

4300

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

DCP EQUITY (4300)									PAGE:
1									
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF STOCK AND OTHER EQUITIES									
SALE 06158 34,580.04	2/11/10 2/17/10	18987310 423436	COACHMEN INDUSTRIES, INC. INSTINET (PORTAL)		2,000.00	1.390	.04 10.00	2,769.96	-
SALE 44917 78,390.01	2/11/10 2/17/10	20590830 423436	COMPUTER HORIZONS CORP. INSTINET (PORTAL)		2,000.00	.090	.01 10.00	169.99	-
SALE 40657 15,394.61	2/11/10 2/17/10	30556010 423436	FAIRPOINT COMMUNICATIONS IN INSTINET (PORTAL)		1,885.00	.030	.01 9.43	47.68	-
SALE 16697 80,610.88	2/25/10 2/26/10	35351510 423420	FRANKLIN ELECTRONIC PUBLISH TENDERED		20,000.00	2.500		50,000.00	-
SALE 30839 34,661.64	2/11/10 2/17/10	75954320 423436	REMEC, INC. INSTINET (PORTAL)		3,568.00	.886	.05 17.84	3,143.36	-
SALE 14271	2/11/10 2/17/10	98156L30 423436	WORLDGATE COMMUNICATIONS, I INSTINET (PORTAL)		40,000.00	.510	.26 200.00	20,199.74	-221,964.02
SUBTOTAL STOCK SALES:					69,453.00		.37	76,330.73	-
							247.27		
TOTAL FUND SALES:					69,453.00		.37	76,330.73	-
							247.27		
END OF REPORT FOR: DCP EQUITY									

4302

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

DCP SMALL CAP. (EQUITY) (4302)									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
SALES OF STOCK AND OTHER EQUITIES									
SALE 43700	2/09/10	10969910	BRINKS HOME SECURITY HOLDIN				7.77		
	2/12/10	423429	BMO CAPITAL MARKETS/EXECUTI		15,000.00	40.749	150.00	611,071.23	465,491.77
SALE 31171	2/09/10	16389310	CHEMTURA CORP.				1.24		
	2/12/10	423429	INSTINET (PORTAL)		72,232.00	1.348	505.62	96,876.32	-743,779.68
SALE 44916	2/09/10	20590830	COMPUTER HORIZONS CORP.				.13		
	2/12/10	423429	INSTINET (PORTAL)		90,000.00	.106	450.00	9,071.87	-416,504.07
SALE 44916	2/11/10	20590830	COMPUTER HORIZONS CORP.				.07		
	2/17/10	423435	INSTINET (PORTAL)		60,000.00	.090	300.00	5,099.93	-278,617.36
SALE 23376	2/09/10	29742510	ESTERLINE TECHNOLOGIES CORP				2.48		
	2/12/10	423429	BMO CAPITAL MARKETS/EXECUTI		5,000.00	38.932	50.00	194,609.52	106,827.57
SALE 17387	2/09/10	48836010	KEMET CORP.				.25		
309,044.00	2/12/10	423429	INSTINET (PORTAL)		12,500.00	1.546	87.50	19,237.25	-
SALE 18792	2/09/10	82705710	SILICON STORAGE TECHNOLOGY,				.55		
	2/12/10	423429	INSTINET (PORTAL)		15,000.00	2.840	105.00	42,494.45	-154,068.55
SALE 47189	2/09/10	G2554F10	COVIDIEN PLC				1.48		
	2/12/10	423429	BMO CAPITAL MARKETS/EXECUTI		2,346.00	49.620	23.46	116,383.58	54,075.78
SUBTOTAL STOCK SALES:					272,078.00		13.97	1,094,844.15	-
1,275,618.54							1,671.58		
TOTAL FUND SALES:					272,078.00		13.97	1,094,844.15	-
1,275,618.54							1,671.58		

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

4305

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

DCP FIXED INCOME (4305)

PAGE:

3

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

SALES OF FIXED INCOME SECURITIES

SALE 2/09/10 36962G3K GENERAL ELECTRIC CAP CORP M 5.2500 4.588
41157 2/16/10 288625 CANTOR FITZGERALD SECURITIE 10/19/12 2,000,000.00 106.40 2,128,180.00 95,338.67

-

SUBTOTAL FIXED SALES: 2,000,000.00 2,128,180.00

95,338.67

-

TOTAL FUND SALES: 2,000,000.00 2,128,180.00

95,338.67

END OF REPORT FOR: DCP FIXED INCOME

4340

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

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

PAGE:

4

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 50844	2/22/10 2/25/10	00171210 423459	AMICS INC MERRIMAN/OTC		90,000.00	5.861	900.00	528,399.00	
PUR 50844	2/22/10 2/25/10	00171210 423459	AMICS INC MERRIMAN/OTC		10,000.00	5.800	100.00	58,100.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	5.855	1,000.00	586,499.00	
PUR 49973	1/28/10 2/02/10	00282410 423392	ABBOTT LABS DEUTSCHE BANK AG (DOMESTIC)		6,000.00	54.160	180.00	325,140.00	
PUR 50386	2/01/10 2/04/10	00507V10 423400	ACTIVISION BLIZZARD INC CREDIT SUISSE SEC (USA) LLC		2,000.00	10.080	60.00	20,220.00	
PUR 50645	1/29/10 2/03/10	00817Y10 423396	AETNA INC COWEN AND CO., LLC		20,000.00	30.114	800.00	603,086.00	
PUR 50645	2/01/10 2/04/10	00817Y10 423400	AETNA INC OPPENHEIMER & CO., INC		2,000.00	29.562	60.00	59,184.00	
PUR 50645	2/01/10 2/04/10	00817Y10 423400	AETNA INC OPPENHEIMER & CO., INC		4,000.00	29.315	120.00	117,381.20	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					6,000.00	29.398	180.00	176,565.20	
PUR 50645	2/02/10 2/05/10	00817Y10 423404	AETNA INC OPPENHEIMER & CO., INC		1,000.00	29.919	30.00	29,949.00	
PUR 50645	2/16/10 2/19/10	00817Y10 423443	AETNA INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	28.543	10.00	57,096.00	

4340	STATE OF NEW JERSEY									
	DIVISION OF INVESTMENT									
	DETAIL REPORT OF SECURITIES TRANSACTIONS									
	DURING THE PERIOD 2/01/10 THROUGH 2/28/10									
	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 50645	2/16/10 2/19/10	00817Y10 423443	AETNA INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	29.000 =====	5.00	29,005.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,000.00	28.695	15.00	86,101.00	
PUR 50423	2/01/10 2/04/10	00949P10 423400	AIRTRAN HOLDINGS INC OPPENHEIMER & CO., INC		6,000.00	4.886	180.00	29,493.00	
PUR 50423	2/02/10 2/05/10	00949P10 423404	AIRTRAN HOLDINGS INC OPPENHEIMER & CO., INC		10,000.00	4.910	300.00	49,404.00	
PUR 50572	2/01/10 2/04/10	02313510 423400	AMAZON.COM INC UBS WARBURG LLC		3,000.00	115.68	90.00	347,149.50	
PUR 50619	1/28/10 2/02/10	03265410 423392	ANALOG DEVICES DEUTSCHE BANK AG (DOMESTIC)		20,000.00	27.033	600.00	541,268.00	
PUR 50643	1/29/10 2/03/10	04289L10 423396	ART TECHNOLOGY GROUP INC INSTINET/SOFT-FACTSET		50,000.00	4.460	2,500.00	225,505.00	
PUR 50643	2/02/10 2/05/10	04289L10 423404	ART TECHNOLOGY GROUP INC CREDIT SUISSE SEC (AES)		10,000.00	4.116	100.00	41,263.00	
PUR 50643	2/05/10 2/10/10	04289L10 423415	ART TECHNOLOGY GROUP INC DEUTSCHE BANK AG (DOMESTIC)		100,000.00	3.500		350,000.00	
PUR 50643	2/08/10 2/11/10	04289L10 423423	ART TECHNOLOGY GROUP INC CREDIT SUISSE SEC (AES)		1,000.00	3.906	10.00	3,916.00	
PUR 50643	2/09/10 2/12/10	04289L10 423427	ART TECHNOLOGY GROUP INC CREDIT SUISSE SEC (AES)		1,000.00	3.724	10.00	3,733.50	
PUR 44327	2/17/10 2/22/10	04951310 423447	ATMEL CORP. CREDIT SUISSE SEC (AES)		10,000.00	4.788	100.00	47,981.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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 37926	2/16/10 2/19/10	05714910 423443	BAKER (MICHAEL) CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	35.170	5.00	35,175.00	
PUR 50867	2/23/10 2/26/10	11162130 423463	BROCADE COMMUNICATIONS SY INSTINET (PORTAL)		100,000.00	5.754	700.00	576,100.00	
PUR 50867	2/23/10 2/26/10	11162130 423463	BROCADE COMMUNICATIONS SY ITG (CHANNEL)		20,000.00	5.645	200.00	113,100.00	
PUR 48982	2/16/10 2/19/10	11776U30 423443	BSQUARE CORP INSTINET (PORTAL)		5,000.00	2.373	35.00	11,899.00	
PUR 49564	1/28/10 2/02/10	12526910 423392	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	96.080	30.00	96,110.00	
PUR 49562	2/05/10 2/10/10	12665010 423418	CVS CORP ELECTRONIC BROKERAGE SYSTEM		4,000.00	31.000	20.00	124,020.00	
PUR 49590	2/01/10 2/04/10	15678210 423400	CERNER CORP CREDIT SUISSE SEC (USA) LLC		2,000.00	75.453	60.00	150,965.60	
PUR 41851	2/16/10 2/19/10	16516710 423443	CHESAPEAKE ENERGY CORP. ELECTRONIC BROKERAGE SYSTEM		4,000.00	25.860	20.00	103,460.00	
PUR 50303	1/28/10 2/02/10	17243V10 423392	CINEMARK HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	14.315	300.00	143,453.00	
PUR 49696	1/27/10 2/01/10	18538Q10 423388	CLEARWIRE CORP CL-A INSTINET/SOFT-FACTSET		4,000.00	6.771	200.00	27,285.60	
PUR 49696	1/28/10 2/02/10	18538Q10 423392	CLEARWIRE CORP CL-A INSTINET/SOFT-FACTSET		4,000.00	6.703	200.00	27,013.20	
PUR 49696	1/29/10 2/03/10	18538Q10 423396	CLEARWIRE CORP CL-A INSTINET/SOFT-FACTSET		4,000.00	6.813	200.00	27,450.00	
PUR 49696	2/01/10 2/04/10	18538Q10 423400	CLEARWIRE CORP CL-A CREDIT SUISSE SEC (USA) LLC		4,000.00	6.571	120.00	26,403.20	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

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

PAGE:

7

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 49782	2/01/10 2/04/10	18911Q10 423400	CLOUD PEAK ENERGY INC OPPENHEIMER & CO., INC		4,000.00	13.836	160.00	55,502.40	
PUR 49782	2/02/10 2/05/10	18911Q10 423404	CLOUD PEAK ENERGY INC OPPENHEIMER & CO., INC		2,000.00	13.774	60.00	27,607.00	
PUR 50584	1/28/10 2/02/10	20586240 423392	COMVERSE TECHNOLOGY INC INSTINET/SOFT-FACTSET		10,000.00	9.473	500.00	95,228.00	
PUR 50584	1/29/10 2/03/10	20586240 423396	COMVERSE TECHNOLOGY INC INSTINET/SOFT-FACTSET		2,000.00	9.300	100.00	18,700.00	
PUR 50584	2/05/10 2/10/10	20586240 423418	COMVERSE TECHNOLOGY INC INSTINET (PORTAL)		5,000.00	8.930	35.00	44,685.00	
PUR 50584	2/08/10 2/11/10	20586240 423423	COMVERSE TECHNOLOGY INC INSTINET (PORTAL)		1,000.00	9.710	7.00	9,717.00	
PUR 50280	2/12/10 2/18/10	25468710 423439	WALT DISNEY CO ELECTRONIC BROKERAGE SYSTEM		2,000.00	30.010	10.00	60,030.00	
PUR 50280	2/12/10 2/18/10	25468710 423439	WALT DISNEY CO ELECTRONIC BROKERAGE SYSTEM		2,000.00	29.950 =====	10.00	59,909.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	29.980	20.00	119,939.00	
PUR 48225	2/22/10 2/25/10	25470M10 423459	DISH NETWORKS ITG (CHANNEL)		1,000.00	19.616	10.00	19,626.00	
PUR 50200	2/01/10 2/04/10	28571610 423400	ELECTRONIC GAME CARD INC INSTINET (DOMESTIC)		20,000.00	.940	100.00	18,890.00	
PUR 49651	1/29/10 2/03/10	29362U10 423396	ENTERGRIS INC INSTINET/SOFT-FACTSET		14,000.00	3.911	700.00	55,459.60	

4340

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

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

PAGE:

8

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 49651	2/05/10 2/10/10	29362U10 423418	ENTERGRIS INC CREDIT SUISSE SEC (AES)		50,000.00	4.170	500.00	208,980.00	
PUR 49651	2/08/10 2/11/10	29362U10 423423	ENTERGRIS INC CREDIT SUISSE SEC (AES)		4,000.00	4.288	40.00	17,191.20	
PUR 50595	1/27/10 2/01/10	30161N10 423388	EXELON CORP DEUTSCHE BANK AG (DOMESTIC)		10,000.00	46.444	300.00	464,735.00	
PUR 50595	1/28/10 2/02/10	30161N10 423392	EXELON CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	46.600	60.00	93,260.00	
PUR 50595	2/11/10 2/17/10	30161N10 423433	EXELON CORP ELECTRONIC BROKERAGE SYSTEM		3,000.00	43.630	15.00	130,905.00	
PUR 50827	2/19/10 2/24/10	35952W10 423455	FUEL SYSTEMS SOLUTIONS INC. ITG (CHANNEL)		15,000.00	28.633	150.00	429,637.50	
PUR 50827	2/22/10 2/25/10	35952W10 423459	FUEL SYSTEMS SOLUTIONS INC. ITG (CHANNEL)		3,000.00	28.759	30.00	86,307.00	
PUR 50827	2/22/10 2/25/10	35952W10 423459	FUEL SYSTEMS SOLUTIONS INC. ITG (CHANNEL)		1,000.00	28.805 =====	10.00	28,815.40	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	28.771	40.00	115,122.40	
PUR 50827	2/23/10 2/26/10	35952W10 423463	FUEL SYSTEMS SOLUTIONS INC. ITG (CHANNEL)		1,000.00	28.622	10.00	28,632.00	
PUR 49652	2/08/10 2/11/10	36159R10 423423	GEO GROUP INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	18.480	10.00	36,970.00	
PUR 49652	2/09/10 2/12/10	36159R10 423427	GEO GROUP INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	18.054	10.00	36,117.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

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

PAGE:

9

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 50596	1/27/10 2/01/10	41586410 423388	HARSCO CORP GOLDMAN SACHS & COMPANY		18,000.00	30.976	720.00	558,280.80	
PUR 50596	1/29/10 2/03/10	41586410 423396	HARSCO CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	30.084	60.00	60,228.00	
PUR 50596	2/01/10 2/04/10	41586410 423400	HARSCO CORP OPPENHEIMER & CO., INC		1,000.00	30.022	30.00	30,051.80	
PUR 49784	2/17/10 2/22/10	43146610 423447	HILL INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	5.350	20.00	21,420.00	
PUR 49784	2/22/10 2/25/10	43146610 423459	HILL INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	4.951	20.00	19,825.20	
PUR 48854	2/01/10 2/04/10	45678T30 423400	INFOSPACE INC CREDIT SUISSE SEC (USA) LLC		8,000.00	9.409	240.00	75,512.80	
PUR 48854	2/02/10 2/05/10	45678T30 423404	INFOSPACE INC CREDIT SUISSE SEC (AES)		4,000.00	9.637	40.00	38,588.40	
PUR 48854	2/03/10 2/08/10	45678T30 423408	INFOSPACE INC CREDIT SUISSE SEC (AES)		2,000.00	10.268	20.00	20,555.80	
PUR 48854	2/04/10 2/09/10	45678T30 423413	INFOSPACE INC CREDIT SUISSE SEC (AES)		4,000.00	9.882	40.00	39,566.80	
PUR 50463	2/01/10 2/04/10	48887910 423400	KENEXA CORP CREDIT SUISSE SEC (USA) LLC		7,000.00	10.159	210.00	71,319.50	
PUR 50463	2/02/10 2/05/10	48887910 423404	KENEXA CORP CREDIT SUISSE SEC (AES)		3,000.00	10.337	30.00	31,041.60	
PUR 50808	2/18/10 2/23/10	4958B106 423451	FORTRESS INVESTMENT GRP-CL ELECTRONIC BROKERAGE SYSTEM		100,000.00	4.206	500.00	421,140.00	
PUR 50808	2/19/10 2/24/10	4958B106 423455	FORTRESS INVESTMENT GRP-CL ELECTRONIC BROKERAGE SYSTEM		20,000.00	4.201	100.00	84,120.00	

4340

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DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

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

PAGE:

10

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 50808	2/22/10 2/25/10	4958B106 423459	FORTRESS INVESTMENT GRP-CL ELECTRONIC BROKERAGE SYSTEM		20,000.00	4.191	100.00	83,926.00	
PUR 50706	2/05/10 2/10/10	53814610 423418	LIVEPERSON INC CREDIT SUISSE SEC (AES)		40,000.00	5.818	400.00	233,128.00	
PUR 50706	2/08/10 2/11/10	53814610 423423	LIVEPERSON INC CREDIT SUISSE SEC (AES)		20,000.00	5.949	200.00	119,184.00	
PUR 50781	2/16/10 2/19/10	55254110 423443	M & F WORLDWIDE CORP ELECTRONIC BROKERAGE SYSTEM		10,000.00	33.423	50.00	334,283.00	
PUR 50781	2/19/10 2/24/10	55254110 423455	M & F WORLDWIDE CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	33.954	10.00	67,917.80	
PUR 50781	2/22/10 2/25/10	55254110 423459	M & F WORLDWIDE CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	34.049	5.00	34,054.10	
PUR 50367	1/28/10 2/02/10	58155Q10 423392	MCKESSON CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	59.970	30.00	60,000.00	
PUR 50367	1/29/10 2/03/10	58155Q10 423396	MCKESSON CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	59.217	30.00	59,247.00	
PUR 12799	1/29/10 2/03/10	59491810 423396	MICROSOFT CORP. INSTINET/SOFT-FACTSET		2,000.00	28.293	100.00	56,686.80	
PUR 12799	2/01/10 2/04/10	59491810 423400	MICROSOFT CORP. UBS WARBURG LLC		2,000.00	28.429	60.00	56,918.00	
PUR 48421	2/19/10 2/24/10	59511210 423455	MICRON TECHNOLOGY INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	8.800	50.00	88,050.00	

PUR 50869	2/23/10 2/26/10	60107310 423463	MILLIPORE CORP ELECTRONIC BROKERAGE SYSTEM	6,000.00	89.264	30.00	535,614.60
PUR 50276	2/16/10 2/19/10	61945A10 423443	MOSIAC CO ELECTRONIC BROKERAGE SYSTEM	1,000.00	59.967	5.00	59,972.00

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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 49833	2/18/10 2/23/10	63530910 423451	NATIONAL CINEMEDIA INC ITG (CHANNEL)		1,000.00	16.016	10.00	16,026.00	
PUR 50282	1/29/10 2/03/10	65248E10 423396	NEWS CORP - CL A DEUTSCHE BANK AG (DOMESTIC)		4,000.00	12.680	120.00	50,839.20	
PUR 50282	2/01/10 2/04/10	65248E10 423400	NEWS CORP - CL A OPPENHEIMER & CO., INC		2,000.00	12.680	60.00	25,420.00	
PUR 50282	2/02/10 2/05/10	65248E10 423404	NEWS CORP - CL A OPPENHEIMER & CO., INC		2,000.00	12.540	60.00	25,139.00	
PUR 46204	1/27/10 2/01/10	68389X10 423388	ORACLE CORP INSTINET/SOFT-FACTSET		2,000.00	23.870	100.00	47,839.00	
PUR 46204	1/28/10 2/02/10	68389X10 423392	ORACLE CORP INSTINET/SOFT-FACTSET		4,000.00	23.459	200.00	94,035.20	
PUR 46204	2/08/10 2/11/10	68389X10 423423	ORACLE CORP CREDIT SUISSE SEC (AES)		4,000.00	23.230	40.00	92,960.00	
PUR 46204	2/11/10 2/17/10	68389X10 423433	ORACLE CORP CREDIT SUISSE SEC (AES)		4,000.00	23.048	40.00	92,231.20	
PUR 46204	2/16/10 2/19/10	68389X10 423443	ORACLE CORP CREDIT SUISSE SEC (AES)		2,000.00	23.690	20.00	47,400.20	
PUR 46204	2/17/10 2/22/10	68389X10 423447	ORACLE CORP CREDIT SUISSE SEC (AES)		4,000.00	23.972	40.00	95,926.00	
PUR 29494	1/28/10 2/02/10	69002720 423392	OUTDOOR CHANNEL HOLDINGS IN INSTINET/SOFT-FACTSET		2,000.00	5.232	100.00	10,563.80	
PUR 49869	1/28/10 2/02/10	69323K10 423392	PC MALL INC INSTINET/SOFT-FACTSET		2,000.00	5.021	100.00	10,141.40	
PUR 50811	2/18/10 2/23/10	74432010 423451	PRUDENTIAL FINANCIAL INC ELECTRONIC BROKERAGE SYSTEM		12,000.00	51.068	60.00	612,876.00	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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 50811	2/19/10 2/24/10	74432010 423455	PRUDENTIAL FINANCIAL INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	50.620	5.00	50,625.00	
PUR 50241	2/18/10 2/23/10	75540810 423451	READING INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	4.006	50.00	40,106.00	
PUR 50241	2/22/10 2/25/10	75540810 423459	READING INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	3.935	50.00	39,398.00	
PUR 39062	1/28/10 2/02/10	76011210 423392	RENTECH INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	1.227	300.00	12,570.00	
PUR 39062	1/29/10 2/03/10	76011210 423396	RENTECH INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	1.220	300.00	12,500.00	
PUR 39062	2/01/10 2/04/10	76011210 423400	RENTECH INC. OPPENHEIMER & CO., INC		10,000.00	1.210	300.00	12,400.00	
PUR 39062	2/02/10 2/05/10	76011210 423404	RENTECH INC. OPPENHEIMER & CO., INC		10,000.00	1.210	300.00	12,396.00	
PUR 39062	2/05/10 2/10/10	76011210 423418	RENTECH INC. OPPENHEIMER & CO., INC		10,000.00	1.090	300.00	11,200.00	
PUR 39062	2/08/10 2/11/10	76011210 423423	RENTECH INC. ELECTRONIC BROKERAGE SYSTEM		10,000.00	1.103	50.00	11,075.00	

PUR 39062	2/11/10 2/17/10	76011210 423433	RENTECH INC. ELECTRONIC BROKERAGE SYSTEM	10,000.00	1.030	50.00	10,350.00
PUR 48520	2/16/10 2/19/10	78477410 423443	STEC INC CREDIT SUISSE SEC (AES)	2,000.00	13.732	20.00	27,483.80
PUR 48520	2/17/10 2/22/10	78477410 423447	STEC INC MERRIMAN/OTC	1,000.00	13.700	10.00	13,710.00
PUR 50825	2/19/10 2/24/10	78486010 423455	SVB FINANCIAL GROUP ITG (CHANNEL)	14,000.00	43.023	140.00	602,466.20

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

13

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50825	2/22/10 2/25/10	78486010 423459	SVB FINANCIAL GROUP ITG (CHANNEL)		1,000.00	43.656	10.00	43,665.70	
PUR 50707	2/05/10 2/10/10	80854110 423418	SCHWEITZER MAUD OPPENHEIMER & CO., INC		10,000.00	70.102	400.00	701,416.00	
PUR 50707	2/11/10 2/17/10	80854110 423433	SCHWEITZER MAUD ELECTRONIC BROKERAGE SYSTEM		3,000.00	49.860	15.00	149,595.00	
PUR 50740	2/09/10 2/12/10	83056610 423427	SKECHERS USA INC CL A ELECTRONIC BROKERAGE SYSTEM		16,000.00	28.034	80.00	448,624.00	
PUR 50740	2/11/10 2/17/10	83056610 423433	SKECHERS USA INC CL A ELECTRONIC BROKERAGE SYSTEM		3,000.00	27.448	15.00	82,359.00	
PUR 50846	2/22/10 2/25/10	83211010 423459	SMITH INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		20,000.00	40.000	100.00	800,100.00	
PUR 50846	2/23/10 2/26/10	83211010 423463	SMITH INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	40.590	5.00	40,595.00	
PUR 50846	2/23/10 2/26/10	83211010 423463	SMITH INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	41.090 =====	5.00	41,095.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	40.840	10.00	81,690.00	
PUR 39378	2/05/10 2/10/10	87157D10 423418	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (AES)		1,000.00	25.996	10.00	26,006.00	
PUR 39378	2/16/10 2/19/10	87157D10 423443	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (AES)		3,000.00	26.802	30.00	80,434.80	
PUR 39378	2/17/10 2/22/10	87157D10 423447	SYNAPTICS INCORPORATED CREDIT SUISSE SEC (AES)		2,000.00	27.179	20.00	54,378.80	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

14

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 50405	2/16/10 2/19/10	87264S10 423443	TRW AUTOMOTIVE HOLDINGS COR ELECTRONIC BROKERAGE SYSTEM		1,000.00	22.075	5.00	22,080.00	
PUR 50642	1/29/10 2/03/10	90333E10 423396	USEC INC DEUTSCHE BANK AG (DOMESTIC)		100,000.00	3.991	3,000.00	402,130.00	
PUR 50642	2/05/10 2/10/10	90333E10 423418	USEC INC OPPENHEIMER & CO., INC		10,000.00	3.950	300.00	39,803.00	
PUR 44273	2/16/10 2/19/10	91126810 423443	UNITED ONLINE INC CREDIT SUISSE SEC (AES)		4,000.00	6.198	40.00	24,833.20	
PUR 50425	2/23/10 2/26/10	92241710 423463	VEECO INSTRUMENTS INC ITG (CHANNEL)		1,000.00	35.536	10.00	35,546.20	
PUR 49000	2/18/10 2/23/10	92826C83 423451	VISA INC CL A ELECTRONIC BROKERAGE SYSTEM		2,000.00	86.240	10.00	172,490.00	
PUR 46540	2/05/10 2/10/10	94974610 423418	WELLS FARGO & CO OPPENHEIMER & CO., INC		4,000.00	27.521	120.00	110,205.20	

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SUBTOTAL STOCK PURCHASES:				1,297,000.00		21,172.00		15,570,277.80	
				-----		-----		-----	
TOTAL FUND PURCHASES:				1,297,000.00		21,172.00		15,570,277.80	

SALES OF STOCK AND OTHER EQUITIES

SALE 50386	2/11/10 2/17/10	00507V10 423434	ACTIVISION BLIZZARD INC CREDIT SUISSE SEC (AES)	6,640.00	10.759	.91 66.40	71,375.11	-213.56
SALE 50386	2/11/10 2/17/10	00507V10 423434	ACTIVISION BLIZZARD INC INSTINET (PORTAL)	40,000.00	10.917	5.55 280.00	436,390.45	5,133.42
SALE 50386	2/11/10 2/17/10	00507V10 423434	ACTIVISION BLIZZARD INC ITG (CHANNEL)	15,360.00	10.776	2.11 153.60	165,355.97	-246.72

4340 STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

15 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 36840	1/27/10 2/01/10	01964550 423389	ALLIS-CHALMERS ENERGY INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	3.784	.97 600.00	75,083.03	10,176.50
SALE 42872	2/05/10 2/10/10	02209S10 423419	ALTRIA GROUP INC. ELECTRONIC BROKERAGE SYSTEM		3,000.00	19.290	.74 15.00	57,854.26	3,757.21
SALE 42872	2/19/10 2/24/10	02209S10 423456	ALTRIA GROUP INC. ELECTRONIC BROKERAGE SYSTEM		5,000.00	20.120	1.28 25.00	100,573.72	10,411.98
SALE 50572	1/28/10 2/02/10	02313510 423393	AMAZON.COM INC INSTINET/SOFT-FACTSET		2,500.00	124.39	3.95 125.00	310,868.05	11,735.10
SALE 49725	2/05/10 2/10/10	03042010 423419	AMERICAN WATER WORKS CO INC OPPENHEIMER & CO., INC		2,000.00	21.635	.55 60.00	43,209.45	162.85
SALE 49725	2/19/10 2/24/10	03042010 423456	AMERICAN WATER WORKS CO INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	22.940	.59 10.00	45,869.41	2,822.81
SALE 49725	2/22/10 2/25/10	03042010 423460	AMERICAN WATER WORKS CO INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	22.905	.59 10.00	45,799.41	2,752.81
SALE 50619	2/19/10 2/24/10	03265410 423456	ANALOG DEVICES ELECTRONIC BROKERAGE SYSTEM		2,000.00	29.680	.76 10.00	59,349.24	5,222.44
SALE 50619	2/22/10 2/25/10	03265410 423460	ANALOG DEVICES ELECTRONIC BROKERAGE SYSTEM		18,000.00	29.900	6.84 90.00	538,103.16	50,961.96
SALE 47512	2/22/10 2/25/10	05722410 423460	BAKER HUGHES INC ELECTRONIC BROKERAGE SYSTEM		14,000.00	49.663	8.84 70.00	695,197.56	179,498.13
SALE 48325	1/27/10 2/01/10	08442310 423389	W R BERKLEY CORP DEUTSCHE BANK AG (DOMESTIC)		4,000.00	24.785	1.26 120.00	99,017.94	-3,007.94
SALE 48325	1/28/10 2/02/10	08442310 423393	W R BERKLEY CORP DEUTSCHE BANK AG (DOMESTIC)		6,000.00	24.483	1.87 240.00	146,656.13	-6,382.70
SALE 49769	2/01/10 2/04/10	09062X10 423401	BIOGEN IDEC INC INSTINET/SOFT-FACTSET		4,000.00	53.176	2.71 120.00	212,581.69	20,530.74

4340 STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

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

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 42590	2/23/10 2/26/10	09946950 423464	BOOTS & COOTS INTERNATIONAL ELECTRONIC BROKERAGE SYSTEM		10,000.00	1.751	.23 50.00	17,457.77	-3,339.98
SALE 49562	2/08/10 2/11/10	12665010 423424	CVS CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	32.860	.42 5.00	32,854.58	3,182.29
SALE 49214 2,203.01	2/16/10 2/19/10	14343640 423444	CARMIKE CINEMAS CREDIT SUISSE SEC (AES)		2,000.00	7.657	.20 20.00	15,292.80	
SALE 49214	2/18/10 2/23/10	14343640 423452	CARMIKE CINEMAS ITG (CHANNEL)		2,000.00	8.180	.21 20.00	16,338.79	

3,249.00									
SALE	2/19/10	14343640	CARMIKE CINEMAS				.21		
49214	2/24/10	423456	ITG (CHANNEL)	2,000.00	8.092	20.00		16,162.79	
3,073.00									
SALE	2/22/10	14343640	CARMIKE CINEMAS				.22		
49214	2/25/10	423460	ITG (CHANNEL)	2,000.00	8.434	20.00		16,847.18	
3,757.39									
SALE	2/23/10	14343640	CARMIKE CINEMAS				.22		
49214	2/26/10	423464	ITG (CHANNEL)	2,000.00	8.524	20.00		17,027.18	
3,937.39									
SALE	2/23/10	15678210	CERNER CORP				2.08		
49590	2/26/10	423464	ITG (CHANNEL)	2,000.00	81.790	20.00		163,557.92	
8,069.71									
SALE	2/22/10	17243V10	CINEMARK HOLDINGS INC				.40		
50303	2/25/10	423460	ELECTRONIC BROKERAGE SYSTEM	2,000.00	15.400	10.00		30,789.60	1,812.26
SALE	2/23/10	17243V10	CINEMARK HOLDINGS INC				.39		
50303	2/26/10	423464	ELECTRONIC BROKERAGE SYSTEM	2,000.00	15.353	10.00		30,695.61	1,718.27
SALE	1/29/10	17275R10	CISCO SYSTEMS				.58		
48983	2/03/10	423397	INSTINET/SOFT-FACTSET	2,000.00	22.760	100.00		45,418.62	-3,056.96
SALE	2/17/10	19259P30	COINSTAR INC				.74		
47786	2/22/10	423448	CREDIT SUISSE SEC (AES)	2,000.00	28.908	20.00		57,794.66	1,897.18
SALE	2/18/10	19259P30	COINSTAR INC				.74		
47786	2/23/10	423452	ITG (CHANNEL)	2,000.00	28.761	20.00		57,501.46	
1,603.99									

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

17										

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

SALE 47786 878.36	2/18/10 2/23/10	19259P30 423452	COINSTAR INC ITG (CHANNEL)		4,000.00	27.740	1.41 40.00	110,916.59	-	
					-----	=====	-----	-----	-----	
-	2 INTRA-DAY TRANSACTIONS SUBTOTAL:				6,000.00	28.080	2.15 60.00	168,418.05		
725.63										
SALE 47786 3,140.78	2/19/10 2/24/10	19259P30 423456	COINSTAR INC ITG (CHANNEL)		4,000.00	28.744	1.47 40.00	114,935.73		
SALE 47786	2/19/10 2/24/10	19259P30 423456	COINSTAR INC LABRANCHE/OTC		4,000.00	29.663	1.51 40.00	118,610.49	6,815.54	
SALE 50513	2/09/10 2/12/10	24702R10 423428	DELL INC CREDIT SUISSE SEC (AES)		5,000.00	13.546	.87 50.00	67,681.13	-4,965.14	
SALE 50513	2/11/10 2/17/10	24702R10 423434	DELL INC CREDIT SUISSE SEC (AES)		10,000.00	13.798	1.76 100.00	137,873.24	-7,419.29	
SALE 50513	2/12/10 2/18/10	24702R10 423440	DELL INC LABRANCHE/OTC		10,000.00	13.665	1.74 100.00	136,552.26	-8,740.27	
SALE 50513	2/16/10 2/19/10	24702R10 423444	DELL INC CREDIT SUISSE SEC (AES)		10,000.00	14.074	1.79 100.00	140,642.21	-4,650.33	
SALE 50513	2/17/10 2/22/10	24702R10 423448	DELL INC CREDIT SUISSE SEC (AES)		10,000.00	14.184	1.81 100.00	141,735.19	-3,557.35	
SALE 50014	1/29/10 2/03/10	25388B10 423397	DIGITAL RIVER INC INSTINET/SOFT-FACTSET		22,000.00	25.908	7.24 1,100.00	568,866.56	-11,251.04	
SALE 49620	2/23/10 2/26/10	25659P40 423464	DOLAN MEDIA CO ELECTRONIC BROKERAGE SYSTEM		2,000.00	10.641	.28 10.00	21,271.72	-891.23	
SALE 42995	2/01/10 2/04/10	25674610 423401	DOLLAR TREE INC CREDIT SUISSE SEC (USA) LLC		2,000.00	49.832	1.27 60.00	99,602.73	16,039.12	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

18										

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS	
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SALE 48251	1/27/10 2/01/10	26969P10 423389	EAGLE MATERIALS INC DEUTSCHE BANK AG (DOMESTIC)	20,000.00	22.721	5.77 800.00	453,620.23	-87,234.70	
SALE 50201	1/28/10 2/02/10	27864210 423393	EBAY INC INSTINET/SOFT-FACTSET	2,000.00	23.591	.60 100.00	47,080.80	-354.22	
SALE 44779	2/05/10 2/10/10	28238P10 423419	EHEALTH INC CREDIT SUISSE SEC (AES)	10,000.00	17.941	2.28 100.00	179,305.72	32,214.49	
SALE 48545	2/05/10 2/10/10	35874810 423419	FRISCHS RESTAURANTS, INC. ELECTRONIC BROKERAGE SYSTEM	1,000.00	23.342	.30 5.00	23,336.70	-725.49	
SALE 50329	1/29/10 2/03/10	36467W10 423397	GAMESTOP CORP DEUTSCHE BANK AG (DOMESTIC)	12,000.00	19.813	3.02 360.00	237,386.98	-6,328.08	
SALE 50329	2/01/10 2/04/10	36467W10 423401	GAMESTOP CORP OPPENHEIMER & CO., INC	10,000.00	19.722	2.50 300.00	196,917.50	-6,178.38	
SALE 50530	2/05/10 2/10/10	38141610 423419	GOLDMAN SACHS GROUP INC ELECTRONIC BROKERAGE SYSTEM	1,400.00	152.50	2.72 7.00	213,502.74	-4,253.65	
SALE 49930	1/28/10 2/02/10	39312210 423393	GREEN MOUNTAIN COFFEE ROAST INSTINET/SOFT-FACTSET	2,395.00	85.348	2.60 119.75	204,286.59	58,059.78	
SALE 49930	1/29/10 2/03/10	39312210 423397	GREEN MOUNTAIN COFFEE ROAST INSTINET/SOFT-FACTSET	2,500.00	86.029	2.74 125.00	214,945.76	62,308.18	
SALE 49930	2/01/10 2/04/10	39312210 423401	GREEN MOUNTAIN COFFEE ROAST CREDIT SUISSE SEC (USA) LLC	2,500.00	85.124	2.71 75.00	212,732.54	60,094.95	
SALE 49846	1/28/10 2/02/10	42823610 423393	HEWLETT-PACKARD CO DEUTSCHE BANK AG (DOMESTIC)	6,000.00	48.338	3.69 180.00	289,844.91	-7,220.06	
SALE 45198	2/05/10 2/10/10	45920010 423419	INTL BUSINESS MACHINES CORP OPPENHEIMER & CO., INC	1,000.00	122.56	1.56 30.00	122,529.44	20,542.61	
SALE 50327	1/27/10 2/01/10	46603210 423389	J&J SNACK FOOD INSTINET/SOFT-FACTSET	185.00	43.390	.11 9.25	8,017.79	1,054.74	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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 50327	1/28/10 2/02/10	46603210 423393	J&J SNACK FOOD INSTINET/SOFT-FACTSET		747.00	42.856	.41 37.35	31,975.37	3,859.70
SALE 50327	1/29/10 2/03/10	46603210 423397	J&J SNACK FOOD INSTINET/SOFT-FACTSET		1,682.00	42.135	.91 84.10	70,786.73	7,479.43
SALE 50327	2/01/10 2/04/10	46603210 423401	J&J SNACK FOOD INSTINET/SOFT-FACTSET		1,921.00	41.552	1.02 96.05	79,724.71	7,421.90
SALE 50327	2/02/10 2/05/10	46603210 423405	J&J SNACK FOOD INSTINET/SOFT-FACTSET		1,650.00	41.609	.88 82.50	68,571.47	6,468.59
SALE 50327	2/05/10 2/10/10	46603210 423419	J&J SNACK FOOD CREDIT SUISSE SEC (AES)		6,000.00	41.544	3.17 60.00	249,197.83	23,369.17
SALE 28084	2/23/10 2/26/10	46625H10 423464	JP MORGAN CHASE & CO ELECTRONIC BROKERAGE SYSTEM		4,000.00	41.000	2.09 20.00	163,979.11	33,705.83
SALE 18884	2/01/10 2/04/10	47816010 423401	JOHNSON & JOHNSON OPPENHEIMER & CO., INC		2,000.00	63.091	1.60 60.00	126,121.00	12,903.53
SALE 25663	2/16/10 2/19/10	48517030 423444	KANSAS CITY SOUTHERN ELECTRONIC BROKERAGE SYSTEM		2,000.00	32.500	.83 10.00	64,989.17	18,345.97
SALE 50463	2/05/10 2/10/10	48887910 423419	KENEXA CORP CREDIT SUISSE SEC (AES)		4,000.00	10.251	.53 40.00	40,965.07	-4,567.51
SALE 50463	2/08/10 2/11/10	48887910 423424	KENEXA CORP CREDIT SUISSE SEC (AES)		10,000.00	10.455	1.33 100.00	104,443.67	-9,387.77
SALE 50463	2/09/10 2/12/10	48887910 423428	KENEXA CORP CREDIT SUISSE SEC (AES)		5,000.00	10.243	.66 50.00	51,165.34	-5,750.38
SALE 50463 5,825.87	2/09/10 2/12/10	48887910 423428	KENEXA CORP ITG (CHANNEL)		5,000.00	10.228	.65 50.00	51,089.85	-
SALE 50463	2/11/10 2/17/10	48887910 423434	KENEXA CORP CREDIT SUISSE SEC (AES)		5,000.00	10.506	.67 50.00	52,478.83	-4,436.89

