

DELIVER TO: TYIJHIN
 PRODUCTION: 1/12/12
 PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

5050

DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 12/01/11 THROUGH 12/31/11

CASH MANAGEMENT FD (5050)

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<u>PURCHASE OF FIXED INCOME SECURITIES</u>									
PUR	12/02/11	00282DZN	ABBOTT LABORATORIES DISC CP	.0300		.030			
60065	12/02/11	289529	MESIROW FINANCIAL, INC	12/22/11	7,000,000.00	99.998		6,999,883.33	
PUR	12/22/11	03948HZT	ARCHER DANIELS MIDLAND DISC	.0400		.040			
60296	12/22/11	289543	BGC FINANCIAL INC. (AUREL)	12/27/11	22,500,000.00	99.999		22,499,875.00	
PUR	12/01/11	06366WWD	BANK OF MONTREAL YANKEE CD	.1900		.190			
60051	12/01/11	289528	BMO/HARRIS TRUST & SAVINGS	2/01/12	145,000,000.00	100.00		145,000,000.00	
PUR	12/14/11	06366WYA	BANK OF MONTREAL YANKEE CD	.0800		.080			
60198	12/14/11	289537	BMO/NESBITT(BK OF MONTREAL)	1/18/12	40,000,000.00	100.00		40,000,000.00	
PUR	12/01/11	06417ERE	BANK OF NOVA SCOTIA YANKEE	.0500		.050			
60044	12/01/11	289528	SCOTIA CAPITAL MARKETS (DOM	12/09/11	150,000,000.00	100.00		150,000,000.00	
PUR	12/12/11	06417EST	BANK OF NOVA SCOTIA YANKEE	.0600		.060			
60165	12/12/11	289535	SCOTIA CAPITAL MARKETS (DOM	12/23/11	75,000,000.00	100.00		75,000,000.00	
PUR	12/12/11	06417ESU	BANK OF NOVA SCOTIA YANKEE	.0600		.060			
60164	12/12/11	289535	SCOTIA CAPITAL MARKETS (DOM	12/22/11	80,000,000.00	100.00		80,000,000.00	
PUR	12/12/11	06417ESU	BANK OF NOVA SCOTIA YANKEE	.0600		.060			
60169	12/12/11	289535	SCOTIA CAPITAL MARKETS (DOM	12/22/11	40,000,000.00	100.00		40,000,000.00	
PUR	12/13/11	06417ETB	BANK OF NOVA SCOTIA YANKEE	.0600		.060			
60181	12/13/11	289536	SCOTIA CAPITAL MARKETS (DOM	1/03/12	50,000,000.00	100.00		50,000,000.00	
PUR	12/20/11	06417EUB	BANK OF NOVA SCOTIA YANKEE	.0700		.070			
60268	12/20/11	289541	MIZUHO SECURITIES	1/20/12	20,000,000.00	100.00		20,000,000.00	
PUR	12/22/11	06417EUR	BANK OF NOVA SCOTIA YANKEE	.1200		.120			
60297	12/22/11	289543	BANK OF NOVA SCOTIA	2/22/12	27,500,000.00	100.00		27,500,000.00	

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PUR 60321	12/28/11	06417EUY 289547	BANK OF NOVA SCOTIA YANKEE SCOTIA CAPITAL MARKETS (DOM)	.1100 2/27/12		.110 100.00		100,000,000.00	
PUR 60102	12/06/11	13508TFR 289531	GOV'T OF CANADA DISC CP CIBC WOOD GUNDY SECURITIES	.1000 6/25/12	100,000,000.00	.100 99.944		49,971,944.44	
PUR 60103	12/06/11	13508TFS 289531	GOV'T OF CANADA DISC CP CIBC WOOD GUNDY SECURITIES	.1000 6/26/12	50,000,000.00	.100 99.944		49,971,805.56	
PUR 60131	12/07/11	13508TG9 289532	GOV'T OF CANADA DISC CP CIBC Oppenheimer	.1000 7/09/12	50,000,000.00	.100 99.940		49,970,138.89	
PUR 60130	12/07/11	13508TGA 289532	GOV'T OF CANADA DISC CP CIBC Oppenheimer	.1000 7/10/12	50,000,000.00	.100 99.940		49,970,000.00	
PUR 60326	12/28/11	13606YA4 289547	CANADIAN IMP BANK OF COMMER CIBC Oppenheimer	.0700 2/01/12	31,000,000.00	.070 100.00		31,000,000.00	
PUR 60260	12/20/11	13607EAL 289541	CANADIAN IMPERIAL HLDGS DIS CIBC WOOD GUNDY SECURITIES	.0700 1/20/12	100,000,000.00	.070 99.994		99,993,972.22	
PUR 60047	12/01/11	13607JJV 289528	CANADIAN IMPERIAL HOLDING I CIBC Oppenheimer	.0300 12/02/11	100,000,000.00	.030 100.00		100,000,000.00	
PUR 60199	12/14/11	13607JJW 289537	CANADIAN IMPERIAL HOLDINGS CIBC Oppenheimer	.0300 12/22/11	11,330,000.00	.030 100.00		11,330,000.00	
PUR 60325	12/28/11	13607JJX 289547	CANADIAN IMPERIAL HOLDINGS CIBC Oppenheimer	.0300 12/29/11	18,000,000.00	.030 100.00		18,000,000.00	
PUR 60327	12/28/11	13607JJX 289547	CANADIAN IMPERIAL HOLDINGS CIBC Oppenheimer	.0300 12/29/11	12,567,000.00	.030 100.00		12,567,000.00	
PUR	12/01/11	14912QZG	CATERPILLAR INC DISC CP	.0800		.080			

