	W R BERKLEY CORP MORGAN STANLEY		50,000.00	25.791		1,289,550.00	
PUR 48324	9/09/09 9/14/09	08442310 422967	W R BERKLEY CORP MAGNA SECURITIES CORP		28,400.00	25.226	284.00	716,696.72	
PUR 48324	9/09/09 9/14/09	08442310 422967	W R BERKLEY CORP WILLIAMS CAPITAL GROUP		51,600.00	25.307	516.00	1,306,372.68	
PUR 48324	9/10/09 9/15/09	08442310 422971	W R BERKLEY CORP BLAYLOCK ROBERT VAN LLC		40,000.00	25.422	400.00	1,017,276.00	
PUR 48324	9/11/09 9/16/09	08442310 422975	W R BERKLEY CORP PRINCETON SECURITIES GROUP		80,000.00	25.517	800.00	2,042,184.00	
PUR 48324	9/14/09 9/17/09	08442310 422979	W R BERKLEY CORP MAGNA SECURITIES CORP		40,000.00	25.518	400.00	1,021,136.00	
PUR 48324	9/15/09 9/18/09	08442310 422983	W R BERKLEY CORP BLAYLOCK ROBERT VAN LLC		40,000.00	25.386	400.00	1,015,856.00	
PUR 48324	9/17/09 9/22/09	08442310 422993	W R BERKLEY CORP BLAYLOCK ROBERT VAN LLC		40,000.00	25.263	400.00	1,010,924.00	
PUR 48324	9/18/09 9/23/09	08442310 422998	W R BERKLEY CORP WILLIAMS CAPITAL GROUP		40,000.00	25.174	400.00	1,007,352.00	
PUR 48324	9/22/09 9/25/09	08442310 423008	W R BERKLEY CORP BMO CAPITAL MARKETS/EXECUTI		40,000.00	25.082	400.00	1,003,688.00	
PUR 42814	9/09/09 9/14/09	19259P30 422967	COINSTAR INC. CREDIT SUISSE SEC (AES)		20,000.00	31.965	200.00	639,502.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

83

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 42814	9/10/09 9/15/09	19259P30 422971	COINSTAR INC. CREDIT SUISSE SEC (AES)		20,000.00	30.451	200.00	609,222.00	
PUR 42814	9/15/09 9/18/09	19259P30 422983	COINSTAR INC. CREDIT SUISSE SEC (AES)		19,031.00	31.805	190.31	605,475.07	
PUR 42814	9/16/09 9/21/09	19259P30 422987	COINSTAR INC. CREDIT SUISSE SEC (AES)		10,000.00	32.091	100.00	321,006.00	
PUR 42814	9/16/09 9/21/09	19259P30 422987	COINSTAR INC. CREDIT SUISSE SEC (AES)		969.00	32.271	9.69	31,280.77	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					10,969.00	32.107	109.69	352,286.77	
PUR 42814	9/17/09 9/22/09	19259P30 422993	COINSTAR INC. SUSQUEHANNA/OTC		10,000.00	32.968	100.00	329,778.00	
PUR 46444	8/27/09 9/01/09	24237010 422929	DEAN FOODS DEUTSCHE BANK AG (DOMESTIC)		10,000.00	18.173	400.00	182,132.00	
PUR 46444	8/28/09 9/02/09	24237010 422933	DEAN FOODS BLAYLOCK ROBERT VAN LLC		20,000.00	18.228	200.00	364,766.00	

PUR 48281	8/27/09 9/01/09	24736170 422929	DELTA AIR LINES INC DEL BLAYLOCK ROBERT VAN LLC	50,000.00	7.450	500.00	372,985.00
PUR 48281	8/27/09 9/01/09	24736170 422929	DELTA AIR LINES INC DEL BMO CAPITAL MARKETS/EXECUTI	40,000.00	7.369	400.00	295,168.00
PUR 48281	8/27/09 9/01/09	24736170 422929	DELTA AIR LINES INC DEL DEUTSCHE BANK AG (DOMESTIC)	211,800.00	7.418	8,472.00	1,579,583.22
PUR 48281	8/27/09 9/01/09	24736170 422929	DELTA AIR LINES INC DEL GRISWOLD COMPANY	50,000.00	7.421	500.00	371,545.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 48281	8/27/09 9/01/09	24736170 422929	DELTA AIR LINES INC DEL ICAP CORPORATES LLC		50,000.00	7.392	500.00	370,090.00	
PUR 48281	8/27/09 9/01/09	24736170 422929	DELTA AIR LINES INC DEL MAGNA SECURITIES CORP		48,200.00	7.313	482.00	352,987.88	
PUR 48281	8/27/09 9/01/09	24736170 422929	DELTA AIR LINES INC DEL PRINCETON SECURITIES GROUP		50,000.00	7.369	500.00	368,965.00	
PUR 48281	8/28/09 9/02/09	24736170 422933	DELTA AIR LINES INC DEL MORGAN STANLEY		500,000.00	7.439		3,719,350.00	
PUR 48281	8/31/09 9/03/09	24736170 422938	DELTA AIR LINES INC DEL ABEL NOSER CORP.		100,000.00	7.220	5,000.00	727,040.00	
PUR 48281	8/31/09 9/03/09	24736170 422938	DELTA AIR LINES INC DEL GRISWOLD COMPANY		100,000.00	7.225	250.00	722,750.00	
PUR 48281	9/02/09 9/08/09	24736170 422949	DELTA AIR LINES INC DEL MORGAN STANLEY		200,000.00	6.860		1,372,020.00	
PUR 48281	9/03/09 9/09/09	24736170 422953	DELTA AIR LINES INC DEL MORGAN STANLEY		100,000.00	7.120		712,000.00	
PUR 42996	9/16/09 9/21/09	25674610 422987	DOLLAR TREE INC CREDIT SUISSE SEC (AES)		20,000.00	48.079	200.00	961,778.00	
PUR 48402	9/04/09 9/10/09	26969P10 422957	EAGLE MATERIALS INC GRISWOLD COMPANY		20,000.00	24.487	200.00	489,936.00	
PUR 48402	9/08/09 9/11/09	26969P10 422963	EAGLE MATERIALS INC PRINCETON SECURITIES GROUP		30,000.00	25.761	300.00	773,133.00	
PUR 48402	9/15/09 9/18/09	26969P10 422983	EAGLE MATERIALS INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	26.881	200.00	537,816.00	
PUR 48283	8/27/09 9/01/09	27886510 422929	ECOLAB INC DEUTSCHE BANK AG (DOMESTIC)		50,000.00	41.909	2,000.00	2,097,440.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 48283	8/28/09 9/02/09	27886510 422933	ECOLAB INC MERIDIAN EQUITY PARTNERS		50,000.00	41.784	500.00	2,089,705.00	
PUR 48283	8/31/09 9/03/09	27886510 422938	ECOLAB INC PRINCETON SECURITIES GROUP		50,000.00	42.036	500.00	2,102,285.00	
PUR 48283	9/01/09 9/04/09	27886510 422943	ECOLAB INC WILLIAMS CAPITAL GROUP		50,000.00	42.306	500.00	2,115,805.00	
PUR 48283	9/04/09 9/10/09	27886510 422957	ECOLAB INC MAGNA SECURITIES CORP		30,000.00	42.593	300.00	1,278,093.00	
PUR 48283	9/08/09 9/11/09	27886510 422963	ECOLAB INC SUSQUEHANNA/OTC		5,000.00	42.975	50.00	214,926.00	
PUR 48283	9/08/09 9/11/09	27886510 422963	ECOLAB INC WILLIAMS CAPITAL GROUP		15,000.00	43.026	150.00	645,546.00	
PUR 48171	8/27/09 9/01/09	28238P10 422929	EHEALTH INC BARCLAYS CAPITAL (DOMESTIC)		20,000.00	18.440	600.00	369,404.00	

PUR 48171	8/31/09 9/03/09	28238P10 422938	EHEALTH INC LABRANCHE/OTC	20,000.00	18.462	200.00	369,448.00
PUR 48171	9/02/09 9/08/09	28238P10 422949	EHEALTH INC CREDIT SUISSE SEC (AES)	5,253.00	18.183	52.53	95,568.35
PUR 48171	9/02/09 9/08/09	28238P10 422949	EHEALTH INC ITG (CHANNEL)	4,000.00	18.142	40.00	72,609.60
PUR 48171	9/03/09 9/09/09	28238P10 422953	EHEALTH INC CREDIT SUISSE SEC (AES)	29,747.00	18.077	297.47	538,019.12
PUR 48171	9/03/09 9/09/09	28238P10 422953	EHEALTH INC INSTINET (PORTAL)	1,000.00	17.160	7.00	17,167.00
PUR 48171	9/08/09 9/11/09	28238P10 422963	EHEALTH INC SUSQUEHANNA/OTC	20,000.00	18.265	200.00	365,498.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 48171	9/09/09 9/14/09	28238P10 422967	EHEALTH INC CREDIT SUISSE SEC (AES)		20,000.00	17.946	200.00	359,114.00	
PUR 48171	9/10/09 9/15/09	28238P10 422971	EHEALTH INC CREDIT SUISSE SEC (AES)		20,000.00	17.314	200.00	346,482.00	
PUR 48171	9/11/09 9/16/09	28238P10 422975	EHEALTH INC CREDIT SUISSE SEC (AES)		20,000.00	17.289	200.00	345,986.00	
PUR 48171	9/14/09 9/17/09	28238P10 422979	EHEALTH INC LABRANCHE/OTC		20,000.00	16.353	200.00	327,254.00	
PUR 48171	9/15/09 9/18/09	28238P10 422983	EHEALTH INC CREDIT SUISSE SEC (AES)		20,000.00	16.293	200.00	326,064.00	
PUR 48171	9/16/09 9/21/09	28238P10 422987	EHEALTH INC CREDIT SUISSE SEC (AES)		20,000.00	15.806	200.00	316,328.00	
PUR 48171	9/17/09 9/22/09	28238P10 422993	EHEALTH INC MERRIMAN/OTC		20,000.00	16.075	200.00	321,700.00	
PUR 48171	9/21/09 9/24/09	28238P10 423004	EHEALTH INC CREDIT SUISSE SEC (AES)		20,000.00	15.510	200.00	310,392.00	
PUR 48171	9/22/09 9/25/09	28238P10 423008	EHEALTH INC CREDIT SUISSE SEC (AES)		20,000.00	15.467	200.00	309,548.00	
PUR 48171	9/23/09 9/28/09	28238P10 423012	EHEALTH INC MERRIMAN/OTC		20,000.00	15.180	200.00	303,808.00	
PUR 48171	9/24/09 9/29/09	28238P10 423018	EHEALTH INC LABRANCHE/OTC		20,000.00	15.126	200.00	302,724.00	
PUR 48171	9/25/09 9/30/09	28238P10 423022	EHEALTH INC LABRANCHE/OTC		20,000.00	14.845	200.00	297,104.00	
PUR 46593	8/28/09 9/02/09	29270J10 422933	ENERGY RECOVERY INC CREDIT SUISSE SEC (AES)		20,000.00	5.194	200.00	104,078.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 46593	9/09/09 9/14/09	29270J10 422967	ENERGY RECOVERY INC CREDIT SUISSE SEC (AES)		20,000.00	5.283	200.00	105,864.00	
PUR 46593	9/10/09 9/15/09	29270J10 422971	ENERGY RECOVERY INC CREDIT SUISSE SEC (AES)		20,000.00	5.378	200.00	107,766.00	
PUR 48536	9/18/09 9/23/09	30257110 422998	FPL GROUP INC SANDGRAIN SECURITIES		60,000.00	54.918	600.00	3,295,686.00	
PUR 48536	9/21/09 9/24/09	30257110 423004	FPL GROUP INC MERIDIAN EQUITY PARTNERS		60,000.00	54.822	600.00	3,289,938.00	
PUR	9/22/09	30257110	FPL GROUP INC						

48536	9/25/09	423008	BLAYLOCK ROBERT VAN LLC	60,000.00	54.752	600.00	3,285,744.00
PUR	9/23/09	30257110	FPL GROUP INC				
48536	9/28/09	423012	MURIEL SEIBERT & CO	60,000.00	54.153	600.00	3,249,768.00
PUR	9/24/09	30257110	FPL GROUP INC				
48536	9/29/09	423018	MAGNA SECURITIES CORP	60,000.00	53.925	600.00	3,236,112.00
PUR	8/27/09	35952W10	FUEL SYSTEMS SOLUTIONS INC				
48126	9/01/09	422929	BARCLAYS CAPITAL (DOMESTIC)	42,884.00	31.278	1,286.52	1,342,595.12
PUR	8/28/09	35952W10	FUEL SYSTEMS SOLUTIONS INC				
48126	9/02/09	422933	BARCLAYS CAPITAL (DOMESTIC)	7,116.00	32.655	213.48	232,583.61
PUR	9/23/09	35952W10	FUEL SYSTEMS SOLUTIONS INC				
48126	9/28/09	423012	CREDIT SUISSE SEC (AES)	10,000.00	36.677	100.00	366,873.00
PUR	9/23/09	35952W10	FUEL SYSTEMS SOLUTIONS INC				
48126	9/28/09	423012	MERRIMAN/OTC	10,000.00	36.713	100.00	367,234.00
PUR	9/23/09	35952W10	FUEL SYSTEMS SOLUTIONS INC				
48126	9/28/09	423012	SUSQUEHANNA/OTC	10,000.00	36.499	100.00	365,090.00
PUR	9/24/09	35952W10	FUEL SYSTEMS SOLUTIONS INC				
48126	9/29/09	423018	MERRIMAN/OTC	20,000.00	35.028	200.00	700,750.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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	9/24/09	35952W10	FUEL SYSTEMS SOLUTIONS INC						
48126	9/29/09	423018	SUSQUEHANNA/OTC		10,000.00	35.314	100.00	353,237.00	
PUR	9/25/09	35952W10	FUEL SYSTEMS SOLUTIONS INC						
48126	9/30/09	423022	CREDIT SUISSE SEC (AES)		20,000.00	33.818	200.00	676,556.00	
PUR	8/31/09	45920010	INTL BUSINESS MACHINES CORP						
39932	9/03/09	422938	PRINCETON SECURITIES GROUP		20,000.00	117.51	200.00	2,350,560.00	
PUR	9/04/09	45920010	INTL BUSINESS MACHINES CORP						
39932	9/10/09	422957	MAGNA SECURITIES CORP		30,000.00	116.46	300.00	3,494,250.00	
PUR	9/15/09	45920010	INTL BUSINESS MACHINES CORP						
39932	9/18/09	422983	MORGAN STANLEY		50,000.00	119.09		5,954,875.00	
PUR	8/31/09	47110910	JARDEN CORP						
48339	9/03/09	422938	BLAYLOCK ROBERT VAN LLC		50,000.00	24.354	500.00	1,218,175.00	
PUR	9/01/09	47110910	JARDEN CORP						
48339	9/04/09	422943	BLAYLOCK ROBERT VAN LLC		50,000.00	24.556	500.00	1,228,315.00	
PUR	9/02/09	47110910	JARDEN CORP						
48339	9/08/09	422949	BMO CAPITAL MARKETS/EXECUTI		50,000.00	23.932	500.00	1,197,100.00	
PUR	9/03/09	47110910	JARDEN CORP						
48339	9/09/09	422953	ICAP CORPORATES LLC		50,000.00	23.359	500.00	1,168,450.00	
PUR	9/04/09	47110910	JARDEN CORP						
48339	9/10/09	422957	GRISWOLD COMPANY		50,000.00	24.157	500.00	1,208,350.00	
PUR	9/08/09	47110910	JARDEN CORP						
48339	9/11/09	422963	PRINCETON SECURITIES GROUP		50,000.00	24.676	500.00	1,234,315.00	
PUR	9/04/09	53591920	LIONS GATE ENTERTAINMENT CO						
44270	9/10/09	422957	MAGNA SECURITIES CORP		20,000.00	6.314	200.00	126,486.00	
PUR	9/14/09	53591920	LIONS GATE ENTERTAINMENT CO						
44270	9/17/09	422979	MAGNA SECURITIES CORP		20,000.00	6.471	200.00	129,626.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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	9/16/09	53591920	LIONS GATE ENTERTAINMENT CO						
44270	9/21/09	422987	WILLIAMS CAPITAL GROUP		20,000.00	6.645	200.00	133,098.00	
PUR	9/17/09	53591920	LIONS GATE ENTERTAINMENT CO						
44270	9/22/09	422993	BMO CAPITAL MARKETS/EXECUTI		20,000.00	6.626	200.00	132,718.00	