4340

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

DURING THE PERIOD 2/01/10 THROUGH 2/28/10

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

PAGE:

20

TRXN/ INVNT#	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 50463 4,480.39	2/11/10 2/17/10	48887910 423434	KENEXA CORP ITG (CHANNEL)		5,000.00	10.497	.67 50.00	52,435.33	-
SALE 50463	2/12/10 2/18/10	48887910 423440	KENEXA CORP ITG (CHANNEL)		10,000.00	10.444	1.33 100.00	104,340.67	-9,490.78
SALE 50463	2/16/10 2/19/10	48887910 423444	KENEXA CORP CREDIT SUISSE SEC (AES)		10,000.00	10.545	1.34 100.00	105,352.66	-8,478.79
SALE 50463	2/17/10 2/22/10	48887910 423448	KENEXA CORP CREDIT SUISSE SEC (AES)		7,000.00	10.525	.94 70.00	73,606.16	-6,075.85
SALE 50463 6,954.34	2/18/10 2/23/10	48887910 423452	KENEXA CORP ITG (CHANNEL)		7,000.00	10.400	.93 70.00	72,727.67	-
SALE 21677	2/19/10 2/24/10	50540R40 423456	LABORATORY CORP OF AMERICA ELECTRONIC BROKERAGE SYSTEM		1,000.00	73.755	.94 5.00	73,749.06	10,175.62
SALE 50582	2/17/10 2/22/10	51783410 423448	LAS VEGAS SANDS CORP BLAYLOCK ROBERT VAN LLC		32,000.00	17.810	7.24 320.00	569,592.76	58,840.76
SALE 48350	1/28/10 2/02/10	53591920 423393	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.366	.69 300.00	53,360.31	-10,087.85
SALE 48350	2/12/10 2/18/10	53591920 423440	LIONS GATE ENTERTAINMENT CO ELECTRONIC BROKERAGE SYSTEM		4,000.00	5.259	.27 20.00	21,014.93	-4,364.34
SALE 48350	2/16/10 2/19/10	53591920 423444	LIONS GATE ENTERTAINMENT CO ELECTRONIC BROKERAGE SYSTEM		16,000.00	5.545	1.13 80.00	88,632.47	-12,884.59
SALE 48350	2/17/10 2/22/10	53591920 423448	LIONS GATE ENTERTAINMENT CO ELECTRONIC BROKERAGE SYSTEM		4,000.00	5.500	.28 20.00	21,979.72	-3,399.55
SALE 50706 6,037.50	2/23/10 2/26/10	53814610 423464	LIVEPERSON INC ITG (CHANNEL)		10,000.00	6.486	.83 100.00	64,756.17	
SALE 46344	1/28/10 2/02/10	57632310 423393	MASTEC INC DEUTSCHE BANK AG (DOMESTIC)		13,000.00	12.077	2.00 520.00	156,477.70	-3,905.82

4340

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

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

PAGE:

21

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 46344	2/05/10 2/10/10	57632310 423419	MASTEC INC OPPENHEIMER & CO., INC		13,000.00	12.056	1.99 390.00	156,329.51	-4,054.01
SALE 38052 4,465.42	2/19/10 2/24/10	58497720 423456	MEDTOX SCIENTIFIC INC. LABRANCHE/OTC		2,000.00	8.787	.22 20.00	17,554.38	-
SALE 38052 814.49	2/22/10 2/25/10	58497720 423460	MEDTOX SCIENTIFIC INC. ITG (CHANNEL)		409.00	9.029	.05 4.09	3,688.56	-
SALE 38052 3,356.40	2/23/10 2/26/10	58497720 423464	MEDTOX SCIENTIFIC INC. ITG (CHANNEL)		1,591.00	8.910	.19 15.91	14,160.35	-
SALE 41264	2/19/10 2/24/10	60871R20 423456	MOLSON COORS BREWING CO. ELECTRONIC BROKERAGE SYSTEM		2,000.00	41.266	1.05 10.00	82,520.95	-8,132.32
SALE 41264	2/23/10 2/26/10	60871R20 423464	MOLSON COORS BREWING CO. ELECTRONIC BROKERAGE SYSTEM		2,000.00	40.989	1.05 10.00	81,965.95	-8,687.32
SALE 47655	1/27/10 2/01/10	61744644 423389	MORGAN STANLEY DEUTSCHE BANK AG (DOMESTIC)		4,000.00	27.263	1.39 120.00	108,928.61	-2,879.88
SALE 48031	2/23/10 2/26/10	62944T10 423464	NVR INC ELECTRONIC BROKERAGE SYSTEM		200.00	708.00	1.80 1.00	141,597.20	14,287.62
SALE 45030	1/28/10 2/02/10	67000610 423393	NOVELL INC INSTINET/SOFT-FACTSET		10,000.00	4.590	.59 500.00	45,396.41	9,186.14
SALE 45030 12,239.12	2/18/10 2/23/10	67000610 423452	NOVELL INC ITG (CHANNEL)		10,000.00	4.855	.62 100.00	48,449.38	
SALE 48433	2/23/10 2/26/10	71708110 423464	PFIZER INC ELECTRONIC BROKERAGE SYSTEM		30,000.00	17.697	6.75 150.00	530,744.25	40,542.26

SALE 40646	2/05/10 2/10/10	71817210 423419	PHILIP MORRIS INTERNATIONAL ELECTRONIC BROKERAGE SYSTEM	1,000.00	45.320	.58 5.00	45,314.42	2,865.97
SALE 40646	2/11/10 2/17/10	71817210 423434	PHILIP MORRIS INTERNATIONAL ELECTRONIC BROKERAGE SYSTEM	2,000.00	48.340	1.23 10.00	96,668.77	11,771.88

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

22									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 40646	2/16/10 2/19/10	71817210 423444	PHILIP MORRIS INTERNATIONAL ELECTRONIC BROKERAGE SYSTEM		2,000.00	49.860	1.27 10.00	99,708.73	14,811.84
SALE 40646	2/19/10 2/24/10	71817210 423456	PHILIP MORRIS INTERNATIONAL ELECTRONIC BROKERAGE SYSTEM		1,000.00	49.850	.64 5.00	49,844.36	7,395.91
SALE 49653	1/28/10 2/02/10	75091710 423393	RAMBUS INC INSTINET/SOFT-FACTSET		2,000.00	23.492	.60 100.00	46,884.20	8,131.25
SALE 47837	2/05/10 2/10/10	75102810 423419	RALCORP HOLDINGS INC OPPENHEIMER & CO., INC		1,000.00	63.699	.81 30.00	63,668.19	2,165.39
SALE 42765 811.78	2/16/10 2/19/10	75190730 423444	RAMTRON INTERNATIONAL CORP. CREDIT SUISSE SEC (AES)		2,000.00	2.166	.06 20.00	4,310.94	-
SALE 42765 833.78	2/17/10 2/22/10	75190730 423448	RAMTRON INTERNATIONAL CORP. CREDIT SUISSE SEC (AES)		2,000.00	2.155	.06 20.00	4,288.94	-
SALE 42765 1,149.20	2/23/10 2/26/10	75190730 423464	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)		1,715.00	1.901	.05 17.15	3,243.53	-
SALE 50203	2/05/10 2/10/10	77669610 423419	ROPER INDUSTRIES INC OPPENHEIMER & CO., INC		3,000.00	52.429	2.00 90.00	157,195.00	-1,220.02
SALE 50203	2/19/10 2/24/10	77669610 423456	ROPER INDUSTRIES INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	55.223	1.41 10.00	110,434.59	4,824.57
SALE 40344 727.08	1/28/10 2/02/10	78403A10 423393	SCO GROUP INC. (THE) INSTINET (PORTAL)		5,000.00	.380	.03 25.00	1,874.97	
SALE 40344 1,127.07	2/16/10 2/19/10	78403A10 423444	SCO GROUP INC. (THE) INSTINET (PORTAL)		5,000.00	.460	.03 25.00	2,274.97	
SALE 40344 2,177.06	2/19/10 2/24/10	78403A10 423456	SCO GROUP INC. (THE) INSTINET (PORTAL)		5,000.00	.670	.05 25.00	3,324.95	
SALE 40344 2,177.05	2/22/10 2/25/10	78403A10 423460	SCO GROUP INC. (THE) INSTINET (PORTAL)		5,000.00	.670	.05 25.00	3,324.95	

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

23									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 49559	2/16/10 2/19/10	80090720 423444	SANMINA-SCI CORP CREDIT SUISSE SEC (AES)		2,000.00	15.510	.40 20.00	31,000.20	14,700.63
SALE 49559 16,744.01	2/22/10 2/25/10	80090720 423460	SANMINA-SCI CORP ITG (CHANNEL)		2,000.00	16.532	.42 20.00	33,043.58	
SALE 49559 16,413.01	2/23/10 2/26/10	80090720 423464	SANMINA-SCI CORP ITG (CHANNEL)		2,000.00	16.367	.42 20.00	32,712.58	
SALE 48841 9,023.79	2/18/10 2/23/10	82028010 423452	SHAW GROUP INC (THE) ITG (CHANNEL)		2,000.00	34.765	.89 20.00	69,508.91	
SALE 47177	2/05/10 2/10/10	82706L10 423419	SILICON GRAPHICS INTERNATIO OPPENHEIMER & CO., INC		5,000.00	8.863	.56 150.00	44,166.44	19,929.11

SALE 47177	2/23/10 2/26/10	82706L10 423464	SILICON GRAPHICS INTERNATIO ELECTRONIC BROKERAGE SYSTEM	2,000.00	10.415	.27 10.00	20,818.73	11,123.80
SALE 50740	2/19/10 2/24/10	83056610 423456	SKECHERS USA INC CL A ELECTRONIC BROKERAGE SYSTEM	3,000.00	30.380	1.16 15.00	91,123.84	7,284.42
SALE 50740	2/22/10 2/25/10	83056610 423460	SKECHERS USA INC CL A ELECTRONIC BROKERAGE SYSTEM	3,000.00	30.085	1.15 15.00	90,237.95	6,398.53
SALE 48649	2/08/10 2/11/10	83175610 423424	SMITH & WESSON HOLDING CORP CREDIT SUISSE SEC (AES)	10,000.00	4.120	.53 100.00	41,101.47	-8,017.47
SALE 48649 6,761.48	2/18/10 2/23/10	83175610 423452	SMITH & WESSON HOLDING CORP ITG (CHANNEL)	10,000.00	4.246	.54 100.00	42,357.46	-
SALE 48744	2/19/10 2/24/10	87113010 423456	SYBASE INC ELECTRONIC BROKERAGE SYSTEM	1,000.00	43.420	.56 5.00	43,414.44	4,357.89
SALE 48744	2/22/10 2/25/10	87113010 423460	SYBASE INC ELECTRONIC BROKERAGE SYSTEM	1,000.00	43.950	.56 5.00	43,944.44	4,887.90
SALE 48744	2/23/10 2/26/10	87113010 423464	SYBASE INC ELECTRONIC BROKERAGE SYSTEM	1,000.00	44.295	.57 5.00	44,289.43	5,232.88

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

24									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 49844	2/12/10 2/18/10	88553510 423440	3COM CORP MERRIMAN/OTC		10,000.00	7.527	.96 100.00	75,172.04	959.71
SALE 49844	2/19/10 2/24/10	88553510 423456	3COM CORP LABRANCHE/OTC		10,000.00	7.590	.96 100.00	75,801.04	1,588.71
SALE 49844 1,787.70	2/22/10 2/25/10	88553510 423460	3COM CORP ITG (CHANNEL)		10,000.00	7.610	.97 100.00	76,000.03	
SALE 49844 4,273.38	2/23/10 2/26/10	88553510 423464	3COM CORP ITG (CHANNEL)		20,000.00	7.645	1.95 200.00	152,698.05	
SALE 47828	2/05/10 2/10/10	88830R10 423419	TITAN MACHINERY INC CREDIT SUISSE SEC (AES)		2,000.00	11.377	.29 20.00	22,733.91	-1,153.96
SALE 47828 680.81	2/18/10 2/23/10	88830R10 423452	TITAN MACHINERY INC ITG (CHANNEL)		2,000.00	12.295	.32 20.00	24,568.68	
SALE 49561	1/28/10 2/02/10	91886610 423393	VALASSIS COMMUNICATIONS INC DEUTSCHE BANK AG (DOMESTIC)		3,000.00	20.690	.79 90.00	61,979.21	9,142.20
SALE 49561	2/01/10 2/04/10	91886610 423401	VALASSIS COMMUNICATIONS INC OPPENHEIMER & CO., INC		22,000.00	24.359	6.81 880.00	535,013.39	147,542.01
SALE 49561	2/01/10 2/04/10	91886610 423401	VALASSIS COMMUNICATIONS INC OPPENHEIMER & CO., INC		10,000.00	24.277	3.08 300.00	242,466.92	66,343.57
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213,885.58	2 INTRA-DAY TRANSACTIONS SUBTOTAL:				32,000.00	24.333	9.89 1,180.00	777,480.31	
SALE 49561	2/02/10 2/05/10	91886610 423405	VALASSIS COMMUNICATIONS INC OPPENHEIMER & CO., INC		10,000.00	24.320	3.09 300.00	242,895.91	66,772.55
SALE 50425	2/16/10 2/19/10	92241710 423444	VEECO INSTRUMENTS INC CREDIT SUISSE SEC (AES)		2,000.00	36.767	.94 20.00	73,513.06	5,123.91

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

25									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 50425 3,108.55	2/19/10 2/24/10	92241710 423456	VEECO INSTRUMENTS INC ITG (CHANNEL)		1,000.00	37.314	.48 10.00	37,303.12	

SALE 49011	1/27/10 2/01/10	92343V10 423389	VERIZON COMMUNICATIONS INC DEUTSCHE BANK AG (DOMESTIC)	10,000.00	29.780	3.79 300.00	297,497.21	1,566.90
SALE 49000	1/28/10 2/02/10	92826C83 423393	VISA INC CL A DEUTSCHE BANK AG (DOMESTIC)	2,000.00	84.430	2.15 60.00	168,797.85	28,774.34
SALE 40141	1/27/10 2/01/10	93114210 423389	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)	2,000.00	53.610	1.37 60.00	107,158.63	5,913.87
SALE 40141	1/29/10 2/03/10	93114210 423397	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)	2,000.00	53.682	1.37 60.00	107,301.63	6,056.87
SALE 40141	2/05/10 2/10/10	93114210 423419	WAL-MART STORES, INC. ELECTRONIC BROKERAGE SYSTEM	2,000.00	53.260	1.36 10.00	106,508.64	5,263.88
SALE 40141	2/11/10 2/17/10	93114210 423434	WAL-MART STORES, INC. ELECTRONIC BROKERAGE SYSTEM	4,000.00	53.150	2.71 20.00	212,577.29	10,087.76
SALE 40141	2/18/10 2/23/10	93114210 423452	WAL-MART STORES, INC. ELECTRONIC BROKERAGE SYSTEM	8,000.00	53.250	5.42 40.00	425,954.58	20,975.52
SALE 40141	2/19/10 2/24/10	93114210 423456	WAL-MART STORES, INC. ELECTRONIC BROKERAGE SYSTEM	10,000.00	53.170	6.76 50.00	531,643.24	25,419.42
SALE 40141	2/22/10 2/25/10	93114210 423460	WAL-MART STORES, INC. ELECTRONIC BROKERAGE SYSTEM	2,000.00	53.730	1.37 10.00	107,448.63	6,203.86
SALE 49929	2/19/10 2/24/10	93455010 423456	WARNER MUSIC GROUP CORP ELECTRONIC BROKERAGE SYSTEM	5,000.00	5.627	.36 25.00	28,108.14	1,351.98
SALE 49929	2/22/10 2/25/10	93455010 423460	WARNER MUSIC GROUP CORP ELECTRONIC BROKERAGE SYSTEM	5,000.00	5.628	.36 25.00	28,112.64	1,356.48
SALE 49929	2/23/10 2/26/10	93455010 423464	WARNER MUSIC GROUP CORP ELECTRONIC BROKERAGE SYSTEM	10,000.00	5.652	.72 50.00	56,472.28	2,959.97

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

26	-----								
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS

SALE 46540	1/29/10 2/03/10	94974610 423397	WELLS FARGO & CO DEUTSCHE BANK AG (DOMESTIC)		2,000.00	29.120	.74 60.00	58,179.26	7,695.26
SALE 46540	2/01/10 2/04/10	94974610 423401	WELLS FARGO & CO OPPENHEIMER & CO., INC		2,000.00	28.970	.74 60.00	57,879.26	7,395.26
SALE 47833	2/16/10 2/19/10	98074510 423444	WOODWARD GOVERNOR CO CREDIT SUISSE SEC (AES)		10,000.00	25.728	3.27 100.00	257,175.73	54,268.70
SALE 47586	1/27/10 2/01/10	98884U10 423389	ZAGG INC INSTINET/SOFT-FACTSET		26,000.00	2.147	.71 1,300.00	54,508.29	-101,809.49
SALE 47586	1/28/10 2/02/10	98884U10 423393	ZAGG INC INSTINET/SOFT-FACTSET		20,000.00	2.206	.57 1,000.00	43,125.43	-77,119.01
SALE 47586	1/29/10 2/03/10	98884U10 423397	ZAGG INC INSTINET/SOFT-FACTSET		22,303.00	2.174	.62 1,115.15	47,362.03	-86,728.56
SALE 47586	2/01/10 2/04/10	98884U10 423401	ZAGG INC INSTINET/SOFT-FACTSET		7,697.00	2.065	.21 384.85	15,513.09	-30,762.98
SALE 47586	2/03/10 2/08/10	98884U10 423409	ZAGG INC CREDIT SUISSE SEC (AES)		20,000.00	2.716	.69 200.00	54,125.31	-66,119.14
SALE 48669	2/01/10 2/04/10	G3673810 423401	FRESH DEL MONTE OPPENHEIMER & CO., INC		5,000.00	20.140	1.28 150.00	100,548.22	-12,925.89
SALE 48669	2/05/10 2/10/10	G3673810 423419	FRESH DEL MONTE ELECTRONIC BROKERAGE SYSTEM		2,000.00	20.262	.52 10.00	40,512.48	-4,877.16
SALE 48669	2/19/10 2/24/10	G3673810 423456	FRESH DEL MONTE ELECTRONIC BROKERAGE SYSTEM		2,000.00	20.040	.51 10.00	40,069.49	-5,320.15
SALE 48848	1/28/10 2/02/10	H8912P10 423393	TYCO ELECTRONICS LTD DEUTSCHE BANK AG (DOMESTIC)		1,000.00	26.320	.34 30.00	26,289.66	2,698.90
SALE 48848	2/08/10 2/11/10	H8912P10 423424	TYCO ELECTRONICS LTD ELECTRONIC BROKERAGE SYSTEM		1,000.00	24.770	.32 5.00	24,764.68	1,173.92

4340

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE:

27	-----								
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS

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SALE	2/09/10	H8912P10	TYCO ELECTRONICS LTD				.64		
48848	2/12/10	423428	ELECTRONIC BROKERAGE SYSTEM	2,000.00	24.988	10.00		49,964.36	2,782.85
SALE	2/19/10	H8912P10	TYCO ELECTRONICS LTD				.34		
48848	2/24/10	423456	ELECTRONIC BROKERAGE SYSTEM	1,000.00	26.240	5.00		26,234.66	2,643.90
				-----		-----		-----	
-				SUBTOTAL STOCK SALES:		958,395.00	223.73	17,542,127.45	
830,000.47							18,289.15		
SALES OF COMINGLED-FUND UNITS									

SALE	1/28/10	18538Q13	CLEARWIRE CORP NEW				.19		
50556	2/02/10	423393	INSTINET (PORTAL)	30,000.00	.480	150.00		14,258.81	14,258.48
SALE	1/29/10	18538Q13	CLEARWIRE CORP NEW				.12		
50556	2/03/10	423397	INSTINET (PORTAL)	20,000.00	.470	100.00		9,299.88	9,299.66
SALE	2/01/10	18538Q13	CLEARWIRE CORP NEW				.12		
50556	2/04/10	423401	INSTINET (DOMESTIC)	20,000.00	.443	100.00		8,749.88	8,749.65
				-----		-----		-----	
-				SUBTOTAL UNIT-ASSET SALES:		70,000.00	.43	32,308.57	
32,307.79							350.00		
				-----		-----		-----	
-				TOTAL FUND SALES:		1,028,395.00	224.16	17,574,436.02	
862,308.26							18,639.15		
END OF REPORT FOR: N.J. BEST - POOLED EQUITY FD									

4805

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

SUPPLEMENTAL ANNUITY COLLECT TR (4805)

PAGE:

28

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF STOCK AND OTHER EQUITIES									
SALE 8062 100,467.12	2/15/10 2/16/10	12189T10 423420	BURLINGTON NORTHERN SANTA F TENDERED		1,162.65	100.00		116,265.40	
SALE 37561 20,261.04	2/03/10 2/08/10	17285T10 423410	CITADEL BROADCASTING CORP. INSTINET (PORTAL)		3,357.00	.047	.01 16.79	140.98	-
SALE 10650 190,498.85	2/25/10 2/26/10	44993410 423420	IMS HEALTH INC. TENDERED		15,777.00	22.000		347,094.00	
SALE 33751 8,160.70	2/03/10 2/08/10	89705120 423410	TRONOX INC. CL B INSTINET (PORTAL)		1,070.00	.450	.01 5.35	476.14	-
					-----		-----	-----	-----
					SUBTOTAL STOCK SALES:		.02	463,976.52	
262,544.23							22.14		
					-----		-----	-----	-----
					TOTAL FUND SALES:		.02	463,976.52	
262,544.23							22.14		
END OF REPORT FOR: SUPPLEMENTAL ANNUITY COLLECT TR									

5050

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

CASH MANAGEMENT FD (5050)

PAGE:

29

TRXN/ INVNT#	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	2/03/10	00279HKK	ABBAY NATIONAL YANKEE CERT	.1200		.120			

50683	2/03/10	288587	ABBEY NATIONAL	2/11/10	30,000,000.00	100.00		30,000,000.00
PUR	2/03/10	00279HKK	ABBEY NATIONAL YANKEE CERT	.1200		.120		
50684	2/03/10	288587	ABBEY NATIONAL	2/11/10	40,000,000.00	100.00		40,000,000.00
PUR	2/11/10	00279HKU	ABBEY NATIONAL YANKEE CERT	.1400		.140		
50746	2/11/10	288619	ABBEY NATIONAL	3/09/10	110,000,000.00	100.00		110,000,000.00
PUR	2/22/10	00279HKX	ABBEY NATIONAL YANKEE CERT	.1500		.150		
50830	2/22/10	288650	ABBEY NATIONAL	3/31/10	70,000,000.00	100.00		70,000,000.00
PUR	2/22/10	00282DCK	ABBOTT LABS DISC C P	.1100		.110		
50828	2/22/10	288650	BGC FINANCIAL	3/19/10	31,000,000.00	99.992		30,997,631.94
PUR	2/17/10	00282DCQ	ABBOTT LABS DISC C P	.1200		.120		
50789	2/17/10	288632	MESIROW FINANCIAL, INC	3/24/10	59,000,000.00	99.988		58,993,116.67
PUR	2/19/10	0556M4T9	BNP PARIBAS YANKEE CERT DEP	.1300		.130		
50814	2/19/10	288644	BNP PARIBAS	3/05/10	50,000,000.00	100.00		50,000,000.00
PUR	2/19/10	0556M4U2	BNP PARIBAS YANKEE CERT DEP	.1500		.150		
50813	2/19/10	288644	BNP PARIBAS	3/19/10	52,000,000.00	100.00		52,000,000.00
PUR	2/03/10	0556N1B4	BNP PARIBAS FINANCE INC DIS	.1400		.140		
50676	2/03/10	288587	BNP PARIBAS	2/04/10	50,000,000.00	100.00		49,999,805.56
PUR	2/04/10	0556N1B5	BNP PARIBAS FINANCE INC DIS	.1400		.140		
50696	2/04/10		BNP PARIBAS	2/05/10	8,347,000.00	100.00		8,346,967.54
PUR	2/03/10	0556N1B8	BNP PARIBAS FINANCE INC DIS	.1300		.130		
50680	2/03/10	288587	BNP PARIBAS	2/08/10	70,000,000.00	99.998		69,998,736.11
PUR	2/17/10	0556N1BJ	BNP PARIBAS FINANCE INC DIS	.1200		.120		
50792	2/17/10	288632	BNP PARIBAS	2/18/10	1,838,000.00	100.00		1,837,993.87

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
CASH MANAGEMENT FD (5050) -Cont.

PAGE:

30									
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	2/18/10	0556N1BK	BNP PARIBAS FINANCE INC DIS	.1100		.110			
50805	2/18/10	288638	BNP PARIBAS	2/19/10	12,230,000.00	100.00		12,229,962.63	
PUR	2/24/10	0556N1BR	BNP PARIBAS FINANCE INC DIS	.1100		.110			
50878	2/24/10	288662	BNP PARIBAS	2/25/10	5,105,000.00	100.00		5,104,984.40	
PUR	2/24/10	0556N1BR	BNP PARIBAS FINANCE INC DIS	.1100		.110			
50879	2/24/10	288662	BNP PARIBAS	2/25/10	11,567,000.00	100.00		11,566,964.66	
PUR	2/26/10	0556N1C1	BNP PARIBAS FINANCE INC DIS	.1200		.120			
50908	2/26/10	288673	BNP PARIBAS	3/01/10	30,000,000.00	99.999		29,999,700.00	
PUR	2/26/10	0556N1C1	BNP PARIBAS FINANCE INC DIS	.1200		.120			
50912	2/26/10	288673	BNP PARIBAS	3/01/10	40,000,000.00	99.999		39,999,600.00	
PUR	2/22/10	06366FVS	BANK OF MONTREAL YANKEE C D	.1600		.160			
50829	2/22/10	288650	BMO/HARRIS TRUST & SAVINGS	3/29/10	30,000,000.00	100.00		30,000,000.00	
PUR	2/09/10	06416P2M	BANK OF NOVA SCOTIA YANKEE	.1400		.140			
50731	2/09/10	288609	BANK OF NOVA SCOTIA	3/03/10	77,000,000.00	100.00		77,000,000.00	
PUR	2/09/10	06538APH	BK OF TOKYO MITSUBISHI UFJ	.1800		.180			
50730	2/09/10	288609	BANK OF TOKYO MITSUBUSHI	3/12/10	25,000,000.00	100.00		25,000,000.00	
PUR	2/17/10	06538AQB	BK OF TOKYO MITSUBISHI UFJ	.1700		.170			
50787	2/17/10	288632	BANK OF TOKYO MITSUBUSHI	3/08/10	25,000,000.00	100.00		25,000,000.00	
PUR	2/01/10	13170MGZ	CALYON YANKEE CERT DEP	.1700		.170			
50664	2/01/10	288572	CALYON NY	3/01/10	60,000,000.00	100.00		60,000,000.00	
PUR	2/04/10	13170SB5	CALYON NA INC DISC CP	.1500		.150			
50695	2/04/10	288592	CALYON NY	2/05/10	45,000,000.00	100.00		44,999,812.50	
PUR	2/05/10	13170SB8	CALYON NA INC DISC CP	.1400		.140			
50700	2/05/10	288598	CALYON NY	2/08/10	15,000,000.00	99.999		14,999,825.00	
PUR	2/05/10	13170SB8	CALYON NA INC DISC CP	.1500		.150			
50702	2/05/10	288598	CALYON NY	2/08/10	15,217,000.00	99.999		15,216,809.79	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
CASH MANAGEMENT FD (5050) -Cont.

PAGE:

31									
TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS

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PUR 50660	2/01/10 2/01/10	13443DB4 288572	CAMPBELL SOUP CO DISC C P JP MORGAN	.0700 2/04/10	30,000,000.00	99.999		29,999,825.01
PUR 50756	2/11/10 2/11/10	13443DBH 288619	CAMPBELL SOUP CO DISC C P JP MORGAN	.0700 2/17/10	30,000,000.00	99.999		29,999,649.99
PUR 50864	2/23/10 2/23/10	13443DC2 288656	CAMPBELL SOUP DISC C P BGC FINANCIAL	.0800 3/02/10	10,000,000.00	99.998		9,999,844.44
PUR 50851	2/23/10 2/23/10	13443DC3 288656	CAMPBELL SOUP DISC C P BGC FINANCIAL	.0800 3/03/10	20,000,000.00	99.998		19,999,644.44
PUR 50863	2/23/10 2/23/10	13443DC3 288656	CAMPBELL SOUP DISC C P BGC FINANCIAL	.0800 3/03/10	20,391,000.00	99.998		20,390,637.49
PUR 50762	2/16/10 2/16/10	13508UCN 288626	GOV'T OF CANADA DISC C P ROYAL BANK OF CANADA	.1000 3/22/10	45,000,000.00	99.991		44,995,750.00
PUR 50899	2/25/10 2/25/10	13607FCB 288667	CANADIAN IMPERIAL HOLDINGS CIBC Oppenheimer	.0900 3/11/10	35,000,000.00	99.997		34,998,775.00
PUR 50682	2/03/10 2/03/10	16677E2U 288587	CHEVRON FUNDING IBN CHEVRON USA INC	.0800 2/05/10	20,000,000.00	100.00		20,000,000.00
PUR 50694	2/04/10 2/04/10	16677E2V 288592	CHEVRON FUNDING IBN CHEVRON USA INC	.1000 3/02/10	100,000,000.00	100.00		100,000,000.00
PUR 50744	2/11/10 2/11/10	16677E3J 288619	CHEVRON FUNDING IBN CHEVRON USA INC	.1200 3/05/10	15,000,000.00	100.00		15,000,000.00
PUR 50785	2/17/10 2/17/10	16677E3N 288632	CHEVRON FUNDING IBN CHEVRON USA INC	.1100 3/08/10	25,000,000.00	100.00		25,000,000.00
PUR 50832	2/22/10 2/22/10	16677E3R 288650	CHEVRON FUNDING IBN CHEVRON USA INC	.1000 3/09/10	44,000,000.00	100.00		44,000,000.00
PUR 50871	2/24/10 2/24/10	16677E3U 288662	CHEVRON FUNDING IBN CHEVRON USA INC	.0900 3/08/10	26,000,000.00	100.00		26,000,000.00

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

32

CASH MANAGEMENT FD (5050) -Cont.

PAGE:

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50786	2/17/10 2/17/10	19416FC9 288632	COLGATE PALMOLIVE CO DISC C CITIGROUP/CITIBANK DOMESTIC	.0800 3/09/10	45,000,000.00	99.996		44,998,000.02	
PUR 50900	2/25/10 2/25/10	19416FCJ 288667	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.0700 3/18/10	7,376,000.00	99.996		7,375,698.82	
PUR 50767	2/16/10 2/16/10	20259XYK 288626	COMMERZE BANK YANKEE CERT D BGC FINANCIAL	.1800 3/16/10	80,000,000.00	100.00		80,000,000.00	
PUR 50822	2/19/10 2/19/10	22532CBN 288644	CREDIT AGRICOLE NA INC DISC CREDIT AGRICOLE INDOSUEZ	.1200 2/22/10	6,505,000.00	99.999		6,504,934.95	
PUR 50911	2/26/10 2/26/10	22532CC1 288673	CREDIT AGRICOLE NA INC DISC CREDIT AGRICOLE INDOSUEZ	.1100 3/01/10	35,000,000.00	99.999		34,999,679.17	
PUR 50821	2/19/10 2/19/10	22532YAY 288644	CREDIT AGRICOLE CORP INV BK CREDIT AGRICOLE INDOSUEZ	.1300 3/05/10	20,000,000.00	100.00		20,000,000.00	
PUR 50875	2/24/10 2/24/10	22536FM9 288662	CREDIT INDUSTRIAL COMM NY Y CREDIT INDUSTRIAL&COMMERCIA	.2000 3/30/10	50,000,000.00	100.00		50,000,000.00	
PUR 50764	2/16/10 2/16/10	2363F7CN 288626	DANSKE CORP DISC C P MESIROW FINANCIAL, INC	.1600 3/22/10	80,000,000.00	99.985		79,987,911.12	
PUR 50820	2/19/10 2/19/10	25154TAW 288644	DEUTSCHE BANK YANKEE CERT D DEUTSCHE BANK	.1300 3/17/10	25,000,000.00	100.00		25,000,000.00	
PUR 50874	2/24/10 2/24/10	25154TBB 288662	DEUTSCHE BANK AG YANKEE CER DEUTSCHE BANK	.1300 3/05/10	55,000,000.00	100.00		55,000,000.00	
PUR 50747	2/11/10 2/11/10	3025P1C1 288619	FPL FUELS INC DISC C P GOLDMAN SACHS & COMPANY	.1700 3/01/10	23,000,000.00	99.992		22,998,045.00	
PUR 50736	2/09/10 2/09/10	3025P1CA 288609	FPL FUELS INC DISC C P GOLDMAN SACHS & COMPANY	.1500 3/10/10	40,000,000.00	99.988		39,995,166.68	
PUR 50763	2/16/10 2/16/10	3025P1CK 288626	FPL FUELS INC DISC C P GOLDMAN SACHS & COMPANY	.2000 3/19/10	37,000,000.00	99.983		36,993,627.79	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

CASH MANAGEMENT FD (5050) -Cont.										PAGE:
33										
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD		RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50745	2/11/10 2/11/10	3696E2K7 288619	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY		.1300 3/05/10	35,000,000.00	.130 100.00		35,000,000.00	
PUR 50748	2/11/10 2/11/10	3696E2K8 288619	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY		.1400 3/15/10	87,000,000.00	.140 100.00		87,000,000.00	
PUR 50757	2/11/10 2/11/10	3696E2K8 288619	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY		.1400 3/15/10	11,673,000.00	.140 100.00		11,673,000.00	
PUR 50915	2/26/10 2/26/10	3696E2N5 288673	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY		.1400 3/22/10	4,616,000.00	.140 100.00		4,616,000.00	
PUR 50720	2/08/10 2/08/10	46115KBH 288604	INTESA SAN PAOLO YANKEE C D TRADITION AISEL SECURITIES		.1600 3/10/10	75,000,000.00	.160 100.00		75,000,000.00	
PUR 50648	2/01/10 2/01/10	4611K1B8 288572	INTESA FUNDING LLC DISC C P BARCLAYS CAPITAL INC		.1200 2/08/10	50,000,000.00	.120 99.998		49,998,833.35	
PUR 50670	2/02/10 2/02/10	4611K1B8 288581	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC		.1300 2/08/10	60,000,000.00	.130 99.998		59,998,700.00	
PUR 50681	2/03/10 2/03/10	4611K1B8 288587	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC		.1300 2/08/10	30,000,000.00	.130 99.998		29,999,458.33	
PUR 50913	2/26/10 2/26/10	4611K1C1 288673	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC		.1100 3/01/10	50,000,000.00	.110 99.999		49,999,541.67	
PUR 50714	2/08/10 2/08/10	4611K1C8 288604	INTESA FUNDING LLC DISC C P MESIROW FINANCIAL, INC		.1600 3/08/10	60,000,000.00	.160 99.988		59,992,533.34	
PUR 50815	2/19/10 2/19/10	58934BCH 288644	MERCK & CO. DISC C P MESIROW FINANCIAL, INC		.1000 3/17/10	48,000,000.00	.100 99.993		47,996,533.34	
PUR 50661	2/01/10 2/01/10	63253LGG 288572	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL		.1200 2/02/10	10,000,000.00	.120 100.00		10,000,000.00	
PUR 50663	2/01/10 2/01/10	63253LGG 288572	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL		.1200 2/02/10	23,000,000.00	.120 100.00		23,000,000.00	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