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PUR 60046	12/01/11 12/01/11	1667MBG3 289528	CHEVRON CORP IBN CHEVRON USA INC	.0400 12/30/11	66,200,000.00	.040 100.00		66,200,000.00	
PUR 60177	12/13/11 12/13/11	1667MBH3 289536	CHEVRON CORP IBN CHEVRON USA INC	.0500 12/22/11	25,000,000.00	.050 100.00		25,000,000.00	
PUR 60196	12/14/11 12/14/11	1667MBH5 289537	CHEVRON CORP IBN CHEVRON USA INC	.0300 12/23/11	50,000,000.00	.030 100.00		50,000,000.00	
PUR 60264	12/20/11 12/20/11	1667MBH8 289541	CHEVRON CORP IBN CHEVRON USA INC	.0500 1/04/12	25,000,000.00	.050 100.00		25,000,000.00	
PUR 60319	12/28/11 12/28/11	1667MBJ6 289547	CHEVRON CORP IBN CHEVRON TEXACO CORP.	.0300 1/27/12	50,000,000.00	.030 100.00		50,000,000.00	
PUR 60341	12/30/11 12/30/11	1667MBJ9 289549	CHEVRON CORP IBN CHEVRON TEXACO CORP.	.0300 2/01/12	85,000,000.00	.030 100.00		85,000,000.00	
PUR 60232	12/16/11 12/16/11	19416FZU 289539	COLGATE-PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.0300 12/28/11	30,000,000.00	.030 99.999		29,999,700.00	
PUR 60222	12/15/11 12/15/11	19416FZV 289538	COLGATE PALMOLIVE CO DISC C MESIROW FINANCIAL, INC	.0300 12/29/11	23,377,000.00	.030 99.999		23,376,727.27	
PUR 60263	12/20/11 12/20/11	19416FZW 289541	COLGATE-PALMOLIVE CO DISC C WILLIAMS CAPITAL GROUP	.0400 12/29/11	50,000,000.00	.040 99.999		49,999,500.00	
PUR 60052	12/01/11 12/01/11	19416FZW 289528	COLGATE PALMOLIVE CO DISC C WILLIAMS CAPITAL GROUP	.0400 12/30/11	22,300,000.00	.040 99.997		22,299,281.44	
PUR 60106	12/06/11 12/06/11	19416FZW 289531	COLGATE PALMOLIVE CO DISC C BGC FINANCIAL	.0400 12/30/11	60,000,000.00	.040 99.997		59,998,400.00	
PUR	12/06/11	19416FZW	COLGATE PALMOLIVE CO DISC C	.0400		.040			

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PUR 60175	12/13/11 12/13/11	2635J5ZN 289536	DUPONT E.I. DENEMOURS CO DI CREDIT SUISSE SEC - CURRENC	.0500 12/22/11		.050 99.999		34,249,571.88	
PUR 60201	12/15/11 12/15/11	2635J5ZT 289537	DUPONT E.I. DENEMOURS CO DI CREDIT SUISSE SEC (USA) LLC	.0500 12/27/11	34,250,000.00 50,000,000.00	.050 99.998		49,999,166.65	
PUR 60200	12/15/11 12/15/11	2635J5ZU 289538	DUPONT EI DENEMOURS & CO DI CREDIT SUISSE SEC (USA) LLC	.0500 12/28/11	43,000,000.00	.050 99.998		42,999,223.59	
PUR 60237	12/16/11 12/16/11	2635J5ZU 289539	DUPONT EI DENEMOURS & CO DI CREDIT SUISSE SEC (USA) LLC	.0600 12/28/11	20,000,000.00	.060 99.998		19,999,600.00	
PUR 60238	12/16/11 12/16/11	2635J5ZU 289539	DUPONT EI DENEMOURS & CO DI CREDIT SUISSE SEC (USA) LLC	.0600 12/28/11	10,164,000.00	.060 99.998		10,163,796.72	
PUR 60193	12/14/11 12/14/11	2635J5ZV 289537	DUPONT E.I. DENEMOURS CO DI CREDIT SUISSE SEC (USA) LLC	.0500 12/29/11	36,000,000.00	.050 99.998		35,999,250.01	
PUR 60050	12/01/11 12/01/11	29101AAJ 289528	EMERSON ELECTRIC DISC CP MESIROW FINANCIAL, INC	.0400 1/18/12	20,000,000.00	.040 99.995		19,998,933.33	
PUR 60107	12/06/11 12/06/11	29101AAS 289531	EMERSON ELECTRIC DISC CP BGC FINANCIAL	.0700 1/26/12	50,000,000.00	.070 99.990		49,995,041.67	
PUR 60171	12/12/11 12/12/11	29101AB9 289535	EMERSON ELECTRIC DISC CP BGC FINANCIAL	.0800 2/09/12	10,122,000.00	.080 99.987		10,120,672.89	
PUR 60270	12/20/11 12/20/11	29101ABH 289541	EMERSON ELECTRIC CO DISC CP MESIROW FINANCIAL, INC	.0400 2/17/12	16,622,000.00	.040 99.993		16,620,910.34	
PUR 60234	12/16/11 12/16/11	29101BZL 289539	EMERSON ELECTRIC CO DISC CP JP MORGAN	.0500 12/20/11	25,000,000.00	.050 99.999		24,999,861.10	
PUR	12/16/11	29101BZN	EMERSON ELECTRIC CO DISC CP	.0500		.050			