PUR 44270	9/18/09 9/23/09	53591920 422998	LIONS GATE ENTERTAINMENT CO SANDGRAIN SECURITIES	40,000.00	6.742	400.00	270,088.00
PUR 44270	9/21/09 9/24/09	53591920 423004	LIONS GATE ENTERTAINMENT CO WILLIAMS CAPITAL GROUP	20,000.00	6.613	200.00	132,462.00
PUR 44270	9/22/09 9/25/09	53591920 423008	LIONS GATE ENTERTAINMENT CO MAGNA SECURITIES CORP	20,000.00	6.662	200.00	133,430.00
PUR 44270	9/23/09 9/28/09	53591920 423012	LIONS GATE ENTERTAINMENT CO JACKSON SECS	20,000.00	6.652	200.00	133,234.00
PUR 44270	9/23/09 9/28/09	53591920 423012	LIONS GATE ENTERTAINMENT CO WILLIAMS CAPITAL GROUP	20,000.00	6.625	200.00	132,704.00
PUR 44270	9/24/09 9/29/09	53591920 423018	LIONS GATE ENTERTAINMENT CO WILLIAMS CAPITAL GROUP	20,000.00	6.473	200.00	129,658.00
PUR 44270	9/25/09 9/30/09	53591920 423022	LIONS GATE ENTERTAINMENT CO MAGNA SECURITIES CORP	20,000.00	6.489	200.00	129,976.00
PUR 46345	8/27/09 9/01/09	57632310 422929	MASTEC INC BARCLAYS CAPITAL (DOMESTIC)	50,000.00	9.599	2,000.00	481,950.00
PUR 46345	8/28/09 9/02/09	57632310 422933	MASTEC INC MERIDIAN EQUITY PARTNERS	50,000.00	9.491	500.00	475,060.00
PUR 46345	8/31/09 9/03/09	57632310 422938	MASTEC INC BMO CAPITAL MARKETS/EXECUTI	50,000.00	9.389	500.00	469,945.00
PUR 48506	9/16/09 9/21/09	58933110 422987	MERCK & CO MORGAN STANLEY	100,000.00	32.110		3,211,040.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 48506	9/17/09 9/22/09	58933110 422993	MERCK & CO MORGAN STANLEY		100,000.00	32.204		3,220,350.00	
PUR 47377	8/28/09 9/02/09	59161R10 422933	METRO BANCORP INC MERRIMAN/OTC		10,000.00	17.917	100.00	179,268.00	
PUR 47377	8/31/09 9/03/09	59161R10 422938	METRO BANCORP INC CREDIT SUISSE SEC (AES)		4,120.00	16.877	41.20	69,576.09	
PUR 47377	9/01/09 9/04/09	59161R10 422943	METRO BANCORP INC CREDIT SUISSE SEC (AES)		5,880.00	16.756	58.80	98,585.26	
PUR 47377	9/15/09 9/18/09	59161R10 422983	METRO BANCORP INC CREDIT SUISSE SEC (AES)		1,600.00	15.663	16.00	25,076.32	
PUR 47377	9/16/09 9/21/09	59161R10 422987	METRO BANCORP INC CREDIT SUISSE SEC (AES)		8,400.00	15.533	84.00	130,557.00	
PUR 47377	9/25/09 9/30/09	59161R10 423022	METRO BANCORP INC CREDIT SUISSE SEC (AES)		30,000.00	11.725	300.00	352,059.00	
PUR 48422	9/08/09 9/11/09	59511210 422963	MICRON TECHNOLOGY INC MORGAN STANLEY		1,000,000.00	7.634		7,633,800.00	
PUR 48422	9/09/09 9/14/09	59511210 422967	MICRON TECHNOLOGY INC MORGAN STANLEY		1,000,000.00	7.767		7,767,000.00	
PUR 48422	9/10/09 9/15/09	59511210 422971	MICRON TECHNOLOGY INC MORGAN STANLEY		1,000,000.00	7.994		7,993,800.00	
PUR 47656	9/11/09 9/16/09	61744644 422975	MORGAN STANLEY MERIDIAN EQUITY PARTNERS		100,000.00	28.767	1,000.00	2,877,660.00	
PUR 47656	9/14/09 9/17/09	61744644 422979	MORGAN STANLEY MERIDIAN EQUITY PARTNERS		50,000.00	28.294	500.00	1,415,190.00	
PUR 47656	9/14/09 9/17/09	61744644 422979	MORGAN STANLEY PRINCETON SECURITIES GROUP		50,000.00	28.317	500.00	1,416,365.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

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

PUR 48351	9/01/09 9/04/09	61945A10 422943	MOSIAC CO MORGAN STANLEY	160,000.00	49.453			7,912,416.00
PUR 48351	9/02/09 9/08/09	61945A10 422949	MOSIAC CO PRINCETON SECURITIES GROUP	50,000.00	50.201	500.00		2,510,535.00
PUR 48351	9/04/09 9/10/09	61945A10 422957	MOSIAC CO GRISWOLD COMPANY	30,000.00	51.335	300.00		1,540,362.00
PUR 48032	8/28/09 9/02/09	62944T10 422933	NVR INC BLAYLOCK ROBERT VAN LLC	1,000.00	682.43	10.00		682,446.10
PUR 48032	8/31/09 9/03/09	62944T10 422938	NVR INC BMO CAPITAL MARKETS/EXECUTI	2,000.00	675.81	20.00		1,351,644.00
PUR 48032	9/03/09 9/09/09	62944T10 422953	NVR INC WILLIAMS CAPITAL GROUP	2,000.00	636.54	20.00		1,273,105.20
PUR 48032	9/04/09 9/10/09	62944T10 422957	NVR INC MAGNA SECURITIES CORP	1,000.00	650.26	10.00		650,278.10
PUR 48032	9/16/09 9/21/09	62944T10 422987	NVR INC BMO CAPITAL MARKETS/EXECUTI	2,000.00	668.99	20.00		1,338,013.60
PUR 48502	9/16/09 9/21/09	63934E10 422987	NAVISTAR MORGAN STANLEY	200,000.00	41.731			8,346,260.00
PUR 48502	9/17/09 9/22/09	63934E10 422993	NAVISTAR MORGAN STANLEY	100,000.00	42.159			4,215,900.00
PUR 48502	9/23/09 9/28/09	63934E10 423012	NAVISTAR MERIDIAN EQUITY PARTNERS	100,000.00	41.164	1,000.00		4,117,380.00
PUR 48502	9/24/09 9/29/09	63934E10 423018	NAVISTAR ICAP CORPORATES LLC	30,000.00	39.939	300.00		1,198,464.00
PUR 42997	9/18/09 9/23/09	65163910 422998	NEWMONT MINING CORP. ICAP CORPORATES LLC	20,000.00	45.316	200.00		906,514.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

92									
-----	-----								
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
-									
PUR 42997	9/21/09 9/24/09	65163910 423004	NEWMONT MINING CORP. WILLIAMS CAPITAL GROUP		20,000.00	43.492	200.00	870,036.00	
PUR 48435	9/09/09 9/14/09	71708110 422967	PFIZER INC MORGAN STANLEY		300,000.00	16.159		4,847,730.00	
PUR 48435	9/10/09 9/15/09	71708110 422971	PFIZER INC JACKSON SECS		100,000.00	16.324	1,000.00	1,633,440.00	
PUR 48435	9/10/09 9/15/09	71708110 422971	PFIZER INC MORGAN STANLEY		100,000.00	16.322		1,632,240.00	
PUR 48435	9/10/09 9/15/09	71708110 422971	PFIZER INC MURIEL SEIBERT & CO		100,000.00	16.327	1,000.00	1,633,690.00	
PUR 48435	9/10/09 9/15/09	71708110 422971	PFIZER INC STURDIVANT/EXECUTION		100,000.00	16.330	1,000.00	1,634,010.00	
PUR 48435	9/11/09 9/16/09	71708110 422975	PFIZER INC MORGAN STANLEY		500,000.00	16.388		8,194,150.00	
PUR 48435	9/14/09 9/17/09	71708110 422979	PFIZER INC MORGAN STANLEY		200,000.00	16.309		3,261,760.00	
PUR 48435	9/15/09 9/18/09	71708110 422983	PFIZER INC MORGAN STANLEY		400,000.00	16.206		6,482,280.00	
PUR 46289	8/28/09 9/02/09	72925110 422933	PLUM CREEK TIMBER CO INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	30.794	200.00	616,070.00	
PUR 46289	9/04/09 9/10/09	72925110 422957	PLUM CREEK TIMBER CO INC WILLIAMS CAPITAL GROUP		20,000.00	28.659	200.00	573,380.00	
PUR 48521	9/17/09 9/22/09	78477410 422993	STEC INC CREDIT SUISSE SEC (AES)		100,000.00	33.179	1,000.00	3,318,890.00	
PUR 48521	9/17/09 9/22/09	78477410 422993	STEC INC CREDIT SUISSE SEC (AES)		100,000.00	33.610 =====	1,000.00	3,362,010.00	
-									
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	33.395	2,000.00	6,680,900.00	

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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
PUR 48521	9/18/09 9/23/09	78477410 422998	STEC INC CREDIT SUISSE SEC (AES)		100,000.00	30.321	1,000.00	3,033,100.00	
PUR 48521	9/18/09 9/23/09	78477410 422998	STEC INC CREDIT SUISSE SEC (AES)		100,000.00	31.710 =====	1,000.00	3,172,000.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	31.016	2,000.00	6,205,100.00	
PUR 48521	9/21/09 9/24/09	78477410 423004	STEC INC CREDIT SUISSE SEC (AES)		100,000.00	29.180	1,000.00	2,918,990.00	
PUR 48521	9/22/09 9/25/09	78477410 423008	STEC INC LABRANCHE/OTC		100,000.00	30.089	1,000.00	3,009,860.00	
PUR 48521	9/24/09 9/29/09	78477410 423018	STEC INC CREDIT SUISSE SEC (USA) LLC		100,000.00	29.107	3,000.00	2,913,660.00	
PUR 48521	9/25/09 9/30/09	78477410 423022	STEC INC CREDIT SUISSE SEC (USA) LLC		100,000.00	30.142	3,000.00	3,017,220.00	
PUR 48163	8/27/09 9/01/09	82706L10 422929	SILICON GRAPHICS INTERNATIO JP MORGAN		80,650.00	5.482	3,226.00	445,365.43	
PUR 48163	8/28/09 9/02/09	82706L10 422933	SILICON GRAPHICS INTERNATIO JP MORGAN		342.00	5.500	13.68	1,894.68	
PUR 48163	8/31/09 9/03/09	82706L10 422938	SILICON GRAPHICS INTERNATIO JP MORGAN		134,399.00	5.455	5,375.96	738,468.75	
PUR 48163	9/01/09 9/04/09	82706L10 422943	SILICON GRAPHICS INTERNATIO JP MORGAN		159,609.00	5.477	6,384.36	880,578.81	
PUR 48163	9/02/09 9/08/09	82706L10 422949	SILICON GRAPHICS INTERNATIO MORGAN STANLEY		133,972.00	5.506		737,623.04	

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 9/01/09 THROUGH 9/30/09

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
PUR 48163	9/03/09 9/09/09	82706L10 422953	SILICON GRAPHICS INTERNATIO MORGAN STANLEY		141,528.00	5.496		777,781.28	
PUR 48163	9/04/09 9/10/09	82706L10 422957	SILICON GRAPHICS INTERNATIO MORGAN STANLEY		27,100.00	5.485		148,643.50	
PUR 43667	8/28/09 9/02/09	83269640 422933	JM SMUCKER CO/THE MAGNA SECURITIES CORP		20,000.00	51.972	200.00	1,039,636.00	
PUR 43667	8/31/09 9/03/09	83269640 422938	JM SMUCKER CO/THE BMO CAPITAL MARKETS/EXECUTI		20,000.00	51.999	200.00	1,040,186.00	
PUR 43667	9/04/09 9/10/09	83269640 422957	JM SMUCKER CO/THE WILLIAMS CAPITAL GROUP		10,000.00	51.359	100.00	513,685.00	
PUR 43667	9/08/09 9/11/09	83269640 422963	JM SMUCKER CO/THE PRINCETON SECURITIES GROUP		20,000.00	52.575	200.00	1,051,700.00	
PUR 47366	9/02/09 9/08/09	86816810 422949	SUPERIOR INDUSTRIES INTL ICAP CORPORATES LLC		50,000.00	13.778	500.00	689,400.00	
PUR 47366	9/03/09 9/09/09	86816810 422953	SUPERIOR INDUSTRIES INTL PRINCETON SECURITIES GROUP		50,000.00	13.984	500.00	699,695.00	
PUR 47366	9/16/09 9/21/09	86816810 422987	SUPERIOR INDUSTRIES INTL ITG (CHANNEL)		8,299.00	15.340	82.99	127,388.82	
PUR 47366	9/16/09 9/21/09	86816810 422987	SUPERIOR INDUSTRIES INTL MAGNA SECURITIES CORP		38,000.00	15.341	380.00	583,326.60	
PUR 47366	9/17/09 9/22/09	86816810 422993	SUPERIOR INDUSTRIES INTL MAGNA SECURITIES CORP		3,701.00	15.344	37.01	56,826.63	
PUR 48491	9/15/09 9/18/09	87161C10 422983	SYNOVUS FINANCIAL CORP MORGAN STANLEY		200,000.00	4.200		840,040.00	
PUR 48491	9/16/09 9/22/09	87161C10 422991	SYNOVUS FINANCIAL CORP JP MORGAN		2,300,000.00	4.000		9,200,000.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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
PUR 48491	9/16/09 9/22/09	87161C10 422991	SYNOVUS FINANCIAL CORP SANDLER O'NEILL & PARTNERS		300,000.00	4.000		1,200,000.00	
PUR 48491	9/16/09 9/22/09	87161C10 422991	SYNOVUS FINANCIAL CORP SUN TRUST BANK INC		300,000.00	4.000		1,200,000.00	
PUR 48491	9/21/09 9/24/09	87161C10 423004	SYNOVUS FINANCIAL CORP MORGAN STANLEY		100,000.00	3.803		380,270.00	
PUR 48491	9/22/09 9/25/09	87161C10 423008	SYNOVUS FINANCIAL CORP MORGAN STANLEY		100,000.00	3.934		393,350.00	
PUR 42782	8/28/09 9/02/09	90323610 422933	URS CORP MAGNA SECURITIES CORP		20,000.00	43.884	200.00	877,876.00	
PUR 42782	9/16/09 9/21/09	90323610 422987	URS CORP WILLIAMS CAPITAL GROUP		20,000.00	44.475	200.00	889,706.00	
PUR 42782	9/24/09 9/29/09	90323610 423018	URS CORP MAGNA SECURITIES CORP		20,000.00	41.465	200.00	829,492.00	
PUR 44855	9/03/09 9/09/09	91126810 422953	UNITED ONLINE, INC. CREDIT SUISSE SEC (AES)		50,000.00	7.090	500.00	354,985.00	
PUR 48425	9/08/09 9/11/09	92553P20 422963	VIACOM INC. "B" MORGAN STANLEY		200,000.00	25.232		5,046,460.00	
PUR 48425	9/09/09 9/14/09	92553P20 422967	VIACOM INC. "B" MORGAN STANLEY		200,000.00	25.526		5,105,120.00	
PUR 48425	9/10/09 9/15/09	92553P20 422971	VIACOM INC. "B" ICAP CORPORATES LLC		100,000.00	26.042	1,000.00	2,605,200.00	
PUR 48425	9/15/09 9/18/09	92553P20 422983	VIACOM INC. "B" MORGAN STANLEY		100,000.00	27.000		2,699,950.00	
PUR 39992	9/18/09 9/23/09	93114210 422998	WAL-MART STORES, INC. MORGAN STANLEY		100,000.00	50.136		5,013,580.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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
PUR 46541	9/04/09 9/10/09	94974610 422957	WELLS FARGO & COMPANY MORGAN STANLEY		100,000.00	26.843		2,684,250.00	
PUR 46541	9/04/09 9/10/09	94974610 422957	WELLS FARGO & COMPANY MORGAN STANLEY		100,000.00	26.762		2,676,200.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	26.802		5,360,450.00	
PUR 41161	9/04/09 9/10/09	98074510 422957	WOODWARD GOVERNOR CO. ITG (CHANNEL)		50,000.00	21.336	500.00	1,067,315.00	
PUR 47806	9/04/09 9/10/09	98970110 422957	ZIONS BANCORP ITG (CHANNEL)		30,000.00	16.391	300.00	492,024.00	
PUR 48670	9/25/09 9/30/09	G3673810 423022	FRESH DEL MONTE MAGNA SECURITIES CORP		50,000.00	22.571	500.00	1,129,065.00	
SUBTOTAL STOCK PURCHASES:					18,335,600.00		104,281.00	362,342,021.35	
TOTAL FUND PURCHASES:					18,335,600.00		104,281.00	362,342,021.35	
SALES OF STOCK AND OTHER EQUITIES									
SALE 39882	8/28/09 9/02/09	00282410 422934	ABBOTT LABORATORIES ICAP CORPORATES LLC		40,000.00	45.962	47.25 400.00	1,838,036.75	-105,834.66