CASH MANAGEMENT FD (5050) -Cont.										PAGE:
34										
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD		RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50665	2/01/10 2/01/10	63253LGG 288572	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL		.1200 2/02/10	5,379,000.00	.120 100.00		5,379,000.00	
PUR 50671	2/02/10 2/02/10	63253LGH 288581	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL		.1200 2/03/10	30,000,000.00	.120 100.00		30,000,000.00	
PUR 50689	2/03/10 2/03/10	63253LGJ 288587	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL		.1000 2/04/10	6,705,000.00	.100 100.00		6,705,000.00	
PUR 50877	2/24/10 2/24/10	63253LGK 288662	NATIONAL AUSTRALIA FD DE IB NATL AUSTRALIA FUNDING DELA		.0800 2/25/10	20,000,000.00	.080 100.00		20,000,000.00	
PUR 50733	2/09/10 2/09/10	65556QA2 288609	NORDEA BANK FINLAND NY YANK BGC FINANCIAL		.1600 3/05/10	49,500,000.00	.160 100.00		49,500,000.00	
PUR 50788	2/17/10 2/17/10	7426M5CR 288632	PRIVATE EXPORT FDG CORP DIS WILLIAMS CAPITAL GROUP		.1000 3/25/10	75,000,000.00	.100 99.990		74,992,500.00	
PUR 50647	2/01/10 2/01/10	83365SB2 288572	SOCIETE GENERALE N.A. INC D BARCLAYS CAPITAL INC		.1400 2/02/10	50,000,000.00	.140 100.00		49,999,805.55	
PUR 50677	2/03/10 2/03/10	83365SB4 288587	SOCIETE GENERALE NO AMERICA BARCLAYS CAPITAL INC		.1400 2/04/10	50,000,000.00	.140 100.00		49,999,805.55	
PUR 50721	2/08/10 2/08/10	83365SB9 288604	SOCIETE GENERALE NA INC DIS JP MORGAN		.1400 2/09/10	2,140,000.00	.140 100.00		2,139,991.68	
PUR 50780	2/16/10 2/16/10	83365SBH 288626	SOCIETE GENERALE N.A. INC D JP MORGAN		.1400 2/17/10	11,482,000.00	.140 100.00		11,481,955.35	
PUR 50834	2/22/10 2/22/10	83365SBP 288650	SOCIETE GENERALE NA INC DIS BARCLAYS CAPITAL INC		.1600 2/23/10	35,000,000.00	.160 100.00		34,999,844.46	
PUR 50840	2/22/10 2/22/10	83365SBP 288650	SOCIETE GENERALE NA INC DIS JP MORGAN		.1600 2/23/10	10,790,000.00	.160 100.00		10,789,952.05	
PUR 50873	2/24/10 2/24/10	83365SBR 288662	SOCIETE GENERALE NA INC DIS BARCLAYS CAPITAL INC		.1300 2/25/10	19,000,000.00	.130 100.00		18,999,931.39	

5050

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

CASH MANAGEMENT FD (5050) -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
PUR 50876	2/24/10 2/24/10	83365SBR 288662	SOCIETE GENERALE NA INC DIS BARCLAYS CAPITAL INC	.1300 2/25/10	30,000,000.00	100.00		29,999,891.67	
PUR 50909	2/26/10 2/26/10	83365SC1 288673	SOCIETE GENERALE NA INC DIS BARCLAYS CAPITAL INC	.1500 3/01/10	20,000,000.00	99.999		19,999,750.00	
PUR 50901	2/26/10 2/26/10	83365SC1 288673	SOCIETE GENERALE NA INC DIS JP MORGAN	.1500 3/01/10	30,000,000.00	99.999		29,999,625.00	
PUR 50649	2/01/10 2/01/10	8336W0L2 288572	SOCIETE GENERALE YANKEE C D SOCIETE GENERALE INTERNATIO	.1800 3/01/10	50,000,000.00	100.00		50,000,000.00	
PUR 50662	2/01/10 2/01/10	8336W0L6 288572	SOCIETE GENERALE YANKEE C D SOCIETE GENERALE INTERNATIO	.1500 2/11/10	30,000,000.00	100.00		30,000,000.00	
PUR 50766	2/16/10 2/16/10	8336W0P8 288626	SOCIETE GENERALE YANKEE C D SOCIETE GENERALE INTERNATIO	.1700 3/12/10	33,000,000.00	100.00		33,000,000.00	
PUR 50771	2/16/10 2/16/10	8336W0P8 288626	SOCIETE GENERALE YANKEE C D SOCIETE GENERALE INTERNATIO	.1700 3/12/10	47,000,000.00	100.00		47,000,000.00	
PUR 50790	2/17/10 2/17/10	90467BCP 288632	UNICREDITO DELAWARE INC DIS BGC FINANCIAL	.2000 3/23/10	80,000,000.00	99.981		79,984,888.89	
PUR 50777	2/16/10 2/16/10	912795U5 288626	U.S. TREASURY BILLS BARCLAYS CAPITAL INC	.1050 6/03/10	13,000,000.00	99.969		12,995,942.92	
PUR 50737	2/09/10 2/10/10	912795UU 288613	U.S. TREASURY BILLS HSBC (DOMESTIC)	.1120 6/17/10	120,000,000.00	99.960		119,952,586.68	
PUR 50791	2/17/10 2/17/10	912795UW 288632	U.S. TREASURY BILLS BARCLAYS CAPITAL INC	.1200 7/08/10	80,000,000.00	99.953		79,962,400.00	
PUR 50831	2/22/10 2/22/10	912795UY 288650	U.S. TREASURY BILLS BARCLAYS CAPITAL INC	.1400 7/15/10	100,000,000.00	99.944		99,944,388.90	
SUBTOTAL FIXED PURCHASES:					3429861000.00			3429630960.71	
TOTAL FUND PURCHASES:					3429861000.00			3429630960.71	

END OF REPORT FOR: CASH MANAGEMENT FD

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

COMMON PENSION FD A (5140)

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
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 46114	2/17/10 2/22/10	00423910 423445	ACADIA REALTY TRUST BLAYLOCK ROBERT VAN LLC		25,000.00	16.291	250.00	407,522.50	
PUR 46114	2/19/10 2/24/10	00423910 423453	ACADIA REALTY TRUST WILLIAMS CAPITAL GROUP		20,000.00	16.642	200.00	333,040.00	
PUR 50759	2/12/10 2/18/10	00709410 423437	ADMINISTAFF INC BLAYLOCK ROBERT VAN LLC		50,000.00	16.843	500.00	842,670.00	
PUR 38056	1/28/10 2/02/10	03748R10 423390	APARTMENT INVEST. & MGMT. C COWEN AND CO., LLC		25,000.00	15.378	1,000.00	385,457.50	
PUR 31174	1/28/10 2/02/10	04420910 423390	ASHLAND INC. DEUTSCHE BANK AG (DOMESTIC)		16,000.00	42.331	640.00	677,928.00	
PUR 42543	1/29/10 2/03/10	05874B10 423394	BALLY TECHNOLOGIES INC BARCLAYS CAPITAL (DOMESTIC)		10,000.00	40.236	400.00	402,759.00	
PUR 13225	2/18/10 2/23/10	06050510 423449	BANK OF AMERICA CORP MERIDIAN EQUITY PARTNERS		150,000.00	15.837	1,500.00	2,376,975.00	
PUR 13225	2/18/10 2/23/10	06050510 423449	BANK OF AMERICA CORP PRINCETON SECURITIES GROUP		150,000.00	15.837	1,500.00	2,376,975.00	
PUR	1/28/10	09063H10	BIOMED REALTY TRUST INC						

50617	2/02/10	423390	GOLDMAN SACHS & COMPANY	100,000.00	14.609	4,000.00	1,464,860.00
PUR 50617	2/05/10 2/10/10	09063H10 423416	BIOMED REALTY TRUST INC BLAYLOCK ROBERT VAN LLC	25,000.00	13.854	250.00	346,592.50
PUR 47056	2/11/10 2/17/10	12640810 423431	CSX CORP GRISWOLD COMPANY	125,000.00	45.100	1,250.00	5,638,787.50
PUR 47056	2/11/10 2/17/10	12640810 423431	CSX CORP ICAP CORPORATES LLC	125,000.00	45.082	1,250.00	5,636,462.50

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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
PUR 47056	2/16/10 2/19/10	12640810 423441	CSX CORP ICAP CORPORATES LLC		130,000.00	45.853	1,300.00	5,962,216.00	
PUR 47056	2/17/10 2/22/10	12640810 423445	CSX CORP ICAP CORPORATES LLC		225,000.00	45.869	2,250.00	10,322,797.50	
PUR 47056	2/17/10 2/22/10	12640810 423445	CSX CORP WILLIAMS CAPITAL GROUP		110,000.00	46.045	1,100.00	5,066,017.00	
PUR 47056	2/19/10 2/24/10	12640810 423453	CSX CORP MERIDIAN EQUITY PARTNERS		210,000.00	46.849	2,100.00	9,840,474.00	
PUR 49668	2/17/10 2/22/10	14365830 423445	CARNIVAL CORP BLAYLOCK ROBERT VAN LLC		10,000.00	34.000	100.00	340,100.00	
PUR 46820	2/12/10 2/18/10	18683K10 423437	CLIFFS NATURAL RESOURCES ICAP CORPORATES LLC		415,000.00	45.118	4,150.00	18,727,954.00	
PUR 46820	2/23/10 2/26/10	18683K10 423461	CLIFFS NATURAL RESOURCES PACIFIC AMERICAN SECURITIES		35,000.00	52.665	350.00	1,843,607.50	
PUR 40172	2/08/10 2/11/10	19238U10 423421	COGDELL SPENCER INC. GRISWOLD COMPANY		50,000.00	6.091	500.00	305,040.00	
PUR 40172	2/09/10 2/12/10	19238U10 423425	COGDELL SPENCER INC. WILLIAMS CAPITAL GROUP		6,400.00	6.000	64.00	38,464.00	
PUR 40172	2/11/10 2/17/10	19238U10 423431	COGDELL SPENCER INC. WILLIAMS CAPITAL GROUP		2,600.00	6.000	26.00	15,626.00	
PUR 23444	2/08/10 2/11/10	20825C10 423421	CONOCOPHILLIPS MERIDIAN EQUITY PARTNERS		125,000.00	47.766	1,250.00	5,971,987.50	
PUR 23444	2/19/10 2/24/10	20825C10 423453	CONOCOPHILLIPS BMO CAPITAL MARKETS/EXECUTI		75,000.00	48.929	750.00	3,670,455.00	
PUR 23444	2/22/10 2/25/10	20825C10 423457	CONOCOPHILLIPS TOUSSAINT CAPITAL		80,000.00	48.747	800.00	3,900,552.00	

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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
PUR 48840	1/28/10 2/02/10	20854P10 423390	CONSOL ENERGY INC COWEN AND CO., LLC		75,000.00	49.059	3,000.00	3,682,410.00	
PUR 02381	1/28/10 2/02/10	23282010 423390	CYTEC INDUSTRIES INC. SANFORD BERNSTEIN & CO.		32,000.00	37.662	1,280.00	1,206,460.80	
PUR 02381	1/29/10 2/03/10	23282010 423394	CYTEC INDUSTRIES INC. SANFORD BERNSTEIN & CO.		35,000.00	39.704	1,400.00	1,391,033.00	
PUR 13878	2/22/10 2/25/10	23585110 423457	DANAHER CORP. PACIFIC AMERICAN SECURITIES		100,000.00	75.691	1,000.00	7,570,060.00	
PUR 13878	2/22/10 2/25/10	23585110 423457	DANAHER CORP. STURDIVANT/EXECUTION		75,000.00	75.785	750.00	5,684,610.00	
PUR 43149	2/01/10 2/04/10	23719410 423398	DARDEN RESTAURANTS INC CITIGROUP/CITIBANK DOMESTIC		25,000.00	37.347	1,000.00	934,670.00	
PUR 48222	1/28/10 2/02/10	26054310 423390	DOW CHEMICAL CAPIS/SOFT		300,000.00	27.493	15,000.00	8,262,930.00	

PUR 38678	2/08/10 2/11/10	26613Q10 423421	DUPONT FABROS TECHNOLOGY IN WILLIAMS CAPITAL GROUP	10,000.00	16.332	100.00	163,415.00
PUR 24066	2/17/10 2/22/10	27805810 423445	EATON CORP. MURIEL SERBERT & CO	150,000.00	66.957	1,500.00	10,045,050.00
PUR 50616	1/28/10 2/02/10	28140H10 423390	EDUCATION REALTY TRUST INC CITIGROUP/CITIBANK DOMESTIC	29,754.00	5.230	1,190.16	156,812.51
PUR 50616	1/29/10 2/03/10	28140H10 423394	EDUCATION REALTY TRUST INC CITIGROUP/CITIBANK DOMESTIC	5,246.00	5.250	209.84	27,751.34
PUR 50616	2/03/10 2/08/10	28140H10 423406	EDUCATION REALTY TRUST INC CITIGROUP/CITIBANK DOMESTIC	15,000.00	5.485	600.00	82,873.50
PUR 18169	2/17/10 2/22/10	29101110 423445	EMERSON ELECTRIC CO. STURDIVANT/EXECUTION	325,000.00	47.068	3,250.00	15,300,285.00

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -Cont.

PAGE:

39									
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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 18169	2/18/10 2/23/10	29101110 423449	EMERSON ELECTRIC CO. STURDIVANT/EXECUTION		50,000.00	47.413	500.00	2,371,140.00	
PUR 15200	1/29/10 2/03/10	30231G10 423394	EXXON MOBIL CORP. BARCLAYS CAPITAL (DOMESTIC)		35,000.00	64.898	1,400.00	2,272,830.00	
PUR 15200	1/29/10 2/03/10	30231G10 423394	EXXON MOBIL CORP. RAYMOND JAMES & ASSOCIATES,		45,000.00	65.012	1,800.00	2,927,335.50	
PUR 48395	1/29/10 2/03/10	34484910 423394	FOOT LOCKER INC BARCLAYS CAPITAL (DOMESTIC)		10,000.00	11.537	400.00	115,773.00	
PUR 48395	2/08/10 2/11/10	34484910 423421	FOOT LOCKER INC WILLIAMS CAPITAL GROUP		25,000.00	11.680	250.00	292,240.00	
PUR 25180	2/02/10 2/05/10	34637510 423402	FORMFACTOR, INC. CREDIT SUISSE SEC (USA) LLC		12,500.00	15.797	375.00	197,831.25	
PUR 25180	2/02/10 2/05/10	34637510 423402	FORMFACTOR, INC. INSTINET/SOFT-FACTSET		12,500.00	15.758	625.00	197,602.50	
PUR 48401	2/08/10 2/11/10	36237H10 423421	G-III APPAREL GROUP LTD CREDIT SUISSE SEC (AES)		10,000.00	18.724	100.00	187,343.00	
PUR 49900	1/28/10 2/02/10	37731610 423390	GLATFELTER BARCLAYS CAPITAL (DOMESTIC)		55,300.00	13.356	2,212.00	740,798.80	
PUR 49900	1/29/10 2/03/10	37731610 423394	GLATFELTER BARCLAYS CAPITAL (DOMESTIC)		114,700.00	13.802	4,588.00	1,587,700.34	
PUR 49900	2/01/10 2/04/10	37731610 423398	GLATFELTER BARCLAYS CAPITAL (DOMESTIC)		71,761.00	13.766	2,870.44	990,739.54	
PUR 49900	2/02/10 2/05/10	37731610 423402	GLATFELTER BARCLAYS CAPITAL (DOMESTIC)		61,445.00	13.918	2,457.80	857,643.17	
PUR 49900	2/03/10 2/08/10	37731610 423406	GLATFELTER BARCLAYS CAPITAL (DOMESTIC)		66,794.00	13.758	2,671.76	921,630.29	

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -Cont.

PAGE:

40									
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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 13025	2/17/10 2/22/10	38141G10 423445	GOLDMAN SACHS GROUP INC BLAYLOCK ROBERT VAN LLC		30,000.00	157.28	300.00	4,718,820.00	
PUR 50440	1/28/10 2/02/10	42782510 423390	HERSHA HOSPITALITY TR CITIGROUP/CITIBANK DOMESTIC		40,000.00	3.589	1,600.00	145,144.00	
PUR 12113	1/27/10 2/01/10	42823610 423386	HEWLETT-PACKARD CO MORGAN STANLEY		50,000.00	48.815	2,000.00	2,442,740.00	
PUR 50809	2/18/10 2/23/10	42833L10 423449	HGREGG INC BMO CAPITAL MARKETS/EXECUTI		10,000.00	19.500	100.00	195,100.00	
PUR 9428	2/08/10 2/11/10	43707610 423421	HOME DEPOT INC PRINCETON SECURITIES GROUP		50,000.00	28.825	500.00	1,441,730.00	

PUR 15341	2/17/10 2/22/10	43851610 423445	HONEYWELL INTERNATIONAL INC PACIFIC AMERICAN SECURITIES	295,000.00	39.090	2,950.00	11,534,529.50
PUR 17139	1/28/10 2/02/10	45920010 423390	INTL BUSINESS MACHINES CORP DEUTSCHE BANK AG (DOMESTIC)	10,000.00	124.09	400.00	1,241,392.00
PUR 17139	2/02/10 2/05/10	45920010 423402	INTL BUSINESS MACHINES CORP OPPENHEIMER & CO., INC	15,000.00	124.40	600.00	1,866,595.50
PUR 19046	2/18/10 2/23/10	46625H10 423449	JP MORGAN CHASE & CO CABRERA	125,000.00	40.179	1,250.00	5,023,575.00
PUR 50614	1/28/10 2/02/10	48007410 423390	JONES APPAREL DEUTSCHE BANK AG (DOMESTIC)	25,000.00	14.323	1,000.00	359,077.50
PUR 50614	1/28/10 2/02/10	48007410 423390	JONES APPAREL GOLDMAN SACHS & COMPANY	75,000.00	14.364	3,000.00	1,080,322.50
PUR 50614	1/29/10 2/03/10	48007410 423394	JONES APPAREL DEUTSCHE BANK AG (DOMESTIC)	2,502.00	14.250	100.08	35,753.58
PUR 50614	2/04/10 2/09/10	48007410 423411	JONES APPAREL OPPENHEIMER & CO., INC	25,000.00	14.750	1,000.00	369,750.00

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -Cont.

PAGE:

41

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50614	2/05/10 2/10/10	48007410 423416	JONES APPAREL OPPENHEIMER & CO., INC		25,000.00	14.562	1,000.00	365,060.00	
PUR 08730	1/27/10 2/01/10	48248010 423386	KLA-TENCOR CORPORATION JANNEY MONTGOMERY SCOTT		50,000.00	30.472	1,500.00	1,525,090.00	
PUR 08730	1/28/10 2/02/10	48248010 423390	KLA-TENCOR CORPORATION INSTINET/SOFT-FACTSET		20,000.00	29.661	1,000.00	594,214.00	
PUR 08730	2/02/10 2/05/10	48248010 423402	KLA-TENCOR CORPORATION CREDIT SUISSE SEC (USA) LLC		25,000.00	28.950	750.00	724,487.50	
PUR 42797	2/02/10 2/05/10	50240310 423402	LTX-CREDENCE CORP CREDIT SUISSE SEC (USA) LLC		10,000.00	2.519	300.00	25,490.00	
PUR 50679	2/02/10 2/05/10	51280710 423402	LAM RESEARCH CREDIT SUISSE SEC (USA) LLC		50,000.00	33.915	1,500.00	1,697,260.00	
PUR 50698	2/04/10 2/09/10	51783410 423411	LAS VEGAS SANDS CORP OPPENHEIMER & CO., INC		25,000.00	15.410	1,000.00	386,250.00	
PUR 50698	2/04/10 2/09/10	51783410 423411	LAS VEGAS SANDS CORP OPPENHEIMER & CO., INC		50,000.00	15.822 =====	2,000.00	793,085.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					75,000.00	15.684	3,000.00	1,179,335.00	
PUR 50698	2/05/10 2/10/10	51783410 423416	LAS VEGAS SANDS CORP BLAYLOCK ROBERT VAN LLC		50,000.00	15.303	500.00	765,640.00	
PUR 50698	2/09/10 2/12/10	51783410 423425	LAS VEGAS SANDS CORP BMO CAPITAL MARKETS/EXECUTI		10,000.00	15.550	100.00	155,600.00	
PUR 50698	2/18/10 2/23/10	51783410 423449	LAS VEGAS SANDS CORP BLAYLOCK ROBERT VAN LLC		10,000.00	15.979	100.00	159,891.00	

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -Cont.

PAGE:

42

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50810	2/18/10 2/23/10	53418710 423449	LINCOLN NATIONAL CORP TOUSSAINT CAPITAL		200,000.00	25.358	2,000.00	5,073,660.00	
PUR 48822	2/01/10 2/04/10	55269010 423398	MDU RESOURCES GROUP INC GOLDMAN SACHS & COMPANY		39,000.00	20.891	1,560.00	816,312.90	
PUR 48822	2/01/10 2/04/10	55269010 423398	MDU RESOURCES GROUP INC SANFORD BERNSTEIN & CO.		61,000.00	20.902	2,440.00	1,277,468.10	

PUR 45230	2/01/10 2/04/10	55616P10 423398	MACY'S INC JP MORGAN	50,000.00	15.710	2,000.00	787,500.00
PUR 49021	2/17/10 2/22/10	57636Q10 423445	MASTERCARD INC BLAYLOCK ROBERT VAN LLC	30,000.00	224.56	300.00	6,737,322.00
PUR 22268	2/17/10 2/22/10	59156R10 423445	METLIFE, INC. GRISWOLD COMPANY	150,000.00	34.937	1,500.00	5,241,990.00
PUR 50644	1/29/10 2/03/10	62937750 423394	NRG ENERGY INC BARCLAYS CAPITAL (DOMESTIC)	200,000.00	24.408	8,000.00	4,889,600.00
PUR 50644	2/01/10 2/04/10	62937750 423398	NRG ENERGY INC GOLDMAN SACHS & COMPANY	135,000.00	23.771	5,400.00	3,214,539.00
PUR 50644	2/17/10 2/22/10	62937750 423445	NRG ENERGY INC BMO CAPITAL MARKETS/EXECUTI	85,000.00	22.608	850.00	1,922,496.00
PUR 50644	2/18/10 2/23/10	62937750 423449	NRG ENERGY INC MERIDIAN EQUITY PARTNERS	135,000.00	22.407	1,350.00	3,026,227.50
PUR 50697	2/03/10 2/08/10	65248E10 423406	NEWS CORP - CL A JP MORGAN	477,600.00	13.665	19,104.00	6,545,603.52
PUR 50697	2/03/10 2/08/10	65248E10 423406	NEWS CORP - CL A SANFORD BERNSTEIN & CO.	522,400.00	13.577	20,896.00	7,113,311.84
PUR 47646	2/17/10 2/22/10	65566410 423445	NORDSTROM INC WILLIAMS CAPITAL GROUP	10,000.00	35.100	100.00	351,100.00

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -Cont.

PAGE:

43

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 47646	2/19/10 2/24/10	65566410 423453	NORDSTROM INC BLAYLOCK ROBERT VAN LLC		10,000.00	35.924	100.00	359,342.00	
PUR 44991	1/28/10 2/02/10	65584410 423390	NORFOLK SOUTHERN CORP. FRIEDMAN BILLINGS RAMSEY		27,500.00	48.973	1,100.00	1,347,860.25	
PUR 44991	1/28/10 2/02/10	65584410 423390	NORFOLK SOUTHERN CORP. MORGAN STANLEY		370,500.00	48.456	14,820.00	17,967,805.05	
PUR 44991	2/18/10 2/23/10	65584410 423449	NORFOLK SOUTHERN CORP. CABRERA		157,000.00	49.847	1,570.00	7,827,549.00	
PUR 28903	2/17/10 2/22/10	70109410 423445	PARKER HANNIFIN CORP JACKSON SECS		100,000.00	57.914	1,000.00	5,792,390.00	
PUR 42252	2/04/10 2/09/10	70756910 423411	PENN NATIONAL GAMING INC. CREDIT SUISSE SEC (AES)		10,000.00	23.958	100.00	239,677.00	
PUR 50615	1/28/10 2/02/10	74005P10 423390	PRAXAIR INC CAPIS/SOFT		180,000.00	76.440	9,000.00	13,768,146.00	
PUR 50615	1/29/10 2/03/10	74005P10 423394	PRAXAIR INC CAPIS/SOFT		70,000.00	76.393	3,500.00	5,351,031.00	
PUR 50800	2/17/10 2/22/10	74432010 423445	PRUDENTIAL FINANCIAL INC ICAP CORPORATES LLC		200,000.00	50.537	2,000.00	10,109,360.00	
PUR 50800	2/17/10 2/22/10	74432010 423445	PRUDENTIAL FINANCIAL INC MERIDIAN EQUITY PARTNERS		100,000.00	50.550	1,000.00	5,055,960.00	
PUR 50800	2/18/10 2/23/10	74432010 423449	PRUDENTIAL FINANCIAL INC MERIDIAN EQUITY PARTNERS		100,000.00	50.642	1,000.00	5,065,240.00	
PUR 46523	2/01/10 2/04/10	74971X10 423398	RRI ENERGY INC. OPPENHEIMER & CO., INC		200,000.00	4.843	8,000.00	976,600.00	
PUR 43473	1/29/10 2/03/10	77032310 423394	ROBERT HALF INTL INC JP MORGAN		50,000.00	27.596	2,000.00	1,381,775.00	

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -Cont.

PAGE:

44

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	2/01/10	77032310	ROBERT HALF INTL INC						

43473	2/04/10	423398	RAYMOND JAMES & ASSOCIATES,	25,000.00	26.827	1,000.00	671,667.50
PUR 50799	2/17/10 2/22/10	77273920 423445	ROCK-TENN COMPANY-CL A WILLIAMS CAPITAL GROUP	48,300.00	38.886	483.00	1,878,652.65
PUR 50799	2/18/10 2/23/10	77273920 423449	ROCK-TENN COMPANY-CL A WILLIAMS CAPITAL GROUP	41,700.00	40.356	417.00	1,683,253.86
PUR 50799	2/19/10 2/24/10	77273920 423453	ROCK-TENN COMPANY-CL A BMO CAPITAL MARKETS/EXECUTI	59,700.00	40.813	597.00	2,437,127.13
PUR 50529	2/09/10 2/12/10	87986810 423425	TEMPLE INLAND GRISWOLD COMPANY	100,000.00	17.334	1,000.00	1,734,380.00
PUR 50529	2/09/10 2/12/10	87986810 423425	TEMPLE INLAND ICAP CORPORATES LLC	110,000.00	17.860	1,100.00	1,965,744.00
PUR 50529	2/09/10 2/12/10	87986810 423425	TEMPLE INLAND PRINCETON SECURITIES GROUP	110,000.00	17.527	1,100.00	1,929,070.00
PUR 50529	2/16/10 2/19/10	87986810 423441	TEMPLE INLAND MERIDIAN EQUITY PARTNERS	100,000.00	17.965	1,000.00	1,797,490.00
PUR 50529	2/17/10 2/22/10	87986810 423445	TEMPLE INLAND MERIDIAN EQUITY PARTNERS	30,000.00	18.341	300.00	550,530.00
PUR 22391	2/19/10 2/24/10	88579Y10 423453	3M CO BLAYLOCK ROBERT VAN LLC	50,000.00	81.385	500.00	4,069,740.00
PUR 50693	2/03/10 2/08/10	91704710 423406	URBAN OUTFITTER CREDIT SUISSE SEC (AES)	50,000.00	31.980	500.00	1,599,485.00
PUR 50693	2/05/10 2/10/10	91704710 423416	URBAN OUTFITTER CREDIT SUISSE SEC (AES)	25,000.00	30.879	250.00	772,225.00
PUR 50693	2/17/10 2/22/10	91704710 423445	URBAN OUTFITTER CREDIT SUISSE SEC (AES)	10,000.00	31.496	100.00	315,061.00

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -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 32229	1/27/10 2/01/10	92220710 423386	VARIAN SEMICONDUCTOR EQUIP JANNEY MONTGOMERY SCOTT		50,000.00	30.387	1,500.00	1,520,850.00	
PUR 32229	1/28/10 2/02/10	92220710 423390	VARIAN SEMICONDUCTOR EQUIP INSTINET/SOFT-FACTSET		20,000.00	29.284	1,000.00	586,680.00	
PUR 49022	2/17/10 2/22/10	92826C83 423445	VISA INC CL A PRINCETON SECURITIES GROUP		100,000.00	86.150	1,000.00	8,616,000.00	
PUR 42783	2/17/10 2/22/10	92930Y10 423445	W.P. CAREY & CO. LLC BMO CAPITAL MARKETS/EXECUTI		10,000.00	25.400	100.00	254,098.00	
PUR 35340	1/27/10 2/01/10	95980210 423386	WESTERN UNION CO MORGAN STANLEY		50,000.00	18.298	2,000.00	916,875.00	
					-----				-----
SUBTOTAL STOCK PURCHASES:					9,779,202.00			348,249,680.92	
					-----			-----	-----
TOTAL FUND PURCHASES:					9,779,202.00			348,249,680.92	
SALES OF STOCK AND OTHER EQUITIES							227,197.08		

SALE 20474	2/04/10 2/09/10	00086T10 423412	A.C. MOORE ARTS & CRAFTS, I CREDIT SUISSE SEC (AES)		55,800.00	2.941	2.09 558.00	163,525.39	-659,061.18
SALE 20474	2/05/10 2/10/10	00086T10 423417	A.C. MOORE ARTS & CRAFTS, I CREDIT SUISSE SEC (AES)		13,229.00	2.732	.46 132.29	36,008.88	-159,009.00
SALE 20474	2/08/10 2/11/10	00086T10 423422	A.C. MOORE ARTS & CRAFTS, I CREDIT SUISSE SEC (AES)		10,971.00	2.702	.38 109.71	29,529.16	-132,201.98
SALE 50037	2/02/10 2/05/10	00184X10 423403	AOL INC CITIGROUP/CITIBANK DOMESTIC		86,364.00	24.410	26.78 3,454.56	2,104,681.17	-351,798.86
SALE 50037	2/03/10 2/08/10	00184X10 423407	AOL INC CITIGROUP/CITIBANK DOMESTIC		40,000.00	24.787	12.60 1,600.00	989,863.40	-147,869.93

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -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
SALE 17627	2/05/10 2/10/10	00244410 423417	AVX CORP. WILLIAMS CAPITAL GROUP		20,000.00	11.764	2.99 200.00	235,067.01	-294,654.76
SALE 50759	2/16/10 2/19/10	00709410 423442	ADMINISTAFF INC BMO CAPITAL MARKETS/EXECUTI		14,400.00	17.000	3.11 144.00	244,652.89	1,963.93
SALE 50759	2/18/10 2/23/10	00709410 423450	ADMINISTAFF INC BMO CAPITAL MARKETS/EXECUTI		7,100.00	17.000	1.54 71.00	120,627.46	968.32
SALE 50759	2/19/10 2/24/10	00709410 423454	ADMINISTAFF INC BMO CAPITAL MARKETS/EXECUTI		28,500.00	17.076	6.19 285.00	486,377.66	6,055.76
SALE 46747	2/03/10 2/08/10	00751Y10 423407	ADVANCED AUTO PARTS INC JP MORGAN		25,000.00	41.141	13.07 1,000.00	1,027,504.43	12,299.43
SALE 20360	1/28/10 2/02/10	00915810 423391	AIR PRODUCTS & CHEMICALS IN CAPIS/SOFT		100,000.00	77.293	98.16 5,000.00	7,724,231.84	2,260,313.73
SALE 20360	1/29/10 2/03/10	00915810 423395	AIR PRODUCTS & CHEMICALS IN CAPIS/SOFT		100,000.00	76.847	97.60 5,000.00	7,679,612.40	2,215,694.29
SALE 20360	2/01/10 2/04/10	00915810 423399	AIR PRODUCTS & CHEMICALS IN BARCLAYS CAPITAL (DOMESTIC)		50,000.00	76.047	48.29 2,000.00	3,800,286.71	1,068,327.66
SALE 14176	2/17/10 2/22/10	01265310 423446	ALBEMARLE CORP. GRISWOLD COMPANY		100,000.00	37.763	47.96 1,000.00	3,775,242.04	1,768,725.63
SALE 40887	2/03/10 2/08/10	03042010 423407	AMERICAN WATER WORKS CO INC OPPENHEIMER & CO., INC		80,000.00	22.117	22.47 3,200.00	1,766,161.53	42,128.88
SALE 40887	2/17/10 2/22/10	03042010 423446	AMERICAN WATER WORKS CO INC MERIDIAN EQUITY PARTNERS		100,000.00	22.145	28.13 1,000.00	2,213,421.87	58,381.06
SALE 20695	2/04/10 2/09/10	03073E10 423412	AMERISOURCEBERGEN CORP. JP MORGAN		175,000.00	27.687	61.54 7,000.00	4,838,093.46	2,145,959.49
SALE 20695	2/05/10 2/10/10	03073E10 423417	AMERISOURCEBERGEN CORP. JP MORGAN		105,000.00	27.015	36.03 4,200.00	2,832,370.47	1,217,090.09

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -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
SALE 04092	2/02/10 2/05/10	03209510 423403	AMPHENOL CORP. SANFORD BERNSTEIN & CO.		20,000.00	40.524	10.30 800.00	809,677.70	674,929.77
SALE 9798	2/17/10 2/22/10	03251110 423446	ANADARKO PETROLEUM CORP. BMO CAPITAL MARKETS/EXECUTI		75,000.00	68.682	65.42 750.00	5,150,342.08	2,233,816.05
SALE 37900	2/04/10 2/09/10	03761U10 423412	APOLLO INVESTMENT CORP. CREDIT SUISSE SEC (AES)		200,000.00	9.888	25.12 2,000.00	1,975,494.88	-2,148,470.46
SALE 5627	2/03/10 2/06/10	03822210 423407	APPLIED MATERIALS, INC. UBS WARBURG LLC		100,001.00	12.378	15.72 3,000.03	1,234,776.63	467,263.11
SALE 26688	2/05/10 2/10/10	03938010 423417	ARCH COAL, INC. ICAP CORPORATES LLC		95,000.00	21.022	25.36 950.00	1,996,114.64	218,353.79
SALE 38240	2/05/10 2/10/10	04004910 423417	ARENA RESOURCES INC. ICAP CORPORATES LLC		15,000.00	38.981	7.43 150.00	584,559.07	110,957.62
SALE 31174	2/05/10 2/10/10	04420910 423417	ASHLAND INC. JP MORGAN		100,000.00	41.556	52.78 4,000.00	4,151,587.22	480,261.56
SALE 31174	2/11/10 2/17/10	04420910 423432	ASHLAND INC. BMO CAPITAL MARKETS/EXECUTI		50,000.00	42.491	26.99 500.00	2,124,043.01	288,380.18
SALE 33478	2/02/10 2/05/10	04743P10 423403	ATHEROS COMMUNICATIONS INC. CREDIT SUISSE SEC (AES)		20,000.00	33.413	8.49 200.00	668,049.51	281,847.77
SALE 1122	2/02/10 2/05/10	05276910 423403	AUTODESK INC. CREDIT SUISSE SEC (USA) LLC		100,000.00	23.917	30.38 3,000.00	2,388,709.62	-452,423.82
SALE 29116	2/03/10 2/08/10	05333210 423407	AUTOZONE INC. JP MORGAN		10,000.00	156.88	19.93 400.00	1,568,406.07	689,957.07
SALE 40495	2/05/10 2/10/10	06846N10 423417	BILL BARRETT CORP GRISWOLD COMPANY		65,000.00	30.521	25.20 650.00	1,983,157.30	-231,003.25
SALE 33733	2/03/10 2/08/10	08915P10 423407	BIG 5 SPORTING GOODS CORP. CREDIT SUISSE SEC (AES)		50,000.00	14.767	9.38 500.00	737,820.62	-238,412.71

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

COMMON PENSION FD A (5140) -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
SALE 10585	2/04/10 2/09/10	11132010 423412	BROADCOM CORP. CREDIT SUISSE SEC (AES)		100,000.00	28.051	35.63 1,000.00	2,804,094.37	1,024,368.13
SALE 43150	2/01/10 2/04/10	12120820 423399	BURGER KING HOLDINGS, INC. CITIGROUP/CITIBANK DOMESTIC		50,000.00	17.720	11.26 2,000.00	883,993.74	-280,328.76
SALE 47056	1/28/10 2/02/10	12640810 423391	CSX CORP SOLEIL SECURITIES CORP.		200,000.00	44.421	112.83 8,000.00	8,876,067.17	2,212,006.33
SALE 47056	1/29/10 2/03/10	12640810 423395	CSX CORP SOLEIL SECURITIES CORP.		140,000.00	43.690	77.69 5,600.00	6,110,950.31	1,446,107.72
SALE 47056	2/01/10 2/04/10	12640810 423399	CSX CORP COWEN AND CO., LLC		100,000.00	43.755	55.57 4,000.00	4,371,464.43	1,039,434.01
SALE 47056	2/05/10 2/10/10	12640810 423417	CSX CORP JP MORGAN		200,000.00	42.352	107.58 8,000.00	8,462,192.42	1,798,131.58
SALE 37985	2/02/10 2/05/10	12686C10 423403	CABLEVISION SYSTEMS-NY GRP- CITIGROUP/CITIBANK DOMESTIC		100,000.00	26.779	34.01 4,000.00	2,673,835.99	86,110.72
SALE 23071	1/28/10 2/02/10	12705510 423391	CABOT CORP. CAPIS/SOFT		30,000.00	26.029	9.92 1,500.00	779,345.08	-21,178.22
SALE 23071	1/29/10 2/03/10	12705510 423395	CABOT CORP. CAPIS/SOFT		70,000.00	26.722	23.76 3,500.00	1,867,044.24	-843.47
SALE 48172	1/29/10 2/03/10	12709710 423395	CABOT OIL & GAS RAYMOND JAMES & ASSOCIATES,		75,000.00	39.056	37.21 3,000.00	2,926,177.79	343,583.07
SALE 29762	1/28/10 2/02/10	13078810 423391	CALIFORNIA WATER SERVICE GR CITIGROUP/CITIBANK DOMESTIC		35,000.00	36.174	16.08 1,400.00	1,264,666.92	11,614.15
SALE 29762	2/01/10 2/04/10	13078810 423399	CALIFORNIA WATER SERVICE GR JP MORGAN		10,200.00	36.314	4.71 408.00	369,987.03	4,811.65
SALE 29762	2/02/10 2/05/10	13078810 423403	CALIFORNIA WATER SERVICE GR JP MORGAN		29,800.00	36.216	13.71 1,192.00	1,078,016.19	11,131.26

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

COMMON PENSION FD A (5140) -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
SALE 29762	2/03/10 2/08/10	13078810 423407	CALIFORNIA WATER SERVICE GR OPPENHEIMER & CO., INC		22,600.00	36.322	10.43 904.00	819,962.77	10,848.70
SALE 34072	2/02/10 2/05/10	13342B10 423403	CAMERON INTERNATIONAL CORP. OPPENHEIMER & CO., INC		50,000.00	39.469	25.06 2,000.00	1,971,439.94	1,309,199.52
SALE 12104	2/17/10 2/22/10	14428510 423446	CARPENTER TECHNOLOGY CORP. WILLIAMS CAPITAL GROUP		70,000.00	30.246	26.89 700.00	2,116,472.11	520,013.35
SALE 37143	2/02/10 2/05/10	14965A10 423403	CAVIUM NETWORKS INC. CREDIT SUISSE SEC (AES)		25,000.00	22.826	7.25 250.00	570,390.25	95,754.51
SALE 35597	2/11/10 2/17/10	15087010 423432	CELANESE CORPORATION SERIES MERIDIAN EQUITY PARTNERS		200,000.00	29.882	75.91 2,000.00	5,974,364.09	1,555,214.57
SALE 02586	2/05/10 2/10/10	16282510 423417	CHECKPOINT SYSTEMS, INC. WILLIAMS CAPITAL GROUP		10,000.00	15.070	1.92 100.00	150,597.08	-3,845.73
SALE 08811	2/05/10 2/10/10	16516710 423417	CHESAPEAKE ENERGY CORP. GRISWOLD COMPANY		80,000.00	24.404	24.80 800.00	1,951,527.20	280,783.55
SALE 46442 28,135.05	2/03/10 2/08/10	16990510 423407	CHOICE HOTELS ITG (CHANNEL)		7,606.00	31.893	3.09 76.06	242,502.81	
SALE 46442	2/03/10 2/08/10	16990510 423407	CHOICE HOTELS SANFORD BERNSTEIN & CO.		31,800.00	31.762	12.83 1,272.00	1,008,749.95	112,497.69
SALE 46442	2/04/10 2/09/10	16990510 423412	CHOICE HOTELS SANFORD BERNSTEIN & CO.		35,594.00	31.483	14.24 1,423.76	1,119,182.14	115,999.66
SALE 14693	2/03/10 2/06/10	17275R10 423407	CISCO SYSTEMS INC UBS WARBURG LLC		200,000.00	23.085	58.64 6,000.00	4,610,941.36	2,812,203.13
SALE 14693	2/04/10 2/09/10	17275R10 423412	CISCO SYSTEMS INC CREDIT SUISSE SEC (AES)		50,000.00	23.330	14.82 500.00	1,166,000.18	716,315.62

SALE 14693	2/04/10 2/09/10	17275R10 423412	CISCO SYSTEMS INC UBS WARBURG LLC	100,000.00	23.460	29.80 3,000.00	2,342,920.20	1,443,551.09
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5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -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
SALE 14693	2/05/10 2/10/10	17275R10 423417	CISCO SYSTEMS INC CREDIT SUISSE SEC (AES)		125,000.00	23.425	37.19 1,250.00	2,926,887.81	1,802,676.42
SALE 30888	2/02/10 2/05/10	17737610 423403	CITRIX SYSTEMS INC. CREDIT SUISSE SEC (USA) LLC		150,000.00	42.155	80.31 4,500.00	6,318,684.69	1,747,584.43
SALE 30888	2/03/10 2/08/10	17737610 423407	CITRIX SYSTEMS INC. CREDIT SUISSE SEC (AES)		100,000.00	42.142	53.53 1,000.00	4,213,186.47	1,165,786.30
SALE 24924	2/03/10 2/08/10	18975410 423407	COACH, INC. COWEN AND CO., LLC		50,000.00	35.357	22.46 2,000.00	1,765,802.54	703,671.85
SALE 24924	2/03/10 2/08/10	18975410 423407	COACH, INC. JP MORGAN		50,000.00	35.514	22.56 2,000.00	1,773,657.44	711,526.75
SALE 24924	2/05/10 2/10/10	18975410 423417	COACH, INC. WILLIAMS CAPITAL GROUP		75,000.00	33.650	32.06 750.00	2,522,952.94	929,756.90
SALE 23899	2/02/10 2/05/10	20030N20 423403	COMCAST CORP. "A SPL" CREDIT SUISSE SEC (USA) LLC		500,000.00	15.514	98.52 15,000.00	7,742,001.48	-749,991.36
SALE 36771	2/05/10 2/10/10	20337210 423417	COMMScope INC. BMO CAPITAL MARKETS/EXECUTI		25,000.00	25.204	8.01 250.00	629,849.49	-122,188.22
SALE 13235	2/17/10 2/22/10	21037110 423446	CONSTELLATION ENERGY GROUP BLAYLOCK ROBERT VAN LLC		60,000.00	33.685	25.67 600.00	2,020,474.33	-51,039.20
SALE 20024	2/05/10 2/10/10	22025Y40 423417	CORRECTIONS CORP OF AMERICA BLAYLOCK ROBERT VAN LLC		20,000.00	17.804	4.53 200.00	355,877.47	148,615.32
SALE 26670	2/05/10 2/10/10	22822710 423417	CROWN CASTLE INTERNATIONAL GRISWOLD COMPANY		135,000.00	34.733	59.56 1,350.00	4,687,585.94	1,489,433.85
SALE 26670	2/05/10 2/10/10	22822710 423417	CROWN CASTLE INTERNATIONAL ITG (CHANNEL)		50,000.00	34.730	22.06 500.00	1,735,957.94	551,457.17
SALE 26670	2/05/10 2/10/10	22822710 423417	CROWN CASTLE INTERNATIONAL MERIDIAN EQUITY PARTNERS		115,000.00	34.700	50.68 1,150.00	3,989,299.32	1,264,947.54

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -Cont.