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PUR 60129	12/07/11	3022W1XW 289532	EXXON MOBIL CORP IBN EXXON MOBIL CORP.	.0300 1/09/12	.030 87,000,000.00	100.00	87,000,000.00	
PUR 60229	12/16/11	3022W1YC 289539	EXXON MOBIL CORP IBN EXXON MOBIL CORP.	.0300 12/21/11	.030 75,000,000.00	100.00	75,000,000.00	
PUR 60236	12/16/11	3022W1YD 289539	EXXON MOBIL CORP IBN EXXON MOBIL CORP.	.0300 12/23/11	.030 40,000,000.00	100.00	40,000,000.00	
PUR 60336	12/29/11	36963UYM 289548	GENERAL ELECTRIC CAPITAL IB GE CAPITAL SERVICES INC.	.0300 2/01/12	.030 31,000,000.00	100.00	31,000,000.00	
PUR 60338	12/29/11	36963UYM 289548	GENERAL ELECTRIC CAPITAL IB GE CAPITAL SERVICES INC.	.0300 2/01/12	.030 21,266,000.00	100.00	21,266,000.00	
PUR 60038	12/01/11	3696E3D7 289528	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.0800 12/22/11	.080 96,000,000.00	100.00	96,000,000.00	
PUR 60064	12/02/11	3696E3D8 258529	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.0800 12/22/11	.080 68,000,000.00	100.00	68,000,000.00	
PUR 60195	12/14/11	3696E3F2 289537	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.0700 12/22/11	.070 21,000,000.00	100.00	21,000,000.00	
PUR 60069	12/02/11	42823JA9 289529	HEWLETT PACKARD DISC CP MESIROW FINANCIAL, INC	.2500 1/09/12	.250 19,200,000.00	99.974	19,194,933.33	
PUR 60262	12/20/11	45920FAP 289541	IBM CORP DISC CP BGC FINANCIAL	.0500 1/23/12	.050 13,068,000.00	99.995	13,067,382.90	
PUR 60156	12/09/11	45920GZT 289534	IBM CORP DISC CP RBS GREENWICH	.0300 12/27/11	.030 6,339,000.00	99.999	6,338,904.92	
PUR	12/14/11	45920GZT	IBM CORP DISC CP	.0400	.040			

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PUR 60101	12/06/11 12/06/11	47816FB1 289531	JOHNSON & JOHNSON DISC CP WILLIAMS CAPITAL GROUP	.0300 2/01/12		.030 99.995			99,995,250.00
PUR 60080	12/05/11 12/05/11	63253LMX 289530	NATIONAL AUSTRALIA FDG (DE) NATIONAL AUSTRALIA CAPITAL	.0400 12/06/11	100,000,000.00	.040 100.00			85,000,000.00
PUR 60081	12/05/11 12/05/11	63253LMX 289530	NATIONAL AUSTRALIA FDG (DE) NATIONAL AUSTRALIA CAPITAL	.0400 12/06/11	75,000,000.00	.040 100.00			75,000,000.00
PUR 60132	12/07/11 12/07/11	63253LMY 289532	NAT'L AUSTRALIA FDG (DE) IN NATIONAL AUSTRALIA CAPITAL	.0300 12/08/11	12,000,000.00	.030 100.00			12,000,000.00
PUR 60182	12/13/11 12/13/11	63253LMZ 289536	NATIONAL AUSTRALIA FDG DE I NATL AUSTRALIA FUNDING DELA	.0400 12/14/11	11,690,000.00	.040 100.00			11,690,000.00
PUR 60261	12/20/11 12/20/11	64105GB6 289541	NESTLE CAP CORP DISC CP BGC FINANCIAL	.0300 2/06/12	50,000,000.00	.030 99.996			49,998,000.00
PUR 60209	12/15/11 12/15/11	68323JB1 289538	ONTARIO PROVINCE DISC CP CIBC WOOD GUNDY SECURITIES	.0400 2/01/12	100,000,000.00	.040 99.995			99,994,666.66
PUR 60213	12/15/11 12/15/11	71344TBD 289538	PEPSICO INC DISC CP WILLIAMS CAPITAL GROUP	.0500 2/13/12	25,000,000.00	.050 99.992			24,997,916.67
PUR 60265	12/20/11 12/20/11	71344TBD 289541	PEPSICO INC DISC CP BGC FINANCIAL	.0500 2/13/12	50,000,000.00	.050 99.992			49,996,180.56
PUR 60043	12/01/11 12/01/11	7426M4AC 289528	PRIVATE EXPORT FUNDING DISC WILLIAMS CAPITAL GROUP	.0500 1/12/12	25,000,000.00	.050 99.994			24,998,541.67
PUR 60210	12/15/11 12/15/11	7426M4AC 289538	PRIVATE EXPORT FUNDING DISC WILLIAMS CAPITAL GROUP	.0500 1/12/12	25,000,000.00	.050 99.996			24,999,027.78
PUR	12/14/11	7426M4BA	PRIVATE EXPORT FUNDING DISC	.0500		.050			