SALE 39882	9/08/09 9/11/09	00282410 422964	ABBOTT LABORATORIES GRISWOLD COMPANY	20,000.00	45.602	23.44 200.00	911,820.56	-60,115.15
SALE 39882	9/17/09 9/22/09	00282410 422994	ABBOTT LABORATORIES MORGAN STANLEY	70,000.00	46.529	83.71	3,256,939.29	-144,835.68
SALE 45095	9/08/09 9/11/09	01307810 422964	ALBERTO-CULVER CO. GRISWOLD COMPANY	20,000.00	26.697	13.73 200.00	533,728.27	77,643.35

5162	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 9/01/09 THROUGH 9/30/09 MULTI SECTOR COMMON A (5162) -Cont.								PAGE:
97									

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 45095	9/21/09 9/24/09	01307810 423005	ALBERTO-CULVER CO. BLAYLOCK ROBERT VAN LLC		40,000.00	27.480	28.25 400.00	1,098,751.75	186,581.90
SALE 45095	9/22/09 9/25/09	01307810 423009	ALBERTO-CULVER CO. WILLIAMS CAPITAL GROUP		40,000.00	27.627	28.41 400.00	1,104,667.59	192,497.74
SALE 47765	9/18/09 9/23/09	03042010 422999	AMERICAN WATER WORKS CO INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	20.305	10.44 200.00	405,879.56	23,514.88
SALE 42114	9/08/09 9/11/09	03251510 422964	ANADIGICS INC MERRIMAN/OTC		50,000.00	3.995	5.14 500.00	199,219.86	42,654.12
SALE 40527	9/04/09 9/10/09	04622410 422958	ASTEC INDUSTRIES INC. ITG (CHANNEL)		20,000.00	25.058	12.88 200.00	500,953.12	-214,801.21
SALE 40527	9/08/09 9/11/09	04622410 422964	ASTEC INDUSTRIES INC. LABRANCHE/OTC		20,000.00	25.109	12.91 200.00	501,973.09	-213,781.24
SALE 40527	9/11/09 9/16/09	04622410 422976	ASTEC INDUSTRIES INC. CREDIT SUISSE SEC (AES)		10,000.00	26.466	6.81 100.00	264,554.19	-93,322.98
SALE 40527 46,830.48	9/11/09 9/16/09	04622410 422976	ASTEC INDUSTRIES INC. ITG (CHANNEL)		5,000.00	26.432	3.40 50.00	132,108.10	-
SALE 40527	9/11/09 9/16/09	04622410 422976	ASTEC INDUSTRIES INC. SUSQUEHANNA/OTC		5,000.00	26.265	3.38 50.00	131,273.62	-47,664.96
SALE 40527	9/24/09 9/29/09	04622410 423019	ASTEC INDUSTRIES INC. CREDIT SUISSE SEC (AES)		20,000.00	26.088	13.41 200.00	521,548.59	-194,205.74
SALE 44118	9/16/09 9/21/09	05722410 422988	BAKER HUGHES INCORPORATED ICAP CORPORATES LLC		20,000.00	39.611	20.36 200.00	791,997.64	155,890.70
SALE 44118	9/17/09 9/22/09	05722410 422994	BAKER HUGHES INCORPORATED GRISWOLD COMPANY		20,000.00	40.174	20.65 200.00	803,249.35	167,142.41
SALE 46955	8/31/09 9/03/09	06050510 422939	BANK OF AMERICA MORGAN STANLEY		100,000.00	17.724	45.56	1,772,394.44	635,978.49

5162	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 9/01/09 THROUGH 9/30/09 MULTI SECTOR COMMON A (5162) -Cont.								PAGE:
98									

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 42925	9/16/09 9/21/09	08578910 422988	BERRY PETROLEUM CO GRISWOLD COMPANY		20,000.00	27.170	13.97 200.00	543,186.03	295,385.05
SALE 42925	9/24/09 9/29/09	08578910 423019	BERRY PETROLEUM CO BMO CAPITAL MARKETS/EXECUTI		20,000.00	26.149	13.45 200.00	522,770.55	274,969.57
SALE 47962	8/27/09 9/01/09	08651610 422930	BEST BUY BARCLAYS CAPITAL (DOMESTIC)		100,000.00	36.949	94.96 4,000.00	3,690,845.04	-63,171.63
SALE 47962	9/04/09 9/10/09	08651610 422958	BEST BUY MORGAN STANLEY		100,000.00	39.422	101.32	3,942,138.68	188,122.01
SALE 47962	9/08/09 9/11/09	08651610 422964	BEST BUY ICAP CORPORATES LLC		100,000.00	40.115	103.10 1,000.00	4,010,406.90	256,390.23
SALE 46083	8/28/09 9/02/09	12526910 422934	CF INDUSTRIES HOLDINGS INC ICAP CORPORATES LLC		40,000.00	81.180	83.45 400.00	3,246,720.55	307,043.83
SALE 46083	8/31/09 9/03/09	12526910 422939	CF INDUSTRIES HOLDINGS INC MERIDIAN EQUITY PARTNERS		20,000.00	81.409	41.85 200.00	1,627,928.15	158,089.79

SALE 46083	9/10/09 9/15/09	12526910 422972	CF INDUSTRIES HOLDINGS INC BLAYLOCK ROBERT VAN LLC	20,000.00	86.562	44.50 200.00	1,730,987.50	261,149.14
SALE 44176	8/31/09 9/03/09	12665010 422939	CVS CORP. GRISWOLD COMPANY	50,000.00	37.503	48.20 500.00	1,874,621.80	518,071.55
SALE 44176	8/31/09 9/03/09	12665010 422939	CVS CORP. MAGNA SECURITIES CORP	25,000.00	37.366	24.01 250.00	933,885.99	255,610.87
SALE 44176	9/02/09 9/08/09	12665010 422950	CVS CORP. WILLIAMS CAPITAL GROUP	75,000.00	36.496	70.35 750.00	2,736,379.65	701,554.27
SALE 44176	9/04/09 9/10/09	12665010 422958	CVS CORP. ICAP CORPORATES LLC	30,000.00	36.795	28.37 300.00	1,103,512.63	289,582.48
SALE 44176	9/08/09 9/11/09	12665010 422964	CVS CORP. WILLIAMS CAPITAL GROUP	40,000.00	36.705	37.74 400.00	1,467,754.26	382,514.06

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 44176	9/18/09 9/23/09	12665010 422999	CVS CORP. MORGAN STANLEY		100,000.00	36.064	92.69	3,606,347.31	893,246.81
SALE 44176	9/21/09 9/24/09	12665010 423005	CVS CORP. MORGAN STANLEY		100,000.00	35.943	92.38	3,594,227.62	881,127.12
SALE 44176	9/22/09 9/25/09	12665010 423009	CVS CORP. ICAP CORPORATES LLC		60,000.00	36.027	55.55 600.00	2,160,982.45	533,122.15
SALE 39907	8/31/09 9/03/09	12686C10 422939	CABLEVISION SYSTEMS-NY GRP- ICAP CORPORATES LLC		40,000.00	22.330	22.96 400.00	892,781.04	-133,521.35
SALE 46471	9/16/09 9/21/09	12960310 422988	CALGON CARBON CORP PRINCETON SECURITIES GROUP		30,000.00	16.228	12.52 300.00	486,527.48	82,425.97
SALE 46471	9/17/09 9/22/09	12960310 422994	CALGON CARBON CORP WILLIAMS CAPITAL GROUP		30,000.00	15.777	12.17 300.00	472,985.83	68,884.32
SALE 43629	9/04/09 9/10/09	13442910 422958	CAMPBELL SOUP CO. WILLIAMS CAPITAL GROUP		50,000.00	31.072	39.93 500.00	1,553,050.07	-117,107.43
SALE 43671	8/27/09 9/01/09	15678210 422930	CERNER CORP. BARCLAYS CAPITAL (DOMESTIC)		10,000.00	63.695	16.37 300.00	636,632.63	271,973.89
SALE 43671	8/28/09 9/02/09	15678210 422934	CERNER CORP. CREDIT SUISSE SEC (AES)		10,000.00	62.739	16.13 100.00	627,277.87	262,619.14
SALE 43671	9/03/09 9/09/09	15678210 422954	CERNER CORP. CREDIT SUISSE SEC (AES)		10,000.00	62.114	15.97 100.00	621,019.03	256,360.29
SALE 41852	9/16/09 9/21/09	16516710 422988	CHESAPEAKE ENERGY CORP. MORGAN STANLEY		100,000.00	28.591	73.48	2,859,036.52	-688,719.17
SALE 41852	9/17/09 9/22/09	16516710 422994	CHESAPEAKE ENERGY CORP. MORGAN STANLEY		100,000.00	28.953	74.41	2,895,195.59	-652,560.10
SALE 39905	9/22/09 9/25/09	17275R10 423009	CISCO SYSTEMS INC MORGAN STANLEY		200,000.00	23.592	121.27	4,718,318.73	1,991,910.41

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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 39905	9/23/09 9/28/09	17275R10 423013	CISCO SYSTEMS INC MERRIMAN/OTC		200,000.00	23.046	118.46 2,000.00	4,606,981.54	1,880,573.21
SALE 39905	9/24/09 9/29/09	17275R10 423019	CISCO SYSTEMS INC CASTLE OAK SECURITIES		50,000.00	22.795	29.30 500.00	1,139,235.70	457,633.62
SALE 39905	9/24/09 9/29/09	17275R10 423019	CISCO SYSTEMS INC JACKSON SECS		50,000.00	22.856	29.37 500.00	1,142,265.63	460,663.55
SALE 39905	9/24/09 9/29/09	17275R10 423019	CISCO SYSTEMS INC MURIEL SEIBERT & CO		50,000.00	22.880	29.41 500.00	1,143,475.59	461,873.51
SALE 39905	9/24/09 9/29/09	17275R10 423019	CISCO SYSTEMS INC STURDIVANT/EXECUTION		50,000.00	22.850	29.37 500.00	1,141,975.63	460,373.55

SALE 39905	9/25/09 9/30/09	17275R10 423023	CISCO SYSTEMS INC CREDIT SUISSE SEC (USA) LLC	100,000.00	22.818	58.65 3,000.00	2,278,741.35	915,537.19
SALE 43953	9/16/09 9/21/09	18538Q10 422988	CLEARWIRE CORP. CL A CREDIT SUISSE SEC (AES)	50,000.00	9.136	11.74 500.00	456,263.26	63,581.72
SALE 43953	9/17/09 9/22/09	18538Q10 422994	CLEARWIRE CORP. CL A CREDIT SUISSE SEC (AES)	50,000.00	9.315	11.98 500.00	465,258.02	72,576.48
SALE 43011	9/16/09 9/21/09	21037110 422988	CONSTELLATION ENERGY GROUP, ELECTRONIC BROKERAGE SYSTEM	10,000.00	32.936	8.46 50.00	329,301.54	83,048.42
SALE 43011	9/16/09 9/21/09	21037110 422988	CONSTELLATION ENERGY GROUP, MERIDIAN EQUITY PARTNERS	50,000.00	32.676	41.99 500.00	1,633,253.01	401,987.42
SALE 43011	9/24/09 9/29/09	21037110 423019	CONSTELLATION ENERGY GROUP, BMO CAPITAL MARKETS/EXECUTI	20,000.00	32.566	16.74 200.00	651,095.26	158,589.02
SALE 47084	9/16/09 9/21/09	23280610 422988	CYPRESS SEMICONDUCTOR CORP MORGAN STANLEY	100,000.00	10.484	26.95	1,048,383.05	166,288.50
SALE 48281 218,876.23	9/17/09 9/22/09	24736170 422994	DELTA AIR LINES INC DEL MORGAN STANLEY	100,000.00	9.560	24.57	955,995.43	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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
SALE 48281 185,947.04	9/23/09 9/28/09	24736170 423013	DELTA AIR LINES INC DEL ICAP CORPORATES LLC		100,000.00	9.241	23.75 1,000.00	923,066.25	
SALE 48281	9/24/09 9/29/09	24736170 423019	DELTA AIR LINES INC DEL GRISWOLD COMPANY		50,000.00	9.095	11.69 500.00	454,218.31	85,658.71
SALE 48191	9/04/09 9/10/09	25470M10 422958	DISH NETWORKS MORGAN STANLEY		100,000.00	17.205	44.22	1,720,475.78	30,631.34
SALE 43747	9/16/09 9/21/09	26875P10 422988	EOG RESOURCES, INC. CASTLE OAK SECURITIES		30,000.00	82.704	63.77 300.00	2,480,750.23	325,200.88
SALE 48013	8/28/09 9/02/09	29100P10 422934	EMERGENCY MEDICAL SVCS CO PRINCETON SECURITIES GROUP		20,000.00	44.836	23.05 200.00	896,502.95	85,298.56
SALE 48013	8/31/09 9/03/09	29100P10 422939	EMERGENCY MEDICAL SVCS CO MERIDIAN EQUITY PARTNERS		20,000.00	44.362	22.81 200.00	887,023.19	75,818.80
SALE 48013	9/01/09 9/04/09	29100P10 422944	EMERGENCY MEDICAL SVCS CO BMO CAPITAL MARKETS/EXECUTI		20,000.00	44.975	23.12 200.00	899,272.88	88,068.49
SALE 48013	9/04/09 9/10/09	29100P10 422958	EMERGENCY MEDICAL SVCS CO BMO CAPITAL MARKETS/EXECUTI		20,000.00	46.752	24.04 200.00	934,809.96	123,605.57
SALE 48013	9/08/09 9/11/09	29100P10 422964	EMERGENCY MEDICAL SVCS CO MERIDIAN EQUITY PARTNERS		20,000.00	46.792	24.06 200.00	935,607.94	124,403.55
SALE 48013	9/14/09 9/17/09	29100P10 422980	EMERGENCY MEDICAL SVCS CO MAGNA SECURITIES CORP		20,000.00	47.524	24.43 200.00	950,257.57	139,053.18
SALE 48013	9/15/09 9/18/09	29100P10 422984	EMERGENCY MEDICAL SVCS CO BMO CAPITAL MARKETS/EXECUTI		20,000.00	46.256	23.78 200.00	924,902.22	113,697.83
SALE 48013	9/23/09 9/28/09	29100P10 423013	EMERGENCY MEDICAL SVCS CO BMO CAPITAL MARKETS/EXECUTI		20,000.00	47.051	24.19 200.00	940,789.81	129,585.43
SALE 39916	8/28/09 9/02/09	29380T10 422934	ENTERTAINMENT PROPERTIES TR MAGNA SECURITIES CORP		10,000.00	31.618	8.13 100.00	316,073.87	59,350.03