PAGE:

51									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 46166	1/28/10 2/02/10	24353710 423391	DECKERS OUTDOOR CORP INSTINET/SOFT-FACTSET		1,660.00	101.24	2.14 83.00	167,986.54	64,134.69
SALE 46166	1/29/10 2/03/10	24353710 423395	DECKERS OUTDOOR CORP INSTINET/SOFT-FACTSET		20,510.00	101.20	26.37 1,025.50	2,074,586.79	791,453.38
SALE 46166	2/02/10 2/05/10	24353710 423403	DECKERS OUTDOOR CORP INSTINET (PORTAL)		7,830.00	100.51	10.00 54.81	786,994.26	297,138.84
SALE 37381	2/02/10 2/05/10	24702R10 423403	DELL INC. CREDIT SUISSE SEC (AES)		75,000.00	13.329	12.70 750.00	998,927.30	-1,028,409.57
SALE 46316	2/18/10 2/23/10	24736170 423450	DELTA AIR LINES INC DEL PACIFIC AMERICAN SECURITIES		125,000.00	12.507	19.86 1,250.00	1,562,142.64	743,194.51
SALE 46316	2/18/10 2/23/10	24736170 423450	DELTA AIR LINES INC DEL TOUSSAINT CAPITAL		125,000.00	12.518	19.88 1,250.00	1,563,530.12	744,582.00
SALE 18029	2/08/10 2/11/10	25179M10 423422	DEVON ENERGY CORP. PRINCETON SECURITIES GROUP		40,000.00	67.076	34.08 400.00	2,682,609.92	660,898.99
SALE 18029	2/17/10 2/22/10	25179M10 423446	DEVON ENERGY CORP. BLAYLOCK ROBERT VAN LLC		75,000.00	69.859	66.55 750.00	5,238,578.45	1,447,870.45
SALE 43060	2/02/10 2/05/10	25470F10 423403	DISCOVERY COMMUNICATIONS IN CREDIT SUISSE SEC (USA) LLC		100,000.00	29.478	37.44 3,000.00	2,944,802.56	763,058.62
SALE 43060	2/03/10 2/08/10	25470F10 423407	DISCOVERY COMMUNICATIONS IN CREDIT SUISSE SEC (AES)		100,000.00	29.415	37.36 1,000.00	2,940,472.64	758,728.70

SALE 16212	2/05/10 2/10/10	25746U10 423417	DOMINION RESOURCES, INC. BMO CAPITAL MARKETS/EXECUTI	80,000.00	36.305	36.89 800.00	2,903,587.11	982,173.90
SALE 16212	2/18/10 2/23/10	25746U10 423450	DOMINION RESOURCES, INC. BLAYLOCK ROBERT VAN LLC	75,000.00	38.541	36.71 750.00	2,889,750.79	1,088,425.91
SALE 14404	1/28/10 2/02/10	26353410 423391	DU PONT (E.I.) DE NEMOURS CAPIS/SOFT	125,000.00	32.369	51.39 6,250.00	4,039,798.61	-745,576.90

5140	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 2/01/10 THROUGH 2/28/10 COMMON PENSION FD A (5140) -Cont.								PAGE:
52									

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 14404	1/29/10 2/03/10	26353410 423395	DU PONT (E.I.) DE NEMOURS CAPIS/SOFT		125,000.00	32.798	52.07 6,250.00	4,093,472.93	-691,902.58
SALE 11325	2/05/10 2/10/10	26864810 423417	EMC CORP/MASS GRISWOLD COMPANY		100,000.00	16.582	21.06 1,000.00	1,657,188.94	-345,387.44
SALE 19629	2/03/10 2/08/10	26875P10 423407	EOG RESOURCES, INC. OPPENHEIMER & CO., INC		20,000.00	97.078	24.66 800.00	1,940,729.34	1,269,491.94
SALE 23426	2/11/10 2/17/10	27743210 423432	EASTMAN CHEMICAL CO. BLAYLOCK ROBERT VAN LLC		50,000.00	57.645	36.61 500.00	2,881,733.39	36,339.77
SALE 23426	2/16/10 2/19/10	27743210 423442	EASTMAN CHEMICAL CO. BLAYLOCK ROBERT VAN LLC		100,000.00	58.682	74.53 1,000.00	5,867,115.47	176,328.24
SALE 14885	2/03/10 2/08/10	27864210 423407	EBAY INC UBS WARBURG LLC		100,000.00	23.031	29.25 3,000.00	2,300,110.75	-149,656.69
SALE 23068	2/17/10 2/22/10	27886510 423446	ECOLAB INC GRISWOLD COMPANY		171,000.00	42.387	92.06 1,710.00	7,246,392.04	1,232,730.71
SALE 23068	2/17/10 2/22/10	27886510 423446	ECOLAB INC ICAP CORPORATES LLC		100,000.00	42.304	53.73 1,000.00	4,229,356.27	712,595.26
SALE 38186	2/05/10 2/10/10	29717810 423417	ESSEX PROPERTY TRUST INC. OPPENHEIMER & CO., INC		4,200.00	77.102	4.11 168.00	323,657.97	-146,765.62
SALE 14780	2/05/10 2/10/10	30226D10 423417	EXTREME NETWORKS INC. CREDIT SUISSE SEC (AES)		18,622.00	2.551	.61 186.22	47,314.17	-336,745.11
SALE 15200	2/08/10 2/11/10	30231G10 423422	EXXON MOBIL CORP. GRISWOLD COMPANY		40,000.00	65.050	33.05 400.00	2,601,578.95	1,611,559.56
SALE 15200	2/17/10 2/22/10	30231G10 423446	EXXON MOBIL CORP. WILLIAMS CAPITAL GROUP		225,000.00	65.772	187.95 2,250.00	14,796,262.05	9,227,402.96
SALE 43274	2/04/10 2/09/10	30241L10 423412	FEI COMPANY CREDIT SUISSE SEC (AES)		50,000.00	19.754	12.55 500.00	987,177.45	-103,025.00

5140	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 2/01/10 THROUGH 2/28/10 COMMON PENSION FD A (5140) -Cont.								PAGE:
53									

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 21639	2/01/10 2/04/10	30249U10 423399	FMC TECHNOLOGIES INC OPPENHEIMER & CO., INC		25,000.00	54.968	17.45 1,000.00	1,373,175.05	1,194,842.71
SALE 21639	2/02/10 2/05/10	30249U10 423403	FMC TECHNOLOGIES INC OPPENHEIMER & CO., INC		35,000.00	55.478	24.66 1,400.00	1,940,305.34	1,690,640.06
SALE 26353	2/12/10 2/18/10	35671D85 423438	FREEMPORT-MCMORAN COPPER-B GRISWOLD COMPANY		140,000.00	72.770	129.39 1,400.00	10,186,312.61	1,735,433.92
SALE 26353	2/17/10 2/22/10	35671D85 423446	FREEMPORT-MCMORAN COPPER-B STURDIVANT/EXECUTION		100,000.00	74.807	95.01 1,000.00	7,479,624.99	1,443,283.07
SALE 46208	2/12/10 2/18/10	36467W10 423438	GAMESTOP CORP GRISWOLD COMPANY		50,000.00	18.972	12.05 500.00	948,077.95	-367,103.05
SALE 41748	2/05/10 2/10/10	36955010 423417	GENERAL DYNAMICS CORP. LEERINK SWANN LLC		100,000.00	66.688	84.70 4,000.00	6,664,755.30	-1,429,464.70
SALE 18438	2/03/10 2/06/10	37033410 423407	GENERAL MILLS, INC. JP MORGAN		40,000.00	70.555	35.85 1,600.00	2,820,552.15	1,325,220.59
SALE	1/28/10	37190110	GENTEX CORP.				11.90		

10636	2/02/10	423391	INSTINET/SOFT-FACTSET	50,000.00	18.734	2,500.00	934,188.10	43,133.06
SALE 24582	2/04/10 2/09/10	37246010 423412	GENUINE PARTS CO. CITIGROUP/CITIBANK DOMESTIC	25,000.00	38.293	12.16 1,000.00	956,320.34	206,144.90
SALE 49900	2/17/10 2/22/10	37731610 423446	GLATFELTER MERIDIAN EQUITY PARTNERS	100,000.00	13.504	17.16 1,000.00	1,349,382.84	42,869.86
SALE 16748	2/02/10 2/05/10	41316010 423403	HARMONIC INC. CREDIT SUISSE SEC (AES)	50,000.00	6.088	3.87 500.00	303,901.13	-186,710.98
SALE 18453	2/03/10 2/08/10	42307410 423407	HEINZ (H.J.) CO. JP MORGAN	70,000.00	43.946	39.07 2,800.00	3,073,408.93	952,994.06
SALE 34089	2/17/10 2/22/10	42809H10 423446	HESS CORP. SANDGRAIN SECURITIES	50,000.00	60.658	38.52 500.00	3,032,361.48	1,262,136.34

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -Cont.

PAGE:

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 10648	2/04/10 2/09/10	44993410 423412	IMS HEALTH INC. CITIGROUP/CITIBANK DOMESTIC		351,900.00	21.713	97.04 14,076.00	7,626,666.85	3,832,171.69
SALE 10648	2/04/10 2/09/10	44993410 423412	IMS HEALTH INC. OPPENHEIMER & CO., INC		121,003.00	21.660	33.29 4,840.12	2,616,051.57	1,311,290.85
SALE 10648	2/04/10 2/09/10	44993410 423412	IMS HEALTH INC. SANFORD BERNSTEIN & CO.		15,200.00	21.660	4.19 608.00	328,619.81	164,720.05
SALE 10648	2/04/10 2/09/10	44993410 423412	IMS HEALTH INC. UBS WARBURG LLC		57,800.00	21.660	15.90 2,312.00	1,249,631.66	626,381.25
SALE 33384	2/02/10 2/05/10	45666Q10 423403	INFORMATICA CORP. CREDIT SUISSE SEC (AES)		40,000.00	24.249	12.32 400.00	969,559.68	380,636.70
SALE 14861	2/03/10 2/06/10	45814010 423407	INTEL CORP UBS WARBURG LLC		200,000.00	19.645	49.90 6,000.00	3,922,910.10	1,045,584.15
SALE 14861	2/04/10 2/09/10	45814010 423412	INTEL CORP CREDIT SUISSE SEC (AES)		50,000.00	19.106	12.14 500.00	954,762.86	235,431.37
SALE 14861	2/04/10 2/09/10	45814010 423412	INTEL CORP UBS WARBURG LLC		100,000.00	19.158	24.34 3,000.00	1,912,765.66	474,102.68
SALE 14861	2/05/10 2/10/10	45814010 423417	INTEL CORP CREDIT SUISSE SEC (AES)		125,000.00	19.190	30.47 1,250.00	2,397,469.53	599,140.81
SALE 36551	1/29/10 2/03/10	45822P10 423395	INTEGRYS ENERGY GROUP INC BARCLAYS CAPITAL (DOMESTIC)		40,000.00	42.217	21.45 1,600.00	1,687,062.55	254,684.30
SALE 36551	2/17/10 2/22/10	45822P10 423446	INTEGRYS ENERGY GROUP INC BLAYLOCK ROBERT VAN LLC		115,000.00	43.505	63.54 1,150.00	5,001,895.96	883,808.48
SALE 20207	2/02/10 2/05/10	45840J10 423403	INTERACTIVE DATA CORP. CITIGROUP/CITIBANK DOMESTIC		70,000.00	29.319	26.07 2,800.00	2,049,482.93	1,407,033.24
SALE 36443	1/28/10 2/02/10	46568510 423391	ITC HOLDINGS CORP. CITIGROUP/CITIBANK DOMESTIC		25,000.00	53.509	16.99 1,000.00	1,336,718.01	237,968.01

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -Cont.

PAGE:

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 09153	2/02/10 2/05/10	46631310 423403	JABIL CIRCUIT, INC. SANFORD BERNSTEIN & CO.		100,000.00	15.482	19.67 4,000.00	1,544,130.33	-387,387.10
SALE 36727	2/03/10 2/08/10	47110910 423407	JARDEN CORP COWEN AND CO., LLC		50,000.00	31.211	19.82 2,000.00	1,558,510.18	-161,507.96
SALE 25520	2/04/10 2/09/10	47836610 423412	JOHNSON CONTROLS INC CITIGROUP/CITIBANK DOMESTIC		50,000.00	28.777	18.28 2,000.00	1,436,846.72	436,341.36
SALE 23109	2/02/10 2/05/10	48783610 423403	KELLOGG COMPANY COWEN AND CO., LLC		90,000.00	55.121	63.01 3,600.00	4,957,235.99	1,737,003.77
SALE 17296	2/04/10 2/09/10	48836010 423412	KEMET CORP. INSTINET (PORTAL)		50,000.00	1.517	.97 350.00	75,484.03	-1,241,912.05

SALE 03736	2/03/10 2/08/10	49446R10 423407	KIMCO REALTY CORP. OPPENHEIMER & CO., INC	50,000.00	12.646	8.03 2,000.00	630,296.97	-11,265.29
SALE 43171	2/17/10 2/22/10	49726610 423446	KIRBY CORP. BLAYLOCK ROBERT VAN LLC	68,100.00	33.002	28.55 681.00	2,246,699.41	-131,924.59
SALE 43171	2/18/10 2/23/10	49726610 423450	KIRBY CORP. ITG (CHANNEL)	71,793.00	32.459	29.60 717.93	2,329,602.99	-178,011.59
SALE 43171	2/18/10 2/23/10	49726610 423450	KIRBY CORP. PRINCETON SECURITIES GROUP	60,000.00	32.485	24.76 600.00	1,948,463.24	-147,240.72
SALE 43171	2/19/10 2/24/10	49726610 423454	KIRBY CORP. ITG (CHANNEL)	28,207.00	32.299	11.58 282.07	910,767.06	-74,458.30
SALE 43171	2/19/10 2/24/10	49726610 423454	KIRBY CORP. PRINCETON SECURITIES GROUP	40,000.00	32.320	16.42 400.00	1,292,387.58	-104,748.40
SALE 43171	2/23/10 2/26/10	49726610 423462	KIRBY CORP. CABRERA	15,000.00	32.251	6.15 150.00	483,605.85	-40,320.14
SALE 15215	2/02/10 2/05/10	49918410 423403	KNOT INC. (THE) CREDIT SUISSE SEC (AES)	18,387.00	9.091	2.13 183.87	166,962.86	-168,079.12

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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
SALE 15215	2/03/10 2/06/10	49918410 423407	KNOT INC. (THE) CREDIT SUISSE SEC (AES)		31,613.00	9.032	3.63 316.13	285,196.21	-290,845.68
SALE 04751	2/01/10 2/04/10	50025510 423399	KOHL'S CORP. RAYMOND JAMES & ASSOCIATES,		5,000.00	50.711	3.23 200.00	253,351.77	41,047.78
SALE 20977	2/05/10 2/10/10	50559710 423417	LACLEDE GROUP, INC. (THE) BMO CAPITAL MARKETS/EXECUTI		20,000.00	31.375	7.97 200.00	627,300.03	105,735.05
SALE 43962	1/28/10 2/02/10	51794210 423391	LASALLE HOTEL PROPERTIES GOLDMAN SACHS & COMPANY		50,000.00	20.578	13.07 2,000.00	1,026,876.93	566,291.93
SALE 17689	2/05/10 2/10/10	53983010 423417	LOCKHEED MARTIN CORP. JP MORGAN		230,000.00	75.079	219.31 9,200.00	17,258,773.69	2,748,276.88
SALE 08635	2/05/10 2/10/10	54866110 423417	LOWES COMPANIES, INC. JP MORGAN		100,000.00	21.628	27.47 4,000.00	2,158,752.53	660,723.43
SALE 20400	2/05/10 2/10/10	55267610 423417	MDC HOLDINGS, INC. JP MORGAN		66,400.00	33.523	28.27 2,656.00	2,223,216.37	448,004.99
SALE 43336 23,837.52	1/28/10 2/02/10	55448910 423391	MACK-CALI REALTY CORP. COWEN AND CO., LLC		10,000.00	33.046	4.20 400.00	330,054.80	
SALE 43336	2/03/10 2/08/10	55448910 423407	MACK-CALI REALTY CORP. CITIGROUP/CITIBANK DOMESTIC		53,000.00	32.655	21.98 2,120.00	1,728,546.52	105,594.93
SALE 43336	2/08/10 2/11/10	55448910 423422	MACK-CALI REALTY CORP. WILLIAMS CAPITAL GROUP		9,000.00	31.555	3.61 90.00	283,897.79	8,302.24
SALE 21604	2/02/10 2/05/10	56584910 423403	MARATHON OIL CORP. OPPENHEIMER & CO., INC		95,000.00	30.769	37.12 3,800.00	2,919,179.88	1,427,337.34
SALE 21604	2/17/10 2/22/10	56584910 423446	MARATHON OIL CORP. CASTLE OAK SECURITIES		115,000.00	29.602	43.24 1,150.00	3,403,082.76	1,597,168.11
SALE 33504	2/08/10 2/11/10	56845T30 423422	MARINER ENERGY, INC. ICAP CORPORATES LLC		75,000.00	13.957	13.29 750.00	1,046,004.21	-31,338.20

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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
SALE 33504	2/17/10 2/22/10	56845T30 423446	MARINER ENERGY, INC. ICAP CORPORATES LLC		150,000.00	15.143	28.85 1,500.00	2,269,951.15	115,266.33
SALE 09821	2/03/10 2/08/10	57190320 423407	MARRIOTT INTERNATIONAL INC. SANFORD BERNSTEIN & CO.		75,000.00	26.535	25.28 3,000.00	1,987,107.22	891,718.43
SALE	2/02/10	57620610	MASSEY ENERGY CO.				23.73		

18929	2/05/10	423403	OPPENHEIMER & CO., INC	45,000.00	41.521	1,800.00	1,866,625.77	1,352,810.73
SALE 13394	2/03/10 2/08/10	57708110 423407	MATTEL INC. CITIGROUP/CITIBANK DOMESTIC	100,000.00	20.809	26.43 4,000.00	2,076,883.57	258,333.11
SALE 16769	2/03/10 2/08/10	57978020 423407	MCCORMICK & CO., INC. JP MORGAN	55,000.00	36.567	25.55 2,200.00	2,008,953.95	526,223.64
SALE 14963	2/02/10 2/05/10	58013510 423403	MCDONALD'S CORP. COWEN AND CO., LLC	80,000.00	63.935	64.96 3,200.00	5,111,511.04	4,590,467.82
SALE 21865	1/28/10 2/02/10	58333410 423391	MEADWESTVACO CORP. BARCLAYS CAPITAL (DOMESTIC)	200,000.00	24.569	62.41 8,000.00	4,905,657.59	1,264,524.06
SALE 21865	2/05/10 2/10/10	58333410 423417	MEADWESTVACO CORP. ICAP CORPORATES LLC	100,000.00	22.713	28.85 1,000.00	2,270,281.15	449,714.39
SALE 21865	2/05/10 2/10/10	58333410 423417	MEADWESTVACO CORP. PRINCETON SECURITIES GROUP	100,000.00	22.675	28.80 1,000.00	2,266,481.20	445,914.44
SALE 21865	2/17/10 2/22/10	58333410 423446	MEADWESTVACO CORP. MURIEL SEIBERT & CO	150,000.00	23.385	44.55 1,500.00	3,506,235.45	775,385.30
SALE 21865	2/19/10 2/24/10	58333410 423454	MEADWESTVACO CORP. PRINCETON SECURITIES GROUP	100,000.00	23.688	30.09 1,000.00	2,367,799.91	547,233.14
SALE 49251	2/04/10 2/09/10	58933Y10 423412	MERCK & CO INC NEW UBS WARBURG LLC	65,495.00	37.761	31.41 2,619.80	2,470,492.39	569,851.86
SALE 49251	2/16/10 2/19/10	58933Y10 423442	MERCK & CO INC NEW PRINCETON SECURITIES GROUP	94,505.00	37.881	45.47 945.05	3,578,943.93	836,443.99

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

58

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 40686	2/05/10 2/10/10	59170810 423417	METROPCS COMMUNICATIONS INC BLAYLOCK ROBERT VAN LLC		100,000.00	5.833	7.41 1,000.00	582,262.59	-1,108,397.43
SALE 40686	2/05/10 2/10/10	59170810 423417	METROPCS COMMUNICATIONS INC BMO CAPITAL MARKETS/EXECUTI		100,000.00	5.822	7.40 1,000.00	581,152.60	-1,109,507.42
SALE 40686	2/05/10 2/10/10	59170810 423417	METROPCS COMMUNICATIONS INC CABRERA		100,000.00	5.843	7.43 1,000.00	583,302.57	-1,107,357.45
SALE 40686	2/05/10 2/10/10	59170810 423417	METROPCS COMMUNICATIONS INC CASTLE OAK SECURITIES		100,000.00	5.800	7.37 1,000.00	579,022.63	-1,111,637.39
SALE 40686	2/05/10 2/10/10	59170810 423417	METROPCS COMMUNICATIONS INC JACKSON SECS		100,000.00	5.698	7.24 1,000.00	568,782.76	-1,121,877.26
SALE 40686	2/05/10 2/10/10	59170810 423417	METROPCS COMMUNICATIONS INC MURIEL SEIBERT & CO		100,000.00	5.730	7.28 1,000.00	571,972.72	-1,118,687.30
SALE 40686	2/05/10 2/10/10	59170810 423417	METROPCS COMMUNICATIONS INC PACIFIC AMERICAN SECURITIES		100,000.00	5.655	7.19 1,000.00	564,462.81	-1,126,197.21
SALE 40686	2/05/10 2/10/10	59170810 423417	METROPCS COMMUNICATIONS INC SANDGRAIN SECURITIES		100,000.00	5.729	7.28 1,000.00	571,862.72	-1,118,797.30
SALE 40686	2/05/10 2/10/10	59170810 423417	METROPCS COMMUNICATIONS INC STURDIVANT/EXECUTION		100,000.00	5.806	7.38 1,000.00	579,542.62	-1,111,117.40
SALE 40686	2/05/10 2/10/10	59170810 423417	METROPCS COMMUNICATIONS INC WILLIAMS CAPITAL GROUP		100,000.00	5.721	7.27 1,000.00	571,052.73	-1,119,607.29
SALE 18102	2/02/10 2/05/10	59491810 423403	MICROSOFT CORP. CREDIT SUISSE SEC (USA) LLC		400,000.00	28.384	144.19 12,000.00	11,341,335.81	9,091,262.56
SALE 01561	2/02/10 2/05/10	59501710 423403	MICROCHIP TECHNOLOGY INC. CREDIT SUISSE SEC (AES)		50,000.00	26.464	16.81 500.00	1,322,678.19	-116,934.52
SALE 39154	2/02/10 2/05/10	59511210 423403	MICRON TECHNOLOGY INC SANFORD BERNSTEIN & CO.		100,000.00	9.386	11.92 4,000.00	934,538.08	194,753.30

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

59

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 22161	2/04/10 2/09/10	59513710 423412	MICROSEMI CORP. CREDIT SUISSE SEC (AES)	50,000.00	15.055	9.56 500.00	752,230.44	136,174.16
SALE 41903	2/03/10 2/08/10	60871R20 423407	MOLSON COORS BREWING CO. JP MORGAN	120,000.00	42.352	64.55 4,800.00	5,077,363.45	-1,216,897.76
SALE 27835	2/05/10 2/10/10	62886E10 423417	NCR CORP MERIDIAN EQUITY PARTNERS	50,000.00	12.770	8.11 500.00	638,001.89	-42,907.76
SALE 34243	2/03/10 2/08/10	63707110 423407	NATIONAL OILWELL VARCO, INC OPPENHEIMER & CO., INC	45,000.00	44.319	25.33 1,800.00	1,992,525.17	461,166.91
SALE 34243	2/17/10 2/22/10	63707110 423446	NATIONAL OILWELL VARCO, INC SANDGRAIN SECURITIES	65,000.00	44.167	36.47 650.00	2,870,194.53	658,232.60
SALE 15168	2/02/10 2/05/10	63764010 423403	NATIONAL SEMICONDUCTOR CORP SANFORD BERNSTEIN & CO.	25,000.00	13.824	4.39 1,000.00	344,583.11	-84,636.84
SALE 15168	2/05/10 2/10/10	63764010 423417	NATIONAL SEMICONDUCTOR CORP PRINCETON SECURITIES GROUP	50,000.00	13.463	8.55 500.00	672,646.45	-185,793.45
SALE 40618	2/05/10 2/10/10	64110D10 423417	NETAPP INC. CREDIT SUISSE SEC (AES)	30,000.00	29.651	11.30 300.00	889,206.70	285,098.12
SALE 01172	2/02/10 2/05/10	64602510 423403	NEW JERSEY RESOURCES CORP. OPPENHEIMER & CO., INC	70,000.00	36.429	32.39 2,800.00	2,547,176.61	641,823.00
SALE 01172	2/03/10 2/08/10	64602510 423407	NEW JERSEY RESOURCES CORP. OPPENHEIMER & CO., INC	5,000.00	36.030	2.29 200.00	179,947.71	43,851.02
SALE 41696	1/29/10 2/03/10	65129010 423395	NEWFIELD EXPLORATION CO. BARCLAYS CAPITAL (DOMESTIC)	60,000.00	50.134	38.21 2,400.00	3,005,595.79	301,190.03
SALE 41696	2/05/10 2/10/10	65129010 423417	NEWFIELD EXPLORATION CO. ICAP CORPORATES LLC	40,000.00	49.224	25.01 400.00	1,968,514.99	165,577.82
SALE 38331	2/17/10 2/22/10	65163910 423446	NEWMONT MINING CORP. PACIFIC AMERICAN SECURITIES	200,000.00	47.322	120.20 2,000.00	9,462,359.80	430,872.50

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -Cont.

PAGE:

60									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 38331	2/18/10 2/23/10	65163910 423450	NEWMONT MINING CORP. GRISWOLD COMPANY		155,000.00	48.419	95.32 1,550.00	7,503,361.68	503,959.02
SALE 38331	2/19/10 2/24/10	65163910 423454	NEWMONT MINING CORP. ICAP CORPORATES LLC		200,000.00	48.475	123.13 2,000.00	9,692,776.87	661,289.56
SALE 29097	2/17/10 2/22/10	66439710 423446	NORTHEAST UTILITIES BLAYLOCK ROBERT VAN LLC		75,000.00	25.862	24.64 750.00	1,938,905.36	77,973.51
SALE 19452	2/05/10 2/10/10	66680710 423417	NORTHROP GRUMMAN CORP. JP MORGAN		85,000.00	57.389	61.96 3,400.00	4,874,569.04	999,613.53
SALE 32148	2/02/10 2/05/10	67020Y10 423403	NUANCE COMMUNICATIONS, INC. CREDIT SUISSE SEC (AES)		50,000.00	15.110	9.60 500.00	754,980.40	363,109.90
SALE 32148	2/02/10 2/05/10	67020Y10 423403	NUANCE COMMUNICATIONS, INC. CREDIT SUISSE SEC (AES)		50,000.00	15.158	9.63 500.00	757,405.37	365,534.87
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		100,000.00	15.134	19.23 1,000.00	1,512,385.77	728,644.77
SALE 46206	2/12/10 2/18/10	67034610 423438	NUCOR CORP MERIDIAN EQUITY PARTNERS		170,000.00	40.657	87.78 1,700.00	6,909,834.22	-141,479.02
SALE 38489	2/02/10 2/05/10	67104410 423403	OSI SYSTEMS, INC. CREDIT SUISSE SEC (AES)		30,000.00	26.719	10.18 300.00	801,244.82	70,621.59
SALE 38489	2/03/10 2/08/10	67104410 423407	OSI SYSTEMS, INC. CREDIT SUISSE SEC (AES)		40,000.00	26.300	13.37 400.00	1,051,586.63	77,422.32
SALE 33618	2/04/10 2/09/10	67457P30 423412	OCCAM NETWORKS, INC. CREDIT SUISSE SEC (AES)		16,400.00	5.310	1.11 164.00	86,925.45	-118,229.35
SALE 33618	2/05/10 2/10/10	67457P30 423417	OCCAM NETWORKS, INC. CREDIT SUISSE SEC (AES)		23,600.00	5.226	1.57 236.00	123,091.31	-172,131.45

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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 06124	1/28/10 2/02/10	68066520 423391	OLIN CORP. CAPIS/SOFT		32,600.00	16.744	6.93 1,630.00	544,227.25	-292,625.13
SALE 06124	1/28/10 2/02/10	68066520 423391	OLIN CORP. DEUTSCHE BANK AG (DOMESTIC)		7,400.00	16.700	1.57 296.00	123,280.21	-66,680.15
SALE 23111	2/04/10 2/09/10	68191910 423412	OMNICOM GROUP INC. CITIGROUP/CITIBANK DOMESTIC		75,000.00	36.181	34.47 3,000.00	2,710,540.53	406,747.72
SALE 35933	2/04/10 2/09/10	68218910 423412	ON SEMICONDUCTOR CORP. CREDIT SUISSE SEC (AES)		100,000.00	7.348	9.34 1,000.00	733,790.66	-165,442.34
SALE 35933	2/05/10 2/10/10	68218910 423417	ON SEMICONDUCTOR CORP. CREDIT SUISSE SEC (AES)		50,000.00	7.348	4.67 500.00	366,875.33	-82,741.17
SALE 21503	2/02/10 2/05/10	68375710 423403	OPNET TECHNOLOGIES, INC. CREDIT SUISSE SEC (AES)		18,700.00	12.062	2.87 187.00	225,365.79	29,587.01
SALE 21503	2/03/10 2/08/10	68375710 423407	OPNET TECHNOLOGIES, INC. CREDIT SUISSE SEC (AES)		31,300.00	11.910	4.74 313.00	372,477.78	44,783.89
SALE 7625	2/05/10 2/10/10	69331C10 423417	P G & E CORP PRINCETON SECURITIES GROUP		95,000.00	41.466	50.03 950.00	3,938,298.47	1,177,533.75
SALE 05720	2/04/10 2/09/10	69347510 423412	PNC FINANCIAL SERVICES GROU JP MORGAN		80,000.00	51.179	52.00 3,200.00	4,091,060.00	205,999.20
SALE 16376	2/05/10 2/10/10	69351T10 423417	PPL CORP. MERIDIAN EQUITY PARTNERS		70,000.00	28.755	25.57 700.00	2,012,117.43	755,487.73
SALE 31104	2/09/10 2/12/10	69515610 423426	PACKAGING CORP OF AMERICA MERIDIAN EQUITY PARTNERS		100,000.00	21.565	27.39 1,000.00	2,155,472.61	438,954.07
SALE 31104	2/09/10 2/12/10	69515610 423426	PACKAGING CORP OF AMERICA PRINCETON SECURITIES GROUP		150,000.00	21.569	41.09 1,500.00	3,233,853.91	659,076.10
SALE 31104	2/16/10 2/19/10	69515610 423442	PACKAGING CORP OF AMERICA PRINCETON SECURITIES GROUP		100,000.00	21.896	27.81 1,000.00	2,188,612.19	472,093.65

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

COMMON PENSION FD A (5140) -Cont.