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PUR 60212	12/15/11 12/15/11	7426M4BD 289538	PRIVATE EXPORT FUNDING DISC WILLIAMS CAPITAL GROUP	.0500 2/13/12		.050 99.992		24,997,916.67	
PUR 60228	12/16/11 12/16/11	7426M4BD 289539	PRIVATE EXPORT FUNDING DISC WILLIAMS CAPITAL GROUP	.0500 2/13/12	50,000,000.00	.050 99.992		49,995,902.78	
PUR 60274	12/21/11 12/21/11	7426M4BF 289542	PRIVATE EXPORT FUNDING DISC WILLIAMS CAPITAL GROUP	.0500 2/15/12	26,000,000.00	.050 99.992		25,997,977.78	
PUR 60054	12/01/11 12/01/11	78009NCE 289528	ROYAL BANK OF CANADA YANKEE RBC CAPITAL (DOMESTIC)	.0300 12/30/11	145,000,000.00	.030 100.00		145,000,000.00	
PUR 60322	12/28/11 12/28/11	78009NDC 289547	ROYAL BANK OF CANADA YANKEE RBC DOMINION SECURITIES -IE	.0500 1/27/12	75,000,000.00	.050 100.00		75,000,000.00	
PUR 60068	12/02/11 12/02/11	89112XGK 289529	TD SECURITIES (USA) TD SECURITIES	.0300 1/03/12	24,000,000.00	.030 100.00		24,000,000.00	
PUR 60197	12/14/11 12/14/11	89112XHK 289537	TORONTO DOMINION BK NY YANK TD SECURITIES	.0700 1/17/12	110,000,000.00	.070 100.00		110,000,000.00	
PUR 60211	12/15/11 12/15/11	89233GAL 289538	TOYOTA MOTOR CREDIT CORP DI TOYOTA MOTOR CR CORP.	.0500 1/20/12	25,000,000.00	.050 99.995		24,998,750.00	
PUR 60220	12/15/11 12/15/11	89233GAL 289538	TOYOTA MOTOR CREDIT CORP DI TOYOTA MOTOR CR CORP.	.0500 1/20/12	75,000,000.00	.050 99.995		74,996,250.00	
PUR 60323	12/28/11 12/28/11	89233GAP 289547	TOYOTA MOTOR CREDIT CORP DI TOYOTA MOTOR CR CORP.	.0400 1/23/12	50,000,000.00	.040 99.997		49,998,555.56	
PUR 60247	12/19/11 12/19/11	9033E0A4 289540	US BANK DISC CP US Bank (issuer)	.0400 1/04/12	50,000,000.00	.040 99.998		49,999,111.11	
PUR	12/28/11	9033E0AX	US BANK DISC CP	.0500		.050			

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PUR 60348	12/30/11	9127955G 289549	US TREASURY BILLS RBC CAPITAL (DOMESTIC)			.060 99.951		79,960,933.33	
PUR 60045	12/01/11	912828AJ 289528	US TREASURY NOTES UBS WARBURG LLC	4.3750 8/15/12	191,400,000.00	.120 103.00		197,150,117.74	
PUR 60088	12/05/11	912828HC 289530	US TREASURY NOTE UBS WARBURG LLC	4.1250 8/31/12	19,000,000.00	.100 102.96		19,562,641.78	
PUR 60221	12/15/11	912828HG 289538	US TREASURY NOTES BNP PARIBAS SECURITIES CORP	3.8750 10/31/12	76,200,000.00	.153 103.25		78,682,708.40	
PUR 60340	12/30/11	912828LH 289549	US TREASURY NOTES UBS WARBURG LLC	1.7500 8/15/12	30,000,000.00	.106 101.03		30,309,475.50	
PUR 60055	12/01/11	912828LM 289528	US TREASURY NOTES JP MORGAN	1.3750 9/15/12	154,000,000.00	.120 100.98		155,522,469.04	
PUR 60072	12/02/11	912828LM 289529	US TREASURY NOTES JP MORGAN	1.3750 9/15/12	9,395,000.00	.116 100.98		9,487,880.50	
PUR 60249	12/19/11	912828LM 289540	US TREASURY NOTES MORGAN STANLEY	1.3750 9/15/12	45,000,000.00	.110 100.93		45,420,267.94	
PUR 60343	12/30/11	912828LM 289549	US TREASURY NOTES GOLDMAN SACHS & COMPANY	1.3750 9/15/12	100,000,000.00	.095 100.90		100,906,585.00	
PUR 60189	12/14/11	912828LR 289537	US TREASURY NOTES UBS WARBURG LLC	1.3750 10/15/12	36,500,000.00	.131 101.03		36,879,380.09	
PUR 60233	12/16/11	912828LR 289539	US TREASURY NOTES UBS WARBURG LLC	1.3750 10/15/12	95,000,000.00	.146 101.02		95,968,872.94	
PUR	12/29/11	912828LR	US TREASURY NOTES	1.3750		.121			

DELIVER TO: TYIJHIN
 PRODUCTION: 1/12/12
 PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

5050

DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 12/01/11 THROUGH 12/31/11

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 9

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	YIELD/ PAR-OR-SHARES	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 60250	12/19/11	912828NQ 289540	US TREASURY NOTES DEUTSCHE BANK AG (DOMESTIC)	.6250 7/31/12	.092 100,000,000.00	100.32	100,328,460.00	
PUR 60269	12/20/11	912828NQ 289541	U.S. TREASURY NOTES MORGAN STANLEY	.6250 7/31/12	.096 60,000,000.00	100.32	60,194,732.25	
PUR 60282	12/21/11	912828NQ 289542	US TREASURY NOTES GOLDMAN SACHS & COMPANY	.6250 7/31/12	.107 13,580,000.00	100.31	13,623,013.46	
PUR 60278	12/21/11	912828NQ 289542	US TREASURY NOTES MORGAN STANLEY	.6250 7/31/12	.094 150,000,000.00	100.32	150,486,830.64	
PUR 60347	12/30/11	912828NQ 289549	US TREASURY NOTES NOMURA SECURITIES INT'L INC	.6250 7/31/12	.059 98,000,000.00	100.33	98,325,718.93	
PUR 60251	12/19/11	912828NS 289540	US TREASURY NOTES DEUTSCHE BANK AG (DOMESTIC)	.6250 6/30/12	.067 75,000,000.00	100.29	75,222,907.50	
PUR 60267	12/20/11	912828NS 289541	US TREASURY NOTES MORGAN STANLEY	.6250 6/30/12	.064 50,000,000.00	100.29	50,148,605.00	
PUR 60148	12/09/11	912828NX 289534	U.S. TREASURY NOTES UBS WARBURG LLC	.3750 9/30/12	.118 39,885,000.00	100.20	39,967,708.03	
PUR 60070	12/02/11	912828PH 289529	U.S. TREASURY NOTES UBS WARBURG LLC	.3750 8/31/12	.107 105,650,000.00	100.20	105,860,828.55	
PUR 60298	12/22/11	912828PH 289543	U.S. TREASURY NOTES MORGAN STANLEY	.3750 8/31/12	.097 41,865,000.00	100.19	41,945,272.47	
PUR 60310	12/23/11	912828PH 289544	U.S. TREASURY NOTES CITIGROUP GBL MKT(FMLY SALO	.3750 8/31/12	.084 59,815,000.00	100.20	59,934,363.08	
PUR	12/23/11	912828PH	U.S. TREASURY NOTES	.3750	.096			