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
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
SALE 39916	9/16/09 9/21/09	29380T10 422988	ENTERTAINMENT PROPERTIES TR BMO CAPITAL MARKETS/EXECUTI		10,000.00	34.124	8.77 100.00	341,129.23	84,405.39
SALE 39916	9/24/09 9/29/09	29380T10 423019	ENTERTAINMENT PROPERTIES TR BMO CAPITAL MARKETS/EXECUTI		10,000.00	34.329	8.83 100.00	343,182.17	86,458.33

SALE 39920	9/24/09 9/29/09	30161N10 423019	EXELON CORP. BMO CAPITAL MARKETS/EXECUTI	20,000.00	50.585	26.01 200.00	1,011,471.99	169,352.07
SALE 44060	8/28/09 9/02/09	30205120 422934	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)	10,000.00	7.287	1.88 100.00	72,769.12	35,660.69
SALE 44060	8/31/09 9/03/09	30205120 422939	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)	10,000.00	7.099	1.83 100.00	70,885.17	33,776.74
SALE 44060	9/02/09 9/08/09	30205120 422950	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)	10,000.00	6.610	1.70 100.00	65,995.30	28,886.87
SALE 44060	9/03/09 9/09/09	30205120 422954	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)	10,000.00	6.696	1.73 100.00	66,856.27	29,747.84
SALE 44060	9/11/09 9/16/09	30205120 422976	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)	20,000.00	8.270	4.26 200.00	165,185.74	90,968.87
SALE 44060	9/14/09 9/17/09	30205120 422980	EXIDE TECHNOLOGIES SUSQUEHANNA/OTC	20,000.00	7.916	4.07 200.00	158,111.93	83,895.06
SALE 44060	9/15/09 9/18/09	30205120 422984	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)	20,000.00	8.053	4.14 200.00	160,853.86	86,636.99
SALE 44060	9/18/09 9/23/09	30205120 422999	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)	10,000.00	8.499	2.19 100.00	84,883.81	47,775.38
SALE 44060	9/21/09 9/24/09	30205120 423005	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)	20,000.00	8.233	4.24 200.00	164,445.76	90,228.89
SALE 44060	9/22/09 9/25/09	30205120 423009	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)	20,000.00	8.383	4.31 200.00	167,457.69	93,240.82

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

103

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 44060	9/23/09 9/28/09	30205120 423013	EXIDE TECHNOLOGIES SUSQUEHANNA/OTC		10,000.00	8.374	2.16 100.00	83,637.84	46,529.41
SALE 44060	9/24/09 9/29/09	30205120 423019	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		10,000.00	7.901	2.04 100.00	78,906.96	41,798.53
SALE 48126	9/15/09 9/18/09	35952W10 422984	FUEL SYSTEMS SOLUTIONS INC CREDIT SUISSE SEC (AES)		10,000.00	37.710	9.70 100.00	376,988.30	61,051.51
SALE 44980	9/09/09 9/14/09	36467W10 422968	GAMESTOP CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	25.129	12.92 200.00	502,375.08	18,882.16
SALE 44980	9/11/09 9/16/09	36467W10 422976	GAMESTOP CORP. BMO CAPITAL MARKETS/EXECUTI		100,000.00	24.772	63.67 1,000.00	2,476,156.33	58,691.72
SALE 44980	9/15/09 9/18/09	36467W10 422984	GAMESTOP CORP. ICAP CORPORATES LLC		50,000.00	25.672	32.99 500.00	1,283,052.01	74,319.70
SALE 44980	9/15/09 9/18/09	36467W10 422984	GAMESTOP CORP. PRINCETON SECURITIES GROUP		50,000.00	25.492	32.76 500.00	1,274,087.24	65,354.93
SALE 44980	9/24/09 9/29/09	36467W10 423019	GAMESTOP CORP. WILLIAMS CAPITAL GROUP		40,000.00	26.667	27.42 400.00	1,066,240.58	99,254.73
SALE 39922	8/28/09 9/02/09	36955010 422934	GENERAL DYNAMICS CORP. ICAP CORPORATES LLC		20,000.00	59.661	30.67 200.00	1,192,983.33	255,288.67
SALE 39922	9/08/09 9/11/09	36955010 422964	GENERAL DYNAMICS CORP. MERIDIAN EQUITY PARTNERS		20,000.00	61.574	31.65 200.00	1,231,252.35	293,557.69
SALE 39923	9/16/09 9/21/09	36960410 422988	GENERAL ELECTRIC CO. MORGAN STANLEY		200,000.00	16.907	86.91	3,381,373.09	-544,919.51
SALE 46749	9/03/09 9/09/09	42823610 422954	HEWLETT-PACKARD CO MORGAN STANLEY		100,000.00	44.421	114.17	4,441,945.83	335,744.92
SALE 46749	9/18/09 9/23/09	42823610 422999	HEWLETT-PACKARD CO MORGAN STANLEY		100,000.00	46.405	119.27	4,640,420.73	534,219.82

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

104

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

SALE 39928	9/23/09 9/28/09	43575830 423013	HOLLY CORP. STURDIVANT/EXECUTION	20,000.00	25.034	12.87 200.00	500,471.13	-247,006.07
SALE 41547 30,753.40	8/31/09 9/03/09	44701110 422939	HUNTSMAN CORP. MORGAN STANLEY	100,000.00	8.557	22.00	855,668.00	-
SALE 41547 78,402.17	8/31/09 9/03/09	44701110 422939	HUNTSMAN CORP. MORGAN STANLEY	100,000.00	8.080	20.77	808,019.23	-
-				-----	=====	-----	-----	-----
109,155.57			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	200,000.00	8.319	42.77	1,663,687.23	-

SALE 41547	9/01/09 9/04/09	44701110 422944	HUNTSMAN CORP. MERIDIAN EQUITY PARTNERS	100,000.00	8.270	21.26 1,000.00	825,968.74	-60,452.66
SALE 41547	9/08/09 9/11/09	44701110 422964	HUNTSMAN CORP. GRISWOLD COMPANY	100,000.00	8.330	21.41 1,000.00	831,938.59	-54,482.81
SALE 41547	9/09/09 9/14/09	44701110 422968	HUNTSMAN CORP. GRISWOLD COMPANY	100,000.00	8.315	21.37 1,000.00	830,438.63	-55,982.77
SALE 48102	9/17/09 9/22/09	46069010 422994	INTERPUBLIC GROUP OF COS IN MORGAN STANLEY	200,000.00	7.305	37.55	1,461,022.45	214,424.92
SALE 48102	9/24/09 9/29/09	46069010 423019	INTERPUBLIC GROUP OF COS IN MERIDIAN EQUITY PARTNERS	50,000.00	7.039	9.05 500.00	351,450.95	39,801.57
SALE 48102	9/24/09 9/29/09	46069010 423019	INTERPUBLIC GROUP OF COS IN PRINCETON SECURITIES GROUP	50,000.00	7.036	9.05 500.00	351,280.95	39,631.57
SALE 41682	8/28/09 9/02/09	47012E10 422934	JAKKS PACIFIC, INC. CREDIT SUISSE SEC (AES)	11,714.00	13.224	3.99 117.14	154,784.81	-96,164.32
SALE 41682	8/31/09 9/03/09	47012E10 422939	JAKKS PACIFIC, INC. CREDIT SUISSE SEC (AES)	8,286.00	13.138	2.80 82.86	108,774.15	-68,736.90

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

105									
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
TRXN/ INVNT#	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 41682	9/04/09 9/10/09	47012E10 422958	JAKKS PACIFIC, INC. ITG (CHANNEL)		20,000.00	13.234	6.81 200.00	264,473.19	-163,986.99
SALE 48339	9/24/09 9/29/09	47110910 423019	JARDEN CORP ICAP CORPORATES LLC		50,000.00	27.086	34.80 500.00	1,353,740.20	144,622.70
SALE 48030	9/16/09 9/21/09	47836610 422988	JOHNSON CONTROLS INC MORGAN STANLEY		50,000.00	27.173	34.92	1,358,620.08	84,171.94
SALE 39942	9/04/09 9/10/09	48517030 422958	KANSAS CITY SOUTHERN ICAP CORPORATES LLC		50,000.00	25.515	32.79 500.00	1,275,212.21	-55,156.82
SALE 39942	9/08/09 9/11/09	48517030 422964	KANSAS CITY SOUTHERN MAGNA SECURITIES CORP		50,000.00	26.482	34.03 500.00	1,323,565.97	-6,803.06
SALE 39942	9/09/09 9/14/09	48517030 422968	KANSAS CITY SOUTHERN ICAP CORPORATES LLC		50,000.00	26.430	33.96 500.00	1,320,951.04	-9,417.99
SALE 39942	9/10/09 9/15/09	48517030 422972	KANSAS CITY SOUTHERN BMO CAPITAL MARKETS/EXECUTI		50,000.00	27.033	34.74 500.00	1,351,130.26	20,761.23
SALE 39942	9/11/09 9/16/09	48517030 422976	KANSAS CITY SOUTHERN BMO CAPITAL MARKETS/EXECUTI		50,000.00	27.670	35.56 500.00	1,382,979.44	52,610.41
SALE 39942	9/14/09 9/17/09	48517030 422980	KANSAS CITY SOUTHERN MORGAN STANLEY		50,000.00	27.445	35.27	1,372,224.73	41,855.70
SALE 39942	9/18/09 9/23/09	48517030 422999	KANSAS CITY SOUTHERN BMO CAPITAL MARKETS/EXECUTI		20,000.00	28.127	14.46 200.00	562,315.54	30,167.93
SALE 39942	9/22/09 9/25/09	48517030 423009	KANSAS CITY SOUTHERN MERIDIAN EQUITY PARTNERS		20,000.00	27.748	14.27 200.00	554,735.73	22,588.12
SALE 39942 1,492.64	9/23/09 9/28/09	48517030 423013	KANSAS CITY SOUTHERN JACKSON SECS		5,000.00	26.917	3.46 50.00	134,529.54	
SALE 39942	9/23/09 9/28/09	48517030 423013	KANSAS CITY SOUTHERN SANDGRAIN SECURITIES		15,000.00	26.904	10.38 150.00	403,402.62	4,291.91

5162

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

DURING THE PERIOD 9/01/09 THROUGH 9/30/09

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

106

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 39945	9/04/09 9/10/09	50242410 422958	L-3 COMMUNICATIONS HOLDINGS WILLIAMS CAPITAL GROUP		10,000.00	75.583	19.43 100.00	755,709.57	-174,085.27
SALE 39945	9/08/09 9/11/09	50242410 422964	L-3 COMMUNICATIONS HOLDINGS MAGNA SECURITIES CORP		20,000.00	76.576	39.37 200.00	1,531,286.63	-328,303.05
SALE 46169	9/01/09 9/04/09	53418710 422944	LINCOLN NATIONAL CORP PRINCETON SECURITIES GROUP		100,000.00	24.369	62.63 1,000.00	2,435,867.37	1,391,621.66
SALE 46169	9/02/09 9/08/09	53418710 422950	LINCOLN NATIONAL CORP MORGAN EQUITY PARTNERS		40,000.00	22.501	23.14 400.00	899,620.86	481,922.57
SALE 46169	9/04/09 9/10/09	53418710 422958	LINCOLN NATIONAL CORP MAGNA SECURITIES CORP		30,000.00	23.437	18.07 300.00	702,791.93	389,518.22
SALE 46169	9/08/09 9/11/09	53418710 422964	LINCOLN NATIONAL CORP MAGNA SECURITIES CORP		20,000.00	23.899	12.29 200.00	477,759.71	268,910.57
SALE 46169	9/10/09 9/15/09	53418710 422972	LINCOLN NATIONAL CORP MORGAN STANLEY		100,000.00	25.194	64.75	2,519,295.25	1,475,049.53
SALE 46169	9/11/09 9/16/09	53418710 422976	LINCOLN NATIONAL CORP MORGAN STANLEY		100,000.00	25.064	64.42	2,506,345.58	1,462,099.87
SALE 46169	9/15/09 9/18/09	53418710 422984	LINCOLN NATIONAL CORP WILLIAMS CAPITAL GROUP		40,000.00	25.753	26.48 400.00	1,029,673.52	611,975.23
SALE 46169	9/17/09 9/22/09	53418710 422994	LINCOLN NATIONAL CORP PRINCETON SECURITIES GROUP		40,000.00	27.371	28.14 400.00	1,094,411.86	676,713.57
SALE 46169	9/21/09 9/24/09	53418710 423005	LINCOLN NATIONAL CORP MAGNA SECURITIES CORP		40,000.00	25.713	26.44 400.00	1,028,101.56	610,403.28
SALE 46169	9/22/09 9/25/09	53418710 423009	LINCOLN NATIONAL CORP PRINCETON SECURITIES GROUP		60,000.00	25.873	39.90 600.00	1,551,710.10	925,162.67
SALE 47134	9/02/09 9/08/09	53983010 422950	LOCKHEED MARTIN PRINCETON SECURITIES GROUP		10,000.00	75.408	19.38 100.00	753,964.62	-94,157.38

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 9/01/09 THROUGH 9/30/09

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

107

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 41252	9/17/09 9/22/09	55608B10 422994	MACQUARIE INFRASTRUCTURE CO MORGAN STANLEY		100,000.00	8.220	21.13	821,938.87	-1,488,927.44
SALE 42619	9/23/09 9/28/09	58013510 423013	MCDONALD'S CORP. BLAYLOCK ROBERT VAN LLC		20,000.00	55.965	28.77 200.00	1,119,061.23	-75,267.25
SALE 42619	9/23/09 9/28/09	58013510 423013	MCDONALD'S CORP. CASTLE OAK SECURITIES		40,000.00	55.992	57.56 400.00	2,239,230.44	-149,426.51
SALE 42619	9/24/09 9/29/09	58013510 423019	MCDONALD'S CORP. GRISWOLD COMPANY		20,000.00	56.222	28.90 200.00	1,124,213.10	-70,115.38
SALE 42619	9/24/09 9/29/09	58013510 423019	MCDONALD'S CORP. PRINCETON SECURITIES GROUP		40,000.00	55.626	57.19 400.00	2,224,570.81	-164,086.15
SALE 42619	9/25/09 9/30/09	58013510 423023	MCDONALD'S CORP. WILLIAMS CAPITAL GROUP		20,000.00	56.873	29.24 200.00	1,137,222.76	-57,105.72
SALE 44746	8/27/09 9/01/09	58155Q10 422930	MCKESSON CORP. BARCLAYS CAPITAL (DOMESTIC)		20,000.00	56.470	29.03 800.00	1,128,562.97	285,483.87
SALE 44746	8/28/09 9/02/09	58155Q10 422934	MCKESSON CORP. PRINCETON SECURITIES GROUP		20,000.00	56.408	29.00 200.00	1,127,939.00	284,859.90
SALE 44746	9/02/09 9/08/09	58155Q10 422950	MCKESSON CORP. MAGNA SECURITIES CORP		10,000.00	55.924	14.38 100.00	559,123.62	137,584.07
SALE 44746	9/08/09 9/11/09	58155Q10 422964	MCKESSON CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	56.010	28.79 200.00	1,119,977.21	276,898.11
SALE 44746	9/09/09 9/14/09	58155Q10 422968	MCKESSON CORP. MAGNA SECURITIES CORP		20,000.00	56.554	29.07 200.00	1,130,844.93	287,765.83
SALE 44746	9/10/09 9/15/09	58155Q10 422972	MCKESSON CORP. MAGNA SECURITIES CORP		20,000.00	56.957	29.28 200.00	1,138,914.72	295,835.62
SALE 44746	9/11/09 9/16/09	58155Q10 422976	MCKESSON CORP. WILLIAMS CAPITAL GROUP		20,000.00	57.086	29.35 200.00	1,141,494.65	298,415.55