PAGE:

62

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
-	-	-	-	-	-	-	-	-	-
SALE 49210	1/28/10 2/02/10	70788210 423391	PENN VIRGINIA CORP CITIGROUP/CITIBANK DOMESTIC		40,000.00	24.569	12.49 1,600.00	981,143.51	182,094.05
SALE 49210	2/05/10 2/10/10	70788210 423417	PENN VIRGINIA CORP MERIDIAN EQUITY PARTNERS		80,000.00	23.744	24.13 800.00	1,898,711.87	300,612.94
SALE 38304	2/01/10 2/04/10	70816010 423399	J.C. PENNEY CO INC RAYMOND JAMES & ASSOCIATES,		15,000.00	24.991	4.77 600.00	374,260.23	-599,755.94
SALE 38304	2/03/10 2/06/10	70816010 423407	J.C. PENNEY CO INC OPPENHEIMER & CO., INC		75,000.00	25.848	24.62 3,000.00	1,935,537.88	-2,934,542.96
SALE 14408	2/02/10 2/05/10	71344810 423403	PEPSICO, INC. COWEN AND CO., LLC		80,000.00	61.031	62.01 3,200.00	4,879,185.99	3,089,485.90
SALE 34242	2/02/10 2/05/10	72378710 423403	PIONEER NATURAL RESOURCES C OPPENHEIMER & CO., INC		65,000.00	46.752	38.59 2,600.00	3,036,267.41	371,901.38
SALE 19523	2/04/10 2/09/10	72925110 423412	PLUM CREEK TIMBER CO INC OPPENHEIMER & CO., INC		12,000.00	37.046	5.65 480.00	444,068.75	85,344.42
SALE 19523	2/05/10 2/10/10	72925110 423417	PLUM CREEK TIMBER CO INC PRINCETON SECURITIES GROUP		80,000.00	36.124	36.71 800.00	2,889,091.29	497,595.77
SALE 19523	2/08/10 2/11/10	72925110 423422	PLUM CREEK TIMBER CO INC BLAYLOCK ROBERT VAN LLC		85,000.00	35.929	38.79 850.00	3,053,042.21	512,078.22
SALE 21502	2/02/10 2/05/10	73172K10 423403	POLYCOM INC. CREDIT SUISSE SEC (AES)		50,000.00	23.063	14.65 500.00	1,152,655.35	-469,686.38
SALE 37668	2/05/10 2/10/10	74790620 423417	QUANTUM CORP. BLAYLOCK ROBERT VAN LLC		50,000.00	2.353	1.50 500.00	117,148.50	-45,819.00
SALE 29102	2/04/10 2/09/10	74834L10 423412	QUEST DIAGNOSTICS INC. JP MORGAN		175,000.00	55.906	124.26 7,000.00	9,776,478.24	973,982.33
SALE 19248	2/03/10 2/08/10	75102810 423407	RALCORP HOLDINGS INC. JP MORGAN		80,000.00	61.667	62.66 3,200.00	4,930,057.34	3,204,986.80

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

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 39388	2/17/10 2/22/10	75610910 423446	REALTY INCOME CORP. WILLIAMS CAPITAL GROUP		37,000.00	28.203	13.26 370.00	1,043,109.24	269,739.06
SALE 43998	2/05/10 2/10/10	76075910 423417	REPUBLIC SERVICES, INC. LEERINK SWANN LLC		425,000.00	25.442	137.33 17,000.00	10,795,797.67	-82,254.41
SALE 28273	2/03/10 2/08/10	76171310 423407	REYNOLDS AMERICAN INC. JP MORGAN		35,000.00	53.525	23.80 1,400.00	1,871,961.70	488,501.84
SALE 37395	2/05/10 2/10/10	77829610 423417	ROSS STORES, INC. CREDIT SUISSE SEC (AES)		100,000.00	45.755	58.11 1,000.00	4,574,421.89	1,399,352.28
SALE 9463	2/17/10 2/22/10	77938210 423446	ROWAN COMPANIES INC. CABRERA		125,000.00	24.313	38.60 1,250.00	3,037,836.40	53,196.19
SALE 34153	2/05/10 2/10/10	80306210 423417	SAPIENT CORPORATION CREDIT SUISSE SEC (AES)		25,000.00	7.697	2.45 250.00	192,162.55	56,363.80
SALE 19300	2/04/10 2/09/10	80851310 423412	SCHWAB (CHARLES) CORP. (THE CREDIT SUISSE SEC (AES)		500,000.00	17.544	111.41 5,000.00	8,767,038.59	-909,791.62
SALE 10435	2/17/10 2/22/10	81685110 423446	SEMPRA ENERGY BLAYLOCK ROBERT VAN LLC		80,000.00	48.193	48.97 800.00	3,854,551.03	1,780,084.46
SALE 18526	2/16/10 2/19/10	81725T10 423442	SENSIENT TECHNOLOGIES CORP. GRISWOLD COMPANY		130,000.00	25.748	42.51 1,300.00	3,345,884.49	1,004,675.65
SALE 18526	2/17/10 2/22/10	81725T10 423446	SENSIENT TECHNOLOGIES CORP. PRINCETON SECURITIES GROUP		100,000.00	25.940	32.95 1,000.00	2,592,927.05	791,997.17
SALE 18526	2/18/10 2/23/10	81725T10 423450	SENSIENT TECHNOLOGIES CORP. ICAP CORPORATES LLC		100,000.00	25.956	32.96 1,000.00	2,594,547.04	793,617.16
SALE 42918	2/04/10 2/09/10	82434810 423412	SHERWIN-WILLIAMS CO. (THE) JP MORGAN		8,472.00	64.102	6.90 338.88	542,722.13	88,410.42
SALE 42918	2/08/10 2/11/10	82434810 423422	SHERWIN-WILLIAMS CO. (THE) BMO CAPITAL MARKETS/EXECUTI		200.00	64.100	.17 2.00	12,817.83	2,092.81

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 2/01/10 THROUGH 2/28/10

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 42918	2/09/10 2/12/10	82434810 423426	SHERWIN-WILLIAMS CO. (THE) BMO CAPITAL MARKETS/EXECUTI		36,328.00	64.131	29.59 363.28	2,329,372.63	381,280.61
SALE 20580	1/29/10 2/03/10	83211010 423395	SMITH INTERNATIONAL INC RAYMOND JAMES & ASSOCIATES,		65,000.00	31.020	25.61 2,600.00	2,013,648.39	539,887.70
SALE 20580	2/19/10 2/24/10	83211010 423454	SMITH INTERNATIONAL INC BMO CAPITAL MARKETS/EXECUTI		90,000.00	37.492	42.86 900.00	3,373,355.14	1,332,763.41
SALE 20580	2/22/10 2/25/10	83211010 423458	SMITH INTERNATIONAL INC GRISWOLD COMPANY		100,000.00	39.990	50.79	3,998,949.21	1,731,625.06
SALE 38465	2/05/10 2/10/10	83546010 423417	SONIC SOLUTIONS CREDIT SUISSE SEC (AES)		55,000.00	7.606	5.32 550.00	417,769.18	-173,368.14
SALE 26192	2/02/10 2/05/10	83851810 423403	SOUTH JERSEY INDUSTRIES INC OPPENHEIMER & CO., INC		35,000.00	38.305	17.03 1,400.00	1,339,247.47	73,148.48
SALE 26192	2/03/10 2/08/10	83851810 423407	SOUTH JERSEY INDUSTRIES INC OPPENHEIMER & CO., INC		15,000.00	38.083	7.25 600.00	570,634.75	28,020.90
SALE 15171	2/05/10 2/10/10	84258710 423417	SOUTHERN CO ICAP CORPORATES LLC		95,000.00	31.413	37.90 950.00	2,983,218.60	882,816.83
SALE 18616	2/05/10 2/10/10	84761510 423417	SPECTRUM CONTROL, INC. CREDIT SUISSE SEC (AES)		5,000.00	10.035	.64 50.00	50,124.36	-3,226.30
SALE 11011	2/05/10 2/10/10	85503010 423417	STAPLES, INC. CREDIT SUISSE SEC (AES)		100,000.00	23.435	29.77 1,000.00	2,342,470.23	984,614.57
SALE 30846	2/17/10 2/22/10	85811910 423446	STEEL DYNAMICS INC CREDIT SUISSE SEC (AES)		240,000.00	16.121	49.14 2,400.00	3,866,470.86	964,180.66
SALE 22050	2/02/10 2/05/10	87160710 423403	SYNOPSYS INC CREDIT SUISSE SEC (AES)		50,000.00	21.302	13.53 500.00	1,064,591.47	-301,770.58
SALE 22050	2/03/10 2/08/10	87160710 423407	SYNOPSYS INC CREDIT SUISSE SEC (AES)		50,000.00	21.244	13.49 500.00	1,061,676.51	-304,685.54

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
COMMON PENSION FD A (5140) -Cont.

PAGE:

65

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 20657	2/03/10 2/08/10	87254010 423407	TJX COMPANIES, INC. (THE) OPPENHEIMER & CO., INC		34,000.00	38.732	16.72 1,360.00	1,315,504.48	676,505.32
SALE 38483 3,138.94	2/16/10 2/19/10	87538X10 423442	TANDY LEATHER FACTORY, INC. WILLIAMS CAPITAL GROUP		1,800.00	3.667	.09 18.00	6,581.97	-
SALE 38483 2,274.69	2/17/10 2/22/10	87538X10 423446	TANDY LEATHER FACTORY, INC. WILLIAMS CAPITAL GROUP		1,300.00	3.661	.07 13.00	4,745.97	-
SALE 38483 52.83	2/18/10 2/23/10	87538X10 423450	TANDY LEATHER FACTORY, INC. WILLIAMS CAPITAL GROUP		30.00	3.650	.01 .30	109.19	-
SALE 38483 17,052.36	2/19/10 2/24/10	87538X10 423454	TANDY LEATHER FACTORY, INC. WILLIAMS CAPITAL GROUP		9,730.00	3.658	.46 97.30	35,494.58	-
SALE 15577	2/03/10 2/08/10	87612E10 423407	TARGET CORP. OPPENHEIMER & CO., INC		50,000.00	50.830	32.28 2,000.00	2,539,482.72	1,183,624.27
SALE 15577	2/04/10 2/09/10	87612E10 423412	TARGET CORP. CITIGROUP/CITIBANK DOMESTIC		110,000.00	48.660	67.98 4,400.00	5,348,176.02	2,365,287.44
SALE 15577	2/05/10 2/10/10	87612E10 423417	TARGET CORP. CITIGROUP/CITIBANK DOMESTIC		140,000.00	49.029	87.18 5,600.00	6,858,414.82	3,062,011.17
SALE 38504	2/02/10 2/05/10	88076W10 423403	TERADATA CORP. CITIGROUP/CITIBANK DOMESTIC		40,000.00	28.492	14.48 1,600.00	1,138,049.52	539,124.08
SALE 18069	2/03/10 2/08/10	88250810 423407	TEXAS INSTRUMENTS INC. UBS WARBURG LLC		100,000.00	23.158	29.42 4,000.00	2,311,810.58	1,069,376.80
SALE 18069	2/05/10 2/10/10	88250810 423417	TEXAS INSTRUMENTS INC. ICAP CORPORATES LLC		50,000.00	22.675	14.40 500.00	1,133,210.60	511,993.71
SALE 18069	2/11/10 2/17/10	88250810 423432	TEXAS INSTRUMENTS INC. ICAP CORPORATES LLC		50,000.00	23.480	14.91 500.00	1,173,470.09	552,253.20
SALE 22391	2/05/10 2/10/10	88579Y10 423417	3M CO JP MORGAN		232,900.00	78.299	231.60 9,316.00	18,226,312.79	5,710,191.91

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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 22391	2/05/10 2/10/10	88579Y10 423417	3M CO SANFORD BERNSTEIN & CO.		7,600.00	78.956	7.63 304.00	599,756.25	191,329.81
SALE 21669	2/02/10 2/05/10	88632Q10 423403	TIBCO SOFTWARE INC. CREDIT SUISSE SEC (AES)		100,000.00	9.173	11.66 1,000.00	916,318.34	-309,859.18
SALE 45487	2/02/10 2/05/10	88731730 423403	TIME WARNER INC CITIGROUP/CITIBANK DOMESTIC		100,000.00	28.371	36.04 4,000.00	2,833,013.96	-678,017.79
SALE 45482	2/02/10 2/05/10	88732J20 423403	TIME WARNER CABLE INC CITIGROUP/CITIBANK DOMESTIC		100,000.00	45.313	57.55 4,000.00	4,527,262.45	-659,012.49
SALE 07254	1/28/10 2/02/10	89235610 423391	TRACTOR SUPPLY CO. INSTINET/SOFT-FACTSET		22,000.00	51.652	14.44 1,100.00	1,135,236.16	352,577.85
SALE 07254	1/29/10 2/03/10	89235610 423395	TRACTOR SUPPLY CO. INSTINET/SOFT-FACTSET		25,000.00	51.562	16.38 1,250.00	1,287,773.62	398,389.18
SALE 20443	2/04/10 2/09/10	89674K10 423412	TRIQUINT SEMICONDUCTOR, INC CREDIT SUISSE SEC (AES)		50,000.00	6.154	3.91 500.00	307,206.09	-294,993.30
SALE 48745	2/17/10 2/22/10	90254980 423446	UAL CORP MERRIMAN/OTC		155,000.00	15.503	30.52 1,550.00	2,401,430.98	1,190,607.04
SALE 48745	2/18/10 2/23/10	90254980 423450	UAL CORP ITG (CHANNEL)		100,000.00	15.028	19.09 1,000.00	1,501,770.91	720,594.17

SALE 48745	2/18/10 2/23/10	90254980 423450	UAL CORP LABRANCHE/OTC	100,000.00	15.005	19.06 1,000.00	1,499,500.94	718,324.20
SALE 48745	2/18/10 2/23/10	90254980 423450	UAL CORP MERRIMAN/OTC	100,000.00	14.958	19.00 1,000.00	1,494,821.00	713,644.26
SALE 48745	2/18/10 2/23/10	90254980 423450	UAL CORP MERRIMAN/OTC	170,000.00	15.155	32.73 1,700.00	2,574,668.27	1,246,667.82
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				270,000.00	15.082	51.73 2,700.00	4,069,489.27	1,960,312.08

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

67

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 29655	2/05/10 2/10/10	91347P10 423417	UNIVERSAL DISPLAY CORP. CREDIT SUISSE SEC (AES)		25,000.00	10.462	3.33 250.00	261,286.67	-7,202.28
SALE 40920	2/03/10 2/08/10	91820410 423407	VF CORP. COWEN AND CO., LLC		15,000.00	73.019	13.92 600.00	1,094,675.58	31,774.46
SALE 40920	2/09/10 2/12/10	91820410 423426	VF CORP. BMO CAPITAL MARKETS/EXECUTI		10,000.00	71.770	9.12 100.00	717,590.88	8,990.13
SALE 14452	2/02/10 2/05/10	92343E10 423403	VERISIGN INC CREDIT SUISSE SEC (AES)		80,000.00	23.103	23.48 800.00	1,847,416.52	-331,955.08
SALE 34763	2/17/10 2/22/10	92916010 423446	VULCAN MATERIALS CO. WILLIAMS CAPITAL GROUP		175,000.00	44.273	98.40 1,750.00	7,745,979.10	-2,834,032.88
SALE 34763	2/18/10 2/23/10	92916010 423450	VULCAN MATERIALS CO. WILLIAMS CAPITAL GROUP		25,000.00	44.327	14.08 250.00	1,107,913.42	-403,516.86
SALE 15929	2/18/10 2/23/10	93114210 423450	WAL-MART STORES, INC. BMO CAPITAL MARKETS/EXECUTI		50,000.00	53.230	33.81 500.00	2,660,976.19	1,272,252.74
SALE 19522	2/05/10 2/10/10	94184810 423417	WATERS CORP. BMO CAPITAL MARKETS/EXECUTI		25,000.00	56.658	17.99 250.00	1,416,172.01	354,256.31
SALE 29264	2/04/10 2/09/10	94973V10 423412	WELLPOINT INC. UBS WARBURG LLC		125,000.00	63.591	100.96 5,000.00	7,943,749.04	2,370,595.44
SALE 02222	2/01/10 2/04/10	96945710 423399	WILLIAMS COS INC. GOLDMAN SACHS & COMPANY		135,000.00	21.317	36.55 5,400.00	2,872,331.45	626,904.08
SALE 02222	2/08/10 2/11/10	96945710 423422	WILLIAMS COS INC. PRINCETON SECURITIES GROUP		100,000.00	20.637	26.21 1,000.00	2,062,663.79	399,384.26
SALE 23110	2/02/10 2/05/10	98385X10 423403	XTO ENERGY INC. OPPENHEIMER & CO., INC		60,000.00	46.421	35.37 2,400.00	2,782,824.63	1,615,548.68
SALE 23110	2/17/10 2/22/10	98385X10 423446	XTO ENERGY INC. SANDGRAIN SECURITIES		50,000.00	46.091	29.27 500.00	2,303,995.73	1,331,265.78

5140

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

68

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 17863	2/05/10 2/10/10	98389B10 423417	XCEL ENERGY INC. PRINCETON SECURITIES GROUP		200,000.00	19.948	50.67 2,000.00	3,987,609.33	-174,874.04
SALE 17863	2/17/10 2/22/10	98389B10 423446	XCEL ENERGY INC. GRISWOLD COMPANY		250,000.00	20.544	65.23 2,500.00	5,133,459.77	-69,644.44
SUBTOTAL STOCK SALES:					23,383,550.00		9,297.92 526,394.67	731,485,761.76	142,027,656.24
TOTAL FUND SALES:					23,383,550.00		9,297.92 526,394.67	731,485,761.76	142,027,656.24

END OF REPORT FOR: COMMON PENSION FD A

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

COMMON PENSION FD B (5142)

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
PURCHASE OF FIXED INCOME SECURITIES									
PUR 50577	1/25/10 2/01/10	00724FAB 288571	ADOBE SYSTEMS INC NOTES BANK OF AMERICA SECURITIES	4.7500 2/01/20	20,000,000.00	4.828 99.387		19,877,400.00	
PUR 50577	2/09/10 2/16/10	00724FAB 288624	ADOBE SYSTEMS INC NOTES GOLDMAN SACHS & COMPANY	4.7500 2/01/20	12,000,000.00	4.878 99.000		11,880,000.00	
PUR 43134	2/12/10 2/18/10	071813AY 288637	BAXTER INTERNATIONAL INC NO KEYBANC CAPITAL MKTS INC	5.3750 6/01/18	5,000,000.00	4.299 107.42		5,371,350.00	
PUR 44385	2/03/10 2/08/10	134429AT 288603	CAMPBELL SOUP CO SR NOTES BARCLAYS CAPITAL INC	4.5000 2/15/19	10,000,000.00	4.177 102.40		10,240,600.00	
PUR 50578	1/22/10 2/03/10	358240FC 288586	FRESNO CALIF WTR SYS REV BD MERRILL LYNCH (RESEARCH)	6.7500 6/01/40	15,000,000.00	6.907 98.003		14,700,450.00	
PUR 50672	2/02/10 2/05/10	448814EJ 288597	HYDRO-QUEBEC DEBS CIBC Oppenheimer	8.0500 7/07/24	23,000,000.00	4.986 131.24		30,185,430.00	
PUR 50738	2/09/10 2/17/10	4581X0BL 288631	INTER AMERICAN DEV BANK NOT JP MORGAN	3.8750 2/14/20	25,000,000.00	3.932 99.533		24,883,250.00	
PUR 50699	2/04/10 2/08/10	50075NBA 288603	KRAFT FOOD INC SR NOTES DEUTSCHE BANK SECURITIES IN	5.3750 2/10/20	15,000,000.00	5.483 99.176		14,876,400.00	
PUR 50641	1/29/10 2/05/10	6832348H 288597	PROVINCE OF ONTARIO NOTES NATIONAL BNK OF CANADA FINA	2.9500 2/05/15	5,000,000.00	2.975 99.885		4,994,250.00	
PUR 50641	1/29/10 2/05/10	6832348H 288597	PROVINCE OF ONTARIO NOTES RBC CAPITAL (DOMESTIC)	2.9500 2/05/15	25,000,000.00	2.975 99.885		24,971,250.00	
PUR 50669	1/29/10 2/11/10	691879EY 288618	OXNARD CALIF FING AUTH WTR RBC CAPITAL (DOMESTIC)	7.0000 6/01/40	10,000,000.00	6.999 100.00		10,000,000.00	
PUR 26143	2/18/10 2/23/10	911308AA 288655	UNITED PARCEL SVC AMER INC BARCLAYS CAPITAL INC	8.3750 4/01/20	5,000,000.00	4.689 129.39		6,469,550.00	
SUBTOTAL FIXED PURCHASES:					170,000,000.00			178,449,930.00	
TOTAL FUND PURCHASES:					170,000,000.00			178,449,930.00	

5142

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

COMMON PENSION FD B (5142) -Cont.

PAGE:

70

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF FIXED INCOME SECURITIES									
SALE 41527	2/09/10 2/16/10	03040WAB 288624	AMERICAN WATER CAP CORP BON MORGAN STANLEY	6.0850 10/15/17	10,000,000.00	6.181 107.24		10,724,400.00	783,086.96
SALE 41527	2/11/10 2/17/10	03040WAB 288631	AMERICAN WATER CAP CORP BON CANTOR FITZGERALD SECURITIE	6.0850 10/15/17	10,000,000.00	6.181 107.10		10,710,300.00	768,961.60
SALE 34809	2/12/10 2/18/10	071813AW 288637	BAXTER INTERNATIONAL INC. N KEYBANC CAPITAL MKTS INC	5.9000 9/01/16	5,000,000.00	5.943 112.36		5,618,250.00	629,935.08
SALE 47550	2/02/10 2/05/10	134429AU 288597	CAMPBELL SOUP CO SR NOTES JEFFERIES & COMPANY	3.3750 8/15/14	5,000,000.00	3.386 103.55		5,177,900.00	180,319.53
SALE 47550	2/23/10 2/26/10	134429AU 288672	CAMPBELL SOUP CO SR NOTES CREDIT SUISSE SEC (USA) LLC	3.3750 8/15/14	5,000,000.00	3.386 103.61		5,180,700.00	183,094.37
SALE 43724	1/29/10 2/03/10	25156PAD 288586	DEUTSCHE TELEKOM INTL FIN B GOLDMAN SACHS & COMPANY	9.2500 6/01/32	11,000,000.00	9.476 133.45		14,680,490.00	3,912,051.39
SALE 41845	1/29/10 2/03/10	263534BT 288586	E.I. DUPONT DE NEMOURS SR N CANTOR FITZGERALD SECURITIE	6.0000 7/15/18	10,000,000.00	6.365 110.46		11,046,000.00	1,281,940.77
SALE 41845	2/02/10 2/05/10	263534BT 288597	E.I. DUPONT DE NEMOURS SR N CANTOR FITZGERALD SECURITIE	6.0000 7/15/18	5,000,000.00	6.365 110.52		5,526,350.00	644,282.18
SALE	1/29/10	341099CL	FLORIDA PWR CORP 1ST MTG BD	6.4000		6.676			

43910	2/03/10	288586	BARCLAYS CAPITAL INC	6/15/38	14,000,000.00	110.17		15,423,800.00	1,914,207.39
SALE	2/23/10	428236AS	HEWLETT PACKARD CO NOTES	5.5000		5.509			
40276	2/26/10	288672	CANTOR FITZGERALD SECURITIE	3/01/18	12,000,000.00	108.25		12,990,240.00	997,194.89
SALE	2/19/10	459200AG	IBM CORP DEBENTURES	8.3750		8.696			
2678	2/24/10	288661	BARCLAYS CAPITAL INC	11/01/19	15,000,000.00	128.89		19,333,800.00	4,647,400.27
SALE	2/17/10	594918AC	MICROSOFT CORP NOTES	4.2000		4.206			
46753	2/22/10	288649	JP MORGAN	6/01/19	10,000,000.00	100.86		10,086,000.00	91,092.54

5142

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS

DURING THE PERIOD 2/01/10 THROUGH 2/28/10

COMMON PENSION FD B (5142) -Cont.										PAGE:
71										
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS	
SALE 46753	2/19/10 2/24/10	594918AC 288681	MICROSOFT CORP NOTES UBS WARBURG LLC	4.2000 6/01/19	10,000,000.00	4.206 100.20		10,020,800.00	25,892.50	
SALE 38948	2/17/10 2/22/10	670346AH 288649	NUCOR CORP NOTES CANTOR FITZGERALD SECURITIE	6.4000 12/01/37	13,000,000.00	6.564 107.42		13,964,990.00	1,236,603.03	
SALE 38948	2/23/10 2/26/10	670346AH 288672	NUCOR CORP NOTES CANTOR FITZGERALD SECURITIE	6.4000 12/01/37	30,000,000.00	6.564 107.91		32,373,900.00	3,000,637.76	
SALE 36736	2/03/10 2/08/10	695114CD 288603	PACIFICORP IST MTG BONDS CANTOR FITZGERALD SECURITIE	5.7500 4/01/37	15,000,000.00	5.750 100.85		15,128,700.00	130,044.45	
SALE 40349	2/03/10 2/08/10	72447XAD 288603	PITNEY BOWES INC. MTN MORGAN STANLEY	5.6000 3/15/18	15,000,000.00	5.748 107.15		16,072,500.00	1,215,629.66	
SALE 31029	2/16/10 2/19/10	842400FA 288643	SOUTHERN CALIF EDISON 1ST M CANTOR FITZGERALD SECURITIE	5.3500 7/15/35	10,000,000.00	5.353 96.156		9,615,600.00	-379,699.51	
SALE 45210	2/17/10 2/22/10	842400FL 288649	SOUTHERN CALIF ED CO 1ST MT CREDIT SUISSE SEC (USA) LLC	6.0500 3/15/39	10,000,000.00	6.110 105.46		10,546,600.00	627,967.70	
SUBTOTAL FIXED SALES:					215,000,000.00			234,221,320.00	21,890,642.56	
TOTAL FUND SALES:					215,000,000.00			234,221,320.00		
21,890,642.56										

END OF REPORT FOR: COMMON PENSION FD B

5161

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS

DURING THE PERIOD 2/01/10 THROUGH 2/28/10

72	REIT COMMON PENSION FD A (5161)								PAGE:

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

PURCHASE OF STOCK AND OTHER EQUITIES									

PUR 41139	2/03/10 2/08/10	03571040 423406	ANNALY CAPITAL MANAGEMENT I OPPENHEIMER & CO., INC		20,000.00	17.947	800.00	359,746.00	
PUR 48004	2/22/10 2/25/10	03734710 423457	ANWORTH MORTGAGE ASSET CP BMO CAPITAL MARKETS/EXECUTI		25,000.00	6.748	250.00	168,942.50	
PUR 39728	1/27/10 2/01/10	19238U10 423386	COGDELL SPENCER INC. FRIEDMAN BILLINGS RAMSEY		50,000.00	6.131	2,000.00	308,540.00	
PUR 39728	2/19/10 2/24/10	19238U10 423453	COGDELL SPENCER INC. WILLIAMS CAPITAL GROUP		25,000.00	6.922	250.00	173,295.00	
PUR 50581	1/27/10 2/01/10	28140H10 423386	EDUCATION REALTY TRUST INC RAYMOND JAMES & ASSOCIATES,		46,700.00	5.249	1,868.00	246,977.62	
PUR 50581	2/09/10 2/12/10	28140H10 423425	EDUCATION REALTY TRUST INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	5.244	200.00	105,088.00	
PUR 50581	2/19/10 2/24/10	28140H10 423453	EDUCATION REALTY TRUST INC WILLIAMS CAPITAL GROUP		25,000.00	5.626	250.00	140,902.50	
PUR 50484	2/04/10 2/09/10	52904310 423411	LEXINGTON REALTY TRUST OPPENHEIMER & CO., INC		25,000.00	5.672	1,000.00	142,810.00	
PUR 50484	2/09/10 2/12/10	52904310 423425	LEXINGTON REALTY TRUST WILLIAMS CAPITAL GROUP		10,000.00	5.300	100.00	53,100.00	

PUR 40610	2/09/10 2/12/10	63741710 423425	NATIONAL RETAIL PROPERTIES BMO CAPITAL MARKETS/EXECUTI	10,000.00	19.750	100.00	197,600.00	
PUR 50742	2/09/10 2/16/10	72019020 423430	PIEDMONT OFFICE REALTY TR I BMO CAPITAL MARKETS	750.00	14.500		10,875.00	
PUR 50742	2/09/10 2/16/10	72019020 423430	PIEDMONT OFFICE REALTY TR I JP MORGAN	9,375.00	14.500		135,937.50	

5161

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
REIT COMMON PENSION FD A (5161) -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 50742	2/09/10 2/16/10	72019020 423430	PIEDMONT OFFICE REALTY TR I MORGAN KEEGAN		875.00	14.500		12,687.50	
PUR 50742	2/09/10 2/16/10	72019020 423430	PIEDMONT OFFICE REALTY TR I MORGAN STANLEY		9,375.00	14.500		135,937.50	
PUR 50742	2/09/10 2/16/10	72019020 423430	PIEDMONT OFFICE REALTY TR I RBC CAPITAL (DOMESTIC)		750.00	14.500		10,875.00	
PUR 50742	2/09/10 2/16/10	72019020 423430	PIEDMONT OFFICE REALTY TR I SCOTIA CAPITAL MARKETS (DOM		625.00	14.500		9,062.50	
PUR 50742	2/09/10 2/16/10	72019020 423430	PIEDMONT OFFICE REALTY TR I WELLS FARGO SECURITIES		3,250.00	14.500		47,125.00	
PUR 48091	2/04/10 2/09/10	85571B10 423411	STARWOOD PPTY TRUST INC CREDIT SUISSE SEC (AES)		25,000.00	18.941	250.00	473,777.50	
PUR 48091	2/22/10 2/25/10	85571B10 423457	STARWOOD PPTY TRUST INC ITG (CHANNEL)		19,296.00	19.108	192.96	368,904.79	
PUR 48091	2/23/10 2/26/10	85571B10 423461	STARWOOD PPTY TRUST INC ITG (CHANNEL)		704.00	19.097	7.04	13,451.47	
PUR 50758	2/11/10 2/17/10	90265310 423431	UDR INC BLAYLOCK ROBERT VAN LLC		20,000.00	14.582	200.00	291,846.00	
SUBTOTAL STOCK PURCHASES:					346,700.00		7,468.00	3,407,481.38	
TOTAL FUND PURCHASES:					346,700.00		7,468.00	3,407,481.38	

5161

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
REIT COMMON PENSION FD A (5161) -Cont.

PAGE:

74									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF STOCK AND OTHER EQUITIES									
SALE 40596	2/03/10 2/08/10	22025Y40 423407	CORRECTIONS CORP OF AMERICA OPPENHEIMER & CO., INC		25,100.00	18.661	5.95 1,004.00	467,386.17	-216,142.05
SALE 40597	2/02/10 2/05/10	53117210 423403	LIBERTY PROPERTY TRUST CITIGROUP/CITIBANK DOMESTIC		50,000.00	31.030	19.71 2,000.00	1,549,485.29	71,849.10
SALE 40597	2/03/10 2/08/10	53117210 423407	LIBERTY PROPERTY TRUST OPPENHEIMER & CO., INC		47,000.00	30.397	18.14 1,880.00	1,426,765.56	37,787.55
SUBTOTAL STOCK SALES:					122,100.00		43.80	3,443,637.02	-
TOTAL FUND SALES:					122,100.00		43.80	3,443,637.02	-

END OF REPORT FOR: REIT COMMON PENSION FD A

5162

D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

MULTI SECTOR COMMON A (5162)

PAGE:

75

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 39882	1/28/10 2/02/10	00282410 423390	ABBOTT LABORATORIES STIFEL NICOLAUS		50,000.00	53.889	2,000.00	2,696,470.00	
PUR 50387	2/01/10 2/04/10	00507V10 423398	ACTIVISION BLIZZARD INC UBS WARBURG LLC		100,000.00	10.089	3,000.00	1,011,850.00	
PUR 50646	1/29/10 2/03/10	00817Y10 423394	AETNA INC COWEN AND CO., LLC		100,000.00	30.114	4,000.00	3,015,430.00	
PUR 50646	2/01/10 2/04/10	00817Y10 423398	AETNA INC SANFORD BERNSTEIN & CO.		200,000.00	29.761	8,000.00	5,960,280.00	
PUR 50646	2/02/10 2/05/10	00817Y10 423402	AETNA INC SANFORD BERNSTEIN & CO.		200,000.00	30.020	8,000.00	6,011,980.00	
PUR 50646	2/03/10 2/08/10	00817Y10 423406	AETNA INC COWEN AND CO., LLC		100,000.00	30.140	4,000.00	3,017,980.00	
PUR 50646	2/16/10 2/19/10	00817Y10 423441	AETNA INC GRISWOLD COMPANY		100,000.00	28.659	1,000.00	2,866,880.00	
PUR 50646	2/16/10 2/19/10	00817Y10 423441	AETNA INC WILLIAMS CAPITAL GROUP		100,000.00	28.445	1,000.00	2,845,500.00	
PUR 50646	2/19/10 2/24/10	00817Y10 423453	AETNA INC BLAYLOCK ROBERT VAN LLC		50,000.00	28.983	500.00	1,449,660.00	
PUR 50646	2/22/10 2/25/10	00817Y10 423457	AETNA INC BMO CAPITAL MARKETS/EXECUTI		50,000.00	29.138	500.00	1,457,410.00	
PUR 50422	1/28/10 2/02/10	00949P10 423390	AIRTRAN HOLDINGS INC STIFEL NICOLAUS		100,000.00	5.199	4,000.00	523,870.00	
PUR 50422	1/29/10 2/03/10	00949P10 423394	AIRTRAN HOLDINGS INC GOLDMAN SACHS & COMPANY		100,000.00	4.899	4,000.00	493,850.00	

5162

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

76

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50422	2/01/10 2/04/10	00949P10 423398	AIRTRAN HOLDINGS INC CITIGROUP/CITIBANK DOMESTIC		200,000.00	4.843	8,000.00	976,520.00	
PUR 50422	2/02/10 2/05/10	00949P10 423402	AIRTRAN HOLDINGS INC COWEN AND CO., LLC		100,000.00	4.927	4,000.00	496,730.00	
PUR 50422	2/17/10 2/22/10	00949P10 423445	AIRTRAN HOLDINGS INC MERIDIAN EQUITY PARTNERS		200,000.00	4.978	2,000.00	997,680.00	
PUR 50573	1/27/10 2/01/10	02313510 423386	AMAZON.COM INC INSTINET/SOFT-FACTSET		10,000.00	122.20	500.00	1,222,530.00	
PUR 50573	2/01/10 2/04/10	02313510 423398	AMAZON.COM INC UBS WARBURG LLC		20,000.00	117.92	600.00	2,359,188.00	
PUR 50573	2/01/10 2/04/10	02313510 423398	AMAZON.COM INC UBS WARBURG LLC		50,000.00	115.68 =====	1,500.00	5,785,825.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					70,000.00	116.32	2,100.00	8,145,013.00	
PUR 50573	2/02/10 2/05/10	02313510 423402	AMAZON.COM INC CREDIT SUISSE SEC (USA) LLC		10,000.00	117.87	300.00	1,179,019.00	
PUR 50573	2/03/10 2/06/10	02313510 423406	AMAZON.COM INC CREDIT SUISSE SEC (AES)		10,000.00	117.10	100.00	1,171,126.00	
PUR 49191	2/11/10 2/17/10	02942910 423431	AMERICAN SCIENCE & ENGIN LABRANCHE/OTC		10,000.00	73.679	100.00	736,894.00	
PUR 49191	2/12/10 2/18/10	02942910 423437	AMERICAN SCIENCE & ENGIN ITG (CHANNEL)		10,000.00	73.835	100.00	738,452.00	
PUR	1/28/10	03265410	ANALOG DEVICES						

50618 2/02/10 423390 JP MORGAN 200,000.00 26.891 8,000.00 5,386,180.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

77

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50618	1/29/10 2/03/10	03265410 423394	ANALOG DEVICES JP MORGAN		100,000.00	27.670	4,000.00	2,770,960.00	
PUR 50618	2/01/10 2/04/10	03265410 423398	ANALOG DEVICES DEUTSCHE BANK AG (DOMESTIC)		21,200.00	27.442	848.00	582,626.88	
PUR 50618	2/01/10 2/04/10	03265410 423398	ANALOG DEVICES SANFORD BERNSTEIN & CO.		39,800.00	27.444	1,592.00	1,093,855.24	
PUR 50618	2/01/10 2/04/10	03265410 423398	ANALOG DEVICES SOLEIL SECURITIES CORP.		31,500.00	27.487	1,260.00	867,100.50	
PUR 50618	2/01/10 2/04/10	03265410 423398	ANALOG DEVICES STIFEL NICOLAUS		7,500.00	27.540	300.00	206,850.00	
PUR 39881	1/27/10 2/01/10	03783310 423386	APPLE INC INSTINET/SOFT-FACTSET		10,000.00	204.25	500.00	2,043,073.00	
PUR 39881	1/27/10 2/01/10	03783310 423386	APPLE INC JANNEY MONTGOMERY SCOTT		10,000.00	204.67	300.00	2,047,080.00	
PUR 39881	1/28/10 2/02/10	03783310 423390	APPLE INC INSTINET/SOFT-FACTSET		10,000.00	204.76	500.00	2,048,176.00	
PUR 39881	1/28/10 2/02/10	03783310 423390	APPLE INC INSTINET/SOFT-FACTSET		10,000.00	200.70 =====	500.00	2,007,505.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	202.73	1,000.00	4,055,681.00	
PUR 39881	1/29/10 2/03/10	03783310 423394	APPLE INC CREDIT SUISSE SEC (USA) LLC		10,000.00	192.70	300.00	1,927,315.00	
PUR 39881	2/01/10 2/04/10	03783310 423398	APPLE INC UBS WARBURG LLC		10,000.00	194.36	300.00	1,943,982.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

78

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50701	2/05/10 2/10/10	04289L10 423414	ART TECHNOLOGY GROUP INC CRAIG-HALLUM CAPITAL GRP LL		91,000.00	3.500		318,500.00	
PUR 50701	2/05/10 2/10/10	04289L10 423414	ART TECHNOLOGY GROUP INC DEUTSCHE BANK AG (DOMESTIC)		250,000.00	3.500		875,000.00	
PUR 50701	2/05/10 2/10/10	04289L10 423414	ART TECHNOLOGY GROUP INC LAZARD CAPITAL MARKETS		111,000.00	3.500		388,500.00	
PUR 50701	2/05/10 2/10/10	04289L10 423414	ART TECHNOLOGY GROUP INC MORGAN STANLEY		175,000.00	3.500		612,500.00	
PUR 50701	2/05/10 2/10/10	04289L10 423414	ART TECHNOLOGY GROUP INC RAYMOND JAMES & ASSOCIATES,		81,000.00	3.500		283,500.00	
PUR 50701	2/05/10 2/10/10	04289L10 423414	ART TECHNOLOGY GROUP INC THINK EQUITY SECURITIES		81,000.00	3.500		283,500.00	
PUR 50701	2/05/10 2/10/10	04289L10 423414	ART TECHNOLOGY GROUP INC THOMAS WEISEL PARTNERS		111,000.00	3.500		388,500.00	
PUR 50701	2/08/10 2/11/10	04289L10 423421	ART TECHNOLOGY GROUP INC CREDIT SUISSE SEC (AES)		100,000.00	3.906	1,000.00	391,600.00	
PUR 50701	2/09/10 2/12/10	04289L10 423425	ART TECHNOLOGY GROUP INC INSTINET (PORTAL)		25,000.00	3.772	175.00	94,475.00	
PUR 50701	2/09/10 2/12/10	04289L10 423425	ART TECHNOLOGY GROUP INC ITG (CHANNEL)		25,000.00	3.729	250.00	93,485.00	
PUR	2/09/10	04289L10	ART TECHNOLOGY GROUP INC						

50701	2/12/10	423425	LABRANCHE/OTC	25,000.00	3.794	250.00	95,105.00
PUR 50701	2/09/10 2/12/10	04289L10 423425	ART TECHNOLOGY GROUP INC MERRIMAN/OTC	25,000.00	3.786	250.00	94,890.00
PUR 50701	2/11/10 2/17/10	04289L10 423431	ART TECHNOLOGY GROUP INC ITG (CHANNEL)	100,000.00	3.766	1,000.00	377,560.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

