

Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E PRIVATE EQUITY
NJ DIVISION OF INVESTMENT

FUND: NJBE

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							

EQUITY

EURO CURRENCY

UNITED KINGDOM

916ZUR905	PARTNERS GROUP SECONDARY 2008 LIMITED PARTNERSHIP	13 Dec 2011	13 Dec 2011		CAPITAL CALL	EUR/BOS	
	1,160,000.000	0.764117	Local	1.000000	0.00	0.00	1,160,000.00
			Base	1.308700	0.00	0.00	1,518,092.12

UNITED KINGDOM Total

	1,160,000.000		Local		0.00	0.00	1,160,000.00
			Base		0.00	0.00	1,518,092.12

EURO CURRENCY Total

	1,160,000.000		Local		0.00	0.00	1,160,000.00
			Base		0.00	0.00	1,518,092.12

POUND STERLING

ACI016K19	ANACAP CREDIT OPPS II LP	01 Dec 2011	01 Dec 2011		CAPITAL CALL	GBP/OTH	
	321,232.880	0.633232	Local	1.000000	0.00	0.00	321,232.88
			Base	1.579200	0.00	0.00	507,290.97

		01 Dec 2011	01 Dec 2011		PARTNERSHIP COST-INSIDE COMMIT	GBP/OTH	
	211,608.240	0.633232	Local	1.000000	0.00	0.00	211,608.24
			Base	1.579200	0.00	0.00	334,171.73

ACI016K19 Total

	532,841.120		Local		0.00	0.00	532,841.12
			Base		0.00	0.00	841,462.70

POUND STERLING Total

	532,841.120		Local		0.00	0.00	532,841.12
			Base		0.00	0.00	841,462.70

US DOLLAR

02299C968	COURT SQUARE CAPITAL PARTNERS II LP	01 Dec 2011	01 Dec 2011		CAPITAL CALL	USD/BOS	
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Units/Original Face							
57,608.000	1.000000	Local	1.000000	0.00	0.00	0.00	57,608.00
		Base	1.000000	0.00	0.00	0.00	57,608.00
		29 Dec 2011	29 Dec 2011		CAPITAL CALL	USD/BOS	
8,351.000	1.000000	Local	1.000000	0.00	0.00	0.00	8,351.00
		Base	1.000000	0.00	0.00	0.00	8,351.00
377995964 Total							
3,907,412.000		Local		0.00	0.00	0.00	3,907,412.00
		Base		0.00	0.00	0.00	3,907,412.00
42199K942	HELLMAN + FRIEDMAN CAP P VI	LP	27 Dec 2011	27 Dec 2011	CAPITAL CALL	USD/BOS	
13,791.000	1.000000	Local	1.000000	0.00	0.00	0.00	13,791.00
		Base	1.000000	0.00	0.00	0.00	13,791.00
648992998	KPS SPECIAL SITUATIONS FND III	LIMITED PARTNERSHIP	22 Dec 2011	22 Dec 2011	PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
8,626.650	1.000000	Local	1.000000	0.00	0.00	0.00	8,626.65
		Base	1.000000	0.00	0.00	0.00	8,626.65
			22 Dec 2011	22 Dec 2011	MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
64,838.920	1.000000	Local	1.000000	0.00	0.00	0.00	64,838.92
		Base	1.000000	0.00	0.00	0.00	64,838.92
648992998 Total							
73,465.570		Local		0.00	0.00	0.00	73,465.57
		Base		0.00	0.00	0.00	73,465.57
65299R947	ONEX PARTNERS III L P		12 Dec 2011	12 Dec 2011	PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
7,270.000	1.000000	Local	1.000000	0.00	0.00	0.00	7,270.00
		Base	1.000000	0.00	0.00	0.00	7,270.00
			12 Dec 2011	12 Dec 2011	CAPITAL CALL	USD/BOS	
6,207.000	1.000000	Local	1.000000	0.00	0.00	0.00	6,207.00
		Base	1.000000	0.00	0.00	0.00	6,207.00
			20 Dec 2011	20 Dec 2011	PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
150,645.000	1.000000	Local	1.000000	0.00	0.00	0.00	150,645.00

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Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
			Base	1.000000		0.00	0.00	150,645.00
		20 Dec 2011	20 Dec 2011		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS		
858,821.000	1.000000		Local	1.000000		0.00	0.00	858,821.00
			Base	1.000000		0.00	0.00	858,821.00
65299R947 Total			Local			0.00	0.00	1,022,943.00
1,022,943.000			Base			0.00	0.00	1,022,943.00
68299M959	ONEX PARTNERS II LP	28 Dec 2011	28 Dec 2011		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS		
7,783.000	1.000000		Local	1.000000		0.00	0.00	7,783.00
			Base	1.000000		0.00	0.00	7,783.00
		28 Dec 2011	28 Dec 2011		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS		
171,412.000	1.000000		Local	1.000000		0.00	0.00	171,412.00
			Base	1.000000		0.00	0.00	171,412.00
68299M959 Total			Local			0.00	0.00	179,195.00
179,195.000			Base			0.00	0.00	179,195.00
76199H921	THE RESOLUTE FUND II	02 Dec 2011	02 Dec 2011		CAPITAL CALL	USD/BOS		
2,183,847.000	1.000000		Local	1.000000		0.00	0.00	2,183,847.00
			Base	1.000000		0.00	0.00	2,183,847.00
		02 Dec 2011			CAPITAL CALL	USD/BOS		
2,183,847.000	1.000000		Local	1.000000		0.00	0.00	2,183,847.00
			Base	1.000000		0.00	0.00	2,183,847.00
		02 Dec 2011	CANCEL		CAPITAL CALL	USD/BOS		
-2,183,847.000	1.000000		Local	1.000000		0.00	0.00	-2,183,847.00
			Base	1.000000		0.00	0.00	-2,183,847.00
		19 Dec 2011			CAPITAL CALL	USD/BOS		
4,476,536.000	1.000000		Local	1.000000		0.00	0.00	4,476,536.00
			Base	1.000000		0.00	0.00	4,476,536.00

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Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		19 Dec 2011	CANCEL		CAPITAL CALL	USD/BOS	
-4,476,536.000	1.000000	Local	1.000000	0.00	0.00	0.00	-4,476,536.00
		Base	1.000000	0.00	0.00	0.00	-4,476,536.00
		19 Dec 2011			MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
108,930.000	1.000000	Local	1.000000	0.00	0.00	0.00	108,930.00
		Base	1.000000	0.00	0.00	0.00	108,930.00
		19 Dec 2011	CANCEL		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
-108,930.000	1.000000	Local	1.000000	0.00	0.00	0.00	-108,930.00
		Base	1.000000	0.00	0.00	0.00	-108,930.00
		19 Dec 2011			PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
69,386.000	1.000000	Local	1.000000	0.00	0.00	0.00	69,386.00
		Base	1.000000	0.00	0.00	0.00	69,386.00
		19 Dec 2011	CANCEL		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
-69,386.000	1.000000	Local	1.000000	0.00	0.00	0.00	-69,386.00
		Base	1.000000	0.00	0.00	0.00	-69,386.00
		19 Dec 2011	19 Dec 2011		CAPITAL CALL	USD/BOS	
4,475,658.000	1.000000	Local	1.000000	0.00	0.00	0.00	4,475,658.00
		Base	1.000000	0.00	0.00	0.00	4,475,658.00
		19 Dec 2011	19 Dec 2011		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
68,473.000	1.000000	Local	1.000000	0.00	0.00	0.00	68,473.00
		Base	1.000000	0.00	0.00	0.00	68,473.00
		19 Dec 2011	19 Dec 2011		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
110,721.000	1.000000	Local	1.000000	0.00	0.00	0.00	110,721.00
		Base	1.000000	0.00	0.00	0.00	110,721.00
		30 Dec 2011	30 Dec 2011		CAPITAL CALL	USD/BOS	
11,064,639.000	1.000000	Local	1.000000	0.00	0.00	0.00	11,064,639.00
		Base	1.000000	0.00	0.00	0.00	11,064,639.00

76199H921 Total

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Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
17,903,338.000				Local		0.00	17,903,338.00
				Base		0.00	17,903,338.00
770999928	TPG STAR	LIMITED PARTNERSHIP	23 Dec 2011	23 Dec 2011	MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
206,099.000	1.000000			Local	1.000000	0.00	206,099.00
				Base	1.000000	0.00	206,099.00
			23 Dec 2011	23 Dec 2011	CAPITAL CALL	USD/BOS	
2,567,137.000	1.000000			Local	1.000000	0.00	2,567,137.00
				Base	1.000000	0.00	2,567,137.00
770999928 Total				Local		0.00	2,773,236.00
2,773,236.000				Base		0.00	2,773,236.00
77099A966	TPG PARTNERS V	LIMITED PARTNERS	22 Dec 2011	22 Dec 2011	CAPITAL CALL	USD/BOS	
85,381.000	1.000000			Local	1.000000	0.00	85,381.00
				Base	1.000000	0.00	85,381.00
			22 Dec 2011	22 Dec 2011	MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
396,831.000	1.000000			Local	1.000000	0.00	396,831.00
				Base	1.000000	0.00	396,831.00
77099A966 Total				Local		0.00	482,212.00
482,212.000				Base		0.00	482,212.00
77099B915	TPG PARTNERS VI	LIMITED PARTNERSHIP	12 Dec 2011	12 Dec 2011	CAPITAL CALL	USD/BOS	
6,399,203.000	1.000000			Local	1.000000	0.00	6,399,203.00
				Base	1.000000	0.00	6,399,203.00
			12 Dec 2011	12 Dec 2011	PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
29,419.000	1.000000			Local	1.000000	0.00	29,419.00
				Base	1.000000	0.00	29,419.00
			12 Dec 2011	12 Dec 2011	MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	

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Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
862,153.000	1.000000	Local	1.000000	0.00	0.00	0.00	862,153.00
		Base	1.000000	0.00	0.00	0.00	862,153.00
			15 Dec 2011	15 Dec 2011	CAPITAL CALL	USD/BOS	
4,802,029.000	1.000000	Local	1.000000	0.00	0.00	0.00	4,802,029.00
		Base	1.000000	0.00	0.00	0.00	4,802,029.00
77099B915 Total							
12,092,804.000		Local		0.00	0.00	0.00	12,092,804.00
		Base		0.00	0.00	0.00	12,092,804.00
82799Y934	SILVER LAKE PARTNERS III	LIMITED PARTNERSHIP	12 Dec 2011	12 Dec 2011	CAPITAL CALL	USD/BOS	
4,038,549.000	1.000000	Local	1.000000	0.00	0.00	0.00	4,038,549.00
		Base	1.000000	0.00	0.00	0.00	4,038,549.00
			22 Dec 2011		CAPITAL CALL	USD/BOS	
128,064.000	1.000000	Local	1.000000	0.00	0.00	0.00	128,064.00
		Base	1.000000	0.00	0.00	0.00	128,064.00
			22 Dec 2011	CANCEL	CAPITAL CALL	USD/BOS	
-128,064.000	1.000000	Local	1.000000	0.00	0.00	0.00	-128,064.00
		Base	1.000000	0.00	0.00	0.00	-128,064.00
			22 Dec 2011	22 Dec 2011	MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
128,064.000	1.000000	Local	1.000000	0.00	0.00	0.00	128,064.00
		Base	1.000000	0.00	0.00	0.00	128,064.00
82799Y934 Total							
4,166,613.000		Local		0.00	0.00	0.00	4,166,613.00
		Base		0.00	0.00	0.00	4,166,613.00
913QTR900	LINDSAY GOLDBERG III LP		22 Dec 2011	22 Dec 2011	CAPITAL CALL	USD/BOS	
175.000	1.000000	Local	1.000000	0.00	0.00	0.00	175.00
		Base	1.000000	0.00	0.00	0.00	175.00
			23 Dec 2011	23 Dec 2011	CAPITAL CALL	USD/BOS	
1,489,276.000	1.000000	Local	1.000000	0.00	0.00	0.00	1,489,276.00