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

108

TRXN/ INVNT#	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 44746	9/14/09 9/17/09	58155Q10 422980	MCKESSON CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	57.508	29.56 200.00	1,149,930.44	306,851.34
SALE 39954	9/02/09 9/08/09	59491810 422950	MICROSOFT CORP. MORGAN STANLEY		100,000.00	23.929	61.50	2,392,828.50	1,661,786.18
SALE 39954	9/04/09 9/10/09	59491810 422958	MICROSOFT CORP. MORGAN STANLEY		100,000.00	24.240	62.30	2,423,937.70	1,692,895.38
SALE 39954	9/09/09 9/14/09	59491810 422968	MICROSOFT CORP. MORGAN STANLEY		100,000.00	24.884	63.96	2,488,326.04	1,757,283.72
SALE 39954	9/24/09 9/29/09	59491810 423019	MICROSOFT CORP. CREDIT SUISSE SEC (USA) LLC		100,000.00	25.918	66.61 3,000.00	2,588,713.39	1,857,671.07
SALE 39952	8/28/09 9/02/09	61166W10 422934	MONSANTO CO. PRINCETON SECURITIES GROUP		20,000.00	83.033	42.68 200.00	1,660,411.32	228,386.13
SALE 39952	9/01/09 9/04/09	61166W10 422944	MONSANTO CO. MORGAN STANLEY		100,000.00	81.908	210.51	8,190,539.49	1,030,413.55
SALE 43551	8/31/09 9/03/09	62937750 422939	NRG ENERGY INC. WILLIAMS CAPITAL GROUP		50,000.00	26.853	34.51 500.00	1,342,125.49	278,150.90
SALE 43551	9/04/09 9/10/09	62937750 422958	NRG ENERGY INC. MERIDIAN EQUITY PARTNERS		50,000.00	26.159	33.62 500.00	1,307,396.38	243,421.80
SALE 43551	9/08/09 9/11/09	62937750 422964	NRG ENERGY INC. BLAYLOCK ROBERT VAN LLC		50,000.00	26.587	34.17 500.00	1,328,800.83	264,826.24
SALE 43551	9/09/09 9/14/09	62937750 422968	NRG ENERGY INC. WILLIAMS CAPITAL GROUP		50,000.00	26.579	34.16 500.00	1,328,430.84	264,456.26
SALE 43551	9/10/09 9/15/09	62937750 422972	NRG ENERGY INC. GRISWOLD COMPANY		50,000.00	26.502	34.06 500.00	1,324,555.94	260,581.35
SALE 43551	9/15/09 9/18/09	62937750 422984	NRG ENERGY INC. MERIDIAN EQUITY PARTNERS		50,000.00	27.600	35.47 500.00	1,379,479.53	315,504.95

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

109

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 43551	9/16/09 9/21/09	62937750 422988	NRG ENERGY INC. BLAYLOCK ROBERT VAN LLC		50,000.00	28.436	36.55 500.00	1,421,258.45	357,283.86
SALE 43551	9/17/09 9/22/09	62937750 422994	NRG ENERGY INC. MERIDIAN EQUITY PARTNERS		50,000.00	28.760	36.96 500.00	1,437,438.04	373,463.46
SALE 41081	9/22/09 9/25/09	63530910 423009	NATIONAL CINEMEDIA INC. SUSQUEHANNA/OTC		50,000.00	16.323	20.98 500.00	815,619.02	112,025.12
SALE 42997	9/04/09 9/10/09	65163910 422958	NEWMONT MINING CORP. ICAP CORPORATES LLC		20,000.00	46.137	23.71 200.00	922,516.29	139,699.17
SALE 47267	8/31/09 9/03/09	66987M60 422939	NOVATEL WIRELESS INC MERRIMAN/OTC		50,000.00	9.691	12.46 500.00	484,012.54	17,290.67
SALE 47267	9/04/09 9/10/09	66987M60 422958	NOVATEL WIRELESS INC INSTINET (PORTAL)		50,000.00	10.388	13.35 350.00	519,026.65	52,304.78
SALE 47267 11,554.14	9/04/09 9/10/09	66987M60 422958	NOVATEL WIRELESS INC ITG (CHANNEL)		20,000.00	9.922	5.11 200.00	198,242.89	
SALE 47267	9/08/09 9/11/09	66987M60 422964	NOVATEL WIRELESS INC MERRIMAN/OTC		50,000.00	10.882	13.99 500.00	543,566.01	76,844.14
SALE 47267	9/09/09 9/14/09	66987M60 422968	NOVATEL WIRELESS INC CREDIT SUISSE SEC (AES)		50,000.00	11.325	14.56 500.00	565,720.44	98,998.58
SALE 47267	9/10/09 9/15/09	66987M60 422972	NOVATEL WIRELESS INC CREDIT SUISSE SEC (AES)		50,000.00	12.059	15.50 500.00	602,429.50	135,707.63
SALE	9/14/09	66987M60	NOVATEL WIRELESS INC				9.71		

47267	9/17/09	422980	SUSQUEHANNA/OTC	30,000.00	12.590	300.00	377,399.29	97,366.17
SALE	9/15/09	66987M60	NOVATEL WIRELESS INC			9.59		
47267	9/18/09	422984	CREDIT SUISSE SEC (AES)	30,000.00	12.434	300.00	372,710.41	92,677.29
SALE	9/17/09	66987M60	NOVATEL WIRELESS INC			10.40		
47267	9/22/09	422994	CREDIT SUISSE SEC (AES)	30,000.00	13.478	300.00	404,017.60	123,984.48

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

110									
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	9/23/09	66987M60	NOVATEL WIRELESS INC				3.01		
47267	9/28/09	423013	LABRANCHE/OTC		10,000.00	11.704	100.00	116,933.99	23,589.62
SALE	9/23/09	66987M60	NOVATEL WIRELESS INC				6.03		
47267	9/28/09	423013	MERRIMAN/OTC		20,000.00	11.721	200.00	234,217.97	47,529.22
SALE	8/28/09	67000610	NOVELL, INC.				22.63		
39956	9/02/09	422934	CREDIT SUISSE SEC (AES)		200,000.00	4.402	2,000.00	878,277.37	-388,418.66
SALE	9/08/09	67000610	NOVELL, INC.				11.43		
39956	9/11/09	422964	LABRANCHE/OTC		100,000.00	4.446	1,000.00	443,548.57	-189,799.44
SALE	8/28/09	70454910	PEABODY ENERGY CORP.				8.67		
39898	9/02/09	422934	BMO CAPITAL MARKETS/EXECUTI		10,000.00	33.723	100.00	337,116.33	21,574.41
SALE	9/04/09	70454910	PEABODY ENERGY CORP.				16.87		
39898	9/10/09	422958	WILLIAMS CAPITAL GROUP		20,000.00	32.809	200.00	655,963.13	24,879.30
SALE	9/24/09	70454910	PEABODY ENERGY CORP.				19.32		
39898	9/29/09	423019	BMO CAPITAL MARKETS/EXECUTI		20,000.00	37.581	200.00	751,400.68	120,316.85
SALE	8/28/09	74973W10	RTI INTERNATIONAL METALS IN				24.94		
39973	9/02/09	422934	BLAYLOCK ROBERT VAN LLC		50,000.00	19.402	500.00	969,555.06	-727,257.10
SALE	8/31/09	74973W10	RTI INTERNATIONAL METALS IN				12.06		
39973	9/03/09	422939	ICAP CORPORATES LLC		25,000.00	18.765	250.00	468,857.94	-379,548.14
SALE	8/31/09	74973W10	RTI INTERNATIONAL METALS IN				12.15		
39973	9/03/09	422939	MERIDIAN EQUITY PARTNERS		25,000.00	18.900	250.00	472,237.85	-376,168.23
SALE	8/31/09	75893210	REGIS CORP				8.26		
47649	9/03/09	422939	PRINCETON SECURITIES GROUP		20,000.00	16.062	200.00	321,035.74	71,583.81
SALE	9/01/09	75893210	REGIS CORP				8.33		
47649	9/04/09	422944	MAGNA SECURITIES CORP		20,000.00	16.187	200.00	323,535.67	74,083.74
SALE	9/02/09	75893210	REGIS CORP				8.10		
47649	9/08/09	422950	BMO CAPITAL MARKETS/EXECUTI		20,000.00	15.750	200.00	314,781.90	65,329.97

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

111									
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	9/04/09	75893210	REGIS CORP				7.97		
47649	9/10/09	422958	BMO CAPITAL MARKETS/EXECUTI		20,000.00	15.494	200.00	309,662.03	60,210.10
SALE	9/08/09	75893210	REGIS CORP				8.08		
47649	9/11/09	422964	GRISWOLD COMPANY		20,000.00	15.718	200.00	314,153.92	64,701.99
SALE	9/10/09	75893210	REGIS CORP				8.18		
47649	9/15/09	422972	BLAYLOCK ROBERT VAN LLC		20,000.00	15.908	200.00	317,953.82	68,501.89
SALE	9/17/09	75893210	REGIS CORP				12.62		
47649	9/22/09	422994	ICAP CORPORATES LLC		30,000.00	16.363	300.00	490,568.38	116,390.49
SALE	9/24/09	75893210	REGIS CORP				19.88		
47649	9/29/09	423019	BLAYLOCK ROBERT VAN LLC		50,000.00	15.464	500.00	772,660.12	149,030.30
SALE	8/28/09	7591EP10	REGIONS FINANCIAL CORP				30.73		
46982	9/02/09	422934	GRISWOLD COMPANY		200,000.00	5.978	2,000.00	1,193,629.27	387,133.43
SALE	8/31/09	7591EP10	REGIONS FINANCIAL CORP				15.20		
46982	9/03/09	422939	GRISWOLD COMPANY		100,000.00	5.912	1,000.00	590,164.80	186,916.88
SALE	9/04/09	7591EP10	REGIONS FINANCIAL CORP				13.78		
46982	9/10/09	422958	MORGAN STANLEY		100,000.00	5.359		535,916.22	
132,668.30									

SALE 46982	9/15/09 9/18/09	7591EP10 422984	REGIONS FINANCIAL CORP MORGAN STANLEY	200,000.00	5.563	28.60	1,112,471.40	305,975.57
SALE 46982 261,574.99	9/17/09 9/22/09	7591EP10 422994	REGIONS FINANCIAL CORP MORGAN STANLEY	100,000.00	6.648	17.09	664,822.91	
SALE 46982 203,736.48	9/18/09 9/23/09	7591EP10 422999	REGIONS FINANCIAL CORP MORGAN STANLEY	100,000.00	6.070	15.60	606,984.40	
SALE 39978	9/24/09 9/29/09	79084910 423019	ST. JUDE MEDICAL INC. BLAYLOCK ROBERT VAN LLC	50,000.00	39.321	50.53 500.00	1,965,494.47	815,710.33
SALE 40530	9/25/09 9/30/09	80311110 423023	SARA LEE CORP. BMO CAPITAL MARKETS/EXECUTI	100,000.00	11.163	28.69 1,000.00	1,115,301.31	-176,454.76

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

112

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 39975	9/09/09 9/14/09	80660510 422968	SCHERING-PLOUGH CORP. MERIDIAN EQUITY PARTNERS		100,000.00	27.615	70.97 1,000.00	2,760,399.03	374,471.54
SALE 39975	9/10/09 9/15/09	80660510 422972	SCHERING-PLOUGH CORP. MERIDIAN EQUITY PARTNERS		100,000.00	27.813	71.48 1,000.00	2,780,208.52	394,281.03
SALE 39975	9/11/09 9/16/09	80660510 422976	SCHERING-PLOUGH CORP. MORGAN STANLEY		100,000.00	28.350	72.87	2,834,947.13	449,019.64
SALE 39975	9/14/09 9/17/09	80660510 422980	SCHERING-PLOUGH CORP. MORGAN STANLEY		50,000.00	28.571	36.72	1,428,503.28	235,539.53
SALE 39975	9/15/09 9/18/09	80660510 422984	SCHERING-PLOUGH CORP. GRISWOLD COMPANY		50,000.00	28.636	36.80 500.00	1,431,243.20	238,279.45
SALE 39975	9/16/09 9/21/09	80660510 422988	SCHERING-PLOUGH CORP. MORGAN STANLEY		250,000.00	28.292	181.59 7,500.00	7,065,368.41	1,100,549.69
SALE 39975	9/17/09 9/22/09	80660510 422994	SCHERING-PLOUGH CORP. CASTLE OAK SECURITIES		40,000.00	28.158	28.95 400.00	1,125,891.05	171,520.05
SALE 39975	9/17/09 9/22/09	80660510 422994	SCHERING-PLOUGH CORP. ELECTRONIC BROKERAGE SYSTEM		60,000.00	28.100	43.33 300.00	1,685,638.67	254,082.18
SALE 39975	9/17/09 9/22/09	80660510 422994	SCHERING-PLOUGH CORP. MORGAN STANLEY		250,000.00	28.244	181.47	7,060,893.53	1,096,074.80
SALE 39975	9/18/09 9/23/09	80660510 422999	SCHERING-PLOUGH CORP. MORGAN STANLEY		100,000.00	28.180	72.43	2,817,947.57	432,020.08
SALE 39975	9/21/09 9/24/09	80660510 423005	SCHERING-PLOUGH CORP. MORGAN STANLEY		100,000.00	28.020	72.02	2,801,957.98	416,030.49
SALE 39975	9/23/09 9/28/09	80660510 423013	SCHERING-PLOUGH CORP. PRINCETON SECURITIES GROUP		100,000.00	27.778	71.40 1,000.00	2,776,758.60	390,831.11
SALE 45200	8/31/09 9/03/09	86681020 422939	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (AES)		200,000.00	9.321	47.92 2,000.00	1,862,172.08	153,410.96

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

113

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 45200	9/24/09 9/29/09	86681020 423019	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (USA) LLC		100,000.00	9.100	23.39 3,000.00	906,976.61	52,596.05
SALE 45200	9/24/09 9/29/09	86681020 423019	SUN MICROSYSTEMS, INC. MERRIMAN/OTC		200,000.00	9.050	46.52 2,000.00	1,807,953.48	99,192.36
SALE 45200	9/25/09 9/30/09	86681020 423023	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (USA) LLC		100,000.00	9.088	23.36 3,000.00	905,736.64	51,356.08
SALE 40599	9/08/09 9/11/09	87157D10 422964	SYNAPTICS INCORPORATED SUSQUEHANNA/OTC		30,000.00	26.784	20.66 300.00	803,196.34	54,169.19
SALE 40599	9/15/09 9/18/09	87157D10 422984	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (AES)		10,000.00	28.348	7.29 100.00	283,369.71	33,693.99

SALE 41951 410,951.00	8/31/09 9/03/09	90341W10 422939	US AIRWAYS GROUP INC. MORGAN STANLEY	200,000.00	3.411	17.54	682,202.46	-
SALE 41951 113,782.47	9/03/09 9/09/09	90341W10 422954	US AIRWAYS GROUP INC. ICAP CORPORATES LLC	50,000.00	3.200	4.11 500.00	159,505.89	-
SALE 41951	9/03/09 9/09/09	90341W10 422954	US AIRWAYS GROUP INC. MERIDIAN EQUITY PARTNERS	50,000.00	3.201	4.12 500.00	159,540.88	-113,747.48
SALE 41951 213,195.30	9/04/09 9/10/09	90341W10 422958	US AIRWAYS GROUP INC. MORGAN STANLEY	100,000.00	3.334	8.57	333,381.43	-
SALE 41951 142,637.12	9/10/09 9/15/09	90341W10 422972	US AIRWAYS GROUP INC. MORGAN STANLEY	100,000.00	4.040	10.39	403,939.61	-
SALE 41951 136,587.27	9/11/09 9/16/09	90341W10 422976	US AIRWAYS GROUP INC. MORGAN STANLEY	100,000.00	4.100	10.54	409,989.46	-
SALE 41951 147,746.99	9/14/09 9/17/09	90341W10 422980	US AIRWAYS GROUP INC. MORGAN STANLEY	100,000.00	3.988	10.26	398,829.74	-
SALE 41951 123,567.61	9/15/09 9/18/09	90341W10 422984	US AIRWAYS GROUP INC. MORGAN STANLEY	100,000.00	4.230	10.88	423,009.12	-