DELIVER TO: TYIJHIN
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STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 12/01/11 THROUGH 12/31/11

CASH MANAGEMENT FD (5050) -Cont.

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 60280	12/21/11	912828PS 289542	US TREASURY NOTES GOLDMAN SACHS & COMPANY	.6250 6/30/12		.061 100.29		150,445,815.00	
PUR 60214	12/15/11	91302DZV 289538	UNITED TECHNOLOGIES CORP DI MESIROW FINANCIAL, INC	.0300 12/29/11	150,000,000.00	.030 99.999		49,999,416.66	
PUR 60104	12/06/11	93114FZK 289531	WALMART STORES INC DISC CP BGC FINANCIAL	.0400 12/19/11	38,200,000.00	.040 99.999		38,199,448.22	
PUR 60100	12/06/11	93114FZK 289531	WALMART STORES DISC CP CITIGROUP GBL MKT(FMLY SALO	.0400 12/19/11	61,800,000.00	.040 99.999		61,799,107.34	
PUR 60037	12/01/11	93114FZN 289528	WAL-MART STORES INC DISC CP BGC FINANCIAL	.0400 12/22/11	32,000,000.00	.040 99.998		31,999,253.33	
SUBTOTAL FIXED PURCHASES:					6777388000.00			6794969258.82	
TOTAL FUND PURCHASES:					6777388000.00			6794969258.82	

SALES OF FIXED INCOME SECURITIES

SALE 57194	12/29/11	9127953G 289548	U.S. TREASURY BILLS UBS WARBURG LLC	.1180 3/08/12	45,000.00	.118 100.00		45,000.09	10.41
SALE 57177	12/08/11	9127953H 289533	U.S. TREASURY BILLS UBS WARBURG LLC	.1450 4/05/12	17,306,000.00	.145 100.00		17,306,000.00	8,294.86
SALE 57192	12/08/11	9127953H 289533	U.S. TREASURY BILLS UBS WARBURG LLC	.1385 4/05/12	57,694,000.00	.139 100.00		57,694,000.00	26,413.43
SALE 57192	12/27/11	9127953H 289546	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.1385 4/05/12	102,438,000.00	.139 99.996		102,434,300.84	35,711.01

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/11 THROUGH 12/31/11

CASH MANAGEMENT FD (5050) -Cont.

<u>TRXN/</u>	<u>TRADE/</u>	<u>CUSIP/</u>	<u>SECURITY DESCRIPTION/</u>	<u>RATE/</u>	<u>YIELD/</u>	<u>EXPENSE/</u>			
<u>INVT#</u>	<u>DELIVERY</u>	<u>DOCUMENT</u>	<u>BROKER/SERVICER OF RECORD</u>	<u>MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>PRICE</u>	<u>COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
SALE	12/27/11	9127953H	U.S. TREASURY BILLS	.1385		.139			
57192	12/27/11	289546	UBS WARBURG LLC	4/05/12	1,000,000.00	100.00		1,000,000.00	384.72
SUBTOTAL FIXED SALES:					186,483,000.00			186,479,089.82	73,625.54
TOTAL FUND SALES:					186,483,000.00			186,479,089.82	73,625.54

END OF REPORT FOR: CASH MANAGEMENT FD

* NOTE: The format of this listing does not accommodate the *
* presentation of information related to non-BC\$ denominated *
* investments. All such information has been categorically *
* excluded from the content of this report. *

DELIVER TO: TYIJHIN
 PROGRAM-ID: Q_AUDIT.TXNS
 PRODUCTION: 1/12/12 @ 15:32:57

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

NOTE: Inter-transaction amortization/
 accretion reported seperately as AMOR.

SECURITIES TRANSACTION ACTIVITY

TRADE ACTIVITY 12/01/11 THRU 12/31/11

TYPE: CALL

PAGE: 1

<u>INVST#</u>	<u>TYPE</u>	<u>TRADE</u>	<u>SETTLE</u>	<u>SECURITY-DESCRIPTION</u>	<u>FUND</u>	<u>PAR/SHARES</u>	<u>CHANGE-TO-BOOK</u>	<u>INT/DIV-RCPT</u>	<u>GAIN/LOSS</u>	<u>COMM+OTHR</u>
253330	CALL	12/14/11	12/14/11	PFIZER INC	4.450 3/15/12 5050	10,000,000.00	10,092,895.14	102,597.22	12,870.86	
253813	CALL	12/14/11	12/14/11	PFIZER INC	4.450 3/15/12 5050	<u>20,000,000.00</u>	<u>20,192,146.56</u>	<u>205,194.44</u>	<u>2,186,550.00</u>	
2	TXNS FOR: INDUSTRIAL BONDS (TYPE: 315)						30,000,000.00	30,285,041.70	307,791.66	2,199,420.86
2	TRANSACTIONS FOR: CASH MANAGEMENT FD					(FUND 5050)	,000,000.00	30,285,041.70	307,791.66	2,199,420.86
2	"CALL" TRANSACTIONS REPORTED						30,000,000.00	30,285,041.70	307,791.66	2,199,420.86