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Units/Original Face								
			Base	1.000000		0.00	0.00	1,489,276.00
913QTR900 Total								
	1,489,451.000		Local			0.00	0.00	1,489,451.00
			Base			0.00	0.00	1,489,451.00
913WVC907	NB SECONDARY OPP FUND II LP	21 Dec 2011	21 Dec 2011		CAPITAL CALL	USD/BOS		
	13,000,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	13,000,000.00
			Base	1.000000	0.00	0.00	0.00	13,000,000.00
93099G911	WLR RECOVERY FUND IV		L P					
	1,908,232.000	1.000000	Local	09 Dec 2011	09 Dec 2011	CAPITAL CALL	USD/BOS	
			Base	1.000000	0.00	0.00	0.00	1,908,232.00
				09 Dec 2011	09 Dec 2011	CAPITAL CALL	USD/BOS	
	293,574.000	1.000000	Local	1.000000	0.00	0.00	0.00	293,574.00
			Base	1.000000	0.00	0.00	0.00	293,574.00
				19 Dec 2011	19 Dec 2011	CAPITAL CALL	USD/BOS	
	5,844,571.000	1.000000	Local	1.000000	0.00	0.00	0.00	5,844,571.00
			Base	1.000000	0.00	0.00	0.00	5,844,571.00
93099G911 Total								
	8,046,377.000		Local			0.00	0.00	8,046,377.00
			Base			0.00	0.00	8,046,377.00
93399Y968	WARBURG PINCUS PRVT EQUITY X		LIMITED PARTNERSHIP					
	5,573,705.000	1.000000	Local	27 Dec 2011	27 Dec 2011	CAPITAL CALL	USD/BOS	
			Base	1.000000	0.00	0.00	0.00	5,573,705.00
				27 Dec 2011	27 Dec 2011	MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
	426,295.000	1.000000	Local	1.000000	0.00	0.00	0.00	426,295.00
			Base	1.000000	0.00	0.00	0.00	426,295.00
				27 Dec 2011	27 Dec 2011	CAPITAL CALL	USD/BOS	
	12,076,360.000	1.000000	Local	1.000000	0.00	0.00	0.00	12,076,360.00
			Base	1.000000	0.00	0.00	0.00	12,076,360.00

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Units/Original Face							
		27 Dec 2011	27 Dec 2011		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
923,640.000	1.000000	Local	1.000000	0.00	0.00	0.00	923,640.00
		Base	1.000000	0.00	0.00	0.00	923,640.00
93399Y968 Total							
19,000,000.000		Local		0.00	0.00	0.00	19,000,000.00
		Base		0.00	0.00	0.00	19,000,000.00
95099D913	WELSH CARSON ANDERSON STOWE XI LP	01 Dec 2011	01 Dec 2011		CAPITAL CALL	USD/BOS	
2,395,367.000	1.000000	Local	1.000000	0.00	0.00	0.00	2,395,367.00
		Base	1.000000	0.00	0.00	0.00	2,395,367.00
		01 Dec 2011			CAPITAL CALL	USD/BOS	
2,395,367.000	1.000000	Local	1.000000	0.00	0.00	0.00	2,395,367.00
		Base	1.000000	0.00	0.00	0.00	2,395,367.00
		01 Dec 2011	CANCEL		CAPITAL CALL	USD/BOS	
-2,395,367.000	1.000000	Local	1.000000	0.00	0.00	0.00	-2,395,367.00
		Base	1.000000	0.00	0.00	0.00	-2,395,367.00
95099D913 Total							
2,395,367.000		Local		0.00	0.00	0.00	2,395,367.00
		Base		0.00	0.00	0.00	2,395,367.00
ACI004QM0	BLACKSTONE MEZZANINE FND II	20 Dec 2011	20 Dec 2011		CAPITAL CALL	USD/BOS	
212,616.000	1.000000	Local	1.000000	0.00	0.00	0.00	212,616.00
		Base	1.000000	0.00	0.00	0.00	212,616.00
ACI004QN8	CSFB NJDI INVESTMENT FUND	05 Dec 2011	05 Dec 2011		CAPITAL CALL	USD/BOS	
1,500,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	1,500,000.00
		Base	1.000000	0.00	0.00	0.00	1,500,000.00
		16 Dec 2011	16 Dec 2011		CAPITAL CALL	USD/BOS	
1,500,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	1,500,000.00
		Base	1.000000	0.00	0.00	0.00	1,500,000.00

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Units/Original Face							
		29 Dec 2011	29 Dec 2011		CAPITAL CALL	USD/BOS	
20,107.950	1.000000	Local	1.000000	0.00	0.00	20,107.95	
		Base	1.000000	0.00	0.00	20,107.95	
ACI004QN8 Total							
3,020,107.950		Local		0.00	0.00	3,020,107.95	
		Base		0.00	0.00	3,020,107.95	
ACI004QO6	DLJ MERCHANT BANKING PTRS IV LIMITED PARTNERSHIP	21 Dec 2011			CAPITAL CALL	USD/BOS	
65,375.760	1.000000	Local	1.000045	0.00	0.00	65,378.76	
		Base	1.000045	0.00	0.00	65,378.76	
		21 Dec 2011	CANCEL		CAPITAL CALL	USD/BOS	
-65,375.760	1.000000	Local	1.000045	0.00	0.00	-65,378.76	
		Base	1.000045	0.00	0.00	-65,378.76	
		21 Dec 2011	21 Dec 2011		CAPITAL CALL	USD/BOS	
65,378.760	1.000000	Local	1.000000	0.00	0.00	65,378.76	
		Base	1.000000	0.00	0.00	65,378.76	
ACI004QO6 Total							
65,378.760		Local		0.00	0.00	65,378.76	
		Base		0.00	0.00	65,378.76	
ACI004QS7	GS PRIVATE EQUITY PARTNERS NJ LIMITED PARTNERSHIP	05 Dec 2011	05 Dec 2011		CAPITAL CALL	USD/BOS	
49,826.000	1.000000	Local	1.000000	0.00	0.00	49,826.00	
		Base	1.000000	0.00	0.00	49,826.00	
ACI004RE7	CS/NJDI EMERGING OPPS FND LIMITED PARTNERSHIP	02 Dec 2011	02 Dec 2011		CAPITAL CALL	USD/BOS	
22,108.900	1.000000	Local	1.000000	0.00	0.00	22,108.90	
		Base	1.000000	0.00	0.00	22,108.90	
		08 Dec 2011	08 Dec 2011		CAPITAL CALL	USD/BOS	
1,000,000.000	1.000000	Local	1.000000	0.00	0.00	1,000,000.00	
		Base	1.000000	0.00	0.00	1,000,000.00	

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		29 Dec 2011	29 Dec 2011		CAPITAL CALL	USD/BOS	
1,000,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	1,000,000.00
		Base	1.000000	0.00	0.00	0.00	1,000,000.00
ACI004RE7 Total							
2,022,108.900		Local		0.00	0.00	0.00	2,022,108.90
		Base		0.00	0.00	0.00	2,022,108.90
ACI004RH0	NJHL EUR BUYOUT FND SER C	LIMITED PARTNERSHIP	14 Dec 2011	14 Dec 2011	CAPITAL CALL	USD/BOS	
235,720.000	1.000000	Local	1.000000	0.00	0.00	0.00	235,720.00
		Base	1.000000	0.00	0.00	0.00	235,720.00
			14 Dec 2011		CAPITAL CALL	USD/BOS	
235,720.000	1.000000	Local	1.000000	0.00	0.00	0.00	235,720.00
		Base	1.000000	0.00	0.00	0.00	235,720.00
			14 Dec 2011	CANCEL	CAPITAL CALL	USD/BOS	
-235,720.000	1.000000	Local	1.000000	0.00	0.00	0.00	-235,720.00
		Base	1.000000	0.00	0.00	0.00	-235,720.00
			15 Dec 2011	15 Dec 2011	CAPITAL CALL	USD/BOS	
1,073,015.960	1.000000	Local	1.000000	0.00	0.00	0.00	1,073,015.96
		Base	1.000000	0.00	0.00	0.00	1,073,015.96
			19 Dec 2011	19 Dec 2011	CAPITAL CALL	USD/BOS	
429,013.240	1.000000	Local	1.000000	0.00	0.00	0.00	429,013.24
		Base	1.000000	0.00	0.00	0.00	429,013.24
ACI004RH0 Total							
1,737,749.200		Local		0.00	0.00	0.00	1,737,749.20
		Base		0.00	0.00	0.00	1,737,749.20
ACI004RI8	SONJ PVT OPPORTUNITIES FND II	LIMITED PARTNERSHIP	19 Dec 2011	19 Dec 2011	CAPITAL CALL	USD/BOS	
14,816,959.000	1.000000	Local	1.000000	0.00	0.00	0.00	14,816,959.00
		Base	1.000000	0.00	0.00	0.00	14,816,959.00

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Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face							
			28 Dec 2011	28 Dec 2011		CAPITAL CALL	USD/BOS	
	458,843.000	1.000000						458,843.00
								458,843.00
ACI004R18 Total								
	15,275,802.000							15,275,802.00
								15,275,802.00
ACI004S22	NB/NJ CUSTOM INVESTMENT FND	LIMITED PARTNERSHIP	13 Dec 2011	13 Dec 2011		CAPITAL CALL	USD/BOS	
	1,238,095.000	1.000000						1,238,095.00
								1,238,095.00
ACI004S30	NEW JERSY ASIA INVESTORS	LIMITED PARTNERSHIP	22 Dec 2011	22 Dec 2011		CAPITAL CALL	USD/BOS	
	730,404.000	1.000000						730,404.00
								730,404.00
ACI004S55	NJHL EUR BUYOUT FND SER A	LIMITED PARTNERSHIP	01 Dec 2011	01 Dec 2011		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
	43,410.880	1.000000						43,410.88
								43,410.88
			02 Dec 2011	02 Dec 2011		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
	705,638.820	1.000000						705,638.82
								705,638.82
			19 Dec 2011	19 Dec 2011		CAPITAL CALL	USD/BOS	
	133,036.650	1.000000						133,036.65
								133,036.65
			29 Dec 2011	29 Dec 2011		CAPITAL CALL	USD/BOS	
	89,838.710	1.000000						89,838.71
								89,838.71
ACI004S55 Total								
	971,925.060							971,925.06
								971,925.06

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
ACI004X83	CSFB/NJDI EMER OPP FD 2008 1	LIMITED PARTNERSHIP	02 Dec 2011	02 Dec 2011	CAPITAL CALL	USD/BOS	
19,958.480	1.000000	Local	1.000000	0.00	0.00	0.00	19,958.48
		Base	1.000000	0.00	0.00	0.00	19,958.48
			16 Dec 2011	16 Dec 2011	CAPITAL CALL	USD/BOS	
1,000,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	1,000,000.00
		Base	1.000000	0.00	0.00	0.00	1,000,000.00
			21 Dec 2011	21 Dec 2011	CAPITAL CALL	USD/BOS	
1,500,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	1,500,000.00
		Base	1.000000	0.00	0.00	0.00	1,500,000.00
ACI004X83 Total		Local		0.00	0.00	0.00	2,519,958.48
2,519,958.480		Base		0.00	0.00	0.00	2,519,958.48
ACI004X91	CSFB/NJDI INVESTMENT 2008 1SER	LIMITED PARTNERSHIP	15 Dec 2011	15 Dec 2011	CAPITAL CALL	USD/BOS	
3,000,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	3,000,000.00
		Base	1.000000	0.00	0.00	0.00	3,000,000.00
			27 Dec 2011	27 Dec 2011	CAPITAL CALL	USD/BOS	
980,514.670	1.000000	Local	1.000000	0.00	0.00	0.00	980,514.67
		Base	1.000000	0.00	0.00	0.00	980,514.67
			27 Dec 2011	27 Dec 2011	PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
19,485.330	1.000000	Local	1.000000	0.00	0.00	0.00	19,485.33
		Base	1.000000	0.00	0.00	0.00	19,485.33
			29 Dec 2011	29 Dec 2011	CAPITAL CALL	USD/BOS	
60,730.160	1.000000	Local	1.000000	0.00	0.00	0.00	60,730.16
		Base	1.000000	0.00	0.00	0.00	60,730.16
ACI004X91 Total		Local		0.00	0.00	0.00	4,060,730.16
4,060,730.160		Base		0.00	0.00	0.00	4,060,730.16