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

114

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 41951 96,518.30	9/16/09 9/21/09	90341W10 422988	US AIRWAYS GROUP INC. MORGAN STANLEY		100,000.00	4.501	11.57	450,058.43	-
SALE 41951 53,839.40	9/17/09 9/22/09	90341W10 422994	US AIRWAYS GROUP INC. MORGAN STANLEY		100,000.00	4.928	12.67	492,737.33	-
SALE 41951 45,039.62	9/21/09 9/24/09	90341W10 423005	US AIRWAYS GROUP INC. MORGAN STANLEY		100,000.00	5.016	12.89	501,537.11	-
SALE 41951 7,080.60	9/22/09 9/25/09	90341W10 423009	US AIRWAYS GROUP INC. MORGAN STANLEY		100,000.00	5.395	13.87	539,496.13	-
SALE 44855	9/17/09 9/22/09	91126810 422994	UNITED ONLINE, INC. CREDIT SUISSE SEC (AES)		50,000.00	8.313	10.69 500.00	415,149.31	161,562.30
SALE 42815	9/02/09 9/08/09	91886610 422950	VALASSIS COMMUNICATIONS INC BMO CAPITAL MARKETS/EXECUTI		50,000.00	15.089	19.39 500.00	753,930.61	512,737.69
SALE 42815	9/23/09 9/28/09	91886610 423013	VALASSIS COMMUNICATIONS INC MAGNA SECURITIES CORP		50,000.00	17.028	21.89 500.00	850,863.11	609,670.20
SALE 46721	8/27/09 9/01/09	92343V10 422930	VERIZON COMMUNICATIONS INC BARCLAYS CAPITAL (DOMESTIC)		100,000.00	31.119	79.98 4,000.00	3,107,860.02	140,773.35
SALE 44271	9/11/09 9/16/09	92824110 422976	VIROPHARMA INC. CREDIT SUISSE SEC (AES)		50,000.00	7.950	10.22 500.00	396,999.78	-135,630.41
SALE 44271	9/14/09 9/17/09	92824110 422980	VIROPHARMA INC. LABRANCHE/OTC		50,000.00	7.961	10.23 500.00	397,544.77	-135,085.42
SALE 44271	9/24/09 9/29/09	92824110 423019	VIROPHARMA INC. SANDGRAIN SECURITIES		50,000.00	8.849	11.38 500.00	441,913.62	-90,716.57
SALE 44215	8/31/09 9/03/09	93142210 422939	WALGREEN CO. ICAP CORPORATES LLC		90,000.00	33.767	78.10 900.00	3,038,006.90	691,877.00
SALE 44215	9/02/09 9/08/09	93142210 422950	WALGREEN CO. WILLIAMS CAPITAL GROUP		40,000.00	33.449	34.39 400.00	1,337,533.61	294,809.21

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

115

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

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

-									
SALE 44215	9/17/09 9/22/09	93142210 422994	WALGREEN CO. MORGAN STANLEY		160,000.00	34.554	142.09	5,528,449.91	1,357,552.31
SALE 44215	9/18/09 9/23/09	93142210 422999	WALGREEN CO. MORGAN STANLEY		110,000.00	34.556	97.70	3,801,073.30	933,581.20
SALE 46168	9/04/09 9/10/09	96216610 422958	WEYERHAEUSER CO BLAYLOCK ROBERT VAN LLC		20,000.00	36.662	18.85 200.00	733,017.15	82,797.21
SALE 41913	8/28/09 9/02/09	98302410 422934	WYETH ICAP CORPORATES LLC		60,000.00	48.049	74.09 600.00	2,882,235.91	363,954.46
SALE 41913	9/09/09 9/14/09	98302410 422968	WYETH PRINCETON SECURITIES GROUP		200,000.00	47.602	244.68 2,000.00	9,518,235.32	1,123,963.82
SALE 41913	9/10/09 9/15/09	98302410 422972	WYETH MORGAN STANLEY		200,000.00	47.831	245.86	9,565,914.14	1,171,642.64
SALE 41913	9/11/09 9/16/09	98302410 422976	WYETH MORGAN STANLEY		100,000.00	48.000	123.36	4,799,866.64	602,730.89
SALE 41913	9/14/09 9/17/09	98302410 422980	WYETH MORGAN STANLEY		120,000.00	47.870	147.63	5,744,252.37	707,689.47
SALE 41913	9/15/09 9/18/09	98302410 422984	WYETH MORGAN STANLEY		200,000.00	47.738	245.38	9,547,334.62	1,153,063.12
SALE 41913	9/18/09 9/23/09	98302410 422999	WYETH MORGAN STANLEY		120,000.00	48.076	148.27	5,768,971.73	732,408.83
SALE 41913	9/22/09 9/25/09	98302410 423009	WYETH MORGAN STANLEY		100,000.00	48.600	124.91	4,859,835.09	662,699.34
SALE 41913	9/23/09 9/28/09	98302410 423013	WYETH GRISWOLD COMPANY		100,000.00	48.397	124.39 1,000.00	4,838,595.61	641,459.86
SALE 39997	9/04/09 9/10/09	98433210 422958	YAHOO! INC. MORGAN STANLEY		100,000.00	14.388	36.98	1,438,753.02	-69,058.01

-									
STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS									
DURING THE PERIOD 9/01/09 THROUGH 9/30/09									
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 39997	9/15/09 9/18/09	98433210 422984	YAHOO! INC. MORGAN STANLEY		100,000.00	16.381	42.10	1,638,037.90	130,226.88
SUBTOTAL STOCK SALES:					14,910,000.00		9,226.72 105,600.00	358,865,012.53	53,684,489.59
TOTAL FUND SALES:					14,910,000.00		9,226.72 105,600.00	358,865,012.53	53,684,489.59
END OF REPORT FOR: MULTI SECTOR COMMON A									

-									
STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS									
DURING THE PERIOD 9/01/09 THROUGH 9/30/09									
LOGAN CIRCLE (5163)									
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

-									
PURCHASE OF FIXED INCOME SECURITIES									
PUR 48725	9/21/09 9/30/09	00081TAC 287957	ACCO BRANDS CORP LOGAN CIRCLE	10.6250 3/15/15	185,000.00	10.995 98.502		182,228.70	
PUR 48723	9/25/09 9/30/09	03070QAK 287957	AMERISTAR CASINOS LOGAN CIRCLE	9.2500 6/01/14	350,000.00	8.133 104.25		364,875.00	
PUR 48562	9/03/09 9/09/09	090613AD 287957	BIOMET INC LOGAN CIRCLE	10.3750 10/15/17	75,000.00	9.495 104.87		78,656.25	
PUR 48534	9/15/09 9/18/09	20605PAA 287957	CONCHO RESOURCES INC LOGAN CIRCLE	8.6250 10/01/17	185,000.00	8.875 98.578		182,369.30	
PUR	9/10/09	21036PAC	CONSTELLATION BRDS	8.1250		7.878			

48489	9/15/09	287957	LOGAN CIRCLE	1/15/12	450,000.00	100.50		452,250.00
PUR	9/23/09	247361ZC	DELTA AIR LINES	9.5000		9.871		
48695	9/28/09	287957	LOGAN CIRCLE	9/15/14	540,000.00	98.563		532,240.20
PUR	9/23/09	247361ZE	DELTA AIR LINES	12.2500		13.509		
48694	9/28/09	287957	LOGAN CIRCLE	3/15/15	540,000.00	95.228		514,231.20
PUR	9/16/09	36186CAQ	GMAC INC	8.0000		9.778		
48550	9/21/09	287957	LOGAN CIRCLE	11/01/31	580,000.00	84.000		487,200.00
PUR	9/11/09	37932JAB	GLOBAL CROSSING	12.0000		12.497		
48566	9/22/09	287957	LOGAN CIRCLE	9/15/15	90,000.00	97.944		88,149.60
PUR	9/17/09	552953BM	MGM MIRAGE INC	11.3750		11.869		
48565	9/22/09	287957	LOGAN CIRCLE	3/01/18	375,000.00	97.396		365,235.00
PUR	9/25/09	58446VAE	MEDIACOM BROADBD LLC	8.5000		8.285		
48732	9/30/09	287957	LOGAN CIRCLE	10/15/15	625,000.00	101.00		631,250.00
PUR	9/22/09	747262AA	QVC INC	7.5000		7.750		
48666	9/25/09	287957	LOGAN CIRCLE	10/01/19	560,000.00	98.278		550,356.80

5163

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

LOGAN CIRCLE (5163) -Cont.

PAGE:

118

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 48724	9/24/09 9/30/09	85205TAA 287957	SPIRIT AEROSYSTEMS INC LOGAN CIRCLE	7.5000 10/01/17	185,000.00	7.875 97.804		180,937.40	
PUR 42179	9/04/09 9/10/09	852060AT 287957	SPRINT CAPITAL CORP LOGAN CIRCLE	8.7500 3/15/32	45,000.00	10.841 82.500		37,125.00	
PUR 48708	9/22/09 9/29/09	970648AE 287957	WILLIS NORTH AMERICA LOGAN CIRCLE	7.0000 9/29/19	275,000.00	7.070 99.503		273,633.25	
SUBTOTAL FIXED PURCHASES:					5,060,000.00			4,920,737.70	
TOTAL FUND PURCHASES:					5,060,000.00			4,920,737.70	

SALES OF FIXED INCOME SECURITIES									

SALE	9/01/09	00130HBA	AES CORP	8.7500		8.319			
45503	9/01/09	287957	LOGAN CIRCLE	5/15/13	15,000.00	101.75		15,262.50	
SALE	8/31/09	121579AB	BURLINGTON COAT	11.1250		20.247			
47119	9/03/09	287957	LOGAN CIRCLE	4/15/14	160,000.00	93.875		150,200.00	32,773.30
SALE	8/31/09	17453BAP	CITIZENS COMM	6.2500		7.189			
45532	9/03/09	287957	LOGAN CIRCLE	1/15/13	25,000.00	95.000		23,750.00	-556.15
SALE	9/10/09	21036PAC	CONSTELLATION BRDS	8.1250		7.878			
48489	9/15/09	287957	LOGAN CIRCLE	1/15/12	450,000.00	100.62		452,812.50	562.50
SALE	8/31/09	226566AC	CRICKET COMMUNICATIONS	9.3750		9.748			
42155	9/03/09	287957	LOGAN CIRCLE	11/01/14	285,000.00	94.500		269,325.00	-11,370.94
SALE	9/23/09	247361ZC	DELTA AIR LINES	9.5000		9.871			
48695	9/28/09	287957	LOGAN CIRCLE	9/15/14	540,000.00	100.00		540,000.00	7,759.80
SALE	8/28/09	269246AZ	E TRADE FINL			16.345			
48265	9/02/09	287957	LOGAN CIRCLE	8/31/19	151,000.00	154.70		233,597.00	141,880.47

5163

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

LOGAN CIRCLE (5163) -Cont.

PAGE:

119

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 48265	8/28/09 9/02/09	269246AZ 287957	E TRADE FINL LOGAN CIRCLE	8/31/19	145,000.00	16.345 150.00		217,500.00	129,427.84
SALE 48265	9/14/09 9/17/09	269246AZ 287957	E TRADE FINL LOGAN CIRCLE	8/31/19	110,000.00	16.345 168.50		185,350.00	118,536.63
SALE	9/02/09	319963AP	FIRST DATA CORP	9.8750		18.145			

43480	9/02/09	287957	LOGAN CIRCLE	9/24/15	350,000.00	85.500		299,250.00	53,182.55
SALE	9/11/09	37932JAB	GLOBAL CROSSING	12.0000		12.497			
48566	9/22/09	287957	LOGAN CIRCLE	9/15/15	90,000.00	102.75		92,475.00	4,325.40
SALE	9/18/09	390064AL	GREAT ATLANTIC & PAC TEA	11.3750		11.455			
47982	9/23/09	287957	LOGAN CIRCLE	8/01/15	350,000.00	100.50		351,750.00	3,028.91
SALE	9/02/09	46126PAG	INVERNESS MEDICA	7.8750		8.250			
48052	9/04/09	287957	LOGAN CIRCLE	2/01/16	345,000.00	95.750		330,337.50	-8,280.81
SALE	9/18/09	544152AA	LORILLARD TOBACCO	8.1250		8.125			
47428	9/23/09	287957	LOGAN CIRCLE	6/23/19	300,000.00	113.05		339,156.00	39,156.00
SALE	8/31/09	554273AC	MACDERMID INC	9.5000		14.927			
42091	9/03/09	287957	LOGAN CIRCLE	4/15/17	115,000.00	85.000		97,750.00	10,629.80
SALE	9/25/09	58445MAK	MEDIACOM LLC/CAPTL CORP	9.1250		9.498			
48253	9/30/09	287957	LOGAN CIRCLE	8/15/19	600,000.00	102.50		615,000.00	29,268.81
SALE	8/31/09	58446VAE	MEDIACOM BROADBD LLC	8.5000		9.866			
47894	9/03/09	287957	LOGAN CIRCLE	10/15/15	300,000.00	98.000		294,000.00	12,547.84
SALE	9/02/09	700690AQ	CAESARS ENTERTAINMEN	7.8750		154.63			
44774	9/02/09	287957	LOGAN CIRCLE	3/15/10	175,000.00	97.750		171,062.50	72,422.58
SALE	8/31/09	707569AM	PENN NATL GAMING	8.7500		8.750			
48130	9/03/09	287957	LOGAN CIRCLE	8/15/19	175,000.00	99.500		174,125.00	-875.00
SALE	9/22/09	87952VAF	TELESAT CANADA/TELESAT L	12.5000		15.215			
47980	9/23/09	287957	LOGAN CIRCLE	11/01/17	60,000.00	107.00		64,200.00	11,666.73

5163

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS

DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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	

SALE 48708	9/23/09 9/29/09	970648AE 287957	WILLIS NORTH AMERICA LOGAN CIRCLE	7.0000 9/29/19	275,000.00	7.070 102.05		280,656.75	7,023.50	
					-----		-----	-----	-----	
-										
653,172.86					SUBTOTAL FIXED SALES:	5,016,000.00		5,197,559.75		
					-----		-----	-----	-----	
-										
653,172.86					TOTAL FUND SALES:	5,016,000.00		5,197,559.75		
END OF REPORT FOR: LOGAN CIRCLE										

5164

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS

DURING THE PERIOD 9/01/09 THROUGH 9/30/09

				POST ADVISORY (5164)				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	

-										
PURCHASE OF FIXED INCOME SECURITIES										

PUR 48457	9/08/09 9/11/09	00828DAC 287958	AFFINION GROUP POST ADVISORY	10.1250 10/15/13	1,400,000.00	10.234 99.625		1,394,750.00		
PUR 48706	9/24/09 9/29/09	023771R3 287958	AMERICAN AIRLINES INC POST ADVISORY	13.0000 8/01/16	1,000,000.00	11.254 108.50		1,085,000.00		
PUR 48703	9/24/09 9/29/09	125581AQ 287958	CIT GROUP INC POST ADVISORY	4.2500 2/01/10	575,000.00	94.088 76.750		441,312.50		
PUR 48703	9/25/09 9/30/09	125581AQ 287958	CIT GROUP INC POST ADVISORY	4.2500 2/01/10	400,000.00	105.20 74.750		299,000.00		
PUR 48567	9/11/09 9/22/09	37932JAB 287958	GLOBAL CROSSING POST ADVISORY	12.0000 9/15/15	400,000.00	12.497 97.944		391,776.00		
PUR 48691	9/23/09 9/28/09	46126PAH 287958	INVERNESS MEDICAL INNOV POST ADVISORY	7.8750 2/01/16	800,000.00	8.599 96.500		772,000.00		
PUR 48692	9/23/09 9/28/09	481087AC 287958	VISANT CORP POST ADVISORY	7.6250 10/01/12	1,000,000.00	7.202 101.12		1,011,250.00		
PUR	8/27/09	51508LAF	LANDRY'S RESTAURANT INC	14.0000		13.989				

48120	9/01/09	287958	POST ADVISORY	8/15/11	200,000.00	100.00		200,000.00	
PUR	9/08/09	726505AH	PLAINS EXPLORATION & PRO	8.6250		8.876			
48456	9/11/09	287958	POST ADVISORY	10/15/19	1,000,000.00	98.335		983,350.00	
PUR	9/23/09	896215AC	TRIMAS CORP	9.8750		14.135			
48693	9/28/09	287958	POST ADVISORY	6/15/12	400,000.00	90.625		362,500.00	
PUR	9/14/09	918866AR	VALASSIS COMMUNICATION	8.2500		10.981			
48524	9/17/09	287958	POST ADVISORY	3/01/15	450,000.00	89.000		400,500.00	
PUR	9/16/09	918866AR	VALASSIS COMMUNICATION	8.2500		10.985			
48524	9/21/09	287958	POST ADVISORY	3/01/15	275,000.00	89.000		244,750.00	