DELIVER TO: TYIJHIN
 PROGRAM-ID: Q_AUDIT.TXNS
 PRODUCTION: 1/12/12 @ 15:32:57

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

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SECURITIES TRANSACTION ACTIVITY

TRADE ACTIVITY 12/01/11 THRU 12/31/11

TYPE: MAT
 PAGE: 2

INVT#	TYPE	TRADE	SETTLE	SECURITY-DESCRIPTION	FUND	PAR/SHARES	CHANGE-TO-BOOK	INT/DIV-RCPT	GAIN/LOSS	COMM+OTHR
259795	MAT	12/09/11	12/09/11	CANADIAN IM .080	12/09/11 5050	120,000,000.00	120,000,000.00		8,000.53	
259796	MAT	12/09/11	12/09/11	CANADIAN IM .080	12/09/11 5050	10,123,000.00	10,123,000.00		674.91	
259871	MAT	12/30/11	12/30/11	CANADIAN IM .090	12/30/11 5050	109,000,000.00	109,000,000.00		12,263.88	
260047	MAT	12/02/11	12/02/11	CANADIAN IM .030	12/02/11 5050	100,000,000.00	100,000,000.00		83.33	
260199	MAT	12/22/11	12/22/11	CANADIAN IM .030	12/22/11 5050	11,330,000.00	11,330,000.00		75.53	
260325	MAT	12/29/11	12/29/11	CANADIAN IM .030	12/29/11 5050	18,000,000.00	18,000,000.00		15.00	
260327	MAT	12/29/11	12/29/11	CANADIAN IM .030	12/29/11 5050	12,567,000.00	12,567,000.00		10.47	
259870	MAT	12/07/11	12/07/11	CHEVRON COR .050	12/07/11 5050	50,000,000.00	50,000,000.00		1,527.82	
259869	MAT	12/08/11	12/08/11	CHEVRON COR .050	12/08/11 5050	50,000,000.00	50,000,000.00		1,597.27	
259886	MAT	12/16/11	12/16/11	CHEVRON COR .060	12/16/11 5050	50,000,000.00	50,000,000.00		2,500.13	
260011	MAT	12/30/11	12/30/11	CHEVRON COR .050	12/30/11 5050	25,000,000.00	25,000,000.00		1,041.71	
260046	MAT	12/30/11	12/30/11	CHEVRON COR .040	12/30/11 5050	66,200,000.00	66,200,000.00		2,133.18	
260177	MAT	12/22/11	12/22/11	CHEVRON COR .050	12/22/11 5050	25,000,000.00	25,000,000.00		312.50	
260196	MAT	12/23/11	12/23/11	CHEVRON COR .030	12/23/11 5050	50,000,000.00	50,000,000.00		375.00	
260229	MAT	12/21/11	12/21/11	EXXON MOBIL .030	12/21/11 5050	75,000,000.00	75,000,000.00		312.50	
260236	MAT	12/23/11	12/23/11	EXXON MOBIL .030	12/23/11 5050	40,000,000.00	40,000,000.00		233.33	
259988	MAT	12/05/11	12/05/11	GENERAL ELE .050	12/05/11 5050	8,693,000.00	8,693,000.00		84.52	
259762	MAT	12/01/11	12/01/11	GENERAL ELE .100	12/01/11 5050	92,000,000.00	92,000,000.00		5,622.57	
259832	MAT	12/28/11	12/28/11	GENERAL ELE .130	12/28/11 5050	80,000,000.00	80,000,000.00		12,713.13	
259885	MAT	12/21/11	12/21/11	GENERAL ELE .110	12/21/11 5050	55,000,000.00	55,000,000.00		5,882.57	
259928	MAT	12/02/11	12/02/11	GENERAL ELE .100	12/02/11 5050	40,000,000.00	40,000,000.00		1,555.62	
259998	MAT	12/08/11	12/08/11	GENERAL ELE .060	12/08/11 5050	3,058,000.00	3,058,000.00		45.87	
259999	MAT	12/08/11	12/08/11	GENERAL ELE .060	12/08/11 5050	8,575,000.00	8,575,000.00		128.63	
260038	MAT	12/22/11	12/22/11	GENERAL ELE .080	12/22/11 5050	96,000,000.00	96,000,000.00		4,480.21	
260064	MAT	12/22/11	12/22/11	GENERAL ELE .080	12/22/11 5050	68,000,000.00	68,000,000.00		3,022.36	
260195	MAT	12/22/11	12/22/11	GENERAL ELE .070	12/22/11 5050	21,000,000.00	21,000,000.00		326.67	
259473	MAT	12/02/11	12/02/11	GENERAL ELE .110	12/02/11 5050	28,000,000.00	28,000,000.00		3,251.49	
260080	MAT	12/06/11	12/06/11	NATIONAL AU .040	12/06/11 5050	85,000,000.00	85,000,000.00		94.44	
260081	MAT	12/06/11	12/06/11	NATIONAL AU .040	12/06/11 5050	75,000,000.00	75,000,000.00		83.33	
260132	MAT	12/08/11	12/08/11	NAT'L AUSTR .030	12/08/11 5050	12,000,000.00	12,000,000.00		10.00	
260182	MAT	12/14/11	12/14/11	NATIONAL AU .040	12/14/11 5050	11,690,000.00	11,690,000.00		12.99	
31	TXNS	FOR: COMMERCIAL PAPER-INTEREST	BASED (TYPE: 20)			1496236000.00	1496236000.00		68,471.49	

260065	MAT	12/22/11	12/22/11	ABBOTT LABO .030	12/22/11 5050	7,000,000.00	7,000,000.00			
260012	MAT	12/14/11	12/14/11	ARCHER DANI .050	12/14/11 5050	37,950,000.00	37,950,000.00			
260296	MAT	12/27/11	12/27/11	ARCHER DANI .040	12/27/11 5050	22,500,000.00	22,500,000.00			

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STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

NOTE: Inter-transaction amortization/
 accretion reported seperately as AMOR.