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Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
ACI004XC4	CSFB/NJDI INVESTMENT SER 2006 LIMITED PARTNERSHIP	13 Dec 2011	13 Dec 2011		CAPITAL CALL	USD/BOS	
2,700,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	2,700,000.00
		Base	1.000000	0.00	0.00	0.00	2,700,000.00
		30 Dec 2011	30 Dec 2011		CAPITAL CALL	USD/BOS	
3,000,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	3,000,000.00
		Base	1.000000	0.00	0.00	0.00	3,000,000.00
ACI004XC4 Total							
5,700,000.000		Local		0.00	0.00	0.00	5,700,000.00
		Base		0.00	0.00	0.00	5,700,000.00
ACI00GR67	CENTERBRIDGE CAPITAL PTRNS II LIMITED PARTNERSHIP	16 Dec 2011	16 Dec 2011		CAPITAL CALL	USD/BOS	
7,135,922.000	1.000000	Local	1.000000	0.00	0.00	0.00	7,135,922.00
		Base	1.000000	0.00	0.00	0.00	7,135,922.00
		16 Dec 2011	16 Dec 2011		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
249,380.000	1.000000	Local	1.000000	0.00	0.00	0.00	249,380.00
		Base	1.000000	0.00	0.00	0.00	249,380.00
		16 Dec 2011	16 Dec 2011		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
51,044.000	1.000000	Local	1.000000	0.00	0.00	0.00	51,044.00
		Base	1.000000	0.00	0.00	0.00	51,044.00
ACI00GR67 Total							
7,436,346.000		Local		0.00	0.00	0.00	7,436,346.00
		Base		0.00	0.00	0.00	7,436,346.00
ACI01AGW4	AMERICAN INDUSTRIAL PTNR CAP V LIMITED PARTNERSHIP	28 Dec 2011			CAPITAL CALL	USD/BOS	
1.000	1.000000	Local	1.000000	0.00	0.00	0.00	1.00
		Base	1.000000	0.00	0.00	0.00	1.00
		28 Dec 2011	CANCEL		CAPITAL CALL	USD/BOS	
-1.000	1.000000	Local	1.000000	0.00	0.00	0.00	-1.00
		Base	1.000000	0.00	0.00	0.00	-1.00

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Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		29 Dec 2011			CAPITAL CALL	USD/BOS	
2,508,710.800	1.000000	Local	1.000000	0.00	0.00	0.00	2,508,710.80
		Base	1.000000	0.00	0.00	0.00	2,508,710.80
		29 Dec 2011	CANCEL		CAPITAL CALL	USD/BOS	
-2,508,710.800	1.000000	Local	1.000000	0.00	0.00	0.00	-2,508,710.80
		Base	1.000000	0.00	0.00	0.00	-2,508,710.80
		29 Dec 2011			MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
295,890.410	1.000000	Local	1.000000	0.00	0.00	0.00	295,890.41
		Base	1.000000	0.00	0.00	0.00	295,890.41
		29 Dec 2011	CANCEL		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
-295,890.410	1.000000	Local	1.000000	0.00	0.00	0.00	-295,890.41
		Base	1.000000	0.00	0.00	0.00	-295,890.41
		29 Dec 2011	29 Dec 2011		CAPITAL CALL	USD/BOS	
2,508,710.800	1.000000	Local	1.000000	0.00	0.00	0.00	2,508,710.80
		Base	1.000000	0.00	0.00	0.00	2,508,710.80
		29 Dec 2011	29 Dec 2011		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
295,890.410	1.000000	Local	1.000000	0.00	0.00	0.00	295,890.41
		Base	1.000000	0.00	0.00	0.00	295,890.41
ACI01AGW4 Total							
2,804,601.210		Local		0.00	0.00	0.00	2,804,601.21
		Base		0.00	0.00	0.00	2,804,601.21
US DOLLAR Total							
136,459,206.980		Local		0.00	0.00	0.00	136,459,206.98
		Base		0.00	0.00	0.00	136,459,206.98
EQUITY Total							
138,152,048.100		Base		0.00	0.00	0.00	138,818,761.80

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							

PURCHASE Total

138,152,048.100

Base

0.00

0.00

0.00

138,818,761.80

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Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							

EQUITY

US DOLLAR

03799N918	APOLLO INVESTMENT FUND VI	LIMITED PARTNERSHIP	29 Dec 2011	OPEN	STATE STREET BANK AND TRUST	USD/OTH	
	44,576,861.230	1.000000	Local	1.026831	0.00	0.00	45,772,914.86
			Base	1.026831	0.00	0.00	45,772,914.86
14399T916	CARLYLE MEZZANINE PARTNERS LP	LIMITED PARTNERSHIP	29 Dec 2011	OPEN	STATE STREET BANK AND TRUST	USD/OTH	
	39,745,622.000	1.000000	Local	0.454351	0.00	0.00	18,058,473.00
			Base	0.454351	0.00	0.00	18,058,473.00
672991924	OCM MEZZANINE FUND II	LIMITED PARTNERSHIP	29 Dec 2011	OPEN	STATE STREET BANK AND TRUST	USD/OTH	
	11,572,596.000	1.000000	Local	1.166668	0.00	0.00	13,501,378.00
			Base	1.166668	0.00	0.00	13,501,378.00
884999962	THOMAS H LEE EQUITY FUND VI	LIMITED PARTNERSHIP	29 Dec 2011	OPEN	STATE STREET BANK AND TRUST	USD/OTH	
	50,093,639.000	1.000000	Local	0.967326	0.00	0.00	48,456,901.00
			Base	0.967326	0.00	0.00	48,456,901.00
946831914	WAYZATA OPPORTUNITIES FUND II		29 Dec 2011	OPEN	STATE STREET BANK AND TRUST	USD/OTH	
	63,500,000.000	1.000000	Local	1.424816	0.00	0.00	90,475,839.96
			Base	1.424816	0.00	0.00	90,475,839.96
960998953	WAYZATA OPPORTUNIES	LP	29 Dec 2011	OPEN	STATE STREET BANK AND TRUST	USD/OTH	
	13,132,000.000	1.000000	Local	2.983688	0.00	0.00	39,181,796.80
			Base	2.983688	0.00	0.00	39,181,796.80
ACI004QO6	DLJ MERCHANT BANKING PTRS IV	LIMITED PARTNERSHIP	29 Dec 2011	OPEN	STATE STREET BANK AND TRUST	USD/OTH	
	43,403,132.950	1.000000	Local	0.418543	0.00	0.00	18,166,118.32
			Base	0.418543	0.00	0.00	18,166,118.32
US DOLLAR Total							
	266,023,851.180		Local		0.00	0.00	273,613,421.94
			Base		0.00	0.00	273,613,421.94

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							

EQUITY Total

266,023,851.180							
	Base			0.00		0.00	273,613,421.94

SALES Total

266,023,851.180							
	Base			0.00		0.00	273,613,421.94

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							

EQUITY

US DOLLAR

09299E951	BLACKSTONE REAL ESTATE PTNR VI LP	19 Dec 2011			CAPITAL CALL	USD/BOS	
	159,800.000	1.000000	Local	1.000000	0.00	0.00	159,800.00
			Base	1.000000	0.00	0.00	159,800.00
		19 Dec 2011	CANCEL		CAPITAL CALL	USD/BOS	
	-159,800.000	1.000000	Local	1.000000	0.00	0.00	-159,800.00
			Base	1.000000	0.00	0.00	-159,800.00
		19 Dec 2011			CAPITAL CALL	USD/BOS	
	69,712.000	1.000000	Local	1.000000	0.00	0.00	69,712.00
			Base	1.000000	0.00	0.00	69,712.00
		19 Dec 2011	CANCEL		CAPITAL CALL	USD/BOS	
	-69,712.000	1.000000	Local	1.000000	0.00	0.00	-69,712.00
			Base	1.000000	0.00	0.00	-69,712.00
09299E951 Total	0.000		Local		0.00	0.00	0.00
			Base		0.00	0.00	0.00
17199H990	CIM FUND III LP	22 Dec 2011	LIMITED PARTNERSHIP	22 Dec 2011	CAPITAL CALL	USD/BOS	
	3,161,478.000	1.000000	Local	1.000000	0.00	0.00	3,161,478.00
			Base	1.000000	0.00	0.00	3,161,478.00
338999923	FIVE MILE CAPITAL PART II LP	08 Dec 2011		08 Dec 2011	CAPITAL CALL	USD/BOS	
	20,000,000.000	1.000000	Local	1.000000	0.00	0.00	20,000,000.00
			Base	1.000000	0.00	0.00	20,000,000.00
74965L101	RLJ LODGING TRUST	05 Dec 2011	REIT	05 Dec 2011	ASSET TRANSFER AT MARKET NON CASH	USD/DTC	
	45,686.000	1.000000	Local	21.650000	0.00	0.00	989,101.90
			Base	21.650000	0.00	0.00	989,101.90

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Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
ACI004QD0	NJDOI/GMAM CT HGH GRD PRTNR II REIT	06 Dec 2011	06 Dec 2011		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
49,900.200	1.000000	Local	1.000000	0.00	0.00	0.00	49,900.20
		Base	1.000000	0.00	0.00	0.00	49,900.20
ACI004QF5	NJDOI/GMAM CORE PLUS REAL EST REIT	08 Dec 2011	08 Dec 2011		CAPITAL CALL	USD/BOS	
1,242,549.330	1.000000	Local	1.000000	0.00	0.00	0.00	1,242,549.33
		Base	1.000000	0.00	0.00	0.00	1,242,549.33
ACI004QX6	NJDOI/GMAM OPPORT REAL EST INV REIT	15 Dec 2011	15 Dec 2011		CAPITAL CALL	USD/BOS	
1,625,165.570	1.000000	Local	1.000000	0.00	0.00	0.00	1,625,165.57
		Base	1.000000	0.00	0.00	0.00	1,625,165.57
			21 Dec 2011	21 Dec 2011	CAPITAL CALL	USD/BOS	
287,494.950	1.000000	Local	1.000000	0.00	0.00	0.00	287,494.95
		Base	1.000000	0.00	0.00	0.00	287,494.95
ACI004QX6 Total							
1,912,660.520		Local		0.00	0.00	0.00	1,912,660.52
		Base		0.00	0.00	0.00	1,912,660.52
ACI004R07	ASIA DRAGON FUND LIMITED REIT	06 Dec 2011	06 Dec 2011		CAPITAL CALL	USD/BOS	
2,289,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	2,289,000.00
		Base	1.000000	0.00	0.00	0.00	2,289,000.00
ACI005C34	BLACKSTONE RE PRTNR VI TE 2 REIT	13 Dec 2011	13 Dec 2011		CAPITAL CALL	USD/BOS	
454,332.000	1.000000	Local	1.000000	0.00	0.00	0.00	454,332.00
		Base	1.000000	0.00	0.00	0.00	454,332.00
			13 Dec 2011	13 Dec 2011	PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
59,264.000	1.000000	Local	1.000000	0.00	0.00	0.00	59,264.00
		Base	1.000000	0.00	0.00	0.00	59,264.00
			13 Dec 2011	13 Dec 2011	CAPITAL CALL	USD/BOS	
1,041,458.000	1.000000	Local	1.000000	0.00	0.00	0.00	1,041,458.00
		Base	1.000000	0.00	0.00	0.00	1,041,458.00