5164

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
POST ADVISORY (5164) -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
PUR 48348	8/27/09 9/01/09	92240MAT 287958	VECTOR GROUP LTD POST ADVISORY	11.0000 8/15/15	1,750,000.00	12.453 94.000		1,645,000.00	
-	SUBTOTAL FIXED PURCHASES:				9,650,000.00			9,231,188.50	
-	TOTAL FUND PURCHASES:				9,650,000.00			9,231,188.50	

SALES OF FIXED INCOME SECURITIES									

SALE 45904	9/25/09 9/29/09	038521AG 287958	ARAMARK SERVI POST ADVISORY	4.6700 2/01/15	65,000.00	5.179 87.750		57,037.50	-4,341.45
SALE 47558	9/16/09 9/21/09	172441AR 287958	CINEMARK USA INC POST ADVISORY	8.6250 6/15/16	275,000.00	9.105 103.00		283,250.00	14,847.24
SALE 48009	9/25/09 9/30/09	707132AG 287958	PENINSULA GAMING POST ADVISORY	8.3750 8/15/15	325,000.00	8.875 100.00		325,000.00	7,370.58
SALE 48010	9/25/09 9/30/09	707132AK 287958	PENINSULA GAMING LL POST ADVISORY	10.7500 8/15/17	450,000.00	11.250 100.00		450,000.00	11,676.78
SALE 47455	9/25/09 9/30/09	881448AG 287958	TERREMARK WORLDWIDE INC POST ADVISORY	12.0000 6/15/17	875,000.00	12.996 107.75		942,812.50	109,875.54
SALE 48250	9/25/09 9/29/09	902494AS 287958	TYSON FOODS INC POST ADVISORY	10.5000 3/01/14	350,000.00	8.990 113.50		397,250.00	28,361.88
					-----		-----	-----	-----
SUBTOTAL FIXED SALES:					2,340,000.00			2,455,350.00	
					-----		-----	-----	-----
TOTAL FUND SALES:					2,340,000.00			2,455,350.00	
					-----		-----	-----	-----

END OF REPORT FOR: POST ADVISORY

5166

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09
PIMCO (5166)

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
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
SALE	8/31/09	125577AT	CIT GROUP INC	3.4825		9.892			
44302	9/03/09	287959	PIMCO	11/03/10	150,000.00	61.500		92,250.00	-
42,811.51									
SALE	8/31/09	125577AT	CIT GROUP INC	3.4825		9.892			
44302	9/03/09	287959	PIMCO	11/03/10	150,000.00	62.000		93,000.00	-
42,061.51									
SALE	8/31/09	12560PDB	CIT GROUP INC	4.7500		14.834			
44300	9/03/09	287959	PIMCO	12/15/10	1,150,000.00	61.000		701,500.00	-317,115.13
SALE	8/21/09	864486AB	SUBURBAN PROPANE PARTNERS L	6.8750		10.345			

43614 30,037.04	9/09/09	287959	PIMCO	12/15/13	231,000.00	101.25		233,887.50	
-									
371,951.11				SUBTOTAL FIXED SALES:	1,681,000.00			1,120,637.50	-
-									
371,951.11				TOTAL FUND SALES:	1,681,000.00			1,120,637.50	-
END OF REPORT FOR: PIMCO									

5167	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 9/01/09 THROUGH 9/30/09 NOMURA (5167)									PAGE:
124										

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR 48733	9/21/09 9/30/09	00081TAC 287960	ACCO BRANDS CORP NOMURA	10.6250 3/15/15	100,000.00	10.995 98.502		98,502.00	
PUR 41992	9/14/09 9/17/09	00130HBH 287960	AES CORPORATION NOMURA	8.0000 10/15/17	150,000.00	8.170 99.000		148,500.00	
PUR 41992	9/14/09 9/17/09	00130HBH 287960	AES CORPORATION NOMURA	8.0000 10/15/17	150,000.00	8.170 99.000		148,500.00	
PUR 45463	9/14/09 9/17/09	00130HBP 287960	AES CORPORATION NOMURA	9.7500 4/15/16	100,000.00	8.343 107.00		107,000.00	
PUR 48260	8/27/09 9/01/09	026874BE 287960	AMERICAN INTL GROUP NOMURA	6.2500 3/15/37	100,000.00	14.438 44.500		44,500.00	
PUR 48267	8/27/09 9/01/09	026874BS 287960	AMERICAN INTL GROUP NOMURA	8.2500 5/15+58	25,000.00	16.345 50.000		12,500.00	
PUR 48267	8/27/09 9/01/09	026874BS 287960	AMERICAN INTL GROUP NOMURA	8.2500 5/15+58	75,000.00	16.026 51.000		38,250.00	
PUR 48267	8/27/09 9/01/09	026874BS 287960	AMERICAN INTL GROUP NOMURA	8.2500 5/15+58	50,000.00	15.871 51.500		25,750.00	
PUR 48667	9/22/09 9/25/09	12560PCL 287960	CIT GROUP INC NOMURA	6.8800 11/01/09	300,000.00	206.26 83.000		249,000.00	
PUR 48639	9/09/09 9/23/09	12686CAX 287960	CABLEVISION SYS NOMURA	8.6250 9/15/17	575,000.00	8.874 98.596		566,927.00	
PUR 48639	9/10/09 9/23/09	12686CAX 287960	CABLEVISION SYS NOMURA	8.6250 9/15/17	175,000.00	8.713 99.500		174,125.00	
PUR 47566	9/11/09 9/16/09	172441AR 287960	CINEMARK USA NOMURA	8.6250 6/15/19	75,000.00	8.133 103.25		77,437.50	

5167	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 9/01/09 THROUGH 9/30/09 NOMURA (5167) -Cont.									PAGE:
125										

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 48537	9/15/09 9/18/09	20605PAA 287960	CONCHO RES MIDLA NOMURA	8.6250 10/01/17	50,000.00	8.278 102.00		51,000.00	
PUR 48537	9/15/09 9/18/09	20605PAA 287960	CONCHO RES MIDLA NOMURA	8.6250 10/01/17	50,000.00	8.321 101.75		50,875.00	
PUR 48537	9/15/09 9/18/09	20605PAA 287960	CONCHO RES MIDLA NOMURA	8.6250 10/01/17	150,000.00	8.875 98.578		147,867.00	
PUR 48537	9/15/09 9/18/09	20605PAA 287960	CONCHO RES MIDLA NOMURA	8.6250 10/01/17	100,000.00	8.278 102.00		102,000.00	
PUR 48537	9/15/09 9/18/09	20605PAA 287960	CONCHO RES MIDLA NOMURA	8.6250 10/01/17	100,000.00	8.278 102.00		102,000.00	
PUR 48537	9/16/09 9/21/09	20605PAA 287960	CONCHO RES MIDLA NOMURA	8.6250 10/01/17	400,000.00	8.278 102.00		408,000.00	

PUR 48537	9/18/09 9/23/09	20605PAA 287960	CONCHO RES MIDLA NOMURA	8.6250 10/01/17	150,000.00	8.343 101.62		152,437.50
PUR 48640	9/18/09 9/23/09	212015AA 287960	CONTINENTAL RES NOMURA	8.2500 10/01/19	225,000.00	8.375 99.160		223,110.00
PUR 47710	9/08/09 9/11/09	228255AD 287960	CROWN CORK & SEAL NOMURA	8.0000 4/15/23	125,000.00	8.812 93.625		117,031.25
PUR 48696	9/23/09 9/28/09	247361ZC 287960	DELTA AIR LINES NOMURA	9.5000 9/15/14	100,000.00	9.434 100.25		100,250.00
PUR 48696	9/23/09 9/28/09	247361ZC 287960	DELTA AIR LINES NOMURA	9.5000 9/15/14	300,000.00	9.871 98.563		295,689.00
PUR 48696	9/24/09 9/29/09	247361ZC 287960	DELTA AIR LINES NOMURA	9.5000 9/15/14	50,000.00	9.466 100.12		50,062.50
PUR 48697	9/23/09 9/28/09	247361ZE 287960	DELTA AIR LINES NOMURA	12.2500 3/15/15	925,000.00	13.509 95.228		880,859.00

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

126

NOMURA (5167) -Cont.

PAGE :

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 43298	9/18/09 9/23/09	281023AX 287960	EDISON MISSION NOMURA	7.2000 5/15/19	750,000.00	10.698 79.250		594,375.00	
PUR 48641	9/16/09 9/23/09	345397VL 287960	FORD MOTOR CRED L P NOMURA	8.7000 10/01/14	700,000.00	9.000 98.805		691,635.00	
PUR 48641	9/16/09 9/23/09	345397VL 287960	FORD MOTOR CRED L P NOMURA	8.7000 10/01/14	150,000.00	9.046 98.625		147,937.50	
PUR 42929	9/18/09 9/23/09	35671DAS 287960	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	400,000.00	7.155 107.00		428,000.00	
PUR 48702	9/24/09 9/29/09	37932JAB 287960	GLOBAL CROSSING NOMURA	12.0000 9/15/15	200,000.00	10.725 105.50		211,000.00	
PUR 43760	9/22/09 9/25/09	442488BC 287960	K HOVNANIAN ENTERPRISES NOMURA	11.5000 5/01/13	100,000.00	9.811 105.00		105,000.00	
PUR 48474	9/09/09 9/14/09	44701QAR 287960	HUNTSMAN INT LLC NOMURA	5.5000 6/30/16	250,000.00	9.563 80.000		200,000.00	
PUR 47110	9/23/09 9/28/09	48238QAF 287960	KAR HLDGS INC NOMURA	10.0000 5/01/15	50,000.00	9.701 101.25		50,625.00	
PUR 47110	9/23/09 9/28/09	48238QAF 287960	KAR HLDGS INC NOMURA	10.0000 5/01/15	100,000.00	9.996 100.00		100,000.00	
PUR 48551	9/16/09 9/21/09	552953AD 287960	M G M MIRAGE INC NOMURA	8.5000 9/15/10	300,000.00	8.227 100.25		300,750.00	
PUR 48551	9/23/09 9/28/09	552953AD 287960	M G M MIRAGE INC NOMURA	8.5000 9/15/10	350,000.00	8.769 99.750		349,125.00	
PUR 46924	9/18/09 9/23/09	552953BF 287960	MGM MIRAGE INC NOMURA	10.3750 5/15/14	675,000.00	8.198 108.25		730,687.50	
PUR 48111	9/10/09 9/15/09	62947QAG 287960	NXP BV NXP FUNDING NOMURA	9.5000 10/15/15	100,000.00	22.491 58.000		58,000.00	

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

127

NOMURA (5167) -Cont.

PAGE :

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 48458	9/08/09 9/11/09	726505AH 287960	PLAINS EXPLORATION & PRO NOMURA	8.6250 10/15/19	225,000.00	8.876 98.335		221,253.75	
PUR 48458	9/09/09 9/14/09	726505AH 287960	PLAINS EXPLORATION & PRO NOMURA	8.6250 10/15/19	175,000.00	8.889 98.250		171,937.50	
PUR 48668	9/22/09 9/25/09	747262AA 287960	QVC INC NOMURA	7.5000 10/01/19	625,000.00	7.750 98.278		614,237.50	
PUR 48522	9/14/09 9/17/09	749121BZ 287960	QUEST COMMUNICATIONS NOMURA	8.0000 10/01/15	125,000.00	8.375 98.244		122,805.00	

PUR 45735	9/08/09 9/08/09	817320AR 287960	SEQUA CORP NOMURA	13.5000 12/01/15	154.00	13.499 100.00	154.00
PUR 42466	9/15/09 9/18/09	832248AM 287960	SMITHFIELD FOODS INC NOMURA	7.0000 8/01/11	175,000.00	9.297 96.125	168,218.75
PUR 48734	9/24/09 9/30/09	85205TAA 287960	SPIRIT AEROSYSTEMS INC NOMURA	7.5000 10/01/17	125,000.00	7.875 97.804	122,255.00
PUR 48523	9/10/09 9/17/09	853766AA 287960	STANDRD PAC ESCR NOMURA	10.7500 9/15/16	275,000.00	12.499 91.997	252,991.75
PUR 48523	9/22/09 9/25/09	853766AA 287960	STANDRD PAC ESCR NOMURA	10.7500 9/15/16	250,000.00	11.036 98.625	246,562.50
PUR 48568	9/15/09 9/22/09	88947EAJ 287960	TOLL BR FIN CORP NOMURA	6.7500 11/01/19	100,000.00	6.751 99.986	99,986.00
PUR 42020	9/15/09 9/15/09	904201AA 287960	UNIVISION COMM NOMURA	10.5000 3/15/15	19,687.00	10.500 100.00	19,687.00
PUR 48642	9/18/09 9/23/09	989701AX 287960	ZIONS BANCORP NOMURA	7.7500 9/23/14	150,000.00	11.250 86.888	130,332.00
SUBTOTAL FIXED PURCHASES:				10,969,841.00			10,509,728.50
TOTAL FUND PURCHASES:				10,969,841.00			10,509,728.50

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

128	NOMURA (5167) -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
SALES OF FIXED INCOME SECURITIES									
SALE 42293	9/15/09 9/18/09	009363AE 287960	AIRGAS INC NOMURA	7.1250 10/01/18	200,000.00	7.100 102.50		205,000.00	4,676.76
SALE 45647	9/11/09 9/16/09	029912AF 287960	AMERICAN TOWE NOMURA	5.0000 2/15/10	40,000.00	9.956 99.000		39,600.00	394.83
SALE 45652	9/16/09 9/21/09	05454RAG 287960	AXCAN INTERME NOMURA	12.7500 3/01/16	15,000.00	15.158 107.50		16,125.00	2,582.05
SALE 47183	9/11/09 9/16/09	05508RAC 287960	B & G FOODS HLDGS NOMURA	8.0000 10/01/11	250,000.00	7.872 100.87		252,187.50	1,608.73
SALE 47959	9/11/09 9/16/09	06985PAE 287960	BASIC ENERGY SVC NOMURA	11.6250 8/01/14	50,000.00	13.116 103.50		51,750.00	4,390.80
SALE 47959	9/11/09 9/16/09	06985PAE 287960	BASIC ENERGY SVC NOMURA	11.6250 8/01/14	25,000.00	13.116 103.00		25,750.00	2,070.40
SALE 43015	9/17/09 9/22/09	090613AE 287960	BIOMET INC NOMURA	11.6250 10/15/17	900,000.00	12.849 110.25		992,250.00	146,772.61
SALE 45656	9/23/09 9/28/09	120111BC 287960	BUILDING MATE NOMURA	7.7500 8/01/14	20,000.00	15.688 96.000		19,200.00	4,455.24
SALE 42366	9/14/09 9/17/09	121579AB 287960	BURLINGTON COAT FACTORY NOMURA	11.1250 4/15/14	300,000.00	23.619 97.000		291,000.00	92,706.02
SALE 42366	9/16/09 9/22/09	121579AB 287960	BURLINGTON COAT FACTORY NOMURA	11.1250 4/15/14	50,000.00	23.619 99.000		49,500.00	16,418.33
SALE 42366	9/17/09 9/22/09	121579AB 287960	BURLINGTON COAT FACTORY NOMURA	11.1250 4/15/14	150,000.00	23.619 98.500		147,750.00	48,505.00
SALE 42366	9/23/09 9/29/09	121579AB 287960	BURLINGTON COAT FACTORY NOMURA	11.1250 4/15/14	375,000.00	23.619 98.500		369,375.00	120,915.15