79

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 50701	2/12/10 2/18/10	04289L10 423437	ART TECHNOLOGY GROUP INC INSTINET (PORTAL)		42,550.00	3.859	297.85	164,502.56	
PUR 50701	2/16/10 2/19/10	04289L10 423441	ART TECHNOLOGY GROUP INC CREDIT SUISSE SEC (AES)		57,450.00	4.046	574.50	233,022.95	
PUR 49024	2/01/10 2/04/10	04685W10 423398	ATHENAHEALTH INC UBS WARBURG LLC		20,000.00	41.078	600.00	822,158.00	
PUR 49024	2/11/10 2/17/10	04685W10 423431	ATHENAHEALTH INC LABRANCHE/OTC		10,000.00	39.704	100.00	397,140.00	
PUR 50868	2/23/10 2/26/10	11162130 423461	BROCADE COMMUNICATIONS SY INSTINET (PORTAL)		2,000,000.00	5.754	14,000.00	11,522,000.00	
PUR 50868	2/23/10 2/26/10	11162130 423461	BROCADE COMMUNICATIONS SY LABRANCHE/OTC		500,000.00	5.527	5,000.00	2,768,550.00	
PUR 50868	2/23/10 2/26/10	11162130 423461	BROCADE COMMUNICATIONS SY MERRIMAN/OTC		500,000.00	5.533	5,000.00	2,771,250.00	
PUR 46083	1/28/10 2/02/10	12526910 423390	CF INDUSTRIES HOLDINGS INC STIFEL NICOLAUS		20,000.00	95.580	800.00	1,912,402.00	
PUR 46083	1/29/10 2/03/10	12526910 423394	CF INDUSTRIES HOLDINGS INC MORGAN STANLEY		20,000.00	94.022	800.00	1,881,234.00	
PUR 46083	2/01/10 2/04/10	12526910 423398	CF INDUSTRIES HOLDINGS INC CITIGROUP/CITIBANK DOMESTIC		10,000.00	94.383	400.00	944,231.00	
PUR 49563	2/05/10 2/10/10	12665010 423416	CVS CORP BMO CAPITAL MARKETS/EXECUTI		30,000.00	31.194	300.00	936,120.00	
PUR 49563	2/08/10 2/11/10	12665010 423421	CVS CORP PRINCETON SECURITIES GROUP		20,000.00	33.164	200.00	663,486.00	
PUR 43671	2/01/10 2/04/10	15678210 423398	CERNER CORP. UBS WARBURG LLC		20,000.00	77.469	600.00	1,549,972.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

80

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 43671	2/11/10 2/17/10	15678210 423431	CERNER CORP. MERRIMAN/OTC		10,000.00	76.551	100.00	765,605.00	
PUR 41852	2/16/10 2/19/10	16516710 423441	CHESAPEAKE ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI		50,000.00	25.948	500.00	1,297,920.00	
PUR 50473	1/28/10 2/02/10	17243V10 423390	CINEMARK HOLDINGS STIFEL NICOLAUS		50,000.00	14.651	2,000.00	734,535.00	
PUR 43953	1/27/10 2/01/10	18538Q10 423386	CLEARWIRE CORP. CL A JANNEY MONTGOMERY SCOTT		50,000.00	6.729	1,500.00	337,945.00	
PUR 43953	1/28/10 2/02/10	18538Q10 423390	CLEARWIRE CORP. CL A INSTINET/SOFT-FACTSET		50,000.00	6.703	2,500.00	337,665.00	
PUR 43953	1/29/10 2/03/10	18538Q10 423394	CLEARWIRE CORP. CL A INSTINET/SOFT-FACTSET		50,000.00	6.813	2,500.00	343,125.00	
PUR 49783	2/01/10 2/04/10	18911Q10 423398	CLOUD PEAK ENERGY INC OPPENHEIMER & CO., INC		20,000.00	13.836	800.00	277,512.00	
PUR 49783	2/02/10 2/05/10	18911Q10 423402	CLOUD PEAK ENERGY INC COWEN AND CO., LLC		20,000.00	13.807	800.00	276,930.00	

PUR 50585	1/27/10 2/01/10	20586240 423386	COMVERSE TECHNOLOGY INC JANNEY MONTGOMERY SCOTT	40,000.00	9.317	1,200.00	373,896.00
PUR 50585	1/28/10 2/02/10	20586240 423390	COMVERSE TECHNOLOGY INC INSTINET/SOFT-FACTSET	40,000.00	9.473	2,000.00	380,912.00
PUR 50585	1/29/10 2/03/10	20586240 423394	COMVERSE TECHNOLOGY INC INSTINET/SOFT-FACTSET	40,000.00	9.435	2,000.00	379,392.00
PUR 50585	2/01/10 2/04/10	20586240 423398	COMVERSE TECHNOLOGY INC UBS WARBURG LLC	40,000.00	9.676	1,200.00	388,248.00
PUR 50585	2/02/10 2/05/10	20586240 423402	COMVERSE TECHNOLOGY INC CREDIT SUISSE SEC (USA) LLC	20,000.00	9.817	600.00	196,930.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

81

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50585	2/05/10 2/10/10	20586240 423416	COMVERSE TECHNOLOGY INC INSTINET (PORTAL)		20,000.00	8.930	140.00	178,740.00	
PUR 50585	2/08/10 2/11/10	20586240 423421	COMVERSE TECHNOLOGY INC INSTINET (PORTAL)		20,000.00	9.200	140.00	184,140.00	
PUR 50585	2/08/10 2/11/10	20586240 423421	COMVERSE TECHNOLOGY INC INSTINET (PORTAL)		20,000.00	9.710	140.00	194,340.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	9.455	280.00	378,480.00	
PUR 50585	2/17/10 2/22/10	20586240 423445	COMVERSE TECHNOLOGY INC MERRIMAN/OTC		40,000.00	8.967	400.00	359,088.00	
PUR 50365	1/27/10 2/01/10	21935010 423386	CORNING INC CAPIS/SOFT		200,000.00	18.946	10,000.00	3,799,180.00	
PUR 50365	2/11/10 2/17/10	21935010 423431	CORNING INC GRISWOLD COMPANY		100,000.00	17.555	1,000.00	1,756,470.00	
PUR 50420	2/05/10 2/10/10	22544710 423416	CREE INC CREDIT SUISSE SEC (AES)		40,000.00	54.988	400.00	2,199,904.00	
PUR 50420	2/11/10 2/17/10	22544710 423431	CREE INC ITG (CHANNEL)		30,000.00	58.972	300.00	1,769,448.00	
PUR 50281	2/12/10 2/18/10	25468710 423437	WALT DISNEY CO MERIDIAN EQUITY PARTNERS		100,000.00	30.021	1,000.00	3,003,080.00	
PUR 39920	1/27/10 2/01/10	30161N10 423386	EXELON CORP. CITIGROUP/CITIBANK DOMESTIC		20,000.00	46.273	800.00	926,264.00	
PUR 39920	1/27/10 2/01/10	30161N10 423386	EXELON CORP. FRIEDMAN BILLINGS RAMSEY		20,000.00	45.990	800.00	920,606.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

82

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 39920	1/28/10 2/02/10	30161N10 423390	EXELON CORP. JP MORGAN		20,000.00	46.034	800.00	921,486.00	
PUR 39920	1/28/10 2/02/10	30161N10 423390	EXELON CORP. STIFEL NICOLAUS		20,000.00	46.262	800.00	926,042.00	
PUR 39920	1/29/10 2/03/10	30161N10 423394	EXELON CORP. SANFORD BERNSTEIN & CO.		20,000.00	46.329	800.00	927,386.00	
PUR 39920	2/03/10 2/08/10	30161N10 423406	EXELON CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	45.919	800.00	919,182.00	
PUR 48126	2/19/10 2/24/10	35952W10 423453	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)		20,000.00	28.633	200.00	572,850.00	
PUR 48126	2/22/10 2/25/10	35952W10 423457	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)		20,000.00	28.759	200.00	575,380.00	

PUR 48126	2/22/10 2/25/10	35952W10 423457	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)	20,000.00	28.805 =====	200.00	576,308.00		
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				40,000.00	28.782	400.00	1,151,688.00		
PUR 48126	2/23/10 2/26/10	35952W10 423461	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)	20,000.00	28.311	200.00	566,416.00		
PUR 48126	2/23/10 2/26/10	35952W10 423461	FUEL SYSTEMS SOLUTIONS INC MERRIMAN/OTC	20,000.00	28.500	200.00	570,202.00		
PUR 50739	2/09/10 2/12/10	36159R10 423425	GEO GROUP INC PRINCETON SECURITIES GROUP	100,000.00	18.028	1,000.00	1,803,820.00		
PUR 50739	2/11/10 2/17/10	36159R10 423431	GEO GROUP INC PRINCETON SECURITIES GROUP	50,000.00	18.519	500.00	926,435.00		

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

83									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50739	2/12/10 2/18/10	36159R10 423437	GEO GROUP INC WILLIAMS CAPITAL GROUP		50,000.00	19.095	500.00	955,250.00	
PUR 50271	2/19/10 2/24/10	38255010 423453	GOODYEAR TIRE & RUBBER CO (PRINCETON SECURITIES GROUP		100,000.00	13.412	1,000.00	1,342,150.00	
PUR 50597	1/27/10 2/01/10	41586410 423386	HARSCO CORP GOLDMAN SACHS & COMPANY		30,000.00	30.976	1,200.00	930,468.00	
PUR 50597	1/28/10 2/02/10	41586410 423390	HARSCO CORP STIFEL NICOLAUS		40,000.00	30.763	1,600.00	1,232,116.00	
PUR 50597	1/29/10 2/03/10	41586410 423394	HARSCO CORP MORGAN STANLEY		30,000.00	30.029	1,200.00	902,067.00	
PUR 50597	2/01/10 2/04/10	41586410 423398	HARSCO CORP CITIGROUP/CITIBANK DOMESTIC		30,000.00	30.468	1,200.00	915,225.00	
PUR 50597	2/02/10 2/05/10	41586410 423402	HARSCO CORP COWEN AND CO., LLC		30,000.00	30.994	1,200.00	931,029.00	
PUR 50597	2/03/10 2/08/10	41586410 423406	HARSCO CORP DEUTSCHE BANK AG (DOMESTIC)		20,000.00	31.064	800.00	622,088.00	
PUR 50597	2/09/10 2/12/10	41586410 423425	HARSCO CORP WILLIAMS CAPITAL GROUP		20,000.00	29.249	200.00	585,174.00	
PUR 50597	2/11/10 2/17/10	41586410 423431	HARSCO CORP BMO CAPITAL MARKETS/EXECUTI		20,000.00	28.673	200.00	573,656.00	
PUR 50597	2/17/10 2/22/10	41586410 423445	HARSCO CORP ELECTRONIC BROKERAGE SYSTEM		30,000.00	29.934	150.00	898,173.00	
PUR 50678	2/02/10 2/05/10	45678T30 423402	INFOSPACE INC CREDIT SUISSE SEC (USA) LLC		50,000.00	9.931	1,500.00	498,030.00	
PUR 50678	2/03/10 2/08/10	45678T30 423406	INFOSPACE INC CREDIT SUISSE SEC (AES)		50,000.00	10.268	500.00	513,895.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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 50678	2/04/10 2/09/10	45678T30 423411	INFOSPACE INC CREDIT SUISSE SEC (AES)		50,000.00	9.882	500.00	494,585.00	
PUR 50678	2/05/10 2/10/10	45678T30 423416	INFOSPACE INC CREDIT SUISSE SEC (AES)		30,002.00	10.159	300.02	305,102.34	
PUR 50678	2/08/10 2/11/10	45678T30 423421	INFOSPACE INC CREDIT SUISSE SEC (AES)		69,998.00	10.395	699.98	728,357.19	
PUR 50678	2/16/10 2/19/10	45678T30 423441	INFOSPACE INC CREDIT SUISSE SEC (AES)		50,000.00	10.135	500.00	507,240.00	

PUR 50583	1/27/10 2/01/10	51783410 423386	LAS VEGAS SANDS CORP SANFORD BERNSTEIN & CO.	500,000.00	15.982	20,000.00	8,011,100.00
PUR 50782	2/16/10 2/19/10	55254110 423441	M & F WORLDWIDE CORP ELECTRONIC BROKERAGE SYSTEM	10,000.00	33.423	50.00	334,283.00
PUR 50782	2/18/10 2/23/10	55254110 423449	M & F WORLDWIDE CORP WILLIAMS CAPITAL GROUP	20,000.00	33.924	200.00	678,678.00
PUR 50782	2/19/10 2/24/10	55254110 423453	M & F WORLDWIDE CORP ELECTRONIC BROKERAGE SYSTEM	20,000.00	33.954	100.00	679,178.00
PUR 50782	2/22/10 2/25/10	55254110 423457	M & F WORLDWIDE CORP BMO CAPITAL MARKETS/EXECUTI	20,000.00	33.699	200.00	674,176.00
PUR 50782	2/23/10 2/26/10	55254110 423461	M & F WORLDWIDE CORP BMO CAPITAL MARKETS/EXECUTI	20,000.00	33.611	200.00	672,410.00
PUR 47457	2/18/10 2/23/10	57636Q10 423449	MASTERCARD INC BMO CAPITAL MARKETS/EXECUTI	30,000.00	223.26	300.00	6,698,193.00
PUR 44746	1/28/10 2/02/10	58155Q10 423390	MCKESSON CORP. RAYMOND JAMES & ASSOCIATES,	20,000.00	60.240	800.00	1,205,590.00
PUR 44746	1/29/10 2/03/10	58155Q10 423394	MCKESSON CORP. MORGAN STANLEY	20,000.00	59.203	800.00	1,184,862.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

85									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 47377	2/11/10 2/17/10	59161R10 423431	METRO BANCORP INC ITG (CHANNEL)		4,524.00	11.292	45.24	51,132.06	
PUR 47377	2/12/10 2/18/10	59161R10 423437	METRO BANCORP INC INSTINET (PORTAL)		1,120.00	11.389	7.84	12,763.52	
PUR 47377	2/12/10 2/18/10	59161R10 423437	METRO BANCORP INC ITG (CHANNEL)		517.00	11.749	5.17	6,079.40	
PUR 47377	2/16/10 2/19/10	59161R10 423441	METRO BANCORP INC CREDIT SUISSE SEC (AES)		3,839.00	12.118	38.39	46,560.16	
PUR 39954	1/29/10 2/03/10	59491810 423394	MICROSOFT CORP. CREDIT SUISSE SEC (USA) LLC		200,000.00	28.166	6,000.00	5,639,200.00	
PUR 48422	2/19/10 2/24/10	59511210 423453	MICRON TECHNOLOGY INC BLAYLOCK ROBERT VAN LLC		100,000.00	8.771	1,000.00	878,130.00	
PUR 50870	2/23/10 2/26/10	60107310 423461	MILLIPORE CORP ELECTRONIC BROKERAGE SYSTEM		50,000.00	89.264	250.00	4,463,455.00	
PUR 50292	1/29/10 2/03/10	62007610 423394	MOTOROLA SANFORD BERNSTEIN & CO.		200,000.00	6.277	8,000.00	1,263,340.00	
PUR 43551	2/11/10 2/17/10	62937750 423431	NRG ENERGY INC. BMO CAPITAL MARKETS/EXECUTI		10,000.00	21.974	100.00	219,838.00	
PUR 43551	2/12/10 2/18/10	62937750 423437	NRG ENERGY INC. WILLIAMS CAPITAL GROUP		10,000.00	21.888	100.00	218,975.00	
PUR 46205	1/27/10 2/01/10	68389X10 423386	ORACLE CORP JANNEY MONTGOMERY SCOTT		100,000.00	23.873	3,000.00	2,390,290.00	
PUR 46205	1/28/10 2/02/10	68389X10 423390	ORACLE CORP INSTINET/SOFT-FACTSET		200,000.00	23.459	10,000.00	4,701,760.00	
PUR 46205	2/08/10 2/11/10	68389X10 423421	ORACLE CORP LABRANCHE/OTC		50,000.00	23.212	500.00	1,161,110.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

86									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 46205	2/08/10 2/11/10	68389X10 423421	ORACLE CORP MERRIMAN/OTC		50,000.00	23.180	500.00	1,159,475.00	
PUR 46205	2/11/10 2/17/10	68389X10 423431	ORACLE CORP ITG (CHANNEL)		100,000.00	23.391	1,000.00	2,340,070.00	

PUR 46205	2/11/10 2/17/10	68389X10 423431	ORACLE CORP MERRIMAN/OTC	100,000.00	23.049	1,000.00	2,305,870.00
PUR 46205	2/17/10 2/22/10	68389X10 423445	ORACLE CORP MERRIMAN/OTC	100,000.00	24.025	1,000.00	2,403,500.00
PUR 50812	2/18/10 2/23/10	74432010 423449	PRUDENTIAL FINANCIAL INC ELECTRONIC BROKERAGE SYSTEM	100,000.00	51.068	500.00	5,107,300.00
PUR 50812	2/19/10 2/24/10	74432010 423453	PRUDENTIAL FINANCIAL INC PRINCETON SECURITIES GROUP	100,000.00	50.414	1,000.00	5,042,400.00
PUR 50812	2/22/10 2/25/10	74432010 423457	PRUDENTIAL FINANCIAL INC CABRERA	100,000.00	51.655	1,000.00	5,166,510.00
PUR 48521	2/17/10 2/22/10	78477410 423445	STEC INC CREDIT SUISSE SEC (AES)	100,000.00	13.753	1,000.00	1,376,340.00
PUR 50826	2/19/10 2/24/10	78486Q10 423453	SVB FINANCIAL GROUP ITG (CHANNEL)	30,000.00	43.023	300.00	1,290,999.00
PUR 50826	2/22/10 2/25/10	78486Q10 423457	SVB FINANCIAL GROUP ITG (CHANNEL)	30,000.00	43.656	300.00	1,309,971.00
PUR 50708	2/05/10 2/10/10	80854110 423416	SCHWEITZER MAUD BMO CAPITAL MARKETS/EXECUTI	10,000.00	70.078	100.00	700,879.00
PUR 50708	2/05/10 2/10/10	80854110 423416	SCHWEITZER MAUD OPPENHEIMER & CO., INC	30,000.00	70.102	1,200.00	2,104,248.00
PUR 50708	2/08/10 2/11/10	80854110 423421	SCHWEITZER MAUD WILLIAMS CAPITAL GROUP	10,000.00	69.029	100.00	690,392.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

87									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 50708	2/08/10 2/11/10	80854110 423421	SCHWEITZER MAUD WILLIAMS CAPITAL GROUP		30,000.00	70.296 =====	300.00	2,109,165.00	-----
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			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		40,000.00	69.979	400.00	2,799,557.00	
PUR 50708	2/09/10 2/12/10	80854110 423425	SCHWEITZER MAUD BMO CAPITAL MARKETS/EXECUTI		30,000.00	69.016	300.00	2,070,771.00	
PUR 50708	2/11/10 2/17/10	80854110 423431	SCHWEITZER MAUD BMO CAPITAL MARKETS/EXECUTI		40,000.00	62.667	400.00	2,507,068.00	
PUR 50708	2/11/10 2/17/10	80854110 423431	SCHWEITZER MAUD BMO CAPITAL MARKETS/EXECUTI		40,000.00	50.500 =====	400.00	2,020,408.00	-----
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			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		80,000.00	56.583	800.00	4,527,476.00	
PUR 50708	2/12/10 2/18/10	80854110 423437	SCHWEITZER MAUD BMO CAPITAL MARKETS/EXECUTI		40,000.00	47.873	400.00	1,915,332.00	
PUR 50708	2/16/10 2/19/10	80854110 423441	SCHWEITZER MAUD BMO CAPITAL MARKETS/EXECUTI		30,000.00	50.413	300.00	1,512,687.00	
PUR 50708	2/16/10 2/19/10	80854110 423441	SCHWEITZER MAUD WILLIAMS CAPITAL GROUP		10,000.00	50.558	100.00	505,677.00	
PUR 50708	2/17/10 2/22/10	80854110 423445	SCHWEITZER MAUD WILLIAMS CAPITAL GROUP		10,000.00	51.037	100.00	510,469.00	
PUR 50575	1/27/10 2/01/10	81211K10 423386	SEALED AIR CITIGROUP/CITIBANK DOMESTIC		40,000.00	19.806	1,600.00	793,832.00	
PUR 50845	2/22/10 2/25/10	83211010 423457	SMITH INTERNATIONAL INC CABRERA		50,000.00	39.983	500.00	1,999,670.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

88									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 50845	2/22/10 2/25/10	83211010 423457	SMITH INTERNATIONAL INC GRISWOLD COMPANY	100,000.00	39.990		3,999,000.00
PUR 50845	2/22/10 2/25/10	83211010 423457	SMITH INTERNATIONAL INC PACIFIC AMERICAN SECURITIES	150,000.00	40.047	1,500.00	6,008,610.00
PUR 50845	2/22/10 2/25/10	83211010 423457	SMITH INTERNATIONAL INC PRINCETON SECURITIES GROUP	200,000.00	40.150	2,000.00	8,031,900.00
PUR 50845	2/23/10 2/26/10	83211010 423461	SMITH INTERNATIONAL INC TOUSSAINT CAPITAL	100,000.00	40.908	1,000.00	4,091,830.00
PUR 50845	2/23/10 2/26/10	83211010 423461	SMITH INTERNATIONAL INC WILLIAMS CAPITAL GROUP	100,000.00	40.663	1,000.00	4,067,300.00
PUR 40599	2/17/10 2/22/10	87157D10 423445	SYNAPTICS INCORPORATED LABRANCHE/OTC	50,000.00	27.518	500.00	1,376,375.00
PUR 50366	1/27/10 2/01/10	87264S10 423386	TRW AUTOMOTIVE HOLDINGS COR CITIGROUP/CITIBANK DOMESTIC	40,000.00	23.633	1,600.00	946,908.00
PUR 50366	1/27/10 2/01/10	87264S10 423386	TRW AUTOMOTIVE HOLDINGS COR FRIEDMAN BILLINGS RAMSEY	40,000.00	23.227	1,600.00	930,660.00
PUR 50366	1/28/10 2/02/10	87264S10 423390	TRW AUTOMOTIVE HOLDINGS COR RAYMOND JAMES & ASSOCIATES,	40,000.00	23.627	1,600.00	946,676.00
PUR 50366	1/29/10 2/03/10	87264S10 423394	TRW AUTOMOTIVE HOLDINGS COR SANFORD BERNSTEIN & CO.	40,000.00	23.712	1,600.00	950,076.00
PUR 50366	2/01/10 2/04/10	87264S10 423398	TRW AUTOMOTIVE HOLDINGS COR CITIGROUP/CITIBANK DOMESTIC	40,000.00	24.106	1,600.00	965,844.00
PUR 50366	2/05/10 2/10/10	87264S10 423416	TRW AUTOMOTIVE HOLDINGS COR BMO CAPITAL MARKETS/EXECUTI	40,000.00	22.086	400.00	883,840.00
PUR 50366	2/05/10 2/10/10	87264S10 423416	TRW AUTOMOTIVE HOLDINGS COR OPPENHEIMER & CO., INC	40,000.00	22.148	1,600.00	887,524.00

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

89

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 50366	2/08/10 2/11/10	87264S10 423421	TRW AUTOMOTIVE HOLDINGS COR BMO CAPITAL MARKETS/EXECUTI		40,000.00	21.830	400.00	873,600.00	
PUR 50366	2/16/10 2/19/10	87264S10 423441	TRW AUTOMOTIVE HOLDINGS COR WILLIAMS CAPITAL GROUP		40,000.00	22.115	400.00	884,992.00	
PUR 50366	2/17/10 2/22/10	87264S10 423445	TRW AUTOMOTIVE HOLDINGS COR WILLIAMS CAPITAL GROUP		40,000.00	22.490	400.00	899,992.00	
PUR 50366	2/22/10 2/25/10	87264S10 423457	TRW AUTOMOTIVE HOLDINGS COR BLAYLOCK ROBERT VAN LLC		20,000.00	23.387	200.00	467,932.00	
PUR 44855	2/16/10 2/19/10	91126810 423441	UNITED ONLINE INC CREDIT SUISSE SEC (AES)		50,000.00	6.198	500.00	310,415.00	
PUR 50424	1/27/10 2/01/10	92241710 423386	VEECO INSTRUMENTS INC INSTINET/SOFT-FACTSET		20,000.00	34.075	1,000.00	682,500.00	
PUR 50424	1/28/10 2/02/10	92241710 423390	VEECO INSTRUMENTS INC INSTINET/SOFT-FACTSET		30,000.00	32.873	1,500.00	987,690.00	
PUR 50424	1/29/10 2/03/10	92241710 423394	VEECO INSTRUMENTS INC INSTINET/SOFT-FACTSET		20,000.00	33.587	1,000.00	672,742.00	
PUR 50424	2/02/10 2/05/10	92241710 423402	VEECO INSTRUMENTS INC CREDIT SUISSE SEC (USA) LLC		20,000.00	33.932	600.00	679,248.00	
PUR 50424	2/05/10 2/10/10	92241710 423416	VEECO INSTRUMENTS INC CREDIT SUISSE SEC (AES)		20,000.00	30.706	200.00	614,322.00	
PUR 50424	2/05/10 2/10/10	92241710 423416	VEECO INSTRUMENTS INC CREDIT SUISSE SEC (AES)		30,000.00	30.766	300.00	923,292.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					50,000.00	30.742	500.00	1,537,614.00	

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

90									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PUR 50424	2/08/10 2/11/10	92241710 423421	VEECO INSTRUMENTS INC CREDIT SUISSE SEC (AES)		20,000.00	30.712	200.00	614,448.00	
PUR 50424	2/23/10 2/26/10	92241710 423461	VEECO INSTRUMENTS INC ITG (CHANNEL)		20,000.00	35.536	200.00	710,924.00	
PUR 47944	2/18/10 2/23/10	92826C83 423449	VISA INC CL A BMO CAPITAL MARKETS/EXECUTI		20,000.00	86.790	200.00	1,736,004.00	
PUR 46541	2/05/10 2/10/10	94974610 423416	WELLS FARGO & CO UBS WARBURG LLC		100,000.00	27.321	4,000.00	2,736,070.00	
-									
SUBTOTAL STOCK PURCHASES:					13,140,000.00		251,163.99	280,419,848.80	
-									
TOTAL FUND PURCHASES:					13,140,000.00		251,163.99	280,419,848.80	
SALES OF STOCK AND OTHER EQUITIES									

SALE 50387	2/11/10 2/17/10	00507V10 423432	ACTIVISION BLIZZARD INC CREDIT SUISSE SEC (AES)		60,360.00	10.759	8.25 603.60	648,825.53	-292.42
SALE 50387	2/11/10 2/17/10	00507V10 423432	ACTIVISION BLIZZARD INC INSTINET (PORTAL)		200,000.00	10.917	27.73 1,400.00	2,181,952.27	31,130.71
SALE 50387	2/11/10 2/17/10	00507V10 423432	ACTIVISION BLIZZARD INC ITG (CHANNEL)		139,640.00	10.776	19.11 1,396.40	1,503,275.31	1,571.69
SALE 50387	2/12/10 2/18/10	00507V10 423438	ACTIVISION BLIZZARD INC MERRIMAN/OTC		200,000.00	10.927	27.76 2,000.00	2,183,312.24	32,490.68
SALE 50387	2/16/10 2/19/10	00507V10 423442	ACTIVISION BLIZZARD INC CREDIT SUISSE SEC (AES)		200,000.00	11.049	28.07 2,000.00	2,207,731.93	56,910.37
SALE 42873	2/05/10 2/10/10	02209S10 423417	ALTRIA GROUP INC. GRISWOLD COMPANY		100,000.00	19.322	24.54 1,000.00	1,931,135.46	163,113.14
5162									
STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS									
DURING THE PERIOD 2/01/10 THROUGH 2/28/10									
MULTI SECTOR COMMON A (5162) -Cont.									
PAGE:									
91									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 50573	1/28/10 2/02/10	02313510 423391	AMAZON.COM INC INSTINET/SOFT-FACTSET		40,000.00	124.39	63.20 2,000.00	4,973,888.80	156,368.80
SALE 47765	2/22/10 2/25/10	03042010 423458	AMERICAN WATER WORKS CO INC BMO CAPITAL MARKETS/EXECUTI		40,000.00	22.813	11.59 400.00	912,112.41	107,290.68
SALE 39886	1/27/10 2/01/10	03116210 423387	AMGEN INC. INSTINET/SOFT-FACTSET		20,000.00	57.029	14.49 1,000.00	1,139,573.51	-17,797.32
SALE 39886	2/05/10 2/10/10	03116210 423417	AMGEN INC. CREDIT SUISSE SEC (AES)		20,000.00	57.564	14.63 200.00	1,151,059.37	-6,311.46
SALE 39888	2/05/10 2/10/10	03251110 423417	ANADARKO PETROLEUM CORP. GRISWOLD COMPANY		100,000.00	61.948	78.68 1,000.00	6,193,721.32	3,999,207.55
SALE 48570	1/27/10 2/01/10	03760410 423387	APOLLO GROUP INC CL A INSTINET/SOFT-FACTSET		50,000.00	64.011	40.65 2,500.00	3,197,984.35	-131,637.93
SALE 48570	1/27/10 2/01/10	03760410 423387	APOLLO GROUP INC CL A JANNEY MONTGOMERY SCOTT		50,000.00	62.903	39.95 1,500.00	3,143,595.05	-186,027.22
SALE 48570	1/28/10 2/02/10	03760410 423391	APOLLO GROUP INC CL A INSTINET/SOFT-FACTSET		70,000.00	62.718	55.76 3,500.00	4,386,711.24	-274,759.95
SALE 40527	2/19/10 2/24/10	04622410 423454	ASTEC INDUSTRIES INC. LABRANCHE/OTC		10,000.00	25.778	3.27 100.00	257,675.73	-100,201.44
SALE 40527	2/22/10 2/25/10	04622410 423458	ASTEC INDUSTRIES INC. ITG (CHANNEL)		10,000.00	26.207	3.33 100.00	261,969.67	-95,907.50
SALE 48472	1/28/10 2/02/10	04743P10 423391	ATHEROS COMMUNICATIONS IN INSTINET/SOFT-FACTSET		20,000.00	33.587	8.54 1,000.00	670,733.46	125,324.24
SALE 44118	2/22/10 2/25/10	05722410 423458	BAKER HUGHES INC BLAYLOCK ROBERT VAN LLC		150,000.00	49.226	93.78 1,500.00	7,382,306.22	2,611,504.17
SALE 44118	2/22/10 2/25/10	05722410 423458	BAKER HUGHES INC BMO CAPITAL MARKETS/EXECUTI		60,000.00	49.738	37.91 600.00	2,983,654.09	1,075,333.27

STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS									
DURING THE PERIOD 2/01/10 THROUGH 2/28/10									
MULTI SECTOR COMMON A (5162) -Cont.									PAGE:
92									

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 44118	2/22/10 2/25/10	05722410 423458	BAKER HUGHES INC WILLIAMS CAPITAL GROUP		150,000.00	49.194	93.72 1,500.00	7,377,566.28	2,606,764.23
SALE 48324 35,698.52	1/27/10 2/01/10	08442310 423387	W R BERKLEY CORP COWEN AND CO., LLC		40,000.00	24.592	12.50 1,600.00	982,075.50	-
SALE 48324	1/28/10 2/02/10	08442310 423391	W R BERKLEY CORP DEUTSCHE BANK AG (DOMESTIC)		40,000.00	24.483	12.44 1,600.00	977,707.56	-40,066.46
SALE 48324	2/16/10 2/19/10	08442310 423442	W R BERKLEY CORP BLAYLOCK ROBERT VAN LLC		30,000.00	24.962	9.52 300.00	748,553.48	-14,777.04
SALE 48324	2/22/10 2/25/10	08442310 423458	W R BERKLEY CORP WILLIAMS CAPITAL GROUP		30,000.00	25.559	9.74 300.00	766,472.26	3,141.74
SALE 47970	2/01/10 2/04/10	09062X10 423399	BIOGEN IDEC INC UBS WARBURG LLC		50,000.00	53.267	33.83 1,500.00	2,661,791.17	267,057.28
SALE 48866	1/28/10 2/02/10	11844010 423391	THE BUCKLE INC JP MORGAN		20,000.00	30.481	7.75 800.00	608,804.25	-9,808.07
SALE 43629	1/29/10 2/03/10	13442910 423395	CAMPBELL SOUP CO. CITIGROUP/CITIBANK DOMESTIC		50,000.00	33.495	21.27 2,000.00	1,672,718.73	2,561.23
SALE 43629	2/23/10 2/26/10	13442910 423462	CAMPBELL SOUP CO. BMO CAPITAL MARKETS/EXECUTI		50,000.00	33.270	21.13 500.00	1,662,953.87	-7,203.63
SALE 43671	2/23/10 2/26/10	15678210 423462	CERNER CORP. LABRANCHE/OTC		10,000.00	81.762	10.38 100.00	817,510.62	258,772.75
SALE 39905	1/29/10 2/03/10	17275R10 423395	CISCO SYSTEMS INC UBS WARBURG LLC		100,000.00	22.761	28.91 3,000.00	2,273,051.09	339,214.73
SALE 42814	2/17/10 2/22/10	19259P30 423446	COINSTAR INC. CREDIT SUISSE SEC (AES)		10,000.00	28.908	3.68 100.00	288,973.32	-10,488.63
SALE 42814	2/18/10 2/23/10	19259P30 423450	COINSTAR INC. ITG (CHANNEL)		10,000.00	28.761	3.66 100.00	287,507.34	-11,954.61

STATE OF NEW JERSEY									
DIVISION OF INVESTMENT									
DETAIL REPORT OF SECURITIES TRANSACTIONS									
DURING THE PERIOD 2/01/10 THROUGH 2/28/10									
MULTI SECTOR COMMON A (5162) -Cont.									PAGE:
93									

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 42814	2/18/10 2/23/10	19259P30 423450	COINSTAR INC. ITG (CHANNEL)		20,000.00	27.740 =====	7.05 200.00	554,582.95	-44,340.95
-									
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					30,000.00	28.080	10.71 300.00	842,090.29	-
56,295.56									
SALE 42814	2/19/10 2/24/10	19259P30 423454	COINSTAR INC. ITG (CHANNEL)		20,000.00	29.609	7.53 200.00	591,978.47	-6,945.43
SALE 42814	2/19/10 2/24/10	19259P30 423454	COINSTAR INC. ITG (CHANNEL)		20,000.00	28.744 =====	7.31 200.00	574,678.69	-24,245.21
-									
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	29.177	14.84 400.00	1,166,657.16	-31,190.64
SALE 42814	2/22/10 2/25/10	19259P30 423458	COINSTAR INC. ITG (CHANNEL)		20,000.00	29.659	7.54 200.00	592,962.46	-5,961.44
SALE 39906	2/19/10 2/24/10	20337210 423454	COMMSCOPE INC. ELECTRONIC BROKERAGE SYSTEM		20,000.00	27.660	7.03 100.00	553,094.97	-191,841.46
SALE 39906	2/22/10 2/25/10	20337210 423458	COMMSCOPE INC. BMO CAPITAL MARKETS/EXECUTI		20,000.00	27.652	7.03 200.00	552,824.97	-192,111.46
SALE 46444	2/01/10 2/04/10	24237010 423399	DEAN FOODS JP MORGAN		50,000.00	17.697	11.24 2,000.00	882,858.76	-36,505.68
SALE	2/08/10	24237010	DEAN FOODS				4.45		

46444	2/11/10	423422	WILLIAMS CAPITAL GROUP	20,000.00	17.481	200.00	349,407.55	-18,338.23
SALE 50514	2/09/10 2/12/10	24702R10 423426	DELL INC CREDIT SUISSE SEC (AES)	30,000.00	13.546	5.17 300.00	406,086.83	-29,196.67
SALE 50514	2/09/10 2/12/10	24702R10 423426	DELL INC ITG (CHANNEL)	70,000.00	13.540	12.04 700.00	947,059.96	-68,601.54

5162	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 2/01/10 THROUGH 2/28/10 MULTI SECTOR COMMON A (5162) -Cont.								PAGE:
94									

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 50514	2/11/10 2/17/10	24702R10 423432	DELL INC LABRANCHE/OTC		100,000.00	13.837	17.57 1,000.00	1,382,652.43	-68,292.57
SALE 50514	2/11/10 2/17/10	24702R10 423432	DELL INC MERRIMAN/OTC		100,000.00	13.913	17.67 1,000.00	1,390,282.33	-60,662.67
SALE 50514	2/12/10 2/18/10	24702R10 423438	DELL INC LABRANCHE/OTC		200,000.00	13.665	34.71 2,000.00	2,731,045.29	-170,844.71
SALE 50514	2/16/10 2/19/10	24702R10 423442	DELL INC CREDIT SUISSE SEC (AES)		100,000.00	14.074	17.88 1,000.00	1,406,422.12	-44,522.88
SALE 50514	2/17/10 2/22/10	24702R10 423446	DELL INC CREDIT SUISSE SEC (AES)		100,000.00	14.184	18.02 1,000.00	1,417,351.98	-33,593.02
SALE 50514	2/18/10 2/23/10	24702R10 423450	DELL INC ITG (CHANNEL)		25,000.00	14.142	4.50 250.00	353,303.00	-9,433.25
SALE 50514	2/18/10 2/23/10	24702R10 423450	DELL INC MERRIMAN/OTC		75,000.00	14.296	13.62 750.00	1,071,436.38	-16,772.37
SALE 48281	1/29/10 2/03/10	24736170 423395	DELTA AIR LINES INC DEL RAYMOND JAMES & ASSOCIATES,		100,000.00	12.607	16.02 4,000.00	1,256,633.98	519,514.77
SALE 48281	2/02/10 2/05/10	24736170 423403	DELTA AIR LINES INC DEL CITIGROUP/CITIBANK DOMESTIC		50,000.00	12.925	8.21 2,000.00	644,231.79	275,672.19
SALE 48281	2/05/10 2/10/10	24736170 423417	DELTA AIR LINES INC DEL BLAYLOCK ROBERT VAN LLC		50,000.00	11.246	7.15 500.00	561,807.85	193,248.25
SALE 48281	2/08/10 2/11/10	24736170 423422	DELTA AIR LINES INC DEL MERIDIAN EQUITY PARTNERS		50,000.00	11.308	7.19 500.00	564,902.81	196,343.21
SALE 48281	2/16/10 2/19/10	24736170 423442	DELTA AIR LINES INC DEL MERIDIAN EQUITY PARTNERS		50,000.00	12.474	7.93 500.00	623,202.07	254,642.47
SALE 48281	2/18/10 2/23/10	24736170 423450	DELTA AIR LINES INC DEL BLAYLOCK ROBERT VAN LLC		50,000.00	12.643	8.03 500.00	631,656.97	263,097.37

5162	STATE OF NEW JERSEY DIVISION OF INVESTMENT DETAIL REPORT OF SECURITIES TRANSACTIONS DURING THE PERIOD 2/01/10 THROUGH 2/28/10 MULTI SECTOR COMMON A (5162) -Cont.								PAGE:
95									