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Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		13 Dec 2011	13 Dec 2011		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
135,850.000	1.000000	Local	1.000000	0.00	0.00	0.00	135,850.00
		Base	1.000000	0.00	0.00	0.00	135,850.00
		19 Dec 2011	19 Dec 2011		CAPITAL CALL	USD/BOS	
159,800.000	1.000000	Local	1.000000	0.00	0.00	0.00	159,800.00
		Base	1.000000	0.00	0.00	0.00	159,800.00
		19 Dec 2011	19 Dec 2011		CAPITAL CALL	USD/BOS	
69,712.000	1.000000	Local	1.000000	0.00	0.00	0.00	69,712.00
		Base	1.000000	0.00	0.00	0.00	69,712.00
ACI005C34 Total							
1,920,416.000		Local		0.00	0.00	0.00	1,920,416.00
		Base		0.00	0.00	0.00	1,920,416.00
ACI0005M9	LONE STAR REAL ESTATE FD II US	REIT	20 Dec 2011	20 Dec 2011	CAPITAL CALL	USD/BOS	
10,906,507.000	1.000000	Local	1.000000	0.00	0.00	0.00	10,906,507.00
		Base	1.000000	0.00	0.00	0.00	10,906,507.00
ACI00TGA2	BLACKSTONE RE PARTNERS VII	REIT	12 Dec 2011	12 Dec 2011	CAPITAL CALL	USD/BOS	
19,301,156.000	1.000000	Local	1.000000	0.00	0.00	0.00	19,301,156.00
		Base	1.000000	0.00	0.00	0.00	19,301,156.00
		19 Dec 2011	19 Dec 2011		CAPITAL CALL	USD/BOS	
7,685,216.000	1.000000	Local	1.000000	0.00	0.00	0.00	7,685,216.00
		Base	1.000000	0.00	0.00	0.00	7,685,216.00
ACI00TGA2 Total							
26,986,372.000		Local		0.00	0.00	0.00	26,986,372.00
		Base		0.00	0.00	0.00	26,986,372.00
ACI01A167	WHEELOCK STREET REAL ESTATE	SHRS OF BEN. INT	22 Dec 2011		CAPITAL CALL	USD/BOS	
1.000	1.000000	Local	1.000000	0.00	0.00	0.00	1.00
		Base	1.000000	0.00	0.00	0.00	1.00

Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E REAL ESTATE
NJ DIVISION OF INVESTMENT

FUND: NJBR

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		22 Dec 2011	CANCEL		CAPITAL CALL	USD/BOS	
-1.000	1.000000	1.000000		0.00	0.00	0.00	-1.00
		1.000000		0.00	0.00	0.00	-1.00
		23 Dec 2011	23 Dec 2011		CAPITAL CALL	USD/BOS	
3,699,137.000	1.000000	1.000000		0.00	0.00	0.00	3,699,137.00
		1.000000		0.00	0.00	0.00	3,699,137.00
ACI01A167 Total							
3,699,137.000				0.00	0.00	0.00	3,699,137.00
				0.00	0.00	0.00	3,699,137.00
US DOLLAR Total							
72,213,706.050				0.00	0.00	0.00	73,157,121.95
				0.00	0.00	0.00	73,157,121.95
EQUITY Total							
72,213,706.050				0.00	0.00	0.00	73,157,121.95
				0.00	0.00	0.00	73,157,121.95
PURCHASE Total							
72,213,706.050				0.00	0.00	0.00	73,157,121.95
				0.00	0.00	0.00	73,157,121.95

Sales Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E REAL ESTATE
NJ DIVISION OF INVESTMENT

FUND: NJBR

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							

EQUITY

US DOLLAR

74965L101	RLJ LODGING TRUST	REIT	14 Dec 2011	19 Dec 2011	BMO CAPITAL MARKETS	USD/DTC	0.01
	20,000.000	1.000000	Local	16.251200	0.00	200.00	324,817.75
			Base	16.251200	0.00	200.00	324,817.75
				14 Dec 2011	19 Dec 2011	BMO CAPITAL MARKETS	USD/DTC
	20,000.000	1.000000	Local	16.160000	0.00	200.00	322,993.79
			Base	16.160000	0.00	200.00	322,993.79
				15 Dec 2011	20 Dec 2011	BMO CAPITAL MARKETS	USD/DTC
	20,000.000	1.000000	Local	16.484000	0.00	200.00	329,473.67
			Base	16.484000	0.00	200.00	329,473.67
				16 Dec 2011	21 Dec 2011	BMO CAPITAL MARKETS	USD/DTC
	20,000.000	1.000000	Local	16.750500	0.00	200.00	334,803.56
			Base	16.750500	0.00	200.00	334,803.56
				16 Dec 2011	21 Dec 2011	BMO CAPITAL MARKETS	USD/DTC
	10,000.000	1.000000	Local	17.000000	0.00	100.00	169,896.73
			Base	17.000000	0.00	100.00	169,896.73
				16 Dec 2011	21 Dec 2011	BMO CAPITAL MARKETS	USD/DTC
	10,000.000	1.000000	Local	17.270000	0.00	100.00	172,596.68
			Base	17.270000	0.00	100.00	172,596.68
				19 Dec 2011	22 Dec 2011	PERSHING LLC	USD/DTC
	2,000.000	1.000000	Local	17.300000	0.00	20.00	34,579.33
			Base	17.300000	0.00	20.00	34,579.33
				20 Dec 2011	23 Dec 2011	BMO CAPITAL MARKETS	USD/DTC
	10,000.000	1.000000	Local	17.203800	0.00	100.00	171,934.69
			Base	17.203800	0.00	100.00	171,934.69
				20 Dec 2011	23 Dec 2011	PERSHING LLC	USD/DTC
	8,000.000	1.000000	Local	17.163000	0.00	80.00	137,221.36

Sales Report by Report Date

COMMON E REAL ESTATE
NJ DIVISION OF INVESTMENT

FUND: NJBR



STATE STREET

December 1, 2011 to December 31, 2011

View Date: January 13, 2012

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	17.163000		0.00	80.00	2.64	137,221.36
		22 Dec 2011	28 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000	Local	16.863600	0.00	100.00	3.24	168,532.76
	Base	16.863600		0.00	100.00	3.24	168,532.76
		23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
1,800.000	1.000000	Local	16.750000	0.00	18.00	0.58	30,131.42
	Base	16.750000		0.00	18.00	0.58	30,131.42
		27 Dec 2011	30 Dec 2011		PERSHING LLC	USD/DTC	0.01
31,200.000	1.000000	Local	16.910700	0.00	312.00	10.14	527,291.70
	Base	16.910700		0.00	312.00	10.14	527,291.70
		28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
4,500.000	1.000000	Local	16.832500	0.00	45.00	1.46	75,699.79
	Base	16.832500		0.00	45.00	1.46	75,699.79
		29 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
5,500.000	1.000000	Local	17.035400	0.00	55.00	1.80	93,637.90
	Base	17.035400		0.00	55.00	1.80	93,637.90
		30 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
7,000.000	1.000000	Local	17.008400	0.00	70.00	2.29	118,986.51
	Base	17.008400		0.00	70.00	2.29	118,986.51
74965L101 Total							
180,000.000		Local		0.00	1,800.00	57.95	3,012,597.64
		Base		0.00	1,800.00	57.95	3,012,597.64
998DZX907	RLJ REAL ESTATE FUND III	LP	05 Dec 2011		ASSET TRANSFER AT MARKET NON CASH	USD/OTH	
45,686.000	1.000000	Local	21.650000	0.00	0.00	0.00	989,101.90
		Base	21.650000	0.00	0.00	0.00	989,101.90
			05 Dec 2011	CANCEL	ASSET TRANSFER AT MARKET NON CASH	USD/OTH	
-45,686.000	1.000000	Local	21.650000	0.00	0.00	0.00	-989,101.90
		Base	21.650000	0.00	0.00	0.00	-989,101.90

Sales Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E REAL ESTATE
NJ DIVISION OF INVESTMENT

FUND: NJBR

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		05 Dec 2011	05 Dec 2011		ASSET TRANSFER AT MARKET NON CASH	USD/BOS	
989,101.900	1.000000	Local	1.000000	0.00	0.00	0.00	989,101.90
		Base	1.000000	0.00	0.00	0.00	989,101.90
998DZX907 Total							
989,101.900		Local		0.00	0.00	0.00	989,101.90
		Base		0.00	0.00	0.00	989,101.90
US DOLLAR Total							
1,169,101.900		Local		0.00	1,800.00	57.95	4,001,699.54
		Base		0.00	1,800.00	57.95	4,001,699.54
EQUITY Total							
1,169,101.900		Base		0.00	1,800.00	57.95	4,001,699.54
SALES Total							
1,169,101.900		Base		0.00	1,800.00	57.95	4,001,699.54

Purchase and Sales by Report Date

December 1, 2011 to December 31, 2011

COMMON E REAL ASSET HEDGES
CLIENT MANAGED

FUND: NJDL

View Date: January 13, 2012



STATE STREET

Base Currency: USD - USD

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face						

***** No Activity for This Fund *****

Purchase Report by Report Date

COMMON E REAL ASSETS EQTY/HEDG
COMMON E REAL ASSETS EQTY/HEDG

FUND: NJDP

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							

EQUITY

US DOLLAR

055622104	BP PLC SPONS ADR	ADR	22 Dec 2011	28 Dec 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
	33,900.000	1.000000	Local	42.681300	0.00	339.00	1,447,235.07
			Base	42.681300	0.00	339.00	1,447,235.07
				22 Dec 2011	28 Dec 2011	RICHARD BLACKMAN & CO INC	USD/DTC
	100,000.000	1.000000	Local	42.806800	0.00	1,000.00	4,281,680.00
			Base	42.806800	0.00	1,000.00	4,281,680.00
				22 Dec 2011	28 Dec 2011	PERSHING LLC	USD/DTC
	100,000.000	1.000000	Local	42.831100	0.00	1,000.00	4,284,110.00
			Base	42.831100	0.00	1,000.00	4,284,110.00
				09 Dec 2011	14 Dec 2011	J.P. MORGAN CLEARING CORP.	USD/DTC
	115,000.000	1.000000	Local	42.664600	0.00	1,150.00	4,907,579.00
			Base	42.664600	0.00	1,150.00	4,907,579.00
055622104 Total							
	348,900.000		Local		0.00	3,489.00	14,920,604.07
			Base		0.00	3,489.00	14,920,604.07
20825C104	CONOCOPHILLIPS	COMMON STOCK USD.01	02 Dec 2011	07 Dec 2011	RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	Local	72.774400	0.00	1,000.00	7,278,440.00
			Base	72.774400	0.00	1,000.00	7,278,440.00
				09 Dec 2011	14 Dec 2011	DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC
	100,000.000	1.000000	Local	72.039500	0.00	1,000.00	7,204,950.00
			Base	72.039500	0.00	1,000.00	7,204,950.00
				22 Dec 2011	28 Dec 2011	PERSHING LLC	USD/DTC
	139,800.000	1.000000	Local	71.642800	0.00	1,398.00	10,017,061.43
			Base	71.642800	0.00	1,398.00	10,017,061.43
20825C104 Total							
	339,800.000		Local		0.00	3,398.00	24,500,451.43