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

129				NOMURA (5167) -Cont.					PAGE:	

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

SALE 42002	9/10/09 9/15/09	12543DAF 287960	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	50,000.00	9.334 102.12	51,062.50	2,088.35
SALE 42002	9/10/09 9/15/09	12543DAF 287960	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	100,000.00	9.334 102.12	102,125.00	4,176.69
SALE 45660	9/11/09 9/16/09	126408GQ 287960	CSX CORP NOMURA	7.3750 2/01/19	40,000.00	7.466 116.83	46,732.00	6,979.58
SALE 43084	9/15/09 9/18/09	12686CAW 287960	CABLEVISION SYSTEMS NOMURA	8.0000 4/15/12	1,075,000.00	8.917 104.00	1,118,000.00	65,365.77
SALE 42003	9/10/09 9/15/09	165167BC 287960	CHESAPEAKE ENERGY NOMURA	7.5000 9/15/13	150,000.00	7.734 98.000	147,000.00	-1,813.52
SALE 44163	9/16/09 9/21/09	165167BJ 287960	CHESAPEAKE ENERGY NOMURA	7.0000 8/15/14	25,000.00	12.923 96.500	24,125.00	4,384.04
SALE 43919	9/16/09 9/21/09	165167BY 287960	CHESAPEAKE ENERGY NOMURA	7.6250 7/15/13	25,000.00	13.245 100.50	25,125.00	4,238.17
SALE 45664	9/15/09 9/18/09	171871AB 287960	CINCINNATI BELL NOMURA	7.2500 7/15/13	235,000.00	8.011 98.000	230,300.00	1,132.31
SALE 48132	9/11/09 9/16/09	184496AE 287960	CLEAN HARBORS INC NOMURA	7.6250 8/15/16	150,000.00	8.125 101.00	151,500.00	5,424.48
SALE 42294	9/14/09 9/17/09	23331AAV 287960	D R HORTON INC NOMURA	5.6250 1/15/16	250,000.00	10.043 92.500	231,250.00	32,111.15
SALE 45674	9/09/09 9/14/09	262277AA 287960	DRUMMOND CO I NOMURA	7.3750 2/15/16	40,000.00	10.453 87.000	34,800.00	460.07
SALE 44164	9/15/09 9/18/09	27876GBE 287960	EHOSTAR DBS CORP NOMURA	7.1250 2/01/16	75,000.00	10.577 99.000	74,250.00	11,043.68
SALE 43936	9/16/09 9/21/09	28336LBM 287960	EL PASO CORP NOMURA	6.8750 6/15/14	25,000.00	13.493 97.000	24,250.00	4,909.88

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

NOMURA (5167) -Cont.										PAGE:
130										
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS	
SALE 44049	9/16/09 9/21/09	28336LBS 287960	EL PASO CORP NOMURA	12.0000 12/12/13	25,000.00	13.818 113.25		28,312.50	4,743.55	
SALE 44545	9/15/09 9/18/09	292680AC 287960	ENERGY FUTURE NOMURA	11.3750 11/01/17	125,000.00	16.553 79.000		98,750.00	4,888.20	
SALE 45682	9/23/09 9/28/09	29365TAA 287960	ENTERGY TEXAS NOMURA	7.1250 2/01/19	30,000.00	7.231 109.00		32,700.00	2,917.40	
SALE 46750	9/09/09 9/14/09	345370CA 287960	FORD MTR CO NOMURA	7.4500 7/16/31	200,000.00	13.165 81.000		162,000.00	43,507.59	
SALE 46750	9/14/09 9/17/09	345370CA 287960	FORD MTR CO NOMURA	7.4500 7/16/31	300,000.00	13.165 83.500		250,500.00	72,754.87	
SALE 46750	9/17/09 9/22/09	345370CA 287960	FORD MTR CO NOMURA	7.4500 7/16/31	80,000.00	13.165 83.500		66,800.00	19,398.28	
SALE 48008	9/10/09 9/15/09	345397VK 287960	FORD MOTOR CREDIT CO NOMURA	7.5000 8/01/12	550,000.00	10.873 95.250		523,875.00	18,786.54	
SALE 45686	9/09/09 9/14/09	346091BC 287960	FOREST OIL NOMURA	8.5000 2/15/14	115,000.00	9.749 100.75		115,862.50	5,938.97	
SALE 42597	8/27/09 9/01/09	35802QAB 287960	FRESENIUS MEDICAL CARE NOMURA	7.8750 6/15/11	150,000.00	6.690 101.25		151,875.00	-1,094.91	
SALE 47109	9/09/09 9/14/09	373298BM 287960	GEORGIA PACIFIC CORP NOMURA	7.7000 6/15/15	200,000.00	8.951 99.625		199,250.00	10,352.52	
SALE 42322	9/11/09 9/16/09	373298BV 287960	GEORGIA PACIFIC CORP NOMURA	8.1250 5/15/11	405,000.00	10.332 102.75		416,137.50	24,580.25	
SALE 47774	9/14/09 9/17/09	382550AZ 287960	GOODYEAR TIRE NOMURA	10.5000 5/15/16	300,000.00	9.604 108.37		325,125.00	12,206.52	
SALE 46479	9/15/09 9/18/09	413627BG 287960	HARRAHS OPOPERATING NOMURA	10.0000 12/15/18	125,000.00	22.058 76.500		95,625.00	29,157.26	

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

NOMURA (5167) -Cont.							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
SALE 46479	9/16/09 9/21/09	413627BG 287960	HARRAHS OPERATING NOMURA	10.0000 12/15/18	100,000.00	22.058 79.500		79,500.00	26,311.83
SALE 46479	9/16/09 9/21/09	413627BG 287960	HARRAHS OPERATING NOMURA	10.0000 12/15/18	50,000.00	22.058 79.625		39,812.50	13,218.42
SALE 46479	9/18/09 9/23/09	413627BG 287960	HARRAHS OPERATING NOMURA	10.0000 12/15/18	175,000.00	22.058 79.500		139,125.00	46,029.23
SALE 46479	9/21/09 9/24/09	413627BG 287960	HARRAHS OPERATING NOMURA	10.0000 12/15/18	500,000.00	22.058 79.625		398,125.00	132,113.43
SALE 46479	9/22/09 9/25/09	413627BG 287960	HARRAHS OPERATING NOMURA	10.0000 12/15/18	125,000.00	22.058 82.000		102,500.00	35,991.17
SALE 46479	9/22/09 9/25/09	413627BG 287960	HARRAHS OPERATING NOMURA	10.0000 12/15/18	50,000.00	22.058 82.250		41,125.00	14,521.47
SALE 46479	9/23/09 9/28/09	413627BG 287960	HARRAHS OPERATING NOMURA	10.0000 12/15/18	75,000.00	22.058 82.750		62,062.50	22,146.42
SALE 46479	9/24/09 9/29/09	413627BG 287960	HARRAHS OPERATING NOMURA	10.0000 12/15/18	75,000.00	22.058 82.250		61,687.50	21,767.80
SALE 45696	9/11/09 9/16/09	421915EH 287960	HCP INC NOMURA	5.6500 12/15/13	30,000.00	13.198 97.000		29,100.00	6,294.10
SALE 47513	9/09/09 9/14/09	447010AP 287960	HUNTSMAN INTL LLC NOMURA	7.8750 11/15/14	50,000.00	14.187 88.250		44,125.00	5,432.89
SALE 45700	9/10/09 9/15/09	45763PAB 287960	INMARSAT FINA NOMURA	7.6250 6/30/12	8,000.00	12.625 98.000		7,840.00	761.86
SALE 48042	9/11/09 9/16/09	460146CE 287960	INTL PAPER CO NOMURA	7.5000 8/15/21	100,000.00	7.510 104.30		104,300.00	4,387.53
SALE 47637	9/11/09 9/16/09	521863AL 287960	LEAP WIRELESS NOMURA	4.5000 7/15/14	20,000.00	12.511 76.750		15,350.00	1,033.18

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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
SALE 46495	9/14/09 9/17/09	549463AC 287960	ALCATEL-LUCENT USA INC NOMURA	6.5000 1/15/28	200,000.00	14.112 71.500		143,000.00	42,064.85
SALE 44567	9/14/09 9/17/09	549463AE 287960	ALCATEL-LUCENT USA INC NOMURA	6.4500 3/15/29	400,000.00	12.842 71.500		286,000.00	67,508.32
SALE 46483	9/23/09 9/28/09	552953AR 287960	MGM MIRAGE INC NOMURA	6.6250 7/15/15	175,000.00	18.303 81.500		142,625.00	38,891.03
SALE 43430	9/17/09 9/22/09	552953BC 287960	MGM MIRAGE INC NOMURA	7.5000 6/01/16	50,000.00	16.584 82.500		41,250.00	9,224.21
SALE 42373	9/23/09 9/28/09	59001AAH 287960	MERITAGE CORP NOMURA	7.0000 5/01/14	350,000.00	11.572 93.750		328,125.00	33,957.13
SALE 45712	9/25/09 9/30/09	591709AC 287960	METROPCS WIRE NOMURA	9.2500 11/01/14	685,000.00	9.275 102.62		702,981.25	18,769.10
SALE 48187	9/25/09 9/30/09	591709AJ 287960	METROPCS WIRELESS INC NOMURA	9.2500 11/01/14	300,000.00	10.877 102.62		307,875.00	26,619.51
SALE 42518	9/23/09 9/28/09	61945AAD 287960	MOSAIC CO NOMURA	7.6250 12/01/16	125,000.00	6.783 106.62		133,281.25	2,398.96
SALE 47995	9/24/09 9/29/09	62947QAE 287960	NXP BV/NXP FDG LLC NOMURA	3.2594 10/15/13	75,000.00	15.976 73.000		54,750.00	7,781.79
SALE 47995	9/24/09 9/29/09	62947QAE 287960	NXP BV/NXP FDG LLC NOMURA	3.2594 10/15/13	100,000.00	15.976 73.000		73,000.00	10,375.73
SALE 42325	9/23/09 9/28/09	62947QAF 287960	NXP BV/NXP FUNDING NOMURA	7.8750 10/15/14	75,000.00	22.188 80.750		60,562.50	17,228.72
SALE 42325	9/23/09 9/28/09	62947QAF 287960	NXP BV/NXP FUNDING NOMURA	7.8750 10/15/14	75,000.00	22.188 80.500		60,375.00	17,041.22
SALE 42325	9/25/09 9/30/09	62947QAF 287960	NXP BV/NXP FUNDING NOMURA	7.8750 10/15/14	75,000.00	22.188 80.000		60,000.00	16,645.21

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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
SALE 45222	9/22/09 9/25/09	65332VBH 287960	NEXTEL COMMUNICATNS NOMURA	6.8750 10/31/13	400,000.00	13.647 93.000		372,000.00	55,118.38
SALE 47711	9/15/09 9/18/09	65409QAU 287960	NIELSEN FINANCE NOMURA	11.5000 5/01/16	400,000.00	12.357 103.00		412,000.00	27,324.74
SALE 48186	9/11/09 9/16/09	680665AG 287960	OLIN CORP NOMURA	8.8750 8/15/19	75,000.00	8.999 102.00		76,500.00	2,113.46
SALE 46453	9/11/09 9/16/09	708160BQ 287960	JC PENNEY CORP NOMURA	7.9500 4/01/17	25,000.00	8.932 102.75		25,687.50	2,015.34
SALE 42283	9/10/09 9/15/09	716745AB 287960	PETROPLUS FINANCE NOMURA	7.0000 5/01/17	150,000.00	9.771 88.875		133,312.50	5,328.11
SALE 45722	9/11/09 9/16/09	74044PAC 287960	PREGIS CORP NOMURA	12.3750 10/15/13	45,000.00	13.611 86.000		38,700.00	-4,588.65
SALE 45728	9/25/09 9/30/09	75605EAW 287960	REALOGY CORP NOMURA	12.3750 4/15/15	10,000.00	32.248 61.000		6,100.00	1,090.65
SALE 46197	9/09/09 9/14/09	767201AH 287960	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	575,000.00	8.381 120.75		694,312.50	96,224.06
SALE 45733	9/15/09 9/18/09	800907AK 287960	SANMINA SCI C NOMURA	8.1250 3/01/16	175,000.00	20.969 93.000		162,750.00	65,368.06
SALE 45733	9/15/09 9/18/09	800907AK 287960	SANMINA SCI C NOMURA	8.1250 3/01/16	45,000.00	20.969 93.000		41,850.00	16,808.93
SALE 47384	9/11/09 9/16/09	81211KAN 287960	SEALED AIR CORP NOMURA	7.8750 6/15/17	200,000.00	8.250 104.75		209,500.00	13,768.17
SALE 45735	9/09/09 9/14/09	817320AR 287960	SEQUA CORP NOMURA	13.5000 12/01/15	4,710.00	16.285 59.000		2,778.90	-1,423.97
SALE 48110	9/22/09 9/25/09	852061AF 287960	SPRINT NEXTEL NOMURA	8.3750 8/15/17	75,000.00	8.631 99.500		74,625.00	718.93

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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
SALE 48110	9/24/09 9/29/09	852061AF 287960	SPRINT NEXTEL NOMURA	8.3750 8/15/17	125,000.00	8.631 100.25		125,312.50	2,135.25
SALE 43104	9/16/09 9/21/09	867363AM 287960	SUNGARD DATA SYS INC NOMURA	10.6250 5/15/15	630,000.00	12.400 109.00		686,700.00	101,384.75
SALE 46686	9/24/09 9/29/09	87264MAB 287960	TRW AUTOMOTIVE NOMURA	7.2500 3/15/17	100,000.00	11.338 89.250		89,250.00	9,477.43
SALE 48234	9/16/09 9/21/09	878742AQ 287960	TECK RESOURCES LIMITED NOMURA	10.7500 5/15/19	25,000.00	8.663 117.25		29,312.50	953.29
SALE 43348	9/24/09 9/29/09	88033GBC 287960	TENET HEALTH CARE CORP NOMURA	9.2500 2/01/15	1,050,000.00	10.651 104.37		1,095,937.50	104,965.05
SALE 43348	9/24/09 9/29/09	88033GBC 287960	TENET HEALTH CARE CORP NOMURA	9.2500 2/01/15	500,000.00	10.651 104.25		521,250.00	49,358.35
SALE 43348	9/24/09 9/29/09	88033GBC 287960	TENET HEALTH CARE CORP NOMURA	9.2500 2/01/15	500,000.00	10.651 104.25		521,250.00	49,358.36
SALE 44966	9/11/09 9/16/09	88033GBF 287960	TENET HEALTHCARE NOMURA	10.0000 5/01/18	25,000.00	11.701 109.50		27,375.00	4,652.47
SALE 44548	9/10/09 9/15/09	882330AF 287960	TEXAS COMPETITIVE NOMURA	10.7500 11/01/15	100,000.00	17.654 71.750		71,750.00	-1,142.63
SALE 48392	9/10/09 9/15/09	902494AS 287960	TYSON FOODS INC NOMURA	10.5000 3/01/14	200,000.00	11.637 112.50		225,000.00	32,763.72
SALE 48392	9/10/09 9/15/09	902494AS 287960	TYSON FOODS INC NOMURA	10.5000 3/01/14	100,000.00	11.637 112.62		112,625.00	16,506.86
SALE 48392	9/23/09 9/28/09	902494AS 287960	TYSON FOODS INC NOMURA	10.5000 3/01/14	195,000.00	11.637 113.50		221,325.00	33,863.61
SALE	9/22/09	912909AB	US STEEL CORP	5.6500		9.680			

46643 9/25/09 287960 NOMURA 6/01/13 400,000.00 97.000 388,000.00 37,023.67

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 9/01/09 THROUGH 9/30/09

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
SALE 47164	9/17/09 9/22/09	92769VAA 287960	VIRGIN MEDIA FIN NOMURA	9.5000 8/15/16	550,000.00	10.081 105.00		577,500.00	43,202.98
SALE 47164	9/22/09 9/25/09	92769VAA 287960	VIRGIN MEDIA FIN NOMURA	9.5000 8/15/16	325,000.00	10.081 105.75		343,687.50	27,962.37
SALE 43347	9/16/09 9/21/09	92829NAB 287960	VISANT HOLDING CORP NOMURA	8.7500 12/01/13	150,000.00	15.960 101.87		152,812.50	35,047.72
SALE 48642	9/21/09 9/24/09	989701AX 287960	ZIONS BANCORP NOMURA	7.7500 9/23/14	150,000.00	11.250 90.000		135,000.00	4,660.66
SUBTOTAL FIXED SALES:					18,567,710.00			18,279,500.90	2,304,688.84
TOTAL FUND SALES:					18,567,710.00			18,279,500.90	

END OF REPORT FOR: NOMURA