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 50015	1/29/10 2/03/10	25388B10 423395	DIGITAL RIVER INC INSTINET/SOFT-FACTSET		50,000.00	25.908	16.46 2,500.00	1,292,878.54	-23,498.96
SALE 50015	2/02/10 2/05/10	25388B10 423403	DIGITAL RIVER INC CREDIT SUISSE SEC (USA) LLC		50,000.00	24.535	15.58 1,500.00	1,225,214.42	-91,163.08
SALE 50015	2/03/10 2/08/10	25388B10 423407	DIGITAL RIVER INC CREDIT SUISSE SEC (AES)		50,000.00	24.532	15.58 500.00	1,226,104.42	-90,273.08
SALE 50015	2/05/10 2/10/10	25388B10 423417	DIGITAL RIVER INC CREDIT SUISSE SEC (AES)		50,000.00	24.305	15.44 500.00	1,214,709.56	-101,667.94
SALE 42996	2/01/10 2/04/10	25674610 423399	DOLLAR TREE INC UBS WARBURG LLC		20,000.00	49.660	12.62 600.00	992,581.38	216,742.03
SALE 48402	1/27/10 2/01/10	26969P10 423387	EAGLE MATERIALS INC DEUTSCHE BANK AG (DOMESTIC)		30,000.00	22.721	8.66 1,200.00	680,430.34	-87,481.37
SALE 48402	2/08/10 2/11/10	26969P10 423422	EAGLE MATERIALS INC BLAYLOCK ROBERT VAN LLC		40,000.00	23.006	11.69 400.00	919,808.31	-104,073.98
SALE 50202	1/28/10 2/02/10	27864210 423391	EBAY INC INSTINET/SOFT-FACTSET		100,000.00	23.591	29.97 5,000.00	2,354,040.03	-3,542.97

SALE 48171	2/08/10 2/11/10	28238P10 423422	EHEALTH INC CREDIT SUISSE SEC (AES)	20,000.00	18.073	4.60 200.00	361,251.40	39,440.53
SALE 40342 17,612.52	1/27/10 2/01/10	29084610 423387	EMCORE CORP. INSTINET (PORTAL)	3,100.00	1.070	.05 21.70	3,295.25	-
SALE 40342 60,890.17	1/28/10 2/02/10	29084610 423391	EMCORE CORP. INSTINET (PORTAL)	10,600.00	1.007	.14 74.20	10,600.92	-
SALE 40342 19,520.95	1/29/10 2/03/10	29084610 423395	EMCORE CORP. INSTINET (PORTAL)	3,400.00	1.010	.05 23.80	3,410.15	-
SALE 40342	2/01/10 2/04/10	29084610 423399	EMCORE CORP. INSTINET (DOMESTIC)	82,900.00	.980	1.04 414.50	80,785.01	-478,329.24

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

96									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 40342	2/08/10 2/11/10	29084610 423422	EMCORE CORP. INSTINET (PORTAL)		46,900.00	1.031	.62 328.30	48,039.05	-268,275.29
SALE 40342	2/09/10 2/12/10	29084610 423426	EMCORE CORP. INSTINET (PORTAL)		53,100.00	1.042	.71 371.70	54,968.41	-303,161.47
SALE 40342 137,741.45	2/18/10 2/23/10	29084610 423450	EMCORE CORP. ITG (CHANNEL)		25,000.00	1.245	.40 250.00	30,869.60	-
SALE 40342	2/18/10 2/23/10	29084610 423450	EMCORE CORP. LABRANCHE/OTC		75,000.00	1.225	1.17 750.00	91,123.83	-414,709.33
SALE 46593 29,588.18	2/18/10 2/23/10	29270J10 423450	ENERGY RECOVERY INC ITG (CHANNEL)		30,000.00	6.242	2.38 300.00	186,948.62	-
SALE 44060 119,044.76	2/01/10 2/04/10	30205120 423399	EXIDE TECHNOLOGIES UBS WARBURG LLC		30,000.00	7.709	2.94 900.00	230,370.06	
SALE 44060	2/02/10 2/05/10	30205120 423403	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (USA) LLC		30,000.00	7.645	2.92 900.00	228,435.08	117,109.78
SALE 44060 9,505.42	2/03/10 2/06/10	30205120 423407	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		5,000.00	5.622	.36 50.00	28,059.64	
SALE 44060 57,755.54	2/19/10 2/24/10	30205120 423454	EXIDE TECHNOLOGIES ITG (CHANNEL)		30,000.00	5.646	2.16 300.00	169,080.84	
SALE 50330	1/29/10 2/03/10	36467W10 423395	GAMESTOP CORP RAYMOND JAMES & ASSOCIATES,		50,000.00	19.808	12.58 2,000.00	988,402.42	-28,385.91
SALE 50330	2/01/10 2/04/10	36467W10 423399	GAMESTOP CORP JP MORGAN		50,000.00	19.776	12.56 2,000.00	986,807.44	-29,980.89
SALE 50330	2/02/10 2/05/10	36467W10 423403	GAMESTOP CORP CITIGROUP/CITIBANK DOMESTIC		50,000.00	20.103	12.77 2,000.00	1,003,122.23	-13,666.10
SALE 50330	2/03/10 2/08/10	36467W10 423407	GAMESTOP CORP CITIGROUP/CITIBANK DOMESTIC		50,000.00	20.300	12.90 2,000.00	1,012,992.10	-3,796.23

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

97									
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 50330	2/09/10 2/12/10	36467W10 423426	GAMESTOP CORP ICAP CORPORATES LLC		100,000.00	18.818	23.90 1,000.00	1,880,786.10	-152,790.57
SALE 50330	2/11/10 2/17/10	36467W10 423432	GAMESTOP CORP MERIDIAN EQUITY PARTNERS		100,000.00	19.362	24.59 1,000.00	1,935,135.41	-98,441.26
SALE 50330	2/12/10 2/18/10	36467W10 423438	GAMESTOP CORP GRISWOLD COMPANY		100,000.00	18.972	24.10 1,000.00	1,896,155.90	-137,420.77

SALE 50330	2/16/10 2/19/10	36467W10 423442	GAMESTOP CORP MERIDIAN EQUITY PARTNERS	50,000.00	18.987	12.06 500.00	948,822.94	-67,965.40
SALE 50330	2/18/10 2/23/10	36467W10 423450	GAMESTOP CORP BLAYLOCK ROBERT VAN LLC	50,000.00	19.288	12.25 500.00	963,872.75	-52,915.59
SALE 39922	1/29/10 2/03/10	36955010 423395	GENERAL DYNAMICS CORP. RAYMOND JAMES & ASSOCIATES,	50,000.00	67.023	42.56 2,000.00	3,349,127.44	1,004,890.79
SALE 39922	2/01/10 2/04/10	36955010 423399	GENERAL DYNAMICS CORP. JP MORGAN	50,000.00	69.157	43.92 2,000.00	3,455,816.08	1,111,579.43
SALE 39922	2/02/10 2/05/10	36955010 423403	GENERAL DYNAMICS CORP. CITIGROUP/CITIBANK DOMESTIC	50,000.00	69.275	43.99 2,000.00	3,461,686.01	1,117,449.36
SALE 50531	2/23/10 2/26/10	38141610 423462	GOLDMAN SACHS GROUP INC BMO CAPITAL MARKETS/EXECUTI	20,000.00	157.31	39.96 200.00	3,146,134.04	29,840.04
SALE 49931	1/28/10 2/02/10	39312210 423391	GREEN MOUNTAIN COFFEE ROAST INSTINET/SOFT-FACTSET	5,978.00	85.348	6.48 298.90	509,906.16	144,687.35
SALE 49931	1/29/10 2/03/10	39312210 423395	GREEN MOUNTAIN COFFEE ROAST UBS WARBURG LLC	10,000.00	85.876	10.91 300.00	858,447.09	247,508.96
SALE 49931	2/01/10 2/04/10	39312210 423399	GREEN MOUNTAIN COFFEE ROAST UBS WARBURG LLC	18,000.00	84.081	19.23 540.00	1,512,905.97	413,217.34
SALE 49931	2/02/10 2/05/10	39312210 423403	GREEN MOUNTAIN COFFEE ROAST CREDIT SUISSE SEC (USA) LLC	15,000.00	84.993	16.20 450.00	1,274,421.30	358,014.11

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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 49931	2/03/10 2/08/10	39312210 423407	GREEN MOUNTAIN COFFEE ROAST CREDIT SUISSE SEC (AES)		15,000.00	85.671	16.33 150.00	1,284,894.17	368,486.97
SALE 46749	1/28/10 2/02/10	42823610 423391	HEWLETT-PACKARD CO JP MORGAN		20,000.00	47.922	12.18 800.00	957,631.82	75,150.62
SALE 41547	2/08/10 2/11/10	44701110 423422	HUNTSMAN CORP. PRINCETON SECURITIES GROUP		100,000.00	11.357	14.43 1,000.00	1,134,695.57	248,274.18
SALE 41547	2/16/10 2/19/10	44701110 423442	HUNTSMAN CORP. ICAP CORPORATES LLC		100,000.00	12.266	15.58 1,000.00	1,225,534.42	339,113.03
SALE 39932	2/05/10 2/10/10	45920010 423417	INTL BUSINESS MACHINES CORP OPPENHEIMER & CO., INC		20,000.00	122.76	31.18 800.00	2,454,480.82	549,843.54
SALE 48102	2/08/10 2/11/10	46069010 423422	INTERPUBLIC GROUP OF COS IN GRISWOLD COMPANY		100,000.00	6.336	8.05 1,000.00	632,571.95	10,481.24
SALE 48102	2/09/10 2/12/10	46069010 423426	INTERPUBLIC GROUP OF COS IN MERIDIAN EQUITY PARTNERS		100,000.00	6.416	8.15 1,000.00	640,551.85	18,461.15
SALE 48102	2/16/10 2/19/10	46069010 423442	INTERPUBLIC GROUP OF COS IN PRINCETON SECURITIES GROUP		100,000.00	6.865	8.72 1,000.00	685,451.28	63,360.57
SALE 48102	2/18/10 2/23/10	46069010 423450	INTERPUBLIC GROUP OF COS IN CABRERA		100,000.00	7.010	8.91 1,000.00	700,031.09	
77,940.39									
SALE 49589	1/29/10 2/01/10	46575420 423344	I2 TECHNOLOGIES TENDERED		450,000.00	12.700		5,715,000.00	258,241.59
SALE 39938	1/27/10 2/01/10	46603210 423387	J&J SNACK FOODS CORP. INSTINET/SOFT-FACTSET		615.00	43.390	.34 30.75	26,653.76	7,681.52
SALE 39938	1/28/10 2/02/10	46603210 423391	J&J SNACK FOODS CORP. INSTINET/SOFT-FACTSET		1,246.00	42.856	.68 62.30	53,335.10	14,897.03
SALE 39938	1/29/10 2/03/10	46603210 423395	J&J SNACK FOODS CORP. INSTINET/SOFT-FACTSET		2,803.00	42.135	1.50 140.15	117,963.88	31,493.66

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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	2/01/10	46603210	J&J SNACK FOODS CORP.				1.69		

39938	2/04/10	423399	INSTINET/SOFT-FACTSET	3,201.00	41.552	160.05	132,846.85	34,098.66
SALE	2/02/10	46603210	J&J SNACK FOODS CORP.			1.46		
39938	2/05/10	423403	INSTINET/SOFT-FACTSET	2,750.00	41.609	137.50	114,285.79	29,450.57
SALE	2/08/10	46603210	J&J SNACK FOODS CORP.			5.26		
39938	2/11/10	423422	CREDIT SUISSE SEC (AES)	10,000.00	41.382	100.00	413,712.74	105,221.04
SALE	2/16/10	46603210	J&J SNACK FOODS CORP.			5.40		
39938	2/19/10	423442	CREDIT SUISSE SEC (AES)	10,000.00	42.476	100.00	424,654.60	116,162.90
SALE	2/23/10	46625H10	JP MORGAN CHASE & CO			52.25		
39940	2/26/10	423462	PACIFIC AMERICAN SECURITIES	100,000.00	41.135	1,000.00	4,112,477.75	738,831.59
SALE	2/01/10	47816010	JOHNSON & JOHNSON			40.03		
39939	2/04/10	423399	JP MORGAN	50,000.00	63.035	2,000.00	3,149,714.97	1,224,184.67
SALE	2/16/10	48517030	KANSAS CITY SOUTHERN			12.45		
39942	2/19/10	423442	BMO CAPITAL MARKETS/EXECUTI	30,000.00	32.652	300.00	979,250.55	181,894.69
SALE	2/17/10	51783410	LAS VEGAS SANDS CORP			44.64		
50583	2/22/10	423446	GRISWOLD COMPANY	200,000.00	17.575	2,000.00	3,512,875.36	294,665.36
SALE	2/17/10	51783410	LAS VEGAS SANDS CORP			44.61		
50583	2/22/10	423446	PRINCETON SECURITIES GROUP	200,000.00	17.559	2,000.00	3,509,795.39	291,585.39
SALE	2/18/10	51783410	LAS VEGAS SANDS CORP			20.30		
50583	2/23/10	423450	CABRERA	100,000.00	15.979	1,000.00	1,596,919.70	-12,185.30
SALE	2/18/10	51783410	LAS VEGAS SANDS CORP			20.51		
50583	2/23/10	423450	PACIFIC AMERICAN SECURITIES	100,000.00	16.149	1,000.00	1,613,899.49	4,794.49
SALE	2/22/10	51783410	LAS VEGAS SANDS CORP			20.98		
50583	2/25/10	423458	BMO CAPITAL MARKETS/EXECUTI	100,000.00	16.518	1,000.00	1,650,779.02	41,674.02
SALE	2/22/10	51783410	LAS VEGAS SANDS CORP			20.98		
50583	2/25/10	423458	GRISWOLD COMPANY	100,000.00	16.513	1,000.00	1,650,249.02	41,144.02

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

100									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 50583	2/23/10 2/26/10	51783410 423462	LAS VEGAS SANDS CORP GRISWOLD COMPANY		50,000.00	16.228	10.31 500.00	810,899.69	6,347.19
SALE 50583	2/23/10 2/26/10	51783410 423462	LAS VEGAS SANDS CORP ICAP CORPORATES LLC		50,000.00	16.176	10.27 500.00	808,289.73	3,737.23
SALE 50583	2/23/10 2/26/10	51783410 423462	LAS VEGAS SANDS CORP MERIDIAN EQUITY PARTNERS		50,000.00	16.231	10.31 500.00	811,034.69	6,482.19
SALE 50583	2/23/10 2/26/10	51783410 423462	LAS VEGAS SANDS CORP PRINCETON SECURITIES GROUP		50,000.00	16.247	10.32 500.00	811,849.68	7,297.18
SALE 44270	2/16/10 2/19/10	53591920 423442	LIONS GATE ENTERTAINMENT CO BLAYLOCK ROBERT VAN LLC		50,000.00	5.507	3.50 500.00	274,846.50	-4,416.26
SALE 44270	2/17/10 2/22/10	53591920 423446	LIONS GATE ENTERTAINMENT CO BLAYLOCK ROBERT VAN LLC		50,000.00	5.495	3.49 500.00	274,261.51	-5,001.25
SALE 47584	2/16/10 2/19/10	54142L10 423442	LOGMEIN INC CREDIT SUISSE SEC (AES)		5,240.00	17.578	1.17 52.40	92,056.72	-5,499.47
SALE 47584	2/17/10 2/22/10	54142L10 423446	LOGMEIN INC CREDIT SUISSE SEC (AES)		4,760.00	17.693	1.07 47.60	84,171.44	-4,448.31
SALE 50794	2/19/10 2/24/10	55826P10 423454	MADISON SQUARE GARDEN INC BLAYLOCK ROBERT VAN LLC		75,000.00	19.517	18.59 750.00	1,463,006.41	120,187.23
SALE 46345	1/28/10 2/02/10	57632310 423391	MASTEC INC DEUTSCHE BANK AG (DOMESTIC)		50,000.00	12.077	7.67 2,000.00	601,837.33	19,315.45
SALE 46345	2/01/10 2/04/10	57632310 423399	MASTEC INC JP MORGAN		50,000.00	12.224	7.77 2,000.00	609,177.23	26,655.35
SALE 46345	2/03/10 2/08/10	57632310 423407	MASTEC INC CITIGROUP/CITIBANK DOMESTIC		50,000.00	12.300	7.82 2,000.00	612,982.18	30,460.30
SALE 46345	2/05/10 2/10/10	57632310 423417	MASTEC INC JP MORGAN		50,000.00	12.052	7.66 2,000.00	600,597.34	18,075.46

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

101									
-									

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 46345	2/08/10 2/11/10	57632310 423422	MASTEC INC ICAP CORPORATES LLC		50,000.00	12.067	7.66 500.00	602,862.34	20,340.46
SALE 42619	2/01/10 2/04/10	58013510 423399	MCDONALD'S CORP. MORGAN STANLEY		20,000.00	63.823	16.22 800.00	1,275,639.78	74,152.80
SALE 50247	2/05/10 2/10/10	58283910 423417	MEAD JOHNSON NUTRITION CO BLAYLOCK ROBERT VAN LLC		20,000.00	46.153	11.73 200.00	922,842.27	101,725.96
SALE 50247	2/09/10 2/12/10	58283910 423426	MEAD JOHNSON NUTRITION CO BMO CAPITAL MARKETS/EXECUTI		20,000.00	46.004	11.69 200.00	919,860.31	98,744.00
SALE 50247	2/11/10 2/17/10	58283910 423432	MEAD JOHNSON NUTRITION CO BLAYLOCK ROBERT VAN LLC		20,000.00	45.744	11.62 200.00	914,658.38	93,542.07
SALE 46431	2/01/10 2/04/10	58469030 423399	MEDICIS PHARM-CL A JP MORGAN		20,000.00	22.764	5.79 800.00	454,474.21	142,470.08
SALE 46431	2/18/10 2/23/10	58469030 423450	MEDICIS PHARM-CL A BMO CAPITAL MARKETS/EXECUTI		20,000.00	22.801	5.80 200.00	455,812.20	143,808.06
SALE 41268	2/19/10 2/24/10	60871R20 423454	MOLSON COORS BREWING CO. WILLIAMS CAPITAL GROUP		40,000.00	41.155	20.91 400.00	1,645,775.09	-453,601.04
SALE 41268	2/23/10 2/26/10	60871R20 423462	MOLSON COORS BREWING CO. BLAYLOCK ROBERT VAN LLC		20,000.00	41.065	10.44 200.00	821,097.56	-228,590.50
SALE 47656	1/27/10 2/01/10	61744644 423387	MORGAN STANLEY CAPIS/SOFT		200,000.00	27.151	68.96 10,000.00	5,420,031.04	-71,354.71
SALE 46578	2/05/10 2/10/10	62886E10 423417	NCR CORP WILLIAMS CAPITAL GROUP		50,000.00	12.898	8.20 500.00	644,381.80	116,220.98
SALE 46578	2/08/10 2/11/10	62886E10 423422	NCR CORP PRINCETON SECURITIES GROUP		50,000.00	12.799	8.13 500.00	639,441.87	111,281.06
SALE 46578	2/22/10 2/25/10	62886E10 423458	NCR CORP WILLIAMS CAPITAL GROUP		50,000.00	13.114	8.33 500.00	655,171.67	127,010.85

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

102

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 46578	2/23/10 2/26/10	62886E10 423462	NCR CORP BMO CAPITAL MARKETS/EXECUTI		50,000.00	12.883	8.19 500.00	643,651.81	115,491.00
SALE 48032	2/23/10 2/26/10	62944T10 423462	NVR INC BMO CAPITAL MARKETS/EXECUTI		600.00	705.69	5.38 6.00	423,407.96	39,474.71
SALE 42997	1/27/10 2/01/10	65163910 423387	NEWMONT MINING CORP. COWEN AND CO., LLC		50,000.00	44.197	28.07 2,000.00	2,207,826.93	203,878.10
SALE 42997	1/28/10 2/02/10	65163910 423391	NEWMONT MINING CORP. SANFORD BERNSTEIN & CO.		50,000.00	44.151	28.04 2,000.00	2,205,536.96	201,588.13
SALE 42997	2/23/10 2/26/10	65163910 423462	NEWMONT MINING CORP. CABRERA		100,000.00	47.113	59.84 1,000.00	4,710,230.16	702,332.51
SALE 39956	1/28/10 2/02/10	67000610 423391	NOVELL INC INSTINET/SOFT-FACTSET		100,000.00	4.590	5.83 5,000.00	453,964.17	-150,090.06
SALE 39958	2/01/10 2/04/10	67018T10 423399	NU SKIN ENTERPRISES INC. JP MORGAN		20,000.00	23.026	5.85 800.00	459,712.15	152,624.77
SALE 48435	2/23/10 2/26/10	71708110 423462	PFIZER INC GRISWOLD COMPANY		50,000.00	17.714	11.25 500.00	885,188.75	70,763.75
SALE 48435	2/23/10 2/26/10	71708110 423462	PFIZER INC ICAP CORPORATES LLC		50,000.00	17.700	11.24 500.00	884,498.76	70,073.76
SALE 48435	2/23/10 2/26/10	71708110 423462	PFIZER INC MERIDIAN EQUITY PARTNERS		100,000.00	17.698	22.48 1,000.00	1,768,737.52	139,887.52
SALE 48435	2/23/10 2/26/10	71708110 423462	PFIZER INC PRINCETON SECURITIES GROUP		100,000.00	17.732	22.52 1,000.00	1,772,157.48	143,307.48
SALE 40653	2/11/10 2/17/10	71817210 423432	PHILIP MORRIS INTERNATIONAL MERIDIAN EQUITY PARTNERS		50,000.00	48.319	30.69 500.00	2,415,439.31	322,828.22
SALE 46289	2/01/10 2/04/10	72925110 423399	PLUM CREEK TIMBER CO INC RAYMOND JAMES & ASSOCIATES,		20,000.00	36.468	9.27 800.00	728,548.73	89,763.52

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

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 46289	2/08/10 2/11/10	72925110 423422	PLUM CREEK TIMBER CO INC BLAYLOCK ROBERT VAN LLC		20,000.00	35.929	9.13 200.00	718,362.87	79,577.66
SALE 49654	1/28/10 2/02/10	75091710 423391	RAMBUS INC INSTINET/SOFT-FACTSET		20,000.00	23.492	5.97 1,000.00	468,842.03	98,875.02
SALE 47838	2/05/10 2/10/10	75102810 423417	RALCORP HOLDINGS INC JP MORGAN		10,000.00	63.489	8.07 400.00	634,484.93	10,536.30
SALE 41584	1/28/10 2/02/10	75876610 423391	REGAL ENTERTAINMENT GROUP-A UBS WARBURG LLC		100,000.00	15.095	19.18 4,000.00	1,505,470.82	90,620.69
SALE 41584	1/29/10 2/03/10	75876610 423395	REGAL ENTERTAINMENT GROUP-A CITIGROUP/CITIBANK DOMESTIC		100,000.00	14.971	19.02 4,000.00	1,493,060.98	78,210.85
SALE 41584	2/08/10 2/11/10	75876610 423422	REGAL ENTERTAINMENT GROUP-A MERIDIAN EQUITY PARTNERS		50,000.00	14.871	9.45 500.00	743,020.55	35,595.49
SALE 49560	2/16/10 2/19/10	80090720 423442	SANMINA-SCI CORP CREDIT SUISSE SEC (AES)		30,000.00	15.510	5.91 300.00	465,003.09	214,578.48
SALE 49560	2/22/10 2/25/10	80090720 423458	SANMINA-SCI CORP ITG (CHANNEL)		20,000.00	16.532	4.20 200.00	330,435.80	163,486.06
SALE 49560	2/23/10 2/26/10	80090720 423462	SANMINA-SCI CORP LABRANCHE/OTC		20,000.00	16.326	4.15 200.00	326,311.85	159,362.11
SALE 48842	2/01/10 2/04/10	82028010 423399	SHAW GROUP INC (THE) UBS WARBURG LLC		20,000.00	33.908	8.62 600.00	677,541.38	102,462.58
SALE 48163	2/23/10 2/26/10	82706L10 423462	SILICON GRAPHICS INTERNATIO BLAYLOCK ROBERT VAN LLC		20,000.00	10.283	2.62 200.00	205,461.38	95,846.21
SALE 43667	1/29/10 2/03/10	83269640 423395	JM SMUCKER CO/THE CITIGROUP/CITIBANK DOMESTIC		20,000.00	60.530	15.38 800.00	1,209,780.62	374,769.57
SALE 43667	2/01/10 2/04/10	83269640 423399	JM SMUCKER CO/THE JP MORGAN		10,000.00	60.589	7.70 400.00	605,478.30	187,972.78

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

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 43667	2/03/10 2/08/10	83269640 423407	JM SMUCKER CO/THE CITIGROUP/CITIBANK DOMESTIC		10,000.00	61.793	7.85 400.00	617,523.15	200,017.63
SALE 48743	2/23/10 2/26/10	87113010 423462	SYBASE INC BMO CAPITAL MARKETS/EXECUTI		50,000.00	43.795	27.81 500.00	2,189,197.19	206,021.52
SALE 48491 371,857.00	1/27/10 2/01/10	87161C10 423387	SYNOVUS FINANCIAL CORP CAPIS/SOFT		300,000.00	2.687	10.24 15,000.00	790,939.76	-
SALE 48491	1/29/10 2/03/10	87161C10 423395	SYNOVUS FINANCIAL CORP JP MORGAN		500,000.00	2.888	18.34 20,000.00	1,423,781.66	-514,212.93
SALE 49845	2/12/10 2/18/10	88553510 423438	3COM CORP MERRIMAN/OTC		100,000.00	7.527	9.56 1,000.00	751,720.44	12,924.19
SALE 48746	1/29/10 2/03/10	90341W10 423395	US AIRWAYS GRP MORGAN STANLEY		200,000.00	5.387	13.69 8,000.00	1,069,426.31	201,692.02
SALE 48746	2/01/10 2/04/10	90341W10 423399	US AIRWAYS GRP RAYMOND JAMES & ASSOCIATES,		100,000.00	5.471	6.95 4,000.00	543,123.05	109,255.91
SALE 42815	1/29/10 2/03/10	91886610 423395	VALASSIS COMMUNICATIONS INC RAYMOND JAMES & ASSOCIATES,		10,000.00	21.263	2.71 400.00	212,226.29	88,862.11
SALE 42815	2/01/10 2/04/10	91886610 423399	VALASSIS COMMUNICATIONS INC JP MORGAN		50,000.00	24.033	15.27 2,000.00	1,199,609.73	582,788.84
SALE 42815	2/01/10 2/04/10	91886610 423399	VALASSIS COMMUNICATIONS INC OPPENHEIMER & CO., INC		50,000.00	24.359	15.47 2,000.00	1,215,939.53	599,118.64
SALE 42815	2/02/10 2/05/10	91886610 423403	VALASSIS COMMUNICATIONS INC UBS WARBURG LLC		100,000.00	24.296	30.86 4,000.00	2,425,519.14	1,191,877.35
SALE 42815	2/03/10 2/08/10	91886610 423407	VALASSIS COMMUNICATIONS INC CITIGROUP/CITIBANK DOMESTIC		50,000.00	24.348	15.47 2,000.00	1,215,379.53	598,558.64
SALE	2/16/10	91886610	VALASSIS COMMUNICATIONS INC				9.57		

42815 2/19/10 423442 BLAYLOCK ROBERT VAN LLC 30,000.00 25.110 300.00 752,984.43 382,891.89

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
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 42815	2/18/10 2/23/10	91886610 423450	VALASSIS COMMUNICATIONS INC BMO CAPITAL MARKETS/EXECUTI		30,000.00	26.200	9.99 300.00	785,675.01	415,582.47
SALE 50424	2/19/10 2/24/10	92241710 423454	VEECO INSTRUMENTS INC ITG (CHANNEL)		10,000.00	37.314	4.74 100.00	373,031.26	39,471.67
SALE 49012	1/27/10 2/01/10	92343V10 423387	VERIZON COMMUNICATIONS INC CAPIS/SOFT		200,000.00	29.870	75.87 10,000.00	5,963,844.13	9,718.13
SALE 49012	1/28/10 2/02/10	92343V10 423391	VERIZON COMMUNICATIONS INC JP MORGAN		100,000.00	29.440	37.39 4,000.00	2,939,982.61	-37,080.39
SALE 47944	2/01/10 2/04/10	92826C83 423399	VISA INC CL A JP MORGAN		10,000.00	83.037	10.55 400.00	829,956.45	148,507.21
SALE 39992	1/27/10 2/01/10	93114210 423387	WAL-MART STORES, INC. COWEN AND CO., LLC		50,000.00	53.349	33.88 2,000.00	2,665,431.12	892,358.49
SALE 39992	1/28/10 2/02/10	93114210 423391	WAL-MART STORES, INC. JP MORGAN		20,000.00	52.864	13.43 800.00	1,056,468.57	347,239.52
SALE 39992	1/29/10 2/03/10	93114210 423395	WAL-MART STORES, INC. RAYMOND JAMES & ASSOCIATES,		30,000.00	53.704	20.47 1,200.00	1,609,911.53	546,067.95
SALE 39992	2/08/10 2/11/10	93114210 423422	WAL-MART STORES, INC. ELECTRONIC BROKERAGE SYSTEM		20,000.00	53.378	13.56 100.00	1,067,444.44	358,215.39
SALE 39992	2/11/10 2/17/10	93114210 423432	WAL-MART STORES, INC. ICAP CORPORATES LLC		100,000.00	53.158	67.51 1,000.00	5,314,752.49	1,768,607.23
SALE 39992	2/18/10 2/23/10	93114210 423450	WAL-MART STORES, INC. BLAYLOCK ROBERT VAN LLC		80,000.00	53.266	54.12 800.00	4,260,409.88	1,423,493.67
SALE 39992	2/19/10 2/24/10	93114210 423454	WAL-MART STORES, INC. BMO CAPITAL MARKETS/EXECUTI		100,000.00	53.272	67.66 1,000.00	5,326,082.34	1,779,937.08
SALE 39992	2/22/10 2/25/10	93114210 423458	WAL-MART STORES, INC. BMO CAPITAL MARKETS/EXECUTI		80,000.00	53.480	54.34 800.00	4,277,545.66	1,440,629.45

5162

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
MULTI SECTOR COMMON A (5162) -Cont.

PAGE:

106

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 39992	2/22/10 2/25/10	93114210 423458	WAL-MART STORES, INC. WILLIAMS CAPITAL GROUP		20,000.00	53.723	13.65 200.00	1,074,236.35	365,007.30
SALE 39992	2/23/10 2/26/10	93114210 423462	WAL-MART STORES, INC. JACKSON SECS		100,000.00	53.797	68.33 1,000.00	5,378,671.67	1,832,526.41
SALE 41384	2/05/10 2/10/10	94268310 423417	WATSON PHARMACEUTICALS, INC WILLIAMS CAPITAL GROUP		20,000.00	37.980	9.65 200.00	759,392.35	211,131.24
SALE 46541	1/29/10 2/03/10	94974610 423395	WELLS FARGO & CO RAYMOND JAMES & ASSOCIATES,		100,000.00	28.907	36.72 4,000.00	2,886,623.28	385,702.52
SALE 46541	2/01/10 2/04/10	94974610 423399	WELLS FARGO & CO RAYMOND JAMES & ASSOCIATES,		100,000.00	28.855	36.65 4,000.00	2,881,423.35	380,502.59
SALE 41161	2/18/10 2/23/10	98074510 423450	WOODWARD GOVERNOR CO. ITG (CHANNEL)		20,000.00	27.215	6.92 200.00	544,085.08	-53,551.35
SALE 48670	2/01/10 2/04/10	G3673810 423399	FRESH DEL MONTE JP MORGAN		30,000.00	20.234	7.71 1,200.00	605,803.29	-76,562.36
SALE 47547	1/28/10 2/02/10	H8912P10 423391	TYCO ELECTRONICS LTD UBS WARBURG LLC		50,000.00	25.590	16.25 2,000.00	1,277,468.75	499,408.53
SUBTOTAL STOCK SALES:					12,405,193.00		3,564.43 263,309.85	286,039,995.30	39,153,585.24
TOTAL FUND SALES:					12,405,193.00		3,564.43	286,039,995.30	39,153,585.24

END OF REPORT FOR: MULTI SECTOR COMMON A

5163

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

LOGAN CIRCLE (5163)

PAGE: 107

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR 48945	2/19/10 2/24/10	01881PAA 288573	ALLIANT HOLDINGS LOGAN CIRCLE	11.0000 5/01/15	100,000.00	10.357 102.50		102,500.00	
PUR 48562	2/09/10 2/12/10	090613AD 288573	BIOMET INC LOGAN CIRCLE	10.3750 10/15/17	250,000.00	8.780 108.75		271,875.00	
PUR 49905	1/29/10 2/03/10	12502CAS 288573	CCH II LLC/CCH II CAPITA LOGAN CIRCLE	13.5000 11/30/16	265,000.00	9.355 120.50		319,325.00	
PUR 49905	2/05/10 2/10/10	12502CAS 288573	CCH II LLC/CCH II CAPITA LOGAN CIRCLE	13.5000 11/30/16	250,000.00	9.504 119.62		299,062.50	
PUR 50692	1/29/10 2/03/10	12543DAF 288573	COMMUNITY HEALTH SYSTEM LOGAN CIRCLE	8.8750 7/15/15	500,000.00	8.039 103.62		518,125.00	
PUR 50692	2/05/10 2/10/10	12543DAF 288573	COMMUNITY HEALTH SYSTEM LOGAN CIRCLE	8.8750 7/15/15	250,000.00	8.664 100.88		252,220.00	
PUR 50917	2/22/10 2/25/10	12543DAF 288573	COMMUNITY HEALTH SYS LOGAN CIRCLE	8.8750 7/15/15	500,000.00	8.058 103.50		517,500.00	
PUR 49865	2/05/10 2/10/10	15080BAA 288573	CEDC FIN CORP INTL INC LOGAN CIRCLE	9.1250 12/01/16	250,000.00	8.244 104.50		261,250.00	
PUR 50750	2/02/10 2/10/10	21988QAA 288573	CORP PESQUERA INCA SAC LOGAN CIRCLE	9.0000 2/10/17	220,000.00	9.125 99.364		218,600.80	
PUR 50751	2/03/10 2/10/10	24823UAG 288573	DENBURY RESOURCES INC LOGAN CIRCLE	8.2500 2/15/20	215,000.00	8.250 100.00		215,000.00	
PUR 50751	2/09/10 2/12/10	24823UAG 288573	DENBURY RESOURCES INC LOGAN CIRCLE	8.2500 2/15/20	130,000.00	7.993 101.75		132,275.00	
PUR 50776	2/09/10 2/12/10	36186CCB 288573	GMAC INC LOGAN CIRCLE	8.3000 2/12/15	355,000.00	8.500 99.199		352,156.45	

5163

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

LOGAN CIRCLE (5163) -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
PUR 49647	2/05/10 2/10/10	370290AD 288573	GENERAL MARITIME CORP LOGAN CIRCLE	12.0000 11/15/17	160,000.00	10.830 106.00		169,600.00	
PUR 49836	2/18/10 2/23/10	421924BF 288573	HEALTHSOUTH CORP LOGAN CIRCLE	10.7500 6/15/16	200,000.00	9.052 108.00		216,000.00	
PUR 44821	1/27/10 2/01/10	422248AA 288573	HEALTH NET INC LOGAN CIRCLE	6.3750 6/01/17	110,000.00	8.289 89.625		98,587.50	
PUR 50729	2/03/10 2/08/10	431318AJ 288573	HILCORP ENERGY I/HILCORP LOGAN CIRCLE	8.0000 2/15/20	425,000.00	8.250 98.315		417,838.75	
PUR 50880	2/19/10 2/24/10	458204AJ 288573	INTELSAT BERMUDA LOGAN CIRCLE	11.5000 2/04/17	400,000.00	11.819 98.500		394,000.00	
PUR 47807	1/29/10 2/03/10	45823VAE 288573	INTELSAT CORP LOGAN CIRCLE	9.2500 8/15/14	375,000.00	8.638 102.25		383,437.50	
PUR 50773	2/09/10 2/12/10	466313AD 288573	JABIL CIRCUIT INC LOGAN CIRCLE	8.2500 3/15/18	500,000.00	7.175 106.50		532,500.00	
PUR 50816	2/12/10 2/18/10	51508LAJ 288573	LANDRYS REST LOGAN CIRCLE	11.6250 12/01/15	250,000.00	10.672 104.00		260,000.00	
PUR 42338	2/19/10 2/24/10	517834AB 288573	LAS VEGAS SANDS CORP LOGAN CIRCLE	6.3750 2/15/15	125,000.00	8.439 91.750		114,687.50	
PUR 50728	1/28/10 2/08/10	52989LAD 288573	LIBBEY GLASS INC LOGAN CIRCLE	10.0000 2/15/15	170,000.00	10.500 98.082		166,739.40	

PUR 50728	1/28/10 2/08/10	52989LAD 288573	LIBBEY GLASS INC LOGAN CIRCLE	10.0000 2/15/15	115,000.00	9.806 100.75		115,862.50
PUR 49621	2/10/10 2/16/10	552953AE 288573	M G M MIRAGE LOGAN CIRCLE	8.3750 2/01/11	175,000.00	13.230 95.750		167,562.50
PUR 50691	1/29/10 2/03/10	58446VAE 288573	MEDIACOM BROADBD LLC LOGAN CIRCLE	8.5000 10/15/15	500,000.00	8.552 99.750		498,750.00

5163

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

LOGAN CIRCLE (5163) -Cont.