Purchase Report by Report Date

COMMON E REAL ASSETS EQTY/HEDG
COMMON E REAL ASSETS EQTY/HEDG

FUND: NJDP

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base			0.00	3,398.00	0.00	24,500,451.43
81369Y506	ENERGY SELECT SECTOR SPDR FUND	ENERGY SELECT SECTOR	22 Dec 2011	28 Dec 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
71,300.000	1.000000	Local	69.213500	0.00	713.00	0.00	4,935,635.54
	Base		69.213500	0.00	713.00	0.00	4,935,635.54
			22 Dec 2011	28 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
71,000.000	1.000000	Local	69.206700	0.00	710.00	0.00	4,914,385.70
	Base		69.206700	0.00	710.00	0.00	4,914,385.70
81369Y506 Total							
142,300.000		Local		0.00	1,423.00	0.00	9,850,021.24
	Base			0.00	1,423.00	0.00	9,850,021.24
US DOLLAR Total							
831,000.000		Local		0.00	8,310.00	0.00	49,271,076.74
	Base			0.00	8,310.00	0.00	49,271,076.74
EQUITY Total							
831,000.000		Base		0.00	8,310.00	0.00	49,271,076.74
PURCHASE Total							
831,000.000		Base		0.00	8,310.00	0.00	49,271,076.74

Purchase Report by Report Date

COMMON E REAL ASSETS ETF/HEDGE
NJ DIVISION OF INVESTMENT

FUND: NJDW

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							

OPTIONS BOUGHTBACK

US DOLLAR

99Z381016	SPDR GOLD TRUST	DEC11 142 PUT	14 Dec 2011	15 Dec 2011	GOLDMAN SACHS + CO	USD/NYF	1.00
	750.000	1.000000	Local	0.080000	0.00	750.00	6,750.00
			Base	0.080000	0.00	750.00	6,750.00
				15 Dec 2011	16 Dec 2011	GOLDMAN SACHS + CO	USD/NYF
	250.000	1.000000	Local	0.045000	0.00	250.00	1,375.00
			Base	0.045000	0.00	250.00	1,375.00
99Z381016 Total							
	1,000.000		Local		0.00	1,000.00	8,125.00
			Base		0.00	1,000.00	8,125.00
99Z381099	SPDR GOLD SHARES	JAN12 175 CALL	13 Dec 2011	14 Dec 2011	GOLDMAN SACHS + CO	USD/OTH	1.00
	1,000.000	1.000000	Local	0.560000	0.00	1,000.00	57,000.00
			Base	0.560000	0.00	1,000.00	57,000.00
US DOLLAR Total							
	2,000.000		Local		0.00	2,000.00	65,125.00
			Base		0.00	2,000.00	65,125.00
OPTIONS BOUGHTBACK Total							
	2,000.000						
			Base		0.00	2,000.00	65,125.00
PURCHASE Total							
	2,000.000						
			Base		0.00	2,000.00	65,125.00

Sales Report by Report Date

COMMON E REAL ASSETS ETF/HEDGE
NJ DIVISION OF INVESTMENT

FUND: NJDW

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							

EQUITY

US DOLLAR

57060U605	MARKET VECTORS AGRIBUSINESS ET	MARKET VECTORS AGRIB	02 Dec 2011	07 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01	
	105,519.000	1.000000	Local	48.335200	0.00	1,055.19	97.93	5,099,128.84	
			Base	48.335200	0.00	1,055.19	97.93	5,099,128.84	
				05 Dec 2011	08 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	300.000	1.000000	Local	48.900000	0.00	3.00	0.29	14,666.71	
			Base	48.900000	0.00	3.00	0.29	14,666.71	
				05 Dec 2011	08 Dec 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	159,700.000	1.000000	Local	48.839000	0.00	1,597.00	149.76	7,797,841.54	
			Base	48.839000	0.00	1,597.00	149.76	7,797,841.54	
				06 Dec 2011	09 Dec 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	65,481.000	1.000000	Local	49.019000	0.00	654.81	61.63	3,209,096.70	
			Base	49.019000	0.00	654.81	61.63	3,209,096.70	
57060U605 Total									
	331,000.000		Local		0.00	3,310.00	309.61	16,120,733.79	
			Base		0.00	3,310.00	309.61	16,120,733.79	

US DOLLAR Total

	331,000.000		Local		0.00	3,310.00	309.61	16,120,733.79
			Base		0.00	3,310.00	309.61	16,120,733.79

EQUITY Total

	331,000.000		Base		0.00	3,310.00	309.61	16,120,733.79
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OPTIONS EXPIRED_BUYS

US DOLLAR

99Z375539	SPDR GOLD SHARES	DEC11 150 PUT	17 Dec 2011	17 Dec 2011		OPTION EXPIRED	USD/	
	250.000	1.000000	Local	0.000000	0.00	0.00	0.00	0.00

Sales Report by Report Date

COMMON E REAL ASSETS ETF/HEDGE
NJ DIVISION OF INVESTMENT

FUND: NJDW

December 1, 2011 to December 31, 2011

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		Base	0.000000	0.00	0.00	0.00	0.00
		17 Dec 2011	CANCEL		OPTION EXPIRED	USD/	
-250.000	1.000000	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
99Z375539 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
US DOLLAR Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
OPTIONS EXPIRED_BUYS Total							
0.000							
		Base		0.00	0.00	0.00	0.00
OPTIONS SOLD							
US DOLLAR							
99Z375539	SPDR GOLD SHARES	DEC11 150 PUT	04 Oct 2011	CANCEL	GOLDMAN SACHS + CO	USD/NYF	
-1,000.000	1.000000	Local	6.700000	0.00	0.00	-12.87	-669,987.13
		Base	6.700000	0.00	0.00	-12.87	-669,987.13
			04 Oct 2011	05 Oct 2011	GOLDMAN SACHS + CO	USD/NYF	0.01
1,000.000	1.000000	Local	6.700000	0.00	12.87	0.00	669,987.13
		Base	6.700000	0.00	12.87	0.00	669,987.13
			14 Dec 2011	15 Dec 2011	GOLDMAN SACHS + CO	USD/NYF	1.00
750.000	1.000000	Local	0.456700	0.00	750.00	0.66	33,501.84
		Base	0.456700	0.00	750.00	0.66	33,501.84
			15 Dec 2011	16 Dec 2011	GOLDMAN SACHS + CO	USD/NYF	1.00
250.000	1.000000	Local	0.324000	0.00	250.00	0.16	7,849.84
		Base	0.324000	0.00	250.00	0.16	7,849.84
99Z375539 Total							

Sales Report by Report Date

COMMON E REAL ASSETS ETF/HEDGE
NJ DIVISION OF INVESTMENT

FUND: NJDW



STATE STREET

December 1, 2011 to December 31, 2011

View Date: January 13, 2012

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face							
	1,000.000				0.00	1,012.87	-12.05	41,351.68
					0.00	1,012.87	-12.05	41,351.68
US DOLLAR Total								
	1,000.000				0.00	1,012.87	-12.05	41,351.68
					0.00	1,012.87	-12.05	41,351.68
OPTIONS SOLD Total								
	1,000.000				0.00	1,012.87	-12.05	41,351.68
OPTIONS WRITTEN								
US DOLLAR								
99Z511919	RLJ LODGING TRUST		FEB12 17.5 CALL	16 Dec 2011	19 Dec 2011	GOLDMAN SACHS + CO	USD/NYF	1.00
	500.000	1.000000	Local	0.550000		500.00	0.53	26,999.47
			Base	0.550000		500.00	0.53	26,999.47
99Z518484	SPDR GOLD TRUST		MAR12 165 CALL	30 Dec 2011	OPEN	GOLDMAN SACHS + CO	USD/NYF	1.00
	500.000	1.000000	Local	2.265000		500.00	2.18	112,747.82
			Base	2.265000		500.00	2.18	112,747.82
99Z518492	SPDR GOLD TRUST		MAR12 160 CALL	30 Dec 2011	OPEN	GOLDMAN SACHS + CO	USD/NYF	1.00
	500.000	1.000000	Local	3.528800		500.00	3.39	175,936.61
			Base	3.528800		500.00	3.39	175,936.61
US DOLLAR Total								
	1,500.000				0.00	1,500.00	6.10	315,683.90
					0.00	1,500.00	6.10	315,683.90
OPTIONS WRITTEN Total								
	1,500.000				0.00	1,500.00	6.10	315,683.90

Sales Report by Report Date

COMMON E REAL ASSETS ETF/HEDGE
NJ DIVISION OF INVESTMENT

FUND: NJDW

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							

SALES Total							
333,500.000							
	Base			0.00	5,822.87	303.66	16,477,769.37

Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E GLOBAL REITS
NJ DIVISION OF INVESTMENT

FUND: NJDX

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							

EQUITY

CANADIAN DOLLAR

131253999	CALLOWAY REAL ESTATE INVESTM	REIT NPV	15 Dec 2011		AUTREPAT-DIV RE	CAD/CAN		
	252.000	1.036150	Local	1.740476	0.00	0.00	438.60	
			Base	1.679753	0.00	0.00	423.30	
				15 Dec 2011	CANCEL	AUTREPAT-DIV RE	CAD/CAN	
	-252.000	1.036150	Local	1.740476	0.00	0.00	-438.60	
			Base	1.679753	0.00	0.00	-423.30	
				15 Dec 2011	21 Dec 2011	6	AUTREPAT-DIV RE	CAD/CAN
	252.000	1.036150	Local	25.995039	0.00	0.00	6,550.75	
			Base	25.088104	0.00	0.00	6,322.20	
131253999 Total								
	252.000		Local		0.00	0.00	6,550.75	
			Base		0.00	0.00	6,322.20	

13650J955	CAN REAL ESTATE INVEST TRUST	REIT NPV	14 Dec 2011	20 Dec 2011	6	AUTREPAT-DIV RE	CAD/CAN
	163.000	1.041850	Local	33.907730	0.00	0.00	5,526.96
			Base	32.545693	0.00	0.00	5,304.95

CANADIAN DOLLAR Total

	415.000		Local		0.00	0.00	12,077.71
			Base		0.00	0.00	11,627.15

US DOLLAR

015271109	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	08 Dec 2011	13 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	5,000.000	1.000000	Local	67.812600	0.00	50.00	0.00	339,113.00
			Base	67.812600	0.00	50.00	0.00	339,113.00

112900105	BROOKFIELD OFFICE PROPERTIES	COMMON STOCK NPV	21 Dec 2011	27 Dec 2011		PERSHING LLC	USD/DTC	0.01
	37,500.000	1.000000	Local	15.622600	0.00	375.00	0.00	586,222.50
			Base	15.622600	0.00	375.00	0.00	586,222.50

Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E GLOBAL REITS
NJ DIVISION OF INVESTMENT

FUND: NJDX

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
23317H102	DDR CORP	REIT USD.1	08 Dec 2011	13 Dec 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
20,000.000	1.000000	Local	11.718500	0.00	200.00	0.00	234,570.00
		Base	11.718500	0.00	200.00	0.00	234,570.00
			22 Dec 2011	28 Dec 2011	PERSHING LLC	USD/DTC	0.01
50,000.000	1.000000	Local	12.157400	0.00	500.00	0.00	608,370.00
		Base	12.157400	0.00	500.00	0.00	608,370.00
23317H102 Total							
70,000.000		Local		0.00	700.00	0.00	842,940.00
		Base		0.00	700.00	0.00	842,940.00
828806109	SIMON PROPERTY GROUP INC	REIT USD.0001	22 Dec 2011	28 Dec 2011	PERSHING LLC	USD/DTC	0.01
7,000.000	1.000000	Local	129.125400	0.00	70.00	0.00	903,947.80
		Base	129.125400	0.00	70.00	0.00	903,947.80
966084204	WHITESTONE REIT B	REIT USD.001	23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
10,000.000	1.000000	Local	11.960500	0.00	100.00	0.00	119,705.00
		Base	11.960500	0.00	100.00	0.00	119,705.00
US DOLLAR Total							
129,500.000		Local		0.00	1,295.00	0.00	2,791,928.30
		Base		0.00	1,295.00	0.00	2,791,928.30
EQUITY Total							
129,915.000		Base		0.00	1,295.00	0.00	2,803,555.45
PURCHASE Total							
129,915.000		Base		0.00	1,295.00	0.00	2,803,555.45