SECURITIES TRANSACTION ACTIVITY

TRADE ACTIVITY 12/01/11 THRU 12/31/11

TYPE: MAT

PAGE: 3

INVT#	TYPE	TRADE	SETTLE	SECURITY-DESCRIPTION	FUND	PAR/SHARES	CHANGE-TO-BOOK	INT/DIV-RCPT	GAIN/LOSS	COMM+OTHR
260049	MAT	12/16/11	12/16/11	CATERPILLAR .080	12/16/11 5050	98,300,000.00	98,300,000.00			
260266	MAT	12/30/11	12/30/11	CATERPILLAR .080	12/30/11 5050	150,000,000.00	150,000,000.00			
259913	MAT	12/30/11	12/30/11	CHEVRON COR .050	12/30/11 5050	28,800,000.00	28,800,000.00			
260232	MAT	12/28/11	12/28/11	COLGATE-PAL .030	12/28/11 5050	30,000,000.00	30,000,000.00			
260222	MAT	12/29/11	12/29/11	COLGATE PAL .030	12/29/11 5050	23,377,000.00	23,377,000.00			
260263	MAT	12/29/11	12/29/11	COLGATE-PAL .040	12/29/11 5050	50,000,000.00	50,000,000.00			
260052	MAT	12/30/11	12/30/11	COLGATE PAL .040	12/30/11 5050	22,300,000.00	22,300,000.00			
260106	MAT	12/30/11	12/30/11	COLGATE PAL .040	12/30/11 5050	60,000,000.00	60,000,000.00			
260108	MAT	12/30/11	12/30/11	COLGATE PAL .040	12/30/11 5050	14,840,000.00	14,840,000.00			
260190	MAT	12/30/11	12/30/11	COLGATE PAL .040	12/30/11 5050	40,000,000.00	40,000,000.00			
259948	MAT	12/22/11	12/22/11	DEERE & CO .090	12/22/11 5050	32,000,000.00	32,000,000.00			
259949	MAT	12/02/11	12/02/11	WALT DISNEY .030	12/02/11 5050	25,000,000.00	25,000,000.00			
259200	MAT	12/06/11	12/06/11	WALT DISNEY .070	12/06/11 5050	15,000,000.00	15,000,000.00			
259889	MAT	12/28/11	12/28/11	WALT DISNEY .050	12/28/11 5050	20,000,000.00	20,000,000.00			
259553	MAT	12/01/11	12/01/11	DUPONT E.I. .080	12/01/11 5050	50,000,000.00	50,000,000.00			
259552	MAT	12/05/11	12/05/11	DUPONT E.I. .080	12/05/11 5050	30,000,000.00	30,000,000.00			
259554	MAT	12/05/11	12/05/11	DUPONT E.I. .080	12/05/11 5050	44,650,000.00	44,650,000.00			
259858	MAT	12/08/11	12/08/11	DUPONT EI D .080	12/08/11 5050	10,843,000.00	10,843,000.00			
259868	MAT	12/12/11	12/12/11	DUPONT EI D .090	12/12/11 5050	34,000,000.00	34,000,000.00			
259956	MAT	12/13/11	12/13/11	DUPONT E.I. .050	12/13/11 5050	44,500,000.00	44,500,000.00			
259933	MAT	12/14/11	12/14/11	DUPONT E.I. .070	12/14/11 5050	15,500,000.00	15,500,000.00			
259883	MAT	12/16/11	12/16/11	DUPONT EI D .080	12/16/11 5050	31,000,000.00	31,000,000.00			
259957	MAT	12/19/11	12/19/11	DUPONT E.I. .050	12/19/11 5050	19,500,000.00	19,500,000.00			
260175	MAT	12/22/11	12/22/11	DUPONT E.I. .050	12/22/11 5050	34,250,000.00	34,250,000.00			
260201	MAT	12/27/11	12/27/11	DUPONT E.I. .050	12/27/11 5050	50,000,000.00	50,000,000.00			
260200	MAT	12/28/11	12/28/11	DUPONT EI D .050	12/28/11 5050	43,000,000.00	43,000,000.00			
260237	MAT	12/28/11	12/28/11	DUPONT EI D .060	12/28/11 5050	20,000,000.00	20,000,000.00			
260238	MAT	12/28/11	12/28/11	DUPONT EI D .060	12/28/11 5050	10,164,000.00	10,164,000.00			
260193	MAT	12/29/11	12/29/11	DUPONT E.I. .050	12/29/11 5050	36,000,000.00	36,000,000.00			
260234	MAT	12/20/11	12/20/11	EMERSON ELE .050	12/20/11 5050	25,000,000.00	25,000,000.00			
260235	MAT	12/22/11	12/22/11	EMERSON ELE .050	12/22/11 5050	25,000,000.00	25,000,000.00			
259240	MAT	12/01/11	12/01/11	HEWLETT PAC .170	12/01/11 5050	50,000,000.00	50,000,000.00			
259317	MAT	12/05/11	12/05/11	HEWLETT PAC .130	12/05/11 5050	25,000,000.00	25,000,000.00			
259417	MAT	12/05/11	12/05/11	HEWLETT PAC .180	12/05/11 5050	7,500,000.00	7,500,000.00			
259440	MAT	12/05/11	12/05/11	HEWLETT PAC .130	12/05/11 5050	7,000,000.00	7,000,000.00			
259983	MAT	12/05/11	12/05/11	HEWLETT PAC .170	12/05/11 5050	24,300,000.00	24,300,000.00			
259482	MAT	12/12/11	12/12/11	IBM CORP DI .060	12/12/11 5050	20,000,000.00	20,000,000.00			
259867	MAT	12/19/11	12/19/11	IBM CORP DI .050	12/19/11 5050	100,000,000.00	100,000,000.00			