PAGE:

109

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50691	2/01/10 2/04/10	58446VAE 288573	MEDIACOM BROADBD LLC LOGAN CIRCLE	8.5000 10/15/15	150,000.00	8.665 99.250		148,875.00	
PUR 48129	2/12/10 2/18/10	629360AB 288573	NPC INTERNATIONAL INC LOGAN CIRCLE	9.5000 5/01/14	175,000.00	10.238 97.500		170,625.00	
PUR 50774	2/09/10 2/12/10	62941FAH 288573	NTL CABLE PLC LOGAN CIRCLE	9.1250 8/15/16	500,000.00	8.415 103.50		517,500.00	
PUR 47921	2/17/10 2/22/10	693309AA 288573	PE PAPER ESCROW LOGAN CIRCLE	12.0000 8/01/14	200,000.00	9.870 107.50		215,000.00	
PUR 42096	1/28/10 2/02/10	72347QAD 288573	PINNACLE FOODS FINANCE LOGAN CIRCLE	10.6250 4/01/17	150,000.00	9.829 104.00		156,000.00	
PUR 46579	2/08/10 2/11/10	74439HAH 288573	PSYCHIATRIC SOLU LOGAN CIRCLE	7.7500 7/15/15	275,000.00	9.238 93.750		257,812.50	
PUR 50775	2/09/10 2/12/10	750829AA 288573	RAINBOW NATL SVCS LOGAN CIRCLE	8.7500 9/01/12	250,000.00	7.975 101.75		254,375.00	
SUBTOTAL FIXED PURCHASES:					8,490,000.00			8,715,642.90	
TOTAL FUND PURCHASES:					8,490,000.00			8,715,642.90	

SALES OF FIXED INCOME SECURITIES

SALE 50620 29.47	1/27/10 2/01/10	05540KAA 288573	BFF INTERNATIONAL LTD LOGAN CIRCLE	7.2500 1/28/20	125,000.00	7.375 99.150		123,937.50	
SALE 50692	2/18/10 2/23/10	12543DAF 288573	COMMUNITY HEALTH SYSTEM LOGAN CIRCLE	8.8750 7/15/15	750,000.00	8.243 104.00		780,000.00	9,813.19
SALE 42154	2/12/10 2/18/10	216762AD 288573	COOPER STANDARD AUTO LOGAN CIRCLE	8.3750 12/15/14	315,000.00	16.237 47.000		148,050.00	-86,126.17

5163

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

LOGAN CIRCLE (5163) -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 50750	2/03/10 2/10/10	21988QAA 288573	CORP PESQUERA INCA SAC LOGAN CIRCLE	9.0000 2/10/17	220,000.00	9.125 100.15		220,330.00	1,729.20
SALE 50566	2/04/10 2/09/10	226566AK 288573	CRICKET COMMUNICATIONS LOGAN CIRCLE	7.7500 5/15/16	350,000.00	7.444 102.75		359,625.00	4,403.65
SALE 48264	2/19/10 2/24/10	269246AY 288573	E TRADE FINL LOGAN CIRCLE	8/31/19	46,000.00	16.345 150.00		69,000.00	23,000.00
SALE 50539	2/03/10 2/08/10	346091BE 288573	FOREST OIL CORPORATION LOGAN CIRCLE	8.5000 2/15/14	395,000.00	9.680 105.25		415,737.50	35,967.42
SALE 50349	2/09/10 2/12/10	36186CBM 288573	GMAC INC LOGAN CIRCLE	7.2500 3/02/11	286,000.00	6.760 100.25		286,715.00	-673.77
SALE 42161	2/18/10 2/23/10	36318MAA 288573	GALAXY ENTERTAINMENT COMPAN LOGAN CIRCLE	9.8750 12/15/12	125,000.00	15.728 102.37		127,968.75	19,147.08
SALE 46644	2/18/10 2/23/10	382550AZ 288573	GOODYEAR TIRE LOGAN CIRCLE	10.5000 5/15/16	310,000.00	11.075 108.00		334,800.00	32,776.91

SALE 47807	2/19/10 2/24/10	45823VAE 288573	INTELSAT CORP LOGAN CIRCLE	9.2500 8/15/14	750,000.00	9.201 103.25		774,375.00	23,080.21
SALE 50510	1/28/10 2/02/10	471109AD 288573	JARDEN CORP LOGAN CIRCLE	7.5000 1/15/20	395,000.00	7.424 100.50		396,975.00	-102.70
SALE 45586 17.09	2/10/10 2/11/10	591709AC 288573	METROPCS WIRELESS INC LOGAN CIRCLE	9.2500 11/01/14	40,000.00	9.590 98.750		39,500.00	
SALE 50774	2/19/10 2/24/10	62941FAH 288573	NTL CABLE PLC LOGAN CIRCLE	9.1250 8/15/16	500,000.00	8.415 103.75		518,750.00	1,332.29
SALE 49573	2/04/10 2/09/10	74837RAE 288573	QUICKSILVER RESOURCES INC LOGAN CIRCLE	8.2500 8/01/15	150,000.00	8.638 102.50		153,750.00	6,255.22
SALE 49573	2/18/10 2/23/10	74837RAE 288573	QUICKSILVER RESOURCES INC LOGAN CIRCLE	8.2500 8/01/15	210,000.00	8.638 100.25		210,525.00	4,024.56

5163

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

LOGAN CIRCLE (5163) -Cont.

PAGE:

111

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 49774	1/29/10 2/03/10	90320RAA 288573	UPC GERMANY LOGAN CIRCLE	8.1250 12/01/17	500,000.00	8.332 101.25		506,250.00	12,210.07
SALE 50654	2/18/10 2/23/10	92203PAD 288573	VANGUARD HEALTH LOGAN CIRCLE	8.0000 2/01/18	275,000.00	8.250 98.750		271,562.50	533.94
SUBTOTAL FIXED SALES:					5,742,000.00			5,737,851.25	
SALES OF MORTGAGE BACKED SECURITIES									
SALE 44552	2/19/10 2/24/10	22822RAJ 288573	CROWN CASTLE TOWERS LLC LOGAN CIRCLE POOL NUMBER:	5.4696 11/15/36	100,000.00	8.562 105.50		105,500.00	24,750.00
SUBTOTAL MORTGAGE SALES:					100,000.00			105,500.00	
TOTAL FUND SALES:					5,842,000.00			5,843,351.25	

87,417.66

112,167.66

END OF REPORT FOR: LOGAN CIRCLE

5164

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

112

POST ADVISORY (5164)

PAGE:

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR 48457	2/16/10 2/19/10	00828DAC 288574	AFFINION GROUP POST ADVISORY	10.1250 10/15/13	825,000.00	10.033 100.25		827,062.50	
PUR 50883	2/19/10 2/24/10	148867AA 288574	CATALINA MARKETING CORP POST ADVISORY	11.2500 10/01/15	375,000.00	10.299 104.00		390,000.00	
PUR 50718	1/29/10 2/05/10	15671BAD 288574	CENVE0 CORP POST ADVISORY	8.8750 2/01/18	900,000.00	8.999 99.301		893,709.00	
PUR 50212	2/10/10 2/16/10	18451QAB 288574	CLEAR CHANNEL WORLDWIDE POST ADVISORY	9.2500 12/15/17	300,000.00	9.087 100.87		302,625.00	
PUR 50212	2/10/10 2/16/10	18451QAB 288574	CLEAR CHANNEL WORLDWIDE POST ADVISORY	9.2500 12/15/17	300,000.00	9.087 100.87		302,625.00	
PUR 50667	1/25/10 2/01/10	225310AC 288574	CREDIT ACCEPTANCE POST ADVISORY	9.1250 2/01/17	750,000.00	9.625 97.495		731,212.50	
PUR 50753	2/03/10 2/10/10	22764LAA 288574	CRTZ ENRG/CRTX ENRG FINC POST ADVISORY	8.8750 2/15/18	925,000.00	9.250 97.907		905,639.75	

PUR 46693	2/04/10 2/09/10	25380QAB 288574	DIGICEL GROUP LTD POST ADVISORY	12.0000 4/01/14	200,000.00	8.593 111.64		223,290.00
PUR 50741	2/04/10 2/09/10	25380QAD 288574	DIGICEL GROUP LTD POST ADVISORY	8.2500 9/01/17	525,000.00	8.843 96.770		508,042.50
PUR 50817	2/10/10 2/16/10	527298AM 288574	LEVEL 3 FINANCING POST ADVISORY	9.2500 11/01/14	750,000.00	12.240 89.500		671,250.00
PUR 50817	2/17/10 2/22/10	527298AM 288574	LEVEL 3 FINANCING POST ADVISORY	9.2500 11/01/14	925,000.00	11.055 93.500		864,875.00
PUR 50727	1/28/10 2/08/10	52989LAD 288574	LIBBEY GLASS INC POST ADVISORY	10.0000 2/15/15	1,125,000.00	10.500 98.082		1,103,422.50

5164

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
POST ADVISORY (5164) -Cont.

PAGE:

113

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50818	2/05/10 2/12/10	584404AB 288574	MEDIA GENERAL POST ADVISORY	11.7500 2/15/17	150,000.00	12.250 97.690		146,535.00	
PUR 50752	2/05/10 2/10/10	83066RAC 288574	SKILLED HEALTHCARE GROUP POST ADVISORY	11.0000 1/15/14	325,000.00	9.475 104.89		340,908.75	
PUR 50872	2/18/10 2/23/10	97381WAG 288574	WINDSTREAM CORP POST ADVISORY	7.8750 11/01/17	850,000.00	8.409 97.000		824,500.00	
SUBTOTAL FIXED PURCHASES:					9,225,000.00			9,035,697.50	
TOTAL FUND PURCHASES:					9,225,000.00			9,035,697.50	

SALES OF FIXED INCOME SECURITIES									

SALE 50051	2/01/10 2/04/10	023771R7 288574	AMERICAN AIRLINES POST ADVISORY	13.0000 8/01/16	66,588.75	11.215 100.00		66,588.75	-5,660.04
SALE 42133	2/02/10 2/05/10	27876GBH 288574	DISH DBS CORP POST ADVISORY	7.7500 5/31/15	1,500,000.00	8.634 103.00		1,545,000.00	101,220.18
SALE 42224	2/11/10 2/17/10	29276KAC 288574	ENERGY XXI GULF INCORPORATE POST ADVISORY	10.0000 6/15/13	723,516.00	12.860 99.500		719,898.42	51,262.69
SALE 50354	2/16/10 2/19/10	37252CAA 288574	GEOKINETICS HOLDINGS INC POST ADVISORY	9.7500 12/15/14	200,000.00	10.107 95.500		191,000.00	-6,270.74
SALE 47983	2/04/10 2/09/10	390064AL 288574	GREAT ATLANTIC & PACIFIC TE POST ADVISORY	11.3750 8/01/15	300,000.00	11.999 95.500		286,500.00	-6,120.93
SALE 47983	2/08/10 2/11/10	390064AL 288574	GREAT ATLANTIC & PACIFIC TE POST ADVISORY	11.3750 8/01/15	316,000.00	11.999 94.750		299,410.00	-8,817.81
SALE 46973	2/04/10 2/04/10	45170RAA 288574	UNITYMEDIA GMBH POST ADVISORY	10.3750 2/15/15	650,000.00	9.845 105.58		686,273.25	22,907.51

5164

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10
POST ADVISORY (5164) -Cont.

PAGE:

114

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 50368	2/10/10 2/16/10	50076XAB 288574	KRATON POLYMERS LLC/CAP POST ADVISORY	8.1250 1/15/14	675,000.00	9.500 98.250		663,187.50	18,028.67
SALE 42228	2/11/10 2/17/10	527288BD 288574	LEUCADIA NATIONAL CORP POST ADVISORY	8.1250 9/15/15	750,000.00	8.029 100.50		753,750.00	636.04
SALE 50506	2/17/10 2/22/10	527298AN 288574	LEVEL 3 FIN INC POST ADVISORY	10.0000 2/01/18	825,000.00	10.375 89.000		734,250.00	-74,174.55
SALE 50128	2/05/10 2/08/10	52989LAC 288574	LIBBEY GLASS INC POST ADVISORY	7.4844 6/01/11	1,640,000.00	9.604 102.75		1,685,100.00	88,093.89
SALE 50727	2/23/10 2/26/10	52989LAD 288692	LIBBEY GLASS INC POST ADVISORY	10.0000 2/15/15	300,000.00	10.500 103.62		310,875.00	16,592.54

SALE 50818	2/22/10 2/25/10	584404AB 288574	MEDIA GENERAL POST ADVISORY	11.7500 2/15/17	150,000.00	12.250 97.875		146,812.50	275.34
SALE 45990	2/18/10 2/23/10	591709AC 288574	METROPCS WIRELESS INC POST ADVISORY	9.2500 11/01/14	725,000.00	9.198 100.75		730,437.50	4,209.35
SALE 46670	2/22/10 2/25/10	60467PAH 288574	MIRANT AMERICAS POST ADVISORY	8.3000 5/01/11	550,000.00	8.227 102.25		562,375.00	12,039.67

-									
214,221.81			SUBTOTAL FIXED SALES:		9,371,104.75			9,381,457.92	
-									
214,221.81			TOTAL FUND SALES:		9,371,104.75			9,381,457.92	

END OF REPORT FOR: POST ADVISORY

5166

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

115					PIMCO (5166)				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 50717	2/02/10 2/05/10	120111BH 288575	BUILDING MATERIALS CORP PIMCO	7.0000 2/15/20	300,000.00	7.000 100.00		300,000.00	
PUR 50222	2/05/10 2/10/10	18451QAA 288575	CLEAR CHANNEL WORLDWIDE PIMCO	9.2500 12/15/17	500,000.00	9.065 101.00		505,000.00	
PUR 50749	2/03/10 2/10/10	24823UAG 288575	DENBURY RESOURCES INC PIMCO	8.2500 2/15/20	250,000.00	8.250 100.00		250,000.00	
PUR 47041	2/22/10 2/25/10	346091AZ 288575	FOREST OIL CORP PIMCO	7.2500 6/15/19	500,000.00	7.493 98.375		491,875.00	
PUR 50778	2/09/10 2/12/10	36186CCB 288575	GMAC INC PIMCO	8.3000 2/12/15	750,000.00	8.500 99.199		743,992.50	
PUR 50778	2/22/10 2/25/10	36186CCB 288575	GMAC INC PIMCO	8.3000 2/12/15	250,000.00	7.927 101.50		253,750.00	
PUR 50565	2/08/10 2/11/10	38470RAG 288575	GRAHAM PACK CO LP/GPC PIMCO	8.2500 1/01/17	100,000.00	8.638 98.000		98,000.00	
PUR 50918	2/22/10 2/25/10	45974VA9 288575	INTL LEASE FIN PIMCO	5.4000 2/15/12	1,000,000.00	9.966 92.000		920,000.00	
PUR 50798	2/11/10 2/17/10	479269AE 288575	JOHNSON DIVERSEY HOLD INC PIMCO	8.2500 11/15/19	150,000.00	7.948 102.00		153,000.00	
PUR 50765	2/04/10 2/11/10	579489AC 288575	MCCLATCHY CO PIMCO	11.5000 2/15/17	250,000.00	11.750 98.824		247,060.00	
PUR 50779	2/09/10 2/12/10	62910TAA 288575	NFR ENERGY LLC/FIN CORP PIMCO	9.7500 2/15/17	500,000.00	10.005 98.733		493,665.00	
PUR 50919	2/22/10 2/25/10	72347QAE 288575	PINNACLE FOOD FI PIMCO	9.2500 4/01/15	1,000,000.00	8.874 101.50		1,015,000.00	

5166

STATE OF NEW JERSEY

DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

116					PIMCO (5166) -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 47424	2/12/10 2/18/10	74971XAB 288575	RRI ENERGY INC PIMCO	7.6250 6/15/14	700,000.00	9.412 93.750		656,250.00	
PUR 47425	2/23/10 2/26/10	74971XAC 288575	RRI ENERGY INC PIMCO	7.8750 6/15/17	250,000.00	8.814 95.000		237,500.00	
-									
			SUBTOTAL FIXED PURCHASES:		6,500,000.00			6,365,092.50	
-									
			TOTAL FUND PURCHASES:		6,500,000.00			6,365,092.50	

SALES OF FIXED INCOME SECURITIES

SALE 45755 17,954.57	2/22/10 2/25/10	02209SAH 288575	ALTRIA GROUP PIMCO	10.2000 2/06/39	55,000.00	10.204 132.59		72,927.80	
SALE 45800 12,432.75	2/10/10 2/16/10	31428XAR 288575	FEDEX CORP PIMCO	8.0000 1/15/19	55,000.00	7.997 122.60		67,432.75	
SALE 42056	2/08/10 2/11/10	852060AG 288575	SPRINT CAPITAL CORP PIMCO	6.9000 5/01/19	1,050,000.00	9.725 86.500		908,250.00	36,435.90
SALE 46969	2/01/10 2/17/10	969457BF 288575	WILLIAMS COS INC PIMCO	7.1250 9/01/11	1,000,000.00	7.501 109.50		1,095,000.00	100,410.33
SALE 48073 21,945.00	2/01/10 2/17/10	969457BS 288575	WILLIAMS COMPANIES INC PIMCO	8.7500 1/15/20	75,000.00	8.865 128.50		96,375.00	
-									
189,178.55			SUBTOTAL FIXED SALES:		2,235,000.00			2,239,985.55	

5166

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

PIMCO (5166) -Cont.

PAGE:

117

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
-									
SALE 48207 178.13	2/19/10 2/24/10	02687411 288575	AMERICAN INTL GROUP PIMCO		100.00	9.906		990.57	
SALE 48207 205.31	2/23/10 2/26/10	02687411 288575	AMERICAN INTL GROUP PIMCO		100.00	10.178		1,017.75	
SALE 50760 31.96	2/12/10 2/18/10	25212W10 288575	DEX ONE CORP PIMCO		11.00	26.633		292.96	
SALE 50760	2/16/10 2/19/10	25212W10 288575	DEX ONE CORP PIMCO		264.00	7153.0	23.99	1,888,373.29	1,882,109.32
SALE 50760 998.95	2/17/10 2/22/10	25212W10 288575	DEX ONE CORP PIMCO		281.00	27.282		7,666.28	
SALE 50760 8,417.37	2/19/10 2/24/10	25212W10 288575	DEX ONE CORP PIMCO		1,744.00	28.554		49,797.55	
SALE 50760 1,243.14	2/22/10 2/25/10	25212W10 288575	DEX ONE CORP PIMCO		218.00	29.430		6,415.66	
SALE 50760 162.30	2/23/10 2/26/10	25212W10 288575	DEX ONE CORP PIMCO		26.00	29.970		779.21	
-									
1,893,346.48			SUBTOTAL STOCK SALES:		2,744.00		23.99	1,955,333.27	
-									
2,082,525.03			TOTAL FUND SALES:		2,237,744.00		23.99	4,195,318.82	

END OF REPORT FOR: PIMCO

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

NOMURA (5167)

PAGE:

118

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

PURCHASE OF FIXED INCOME SECURITIES

PUR 50768	2/09/10 2/12/10	00130HBC 288576	AES CORP NOMURA	7.7500 3/01/14	75,000.00	8.042 99.000	74,250.00
PUR 41992	2/08/10 2/11/10	00130HBH 288576	AES CORPORATION NOMURA	8.0000 10/15/17	75,000.00	8.086 99.500	74,625.00
PUR 41992	2/09/10 2/12/10	00130HBH 288576	AES CORPORATION NOMURA	8.0000 10/15/17	150,000.00	8.220 98.750	148,125.00
PUR 41992	2/12/10 2/18/10	00130HBH 288576	AES CORPORATION NOMURA	8.0000 10/15/17	1,000,000.00	8.424 97.625	976,250.00
PUR 41992	2/16/10 2/19/10	00130HBH 288576	AES CORPORATION NOMURA	8.0000 10/15/17	150,000.00	8.424 97.625	146,437.50
PUR 41992	2/16/10 2/19/10	00130HBH 288576	AES CORPORATION NOMURA	8.0000 10/15/17	125,000.00	8.424 97.625	122,031.25
PUR 41992	2/17/10 2/22/10	00130HBH 288576	AES CORPORATION NOMURA	8.0000 10/15/17	375,000.00	8.311 98.250	368,437.50
PUR 48824	2/05/10 2/10/10	023771R5 288576	AMERICAN AIRLINE NOMURA	10.5000 10/15/12	125,000.00	9.543 102.25	127,812.50
PUR 48267	2/17/10 2/22/10	026874BS 288576	AMERICAN INTL GROUP NOMURA	8.2500 5/15+58	75,000.00	12.261 66.750	50,062.50
PUR 50823	2/16/10 2/19/10	031652AW 288576	AMKOR TECH INC NOMURA	9.2500 6/01/16	275,000.00	8.980 101.25	278,437.50
PUR 50668	1/27/10 2/01/10	080555AH 288576	BELO CORP NOMURA	6.7500 5/30/13	300,000.00	6.916 99.500	298,500.00
PUR 42002	2/05/10 2/10/10	12543DAF 288576	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	75,000.00	8.580 101.25	75,937.50

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

119

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 42002	2/05/10 2/10/10	12543DAF 288576	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	75,000.00	8.580 101.25		75,937.50	
PUR 42002	2/05/10 2/10/10	12543DAF 288576	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	50,000.00	8.551 101.37		50,687.50	
PUR 42002	2/05/10 2/10/10	12543DAF 288576	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	100,000.00	8.551 101.37		101,375.00	
PUR 48639	2/16/10 2/19/10	12686CAX 288576	CABLEVISION SYS NOMURA	8.6250 9/15/17	500,000.00	8.352 101.50		507,500.00	
PUR 50716	1/29/10 2/05/10	15671BAD 288576	CENVE0 CORP NOMURA	8.8750 2/01/18	250,000.00	8.999 99.301		248,252.50	
PUR 50716	2/04/10 2/09/10	15671BAD 288576	CENVE0 CORP NOMURA	8.8750 2/01/18	75,000.00	9.053 99.000		74,250.00	
PUR 50754	2/03/10 2/10/10	22764LAA 288576	CROSSTEX ENERGY NOMURA	8.8750 2/15/18	250,000.00	9.250 97.907		244,767.50	
PUR 50754	2/11/10 2/17/10	22764LAA 288576	CROSSTEX ENERGY NOMURA	8.8750 2/15/18	100,000.00	9.189 98.250		98,250.00	
PUR 50673	1/28/10 2/02/10	228188AD 288576	CROWN AMERS LLC NOMURA	7.7500 11/15/15	150,000.00	7.053 103.25		154,875.00	
PUR 46595	1/28/10 2/02/10	22818TAA 288576	CROWN AMERICAS NOMURA	7.6250 5/15/17	100,000.00	7.110 102.87		102,875.00	
PUR 50755	2/03/10 2/10/10	24823UAG 288576	DENBURY RESOURCE NOMURA	8.2500 2/15/20	375,000.00	8.250 100.00		375,000.00	
PUR 49605	2/16/10 2/19/10	25470XAB 288576	DISH DBC CORP NOMURA	7.8750 9/01/19	75,000.00	7.855 100.12		75,093.75	
PUR 49605	2/16/10 2/19/10	25470XAB 288576	DISH DBC CORP NOMURA	7.8750 9/01/19	100,000.00	7.874 100.00		100,000.00	

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

120

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 50674	1/28/10 2/02/10	27876GAY 288576	ECHOSTAR DBS CORP NOMURA	6.6300 10/01/14	300,000.00	6.817 99.250		297,750.00	
PUR 50674	1/28/10 2/02/10	27876GAY 288576	ECHOSTAR DBS CORP NOMURA	6.6300 10/01/14	200,000.00	6.754 99.500		199,000.00	
PUR 44687	1/28/10 2/02/10	319963AP 288576	FIRST DATA CORP NOMURA	9.8750 9/24/15	300,000.00	12.315 90.250		270,750.00	
PUR 44687	2/16/10 2/19/10	319963AP 288576	FIRST DATA CORP NOMURA	9.8750 9/24/15	250,000.00	13.730 85.250		213,125.00	
PUR 50340	1/27/10 2/01/10	345370CA 288576	FORD MTR CO NOMURA	7.4500 7/16/31	75,000.00	8.679 88.125		66,093.75	
PUR 50340	1/28/10 2/02/10	345370CA 288576	FORD MTR CO NOMURA	7.4500 7/16/31	150,000.00	8.468 90.000		135,000.00	
PUR 50008	2/09/10 2/12/10	345397VM 288576	FORD MOTOR CREDIT CO LLC NOMURA	8.1250 1/15/20	100,000.00	8.273 99.000		99,000.00	
PUR 50769	2/09/10 2/12/10	36186CBM 288576	GMAC LLC NOMURA	7.2500 3/02/11	200,000.00	7.494 99.750		199,500.00	
PUR 50783	2/10/10 2/16/10	36186CBW 288576	GMAC LLC NOMURA	6.7500 12/01/14	75,000.00	8.557 93.000		69,750.00	
PUR 48754	2/10/10 2/16/10	364725AP 288576	GANNET CO INC NOMURA	9.3750 11/15/17	75,000.00	9.096 101.50		76,125.00	
PUR 48754	2/10/10 2/16/10	364725AP 288576	GANNET CO INC NOMURA	9.3750 11/15/17	100,000.00	8.917 102.50		102,500.00	
PUR 48754	2/11/10 2/17/10	364725AP 288576	GANNET CO INC NOMURA	9.3750 11/15/17	50,000.00	9.096 101.50		50,750.00	
PUR 50461	1/27/10 2/01/10	374826AB 288576	GIBSON ENERGY/GEP MIDSTR NOMURA	10.0000 1/15/18	100,000.00	10.232 98.750		98,750.00	

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

NOMURA (5167) -Cont.

PAGE:

121

TRXN/ INVNT#	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 50715	1/29/10 2/05/10	377316AJ 288576	P.H. GLATFELTER NOMURA	7.1250 5/01/16	150,000.00	8.160 95.000		142,500.00	
PUR 50824	2/16/10 2/19/10	404119AF 288576	HCA INC NOMURA	6.3000 10/01/12	275,000.00	6.986 98.375		270,531.25	
PUR 43902	2/10/10 2/16/10	404119AU 288576	HCA INC NOMURA	9.1250 11/15/14	225,000.00	8.565 102.12		229,781.25	
PUR 50796	2/11/10 2/17/10	451102AF 288576	ICAHN ENTER FIN NOMURA	8.0000 1/15/18	50,000.00	9.846 90.000		45,000.00	
PUR 50796	2/11/10 2/17/10	451102AF 288576	ICAHN ENTER FIN NOMURA	8.0000 1/15/18	25,000.00	9.748 90.500		22,625.00	
PUR 50796	2/11/10 2/17/10	451102AF 288576	ICAHN ENTER FIN NOMURA	8.0000 1/15/18	25,000.00	9.748 90.500		22,625.00	
PUR 50796	2/16/10 2/19/10	451102AF 288576	ICAHN ENTER FIN NOMURA	8.0000 1/15/18	500,000.00	9.554 91.500		457,500.00	
PUR 50797	2/11/10 2/17/10	527298AL 288576	LEVEL 3 FING INC NOMURA	8.7500 2/15/17	500,000.00	11.977 85.000		425,000.00	
PUR 50491	2/11/10 2/17/10	527298AN 288576	LEVEL 3 FIN INC NOMURA	10.0000 2/01/18	25,000.00	12.524 87.500		21,875.00	
PUR 50491	2/11/10 2/17/10	527298AN 288576	LEVEL 3 FIN INC NOMURA	10.0000 2/01/18	25,000.00	13.088 85.000		21,250.00	
PUR 50725	1/28/10 2/08/10	52989LAD 288576	LIBBEY GLASS INC NOMURA	10.0000 2/15/15	150,000.00	10.500 98.082		147,123.00	
PUR 50725	1/28/10 2/08/10	52989LAD 288576	LIBBEY GLASS INC NOMURA	10.0000 2/15/15	50,000.00	9.742 101.00		50,500.00	
PUR 50726	2/03/10 2/08/10	563571AG 288576	MANITOWAC COMPANY INC NOMURA	9.5000 2/15/18	500,000.00	9.499 100.00		500,000.00	

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

NOMURA (5167) -Cont.

PAGE:

122

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50726	2/11/10 2/17/10	563571AG 288576	MANITOWAC COMPANY INC NOMURA	9.5000 2/15/18	500,000.00	9.775 98.500		492,500.00	
PUR 51034	2/04/10 2/11/10	579489AC 288576	MCCLATCHY CO NOMURA	11.5000 2/15/17	75,000.00	11.552 99.750		74,812.50	
PUR 51034	2/04/10 2/11/10	579489AC 288576	MCCLATCHY CO NOMURA	11.5000 2/15/17	75,000.00	11.552 99.750		74,812.50	
PUR 51034	2/04/10 2/11/10	579489AC 288576	MCCLATCHY CO NOMURA	11.5000 2/15/17	575,000.00	11.750 98.824		568,238.00	
PUR 51034	2/04/10 2/11/10	579489AC 288576	MCCLATCHY CO NOMURA	11.5000 2/15/17	50,000.00	11.579 99.625		49,812.50	
PUR 51034	2/04/10 2/11/10	579489AC 288576	MCCLATCHY CO NOMURA	11.5000 2/15/17	25,000.00	11.579 99.625		24,906.25	
PUR 51034	2/10/10 2/16/10	579489AC 288576	MCCLATCHY CO NOMURA	11.5000 2/15/17	25,000.00	12.371 96.000		24,000.00	
PUR 51034	2/10/10 2/16/10	579489AC 288576	MCCLATCHY CO NOMURA	11.5000 2/15/17	25,000.00	12.371 96.000		24,000.00	
PUR 51034	2/11/10 2/16/10	579489AC 288576	MCCLATCHY CO NOMURA	11.5000 2/15/17	75,000.00	12.371 96.000		72,000.00	
PUR 51034	2/16/10 2/19/10	579489AC 288694	MCCLATCHY CO NOMURA	11.5000 2/15/17	300,000.00	12.315 96.250		288,750.00	
PUR 51034	2/16/10 2/19/10	579489AC 288576	MCCLATCHY CO NOMURA	11.5000 2/15/17	500,000.00	12.204 96.750		483,750.00	
PUR 51034	2/17/10 2/22/10	579489AC 288576	MCCLATCHY CO NOMURA	11.5000 2/15/17	300,000.00	12.038 97.500		292,500.00	
PUR 50770	2/05/10 2/12/10	584404AB 288576	MEDIA GENERAL NOMURA	11.7500 2/15/17	150,000.00	12.250 97.690		146,535.00	

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

NOMURA (5167) -Cont.

PAGE:

123

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 48263	1/28/10 2/02/10	58445MAK 288576	MEDIACOM LLC NOMURA	9.1250 8/15/19	100,000.00	9.124 100.00		100,000.00	
PUR 50712	2/01/10 2/04/10	60467PAH 288576	MIRANT AMERICAS NOMURA	8.3000 5/01/11	500,000.00	6.477 102.12		510,625.00	
PUR 50341	2/17/10 2/22/10	640204AH 288576	NEIMAN MARCUS GROUP NOMURA	10.3750 10/15/15	150,000.00	10.851 98.000		147,000.00	
PUR 50341	2/17/10 2/22/10	640204AH 288576	NEIMAN MARCUS GROUP NOMURA	10.3750 10/15/15	150,000.00	10.851 98.000		147,000.00	
PUR 45716	2/05/10 2/10/10	651290AK 288576	NEWFIELD EXPLORATION CO NOMURA	7.1250 5/15/18	125,000.00	7.102 100.12		125,156.25	
PUR 45716	2/11/10 2/17/10	651290AK 288576	NEWFIELD EXPLORATION CO NOMURA	7.1250 5/15/18	25,000.00	7.327 98.750		24,687.50	
PUR 45716	2/11/10 2/17/10	651290AK 288576	NEWFIELD EXPLORATION CO NOMURA	7.1250 5/15/18	200,000.00	7.368 98.500		197,000.00	
PUR 50168	2/17/10 2/22/10	67090FAD 288576	NUVEEN INVESTMENTS INC NOMURA	10.5000 11/15/15	100,000.00	13.499 88.250		88,250.00	
PUR 45720	1/28/10 2/02/10	68383KAB 288576	OPTI CANADA INCORPORATED NOMURA	8.2500 12/15/14	75,000.00	11.682 87.500		65,625.00	
PUR 45720	1/28/10 2/02/10	68383KAB 288576	OPTI CANADA INCORPORATED NOMURA	8.2500 12/15/14	50,000.00	11.795 87.125		43,562.50	
PUR 45720	1/28/10 2/02/10	68383KAB 288576	OPTI CANADA INCORPORATED NOMURA	8.2500 12/15/14	50,000.00	11.795 87.125		43,562.50	
PUR 45720	1/28/10 2/02/10	68383KAB 288576	OPTI CANADA INCORPORATED NOMURA	8.2500 12/15/14	150,000.00	11.983 86.500		129,750.00	
PUR	1/28/10	72347QAE	PINNACLE FOODS FINACE L	9.2500		8.998			

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

NOMURA (5167) -Cont.

PAGE :

124

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 48110	2/16/10 2/19/10	852061AF 288576	SPRINT NEXTEL NOMURA	8.3750 8/15/17	25,000.00	9.513 94.000		23,500.00	
PUR 50598	1/28/10 2/02/10	87900YAA 288576	TEEKAY CORP NOMURA	8.5000 1/15/20	75,000.00	8.238 101.75		76,312.50	
PUR 47198	2/17/10 2/22/10	881609AW 288576	TESORO CORP NOMURA	9.7500 6/01/19	100,000.00	9.377 102.25		102,250.00	
PUR 49770	1/27/10 2/01/10	89236MAA 288576	TOYS R US PROP NOMURA	8.5000 12/01/17	75,000.00	7.932 103.25		77,437.50	
PUR 49770	2/10/10 2/16/10	89236MAA 288576	TOYS R US PROP NOMURA	8.5000 12/01/17	75,000.00	8.541 99.750		74,812.50	
PUR 49770	2/11/10 2/17/10	89236MAA 288576	TOYS R US PROP NOMURA	8.5000 12/01/17	50,000.00	8.721 98.750		49,375.00	
PUR 50007	2/11/10 2/17/10	90338WAK 288576	US ONCOLOGY INC NOMURA	9.1250 8/15/17	75,000.00	8.664 102.50		76,875.00	
PUR 50843	2/17/10 2/22/10	909279BF 288576	UNITED AIRLINES NOMURA	9.8750 8/01/13	200,000.00	9.697 100.50		201,000.00	
PUR 50492	2/17/10 2/22/10	909279BJ 288576	UNITED AIRLINES NOMURA	12.0000 11/01/13	425,000.00	12.945 97.250		413,312.50	
-			SUBTOTAL FIXED PURCHASES:		14,975,000.00			14,568,384.75	
-			TOTAL FUND PURCHASES:		14,975,000.00			14,568,384.75	

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

NOMURA (5167) -Cont.

PAGE :

125

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF FIXED INCOME SECURITIES									
SALE 42903	2/18/10 2/23/10	003924AH 288576	ABITIBI CONSOLIDATED NOMURA	8.8500 8/01/30	250,000.00	25.499 20.250		50,625.00	-37,280.55
SALE 50823	2/23/10 2/26/10	031652AW 288576	AMKOR TECH INC NOMURA	9.2500 6/01/16	275,000.00	8.980 103.12		283,593.75	5,165.45
SALE 42321	2/17/10 2/22/10	090572AG 288576	BIO-RAD LABORATORIES INC NOMURA	7.5000 8/15/13	125,000.00	7.500 102.25		127,812.50	2,812.50
SALE 50541	2/09/10 2/12/10	093679AD 288576	BLOCKBUSTER INC NOMURA	11.7500 10/01/14	25,000.00	12.172 61.750		15,437.50	-9,190.13
SALE 50541	2/09/10 2/12/10	093679AD 288576	BLOCKBUSTER INC NOMURA	11.7500 10/01/14	75,000.00	12.172 62.000		46,500.00	-27,382.90
SALE 50541	2/09/10 2/12/10	093679AD 288576	BLOCKBUSTER INC NOMURA	11.7500 10/01/14	50,000.00	12.172 60.000		30,000.00	-19,255.27
SALE 49800 779.05	2/04/10 2/11/10	18538TAA	CLEARWIRE COMM/FINANCE NOMURA	12.0000 12/01/15	50,000.00	12.037 98.250		49,125.00	-
SALE 49800 1,356.08	2/04/10 2/11/10	18538TAA	CLEARWIRE COMM/FINANCE NOMURA	12.0000 12/01/15	75,000.00	12.037 98.000		73,500.00	-
SALE 49800 716.55	2/04/10 2/11/10	18538TAA	CLEARWIRE COMM/FINANCE NOMURA	12.0000 12/01/15	50,000.00	12.037 98.375		49,187.50	-
SALE 49800	2/05/10 2/10/10	18538TAA 288576	CLEARWIRE COMM/FINANCE NOMURA	12.0000 12/01/15	75,000.00	12.037 99.000		74,250.00	-606.21

SALE 45172	2/09/10 2/12/10	256669AF 288576	DOLLAR GENERAL CORP NOMURA	10.6250 7/15/15	87,000.00	10.740 108.50		94,395.00	7,814.58
SALE 46434	2/01/10 2/04/10	471109AC 288576	JARDEN CORP NOMURA	8.0000 5/01/16	100,000.00	8.500 104.25		104,250.00	6,654.53

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

NOMURA (5167) -Cont. PAGE:

126

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 49849	2/04/10 2/09/10	552953AL 288576	MGM MIRAGE INC NOMURA	6.7500 9/01/12	25,000.00	11.031 94.750		23,687.50	1,022.46
SALE 46924	1/29/10 2/03/10	552953BF 288576	MGM MIRAGE INC NOMURA	10.3750 5/15/14	100,000.00	9.045 110.00		110,000.00	5,390.07
SALE 46924	2/01/10 2/04/10	552953BF 288576	MGM MIRAGE INC NOMURA	10.3750 5/15/14	175,000.00	9.045 110.00		192,500.00	9,437.09
SALE 46924 4,365.52	2/08/10 2/11/10	552953BF 288576	MGM MIRAGE INC NOMURA	10.3750 5/15/14	150,000.00	9.045 107.50		161,250.00	
SALE 46924	2/10/10 2/16/10	552953BF 288576	MGM MIRAGE INC NOMURA	10.3750 5/15/14	625,000.00	9.045 106.50		665,625.00	12,017.59
SALE 46925	1/29/10 2/03/10	552953BG 288576	MGM MIRAGE INC NOMURA	11.1250 11/15/17	400,000.00	11.541 112.50		450,000.00	58,552.01
SALE 44623	2/04/10 2/09/10	629377AT 288576	NRG ENERGY INC NOMURA	7.2500 2/01/14	25,000.00	8.243 101.12		25,281.25	1,109.63
SALE 42325	2/23/10 2/26/10	62947QAF 288576	NXP BV/NXP FUNDING NOMURA	7.8750 10/15/14	637,000.00	22.188 92.000		586,040.00	205,303.14
SALE 50711	1/28/10 2/05/10	64110LAC 288576	NETFLIX INC NOMURA	8.5000 11/15/13	125,000.00	8.493 106.25		132,812.50	7,812.50
SALE 48522	2/22/10 2/25/10	749121BZ 288576	QUEST COMMUNICATIONS NOMURA	8.0000 10/01/15	125,000.00	8.375 103.00		128,750.00	5,829.00
SALE 50390	2/04/10 2/09/10	749121CB 288576	QWEST COMMS INTL NOMURA	7.1250 4/01/18	250,000.00	7.379 98.000		245,000.00	-1,132.37
SALE 50866	2/19/10 2/24/10	767754BZ 288576	RITE AID CORP NOMURA	10.2500 10/15/19	75,000.00	10.206 105.62		79,218.75	4,038.75
SALE 42466	2/17/10 2/22/10	832248AM 288576	SMITHFIELD FOODS INC NOMURA	7.0000 8/01/11	275,000.00	10.314 99.750		274,312.50	11,262.95
SUBTOTAL FIXED SALES:					4,224,000.00			4,073,153.75	
250,888.66									
TOTAL FUND SALES:					4,224,000.00			4,073,153.75	
250,888.66									

5167

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 2/01/10 THROUGH 2/28/10

NOMURA (5167) -Cont. PAGE:

127

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