Sales Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E GLOBAL REITS
NJ DIVISION OF INVESTMENT

FUND: NJDX

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							

EQUITY

AUSTRALIAN DOLLAR

670399906	CHARTER HALL OFFICE REIT	REIT NPV	09 Dec 2011	14 Dec 2011	INSTINET LLC	AUD/AU8	
150,000.000	0.983043	Local	3.565600		0.00	320.90	534,519.10
		Base	3.627105		0.00	326.44	543,739.29
AUSTRALIAN DOLLAR Total							
150,000.000		Local			0.00	320.90	534,519.10
		Base			0.00	326.44	543,739.29

US DOLLAR

345550107	FOREST CITY ENTERPRISES CL A	COMMON STOCK USD.333	21 Dec 2011	27 Dec 2011	PERSHING LLC	USD/DTC	0.01
50,000.000	1.000000	Local	11.741900		0.00	500.00	586,583.72
		Base	11.741900		0.00	500.00	586,583.72
875465106	TANGER FACTORY OUTLET CENTER	REIT USD.01	22 Dec 2011	28 Dec 2011	PERSHING LLC	USD/DTC	0.01
30,000.000	1.000000	Local	29.622500		0.00	300.00	888,357.93
		Base	29.622500		0.00	300.00	888,357.93
US DOLLAR Total							
80,000.000		Local			0.00	800.00	1,474,941.65
		Base			0.00	800.00	1,474,941.65

EQUITY Total

230,000.000		Base			0.00	1,126.44	2,018,680.94
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SALES Total

230,000.000		Base			0.00	1,126.44	2,018,680.94
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Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E HEDGE FUNDS
NJ DIVISION OF INVESTMENT

FUND: NJEF

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							

EQUITY

US DOLLAR

758995971	REGIMENT CAPITAL LTD	LIMITED PARTNERSHIP	29 Dec 2011		CAPITAL CALL	USD/BOS	
	1.000	1.000000	Local	1.000000	0.00	0.00	1.00
			Base	1.000000	0.00	0.00	1.00
				29 Dec 2011	CANCEL	USD/BOS	
	-1.000	1.000000	Local	1.000000	0.00	0.00	-1.00
			Base	1.000000	0.00	0.00	-1.00
				30 Dec 2011	30 Dec 2011	USD/BOS	
	150,000,000.000	1.000000	Local	1.000000	0.00	0.00	150,000,000.00
			Base	1.000000	0.00	0.00	150,000,000.00
758995971 Total			Local		0.00	0.00	150,000,000.00
	150,000,000.000		Base		0.00	0.00	150,000,000.00

ACI000GS6	PERSHING SQUARE INTL LTD	Limited Partnership	01 Dec 2011	01 Dec 2011	CAPITAL CALL	USD/BOS	
	25,000,000.000	1.000000	Local	1.000000	0.00	0.00	25,000,000.00
			Base	1.000000	0.00	0.00	25,000,000.00

ACI00QZ17	CANYON BALANCED FD CAYMAN LTD	LIMITED PARTNERSHIP	01 Dec 2011	01 Dec 2011	CAPITAL CALL	USD/BOS	
	25,000,000.000	1.000000	Local	1.000000	0.00	0.00	25,000,000.00
			Base	1.000000	0.00	0.00	25,000,000.00
				01 Dec 2011		USD/BOS	
	25,000,000.000	1.000000	Local	1.000000	0.00	0.00	25,000,000.00
			Base	1.000000	0.00	0.00	25,000,000.00
				01 Dec 2011	CANCEL	USD/BOS	
	-25,000,000.000	1.000000	Local	1.000000	0.00	0.00	-25,000,000.00
			Base	1.000000	0.00	0.00	-25,000,000.00

ACI00QZ17 Total

Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E HEDGE FUNDS
NJ DIVISION OF INVESTMENT

FUND: NJEF

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
25,000,000.000			Local	0.00	0.00	0.00	25,000,000.00
			Base	0.00	0.00	0.00	25,000,000.00
ACI00TKE9	GS ABSOLUTE RETURN FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
69,088,012.000	1.000000		Local	1.000000	0.00	0.00	69,088,012.00
			Base	1.000000	0.00	0.00	69,088,012.00
ACI00TKG4	GS EQUITY ORIENTED FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
7,033,978.000	1.000000		Local	1.000000	0.00	0.00	7,033,978.00
			Base	1.000000	0.00	0.00	7,033,978.00
ACI00TKJ8	RCW CREDIT ORIENTED FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
6,500,000.000	1.000000		Local	1.000000	0.00	0.00	6,500,000.00
			Base	1.000000	0.00	0.00	6,500,000.00
ACI00TKN9	PP CASH OTHER 2	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
1,355,646.060	1.000000		Local	1.000000	0.00	0.00	1,355,646.06
			Base	1.000000	0.00	0.00	1,355,646.06
ACI00TKO7	AIA ABSOLUTE RETURN FUNDS	LIMITED PARTNERSHIP	27 Dec 2011	27 Dec 2011	CAPITAL CALL	USD/BOS	
150,000,000.000	1.000000		Local	1.000000	0.00	0.00	150,000,000.00
			Base	1.000000	0.00	0.00	150,000,000.00
				30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH
8,058,339.000	1.000000		Local	1.000000	0.00	0.00	8,058,339.00
			Base	1.000000	0.00	0.00	8,058,339.00
ACI00TKO7 Total							
158,058,339.000			Local		0.00	0.00	158,058,339.00
			Base		0.00	0.00	158,058,339.00
ACI00TKR0	GS OTHER ASSETS LIABILITIES	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
6,154,318.000	1.000000		Local	1.000000	0.00	0.00	6,154,318.00
			Base	1.000000	0.00	0.00	6,154,318.00

Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E HEDGE FUNDS
NJ DIVISION OF INVESTMENT

FUND: NJEF

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
ACI00TKT6	RCW CASH/RECEIVABLES	LIMITED PARTNERSHIP	30 Sep 2011	CANCEL	STATE STREET BANK AND TRUST	USD/OTH	
-17,143.900	1.000000	Local	1.000000	0.00	0.00	0.00	-17,143.90
		Base	1.000000	0.00	0.00	0.00	-17,143.90
ACI00TKU3	PP ABSOLUTE RETURN HEDGE FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
1,115,616.000	1.000000	Local	1.000000	0.00	0.00	0.00	1,115,616.00
		Base	1.000000	0.00	0.00	0.00	1,115,616.00
ACI00TLB4	AIA CASH RECEIVABLES	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
3,469,643.000	1.000000	Local	1.000000	0.00	0.00	0.00	3,469,643.00
		Base	1.000000	0.00	0.00	0.00	3,469,643.00
ACI00TLT5	GS COMM/REAL ASSETS FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
46,303,187.000	1.000000	Local	1.000000	0.00	0.00	0.00	46,303,187.00
		Base	1.000000	0.00	0.00	0.00	46,303,187.00
ACI0190R5	ARDEN ASSET MANAGEMENT	LIMITED PARTNERSHIP	27 Dec 2011		CAPITAL CALL	USD/BOS	
150,000,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	150,000,000.00
		Base	1.000000	0.00	0.00	0.00	150,000,000.00
			27 Dec 2011	CANCEL	CAPITAL CALL	USD/BOS	
-150,000,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	-150,000,000.00
		Base	1.000000	0.00	0.00	0.00	-150,000,000.00
ACI0190R5 Total							
	0.000	Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
US DOLLAR Total							
	499,061,595.160	Local		0.00	0.00	0.00	499,061,595.16
		Base		0.00	0.00	0.00	499,061,595.16
EQUITY Total							
	499,061,595.160						

Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E HEDGE FUNDS
NJ DIVISION OF INVESTMENT

FUND: NJEF

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							

	Base			0.00		0.00	0.00	499,061,595.16
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PURCHASE Total

499,061,595.160

	Base			0.00		0.00	0.00	499,061,595.16
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Sales Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E HEDGE FUNDS
NJ DIVISION OF INVESTMENT

FUND: NJEF

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							

EQUITY

US DOLLAR

ACI00TKE9	GS ABSOLUTE RETURN FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
	6,032,492.000	1.000000	Local	1.000000	0.00	0.00	6,032,492.00
			Base	1.000000	0.00	0.00	6,032,492.00
ACI00TKF6	GS CREDIT ORIENTED FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
	73,241.000	1.000000	Local	1.000000	0.00	0.00	73,241.00
			Base	1.000000	0.00	0.00	73,241.00
ACI00TKG4	GS EQUITY ORIENTED FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
	48,585.000	1.000000	Local	1.000000	0.00	0.00	48,585.00
			Base	1.000000	0.00	0.00	48,585.00
ACI00TKJ8	RCW CREDIT ORIENTED FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
	135,360.000	1.000000	Local	1.000000	0.00	0.00	135,360.00
			Base	1.000000	0.00	0.00	135,360.00
ACI00TKM1	PP OTHER OVERLAY	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
	3,320.640	1.000000	Local	1.000000	0.00	0.00	3,320.64
			Base	1.000000	0.00	0.00	3,320.64
ACI00TKN9	PP CASH OTHER 2	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
	1,115,616.000	1.000000	Local	1.000000	0.00	0.00	1,115,616.00
			Base	1.000000	0.00	0.00	1,115,616.00
ACI00TKP4	AIA CREDIT ORIENTED FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
	546,240.000	1.000000	Local	1.000000	0.00	0.00	546,240.00
			Base	1.000000	0.00	0.00	546,240.00
ACI00TKR0	GS OTHER ASSETS LIABILITIES	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
	122,425,177.000	1.000000	Local	1.000000	0.00	0.00	122,425,177.00
			Base	1.000000	0.00	0.00	122,425,177.00

Sales Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E HEDGE FUNDS
NJ DIVISION OF INVESTMENT

FUND: NJEF

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
ACI00TKS8	RCW EQUITY ORIENTED FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
1,997,756.340	1.000000	Local	1.000000	0.00	0.00	0.00	1,997,756.34
		Base	1.000000	0.00	0.00	0.00	1,997,756.34
ACI00TKT6	RCW CASH/RECEIVABLES	LIMITED PARTNERSHIP	30 Sep 2011	CANCEL	STATE STREET BANK AND TRUST	USD/OTH	
-28,200,069.740	1.000000	Local	1.000000	0.00	0.00	0.00	-28,200,069.74
		Base	1.000000	0.00	0.00	0.00	-28,200,069.74
			30 Sep 2011	30 Sep 2011	STATE STREET BANK AND TRUST	USD/OTH	
4,200,069.740	1.000000	Local	1.000000	0.00	0.00	0.00	4,200,069.74
		Base	1.000000	0.00	0.00	0.00	4,200,069.74
			30 Sep 2011	30 Sep 2011	STATE STREET BANK AND TRUST	USD/BOS	
29,982,856.100	1.000000	Local	1.000000	0.00	0.00	0.00	29,982,856.10
		Base	1.000000	0.00	0.00	0.00	29,982,856.10
			30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
6,500,000.000	1.000000	Local	1.000000	0.00	0.00	0.00	6,500,000.00
		Base	1.000000	0.00	0.00	0.00	6,500,000.00
			30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
2,866,883.660	1.000000	Local	1.000000	0.00	0.00	0.00	2,866,883.66
		Base	1.000000	0.00	0.00	0.00	2,866,883.66
ACI00TKT6 Total							
15,349,739.760		Local		0.00	0.00	0.00	15,349,739.76
		Base		0.00	0.00	0.00	15,349,739.76
ACI00TKU3	PP ABSOLUTE RETURN HEDGE FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
140,239.090	1.000000	Local	1.000000	0.00	0.00	0.00	140,239.09
		Base	1.000000	0.00	0.00	0.00	140,239.09
ACI00TKV1	PP CREDIT ORIENTED HEDGE FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
1,133,573.150	1.000000	Local	1.000000	0.00	0.00	0.00	1,133,573.15
		Base	1.000000	0.00	0.00	0.00	1,133,573.15

Sales Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E HEDGE FUNDS
NJ DIVISION OF INVESTMENT

FUND: NJEF

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
ACI00TLA6	AIA EQUITY ORIENTED FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
1,502,526.000	1.000000	Local	1.000000	0.00	0.00	0.00	1,502,526.00
		Base	1.000000	0.00	0.00	0.00	1,502,526.00
ACI00TLB4	AIA CASH RECEIVABLES	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
8,058,339.000	1.000000	Local	1.000000	0.00	0.00	0.00	8,058,339.00
		Base	1.000000	0.00	0.00	0.00	8,058,339.00
ACI00TLT5	GS COMM/REAL ASSETS FUNDS	LIMITED PARTNERSHIP	01 Dec 2011	01 Dec 2011	STATE STREET BANK AND TRUST	USD/BOS	
16,260,638.470	1.000000	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ACI00TMF4	PP COMM/REAL ASSETS FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
78,513.180	1.000000	Local	1.000000	0.00	0.00	0.00	78,513.18
		Base	1.000000	0.00	0.00	0.00	78,513.18
ACI00TMG2	AIA COMM/REAL ASSETS FUNDS	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
1,420,877.000	1.000000	Local	1.000000	0.00	0.00	0.00	1,420,877.00
		Base	1.000000	0.00	0.00	0.00	1,420,877.00
US DOLLAR Total							
176,322,233.630		Local		0.00	0.00	0.00	160,061,595.16
		Base		0.00	0.00	0.00	160,061,595.16
EQUITY Total							
176,322,233.630							
		Base		0.00	0.00	0.00	160,061,595.16
SALES Total							
176,322,233.630							
		Base		0.00	0.00	0.00	160,061,595.16

Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON E COMMODITIES
NJ DIVISION OF INVESTMENT

FUND: NJER

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							

EQUITY

US DOLLAR

ACI005407	RC WOODLEY PARK LP	LIMITED PARTNERSHIP	30 Sep 2011	CANCEL	STATE STREET BANK AND TRUST	USD/OTH	
	-24,000,000.000	1.000000	Local	1.000000	0.00	0.00	-24,000,000.00
			Base	1.000000	0.00	0.00	-24,000,000.00
				30 Sep 2011	30 Sep 2011	STATE STREET BANK AND TRUST	USD/OTH
	30,000,000.000	1.000000	Local	1.000000	0.00	0.00	30,000,000.00
			Base	1.000000	0.00	0.00	30,000,000.00
				30 Dec 2011	30 Dec 2011	CAPITAL CALL	USD/BOS
	5,000,000.000	1.000000	Local	1.000000	0.00	0.00	5,000,000.00
			Base	1.000000	0.00	0.00	5,000,000.00
ACI005407 Total							
	11,000,000.000		Local		0.00	0.00	11,000,000.00
			Base		0.00	0.00	11,000,000.00
US DOLLAR Total							
	11,000,000.000		Local		0.00	0.00	11,000,000.00
			Base		0.00	0.00	11,000,000.00
EQUITY Total							
	11,000,000.000		Base		0.00	0.00	11,000,000.00
PURCHASE Total							
	11,000,000.000		Base		0.00	0.00	11,000,000.00

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E PRIVATE EQUITY
NJ DIVISION OF INVESTMENT

FUND: NJBE

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
Shares/Par/Contracts

Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
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EURO CURRENCY

UNITED KINGDOM

EQUITY

1,160,000.000	Local	0.00	0.00	0.00	1,160,000.00
	Base	0.00	0.00	0.00	1,518,092.12
	TRADES: 1				
	CANCELS: 0				

UNITED KINGDOM Total

1,160,000.000	Local	0.00	0.00	0.00	1,160,000.00
	Base	0.00	0.00	0.00	1,518,092.12
	TRADES: 1				
	CANCELS: 0				

EURO CURRENCY Total

1,160,000.000	Local	0.00	0.00	0.00	1,160,000.00
	Base	0.00	0.00	0.00	1,518,092.12
	TRADES: 1				
	CANCELS: 0				

POUND STERLING

EQUITY

532,841.120	Local	0.00	0.00	0.00	532,841.12
	Base	0.00	0.00	0.00	841,462.70
	TRADES: 2				
	CANCELS: 0				

POUND STERLING Total

532,841.120	Local	0.00	0.00	0.00	532,841.12
	Base	0.00	0.00	0.00	841,462.70
	TRADES: 2				
	CANCELS: 0				

US DOLLAR

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E PRIVATE EQUITY
 NJ DIVISION OF INVESTMENT
 FUND: NJBE

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - US DOLLAR
 Shares/Par/Contracts

Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
136,459,206.980	Local	0.00	0.00	0.00	136,459,206.98
	Base	0.00	0.00	0.00	136,459,206.98
	TRADES: 90				
	CANCELS: 11				
US DOLLAR Total					
136,459,206.980	Local	0.00	0.00	0.00	136,459,206.98
	Base	0.00	0.00	0.00	136,459,206.98
	TRADES: 90				
	CANCELS: 11				
PURCHASE Total					
138,152,048.100	Base	0.00	0.00	0.00	138,818,761.80
	TRADES: 93				
	CANCELS: 11				

Purchase and Sales by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E PRIVATE EQUITY
 NJ DIVISION OF INVESTMENT
 FUND: NJBE

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - US DOLLAR
 Shares/Par/Contracts

Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
US DOLLAR					
EQUITY					
266,023,851.180	Local	0.00	0.00	0.00	273,613,421.94
	Base	0.00	0.00	0.00	273,613,421.94
	TRADES: 7				
	CANCELS: 0				
US DOLLAR Total					
266,023,851.180	Local	0.00	0.00	0.00	273,613,421.94
	Base	0.00	0.00	0.00	273,613,421.94
	TRADES: 7				
	CANCELS: 0				
SALES Total					
266,023,851.180	Base	0.00	0.00	0.00	273,613,421.94
	TRADES: 7				
	CANCELS: 0				

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E REAL ESTATE
 NJ DIVISION OF INVESTMENT
 FUND: NJBR

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
 Shares/Par/Contracts

Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
US DOLLAR					
EQUITY					
72,213,706.050	Local	0.00	0.00	0.00	73,157,121.95
	Base	0.00	0.00	0.00	73,157,121.95
	TRADES: 21				
	CANCELS: 3				
US DOLLAR Total					
72,213,706.050	Local	0.00	0.00	0.00	73,157,121.95
	Base	0.00	0.00	0.00	73,157,121.95
	TRADES: 21				
	CANCELS: 3				
PURCHASE Total					
72,213,706.050	Base	0.00	0.00	0.00	73,157,121.95
	TRADES: 21				
	CANCELS: 3				

Purchase and Sales by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E REAL ESTATE
NJ DIVISION OF INVESTMENT
FUND: NJBR

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
Shares/Par/Contracts

Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
US DOLLAR					
EQUITY					
1,169,101.900	Local	0.00	1,800.00	57.95	4,001,699.54
	Base	0.00	1,800.00	57.95	4,001,699.54
	TRADES: 17				
	CANCELS: 1				
US DOLLAR Total					
1,169,101.900	Local	0.00	1,800.00	57.95	4,001,699.54
	Base	0.00	1,800.00	57.95	4,001,699.54
	TRADES: 17				
	CANCELS: 1				
SALES Total					
1,169,101.900	Base	0.00	1,800.00	57.95	4,001,699.54
	TRADES: 17				
	CANCELS: 1				

Purchase and Sales by Report Date

COMMON E REAL ASSET HEDGES

CLIENT MANAGED

FUND: NJDL



STATE STREET

Currency Summary

December 1, 2011 to December 31, 2011

View Date: January 13, 2012

Base Currency: USD - USD

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

***** No Activity for This Fund *****

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E REAL ASSETS EQTY/HEDG

COMMON E REAL ASSETS EQTY/HEDG

FUND: NJDP

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

US DOLLAR

EQUITY

831,000.000

Local

0.00

8,310.00

0.00

49,271,076.74

Base

0.00

8,310.00

0.00

49,271,076.74

TRADES: 9

CANCELS: 0

US DOLLAR Total

831,000.000

Local

0.00

8,310.00

0.00

49,271,076.74

Base

0.00

8,310.00

0.00

49,271,076.74

TRADES: 9

CANCELS: 0

PURCHASE Total

831,000.000

Base

0.00

8,310.00

0.00

49,271,076.74

TRADES: 9

CANCELS: 0

Purchase Report by Report Date

COMMON E REAL ASSETS ETF/HEDGE

NJ DIVISION OF INVESTMENT

FUND: NJDW



STATE STREET

Currency Summary

December 1, 2011 to December 31, 2011

View Date: January 13, 2012

Base Currency: USD - US DOLLAR
Shares/Par/Contracts

Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
US DOLLAR					
OPTIONS BOUGHTBACK					
2,000.000	Local	0.00	2,000.00	0.00	65,125.00
	Base	0.00	2,000.00	0.00	65,125.00
	TRADES: 3				
	CANCELS: 0				
US DOLLAR Total					
2,000.000	Local	0.00	2,000.00	0.00	65,125.00
	Base	0.00	2,000.00	0.00	65,125.00
	TRADES: 3				
	CANCELS: 0				
PURCHASE Total					
2,000.000	Base	0.00	2,000.00	0.00	65,125.00
	TRADES: 3				
	CANCELS: 0				

Sales Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E REAL ASSETS ETF/HEDGE
 NJ DIVISION OF INVESTMENT
 FUND: NJDW

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
 Shares/Par/Contracts

Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
US DOLLAR					
EQUITY					
331,000.000	Local	0.00	3,310.00	309.61	16,120,733.79
	Base	0.00	3,310.00	309.61	16,120,733.79
	TRADES: 4				
	CANCELS: 0				
OPTIONS EXPIRED_BUYS					
0.000	Local	0.00	0.00	0.00	0.00
	Base	0.00	0.00	0.00	0.00
	TRADES: 1				
	CANCELS: 1				
OPTIONS SOLD					
1,000.000	Local	0.00	1,012.87	-12.05	41,351.68
	Base	0.00	1,012.87	-12.05	41,351.68
	TRADES: 3				
	CANCELS: 1				
OPTIONS WRITTEN					
1,500.000	Local	0.00	1,500.00	6.10	315,683.90
	Base	0.00	1,500.00	6.10	315,683.90
	TRADES: 3				
	CANCELS: 0				
US DOLLAR Total					
333,500.000	Local	0.00	5,822.87	303.66	16,477,769.37
	Base	0.00	5,822.87	303.66	16,477,769.37
	TRADES: 11				
	CANCELS: 2				

Sales Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E REAL ASSETS ETF/HEDGE

NJ DIVISION OF INVESTMENT

FUND: NJDW

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

SALES Total

333,500.000

Base

0.00

5,822.87

303.66

16,477,769.37

TRADES: 11

CANCELS: 2

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E GLOBAL REITS
 NJ DIVISION OF INVESTMENT
 FUND: NJDX

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
 Shares/Par/Contracts

Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
CANADIAN DOLLAR					
EQUITY					
415.000	Local	0.00	0.00	0.00	12,077.71
	Base	0.00	0.00	0.00	11,627.15
	TRADES: 3				
	CANCELS: 1				
CANADIAN DOLLAR Total					
415.000	Local	0.00	0.00	0.00	12,077.71
	Base	0.00	0.00	0.00	11,627.15
	TRADES: 3				
	CANCELS: 1				
US DOLLAR					
EQUITY					
129,500.000	Local	0.00	1,295.00	0.00	2,791,928.30
	Base	0.00	1,295.00	0.00	2,791,928.30
	TRADES: 6				
	CANCELS: 0				
US DOLLAR Total					
129,500.000	Local	0.00	1,295.00	0.00	2,791,928.30
	Base	0.00	1,295.00	0.00	2,791,928.30
	TRADES: 6				
	CANCELS: 0				
PURCHASE Total					
129,915.000	Base	0.00	1,295.00	0.00	2,803,555.45
	TRADES: 9				
	CANCELS: 1				

Sales Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E GLOBAL REITS
 NJ DIVISION OF INVESTMENT
 FUND: NJDX

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
 Shares/Par/Contracts

Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
AUSTRALIAN DOLLAR					
EQUITY					
150,000.000	Local	0.00	320.90	0.00	534,519.10
	Base	0.00	326.44	0.00	543,739.29
	TRADES: 1				
	CANCELS: 0				
AUSTRALIAN DOLLAR Total					
150,000.000	Local	0.00	320.90	0.00	534,519.10
	Base	0.00	326.44	0.00	543,739.29
	TRADES: 1				
	CANCELS: 0				
US DOLLAR					
EQUITY					
80,000.000	Local	0.00	800.00	28.35	1,474,941.65
	Base	0.00	800.00	28.35	1,474,941.65
	TRADES: 2				
	CANCELS: 0				
US DOLLAR Total					
80,000.000	Local	0.00	800.00	28.35	1,474,941.65
	Base	0.00	800.00	28.35	1,474,941.65
	TRADES: 2				
	CANCELS: 0				
SALES Total					
230,000.000	Base	0.00	1,126.44	28.35	2,018,680.94
	TRADES: 3				
	CANCELS: 0				

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E HEDGE FUNDS
 NJ DIVISION OF INVESTMENT
 FUND: NJEF

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - US DOLLAR
 Shares/Par/Contracts

Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
US DOLLAR					
EQUITY					
499,061,595.160	Local	0.00	0.00	0.00	499,061,595.16
	Base	0.00	0.00	0.00	499,061,595.16
	TRADES: 16				
	CANCELS: 4				
US DOLLAR Total					
499,061,595.160	Local	0.00	0.00	0.00	499,061,595.16
	Base	0.00	0.00	0.00	499,061,595.16
	TRADES: 16				
	CANCELS: 4				
<hr style="border-top: 1px dashed black;"/>					
PURCHASE Total					
499,061,595.160	Base	0.00	0.00	0.00	499,061,595.16
	TRADES: 16				
	CANCELS: 4				

Purchase and Sales by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E HEDGE FUNDS
 NJ DIVISION OF INVESTMENT
 FUND: NJEF

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
 Shares/Par/Contracts

Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
US DOLLAR					
EQUITY					
176,322,233.630	Local	0.00	0.00	0.00	160,061,595.16
	Base	0.00	0.00	0.00	160,061,595.16
	TRADES: 20				
	CANCELS: 1				
US DOLLAR Total					
176,322,233.630	Local	0.00	0.00	0.00	160,061,595.16
	Base	0.00	0.00	0.00	160,061,595.16
	TRADES: 20				
	CANCELS: 1				
SALES Total					
176,322,233.630	Base	0.00	0.00	0.00	160,061,595.16
	TRADES: 20				
	CANCELS: 1				

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON E COMMODITIES
 NJ DIVISION OF INVESTMENT
 FUND: NJER

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
 Shares/Par/Contracts

Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
US DOLLAR					
EQUITY					
11,000,000.000	Local	0.00	0.00	0.00	11,000,000.00
	Base	0.00	0.00	0.00	11,000,000.00
	TRADES: 2				
	CANCELS: 1				
US DOLLAR Total					
11,000,000.000	Local	0.00	0.00	0.00	11,000,000.00
	Base	0.00	0.00	0.00	11,000,000.00
	TRADES: 2				
	CANCELS: 1				
<hr style="border-top: 1px dashed black;"/>					
PURCHASE Total					
11,000,000.000	Base	0.00	0.00	0.00	11,000,000.00
	TRADES: 2				
	CANCELS: 1				

Purchase Report by Report Date

Fund Summary

December 1, 2011 to December 31, 2011

COMMON E PRIVATE EQUITY
NJ DIVISION OF INVESTMENT

FUND: NJBE

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
138,152,048.100	Base	0.00	0.00	0.00	138,818,761.80
	TRADES: 93				
	CANCELS: 11				
<hr/>					
PURCHASE Total					
138,152,048.100	Base	0.00	0.00	0.00	138,818,761.80
	TRADES: 93				
	CANCELS: 11				

Sales Report by Report Date

Fund Summary

December 1, 2011 to December 31, 2011

COMMON E PRIVATE EQUITY
NJ DIVISION OF INVESTMENT

FUND: NJBE

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY					
266,023,851.180	Base	0.00	0.00	0.00	273,613,421.94
	TRADES: 7				
	CANCELS: 0				
<hr/>					
SALES Total					
266,023,851.180	Base	0.00	0.00	0.00	273,613,421.94
	TRADES: 7				
	CANCELS: 0				

Purchase Report by Report Date

Fund Summary

December 1, 2011 to December 31, 2011

COMMON E REAL ESTATE
NJ DIVISION OF INVESTMENT

FUND: NJBR

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
72,213,706.050	Base	0.00	0.00	0.00	73,157,121.95
	TRADES: 21				
	CANCELS: 3				
<hr/>					
PURCHASE Total					
72,213,706.050	Base	0.00	0.00	0.00	73,157,121.95
	TRADES: 21				
	CANCELS: 3				

Sales Report by Report Date

Fund Summary

December 1, 2011 to December 31, 2011

COMMON E REAL ESTATE
NJ DIVISION OF INVESTMENT

FUND: NJBR

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY					
1,169,101.900	Base	0.00	1,800.00	57.95	4,001,699.54
	TRADES: 17				
	CANCELS: 1				
<hr/>					
SALES Total					
1,169,101.900	Base	0.00	1,800.00	57.95	4,001,699.54
	TRADES: 17				
	CANCELS: 1				

Purchase and Sales by Report Date

Fund Summary

December 1, 2011 to December 31, 2011

COMMON E REAL ASSET HEDGES
CLIENT MANAGED

FUND: NJDL

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - USD

**Shares/Par/Contracts
Units/Original Face**

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

******* No Activity for This Fund *******

Purchase Report by Report Date

COMMON E REAL ASSETS EQTY/HEDG
COMMON E REAL ASSETS EQTY/HEDG



STATE STREET

Fund Summary

FUND: NJDP

December 1, 2011 to December 31, 2011

View Date: January 13, 2012

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
831,000.000	Base	0.00	8,310.00	0.00	49,271,076.74
	TRADES: 9				
	CANCELS: 0				
<hr/>					
PURCHASE Total					
831,000.000	Base	0.00	8,310.00	0.00	49,271,076.74
	TRADES: 9				
	CANCELS: 0				

Purchase Report by Report Date

COMMON E REAL ASSETS ETF/HEDGE
NJ DIVISION OF INVESTMENT



STATE STREET

Fund Summary

FUND: NJDW

December 1, 2011 to December 31, 2011

View Date: January 13, 2012

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
OPTIONS BOUGHTBACK					
2,000.000	Base	0.00	2,000.00	0.00	65,125.00
	TRADES: 3				
	CANCELS: 0				
<hr/>					
PURCHASE Total					
2,000.000	Base	0.00	2,000.00	0.00	65,125.00
	TRADES: 3				
	CANCELS: 0				

Sales Report by Report Date

COMMON E REAL ASSETS ETF/HEDGE
NJ DIVISION OF INVESTMENT



STATE STREET

Fund Summary

FUND: NJDW

December 1, 2011 to December 31, 2011

View Date: January 13, 2012

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY					
331,000.000	Base	0.00	3,310.00	309.61	16,120,733.79
	TRADES: 4				
	CANCELS: 0				
OPTIONS EXPIRED_BUYS					
0.000	Base	0.00	0.00	0.00	0.00
	TRADES: 1				
	CANCELS: 1				
OPTIONS SOLD					
1,000.000	Base	0.00	1,012.87	-12.05	41,351.68
	TRADES: 3				
	CANCELS: 1				
OPTIONS WRITTEN					
1,500.000	Base	0.00	1,500.00	6.10	315,683.90
	TRADES: 3				
	CANCELS: 0				
SALES Total					
333,500.000	Base	0.00	5,822.87	303.66	16,477,769.37
	TRADES: 11				
	CANCELS: 2				

Purchase Report by Report Date

Fund Summary

December 1, 2011 to December 31, 2011

COMMON E GLOBAL REITS
NJ DIVISION OF INVESTMENT

FUND: NJDX

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
129,915.000	Base	0.00	1,295.00	0.00	2,803,555.45
	TRADES: 9				
	CANCELS: 1				
<hr/>					
PURCHASE Total					
129,915.000	Base	0.00	1,295.00	0.00	2,803,555.45
	TRADES: 9				
	CANCELS: 1				

Sales Report by Report Date

Fund Summary

December 1, 2011 to December 31, 2011

COMMON E GLOBAL REITS
NJ DIVISION OF INVESTMENT

FUND: NJDX

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY					
230,000.000	Base	0.00	1,126.44	28.35	2,018,680.94
	TRADES: 3				
	CANCELS: 0				
<hr/>					
SALES Total					
230,000.000	Base	0.00	1,126.44	28.35	2,018,680.94
	TRADES: 3				
	CANCELS: 0				

Purchase Report by Report Date

Fund Summary

December 1, 2011 to December 31, 2011

COMMON E HEDGE FUNDS
NJ DIVISION OF INVESTMENT

FUND: NJEF

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
499,061,595.160	Base	0.00	0.00	0.00	499,061,595.16
	TRADES: 16				
	CANCELS: 4				
<hr/>					
PURCHASE Total					
499,061,595.160	Base	0.00	0.00	0.00	499,061,595.16
	TRADES: 16				
	CANCELS: 4				

Sales Report by Report Date

Fund Summary

December 1, 2011 to December 31, 2011

COMMON E HEDGE FUNDS
NJ DIVISION OF INVESTMENT

FUND: NJEF

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY					
176,322,233.630	Base	0.00	0.00	0.00	160,061,595.16
	TRADES: 20				
	CANCELS: 1				
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SALES Total					
176,322,233.630	Base	0.00	0.00	0.00	160,061,595.16
	TRADES: 20				
	CANCELS: 1				

Purchase Report by Report Date

Fund Summary

December 1, 2011 to December 31, 2011

COMMON E COMMODITIES
NJ DIVISION OF INVESTMENT

FUND: NJER

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
11,000,000.000	Base	0.00	0.00	0.00	11,000,000.00
	TRADES: 2				
	CANCELS: 1				
<hr/>					
PURCHASE Total					
11,000,000.000	Base	0.00	0.00	0.00	11,000,000.00
	TRADES: 2				
	CANCELS: 1				