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STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

NOTE: Inter-transaction amortization/
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SECURITIES TRANSACTION ACTIVITY

TRADE ACTIVITY 12/01/11 THRU 12/31/11

TYPE: MAT

PAGE: 4

INVT#	TYPE	TRADE	SETTLE	SECURITY-DESCRIPTION	FUND	PAR/SHARES	CHANGE-TO-BOOK	INT/DIV-RCPT	GAIN/LOSS	COMM+OTHR
259876	MAT	12/20/11	12/20/11	IBM CORP DI .050	12/20/11 5050	10,000,000.00	10,000,000.00			
260156	MAT	12/27/11	12/27/11	IBM CORP DI .030	12/27/11 5050	6,339,000.00	6,339,000.00			
260192	MAT	12/27/11	12/27/11	IBM CORP DI .040	12/27/11 5050	21,161,000.00	21,161,000.00			
260248	MAT	12/28/11	12/28/11	IBM CORP DI .040	12/28/11 5050	100,000,000.00	100,000,000.00			
259297	MAT	12/01/11	12/01/11	JOHNSON & J .050	12/01/11 5050	100,000,000.00	100,000,000.00			
259480	MAT	12/15/11	12/15/11	PRIVATE EXP .080	12/15/11 5050	23,200,000.00	23,200,000.00			
259929	MAT	12/16/11	12/16/11	PRIVATE EXP .060	12/16/11 5050	11,900,000.00	11,900,000.00			
259616	MAT	12/22/11	12/22/11	PRIVATE EXP .090	12/22/11 5050	25,000,000.00	25,000,000.00			
259872	MAT	12/30/11	12/30/11	PRIVATE EXP .050	12/30/11 5050	24,000,000.00	24,000,000.00			
259995	MAT	12/30/11	12/30/11	PRIVATE EXP .050	12/30/11 5050	45,000,000.00	45,000,000.00			
259595	MAT	12/01/11	12/01/11	TORONTO DOM .100	12/01/11 5050	23,417,000.00	23,417,000.00			
259856	MAT	12/07/11	12/07/11	US BANK DIS .080	12/07/11 5050	27,000,000.00	27,000,000.00			
259873	MAT	12/07/11	12/07/11	US BANK DIS .080	12/07/11 5050	26,000,000.00	26,000,000.00			
259866	MAT	12/16/11	12/16/11	US BANK DIS .090	12/16/11 5050	57,000,000.00	57,000,000.00			
260014	MAT	12/22/11	12/22/11	US BANK DIS .080	12/22/11 5050	20,000,000.00	20,000,000.00			
260128	MAT	12/23/11	12/23/11	US BANK DIS .070	12/23/11 5050	33,000,000.00	33,000,000.00			
259944	MAT	12/19/11	12/19/11	UNITED TECH .030	12/19/11 5050	50,000,000.00	50,000,000.00			
260214	MAT	12/29/11	12/29/11	UNITED TECH .030	12/29/11 5050	50,000,000.00	50,000,000.00			
259241	MAT	12/01/11	12/01/11	WAL-MART ST .050	12/01/11 5050	100,000,000.00	100,000,000.00			
259298	MAT	12/01/11	12/01/11	WAL-MART ST .060	12/01/11 5050	40,000,000.00	40,000,000.00			
259563	MAT	12/01/11	12/01/11	WAL-MART ST .050	12/01/11 5050	20,000,000.00	20,000,000.00			
259481	MAT	12/02/11	12/02/11	WAL-MART ST .050	12/02/11 5050	26,800,000.00	26,800,000.00			
259305	MAT	12/05/11	12/05/11	WAL-MART ST .060	12/05/11 5050	15,108,000.00	15,108,000.00			
259834	MAT	12/12/11	12/12/11	WALMART STO .040	12/12/11 5050	11,000,000.00	11,000,000.00			
259909	MAT	12/12/11	12/12/11	WAL-MART ST .040	12/12/11 5050	40,000,000.00	40,000,000.00			
259884	MAT	12/13/11	12/13/11	WALMART STO .040	12/13/11 5050	40,000,000.00	40,000,000.00			
259887	MAT	12/13/11	12/13/11	WALMART STO .040	12/13/11 5050	24,000,000.00	24,000,000.00			
260100	MAT	12/19/11	12/19/11	WALMART STO .040	12/19/11 5050	61,800,000.00	61,800,000.00			
260104	MAT	12/19/11	12/19/11	WALMART STO .040	12/19/11 5050	38,200,000.00	38,200,000.00			
259582	MAT	12/20/11	12/20/11	WAL-MART ST .050	12/20/11 5050	50,000,000.00	50,000,000.00			
260037	MAT	12/22/11	12/22/11	WAL-MART ST .040	12/22/11 5050	32,000,000.00	32,000,000.00			
76	TXNS	FOR: COMMERCIAL PAPER-DISCOUNT	BASED (TYPE: 25)			2850399000.00	2850399000.00			

259191	MAT	12/01/11	12/01/11	BANK OF MON .100	12/01/11 5050	125,000,000.00	125,000,000.00	17,361.11		
259614	MAT	12/01/11	12/01/11	BANK OF MON .110	12/01/11 5050	20,000,000.00	20,000,000.00	1,772.22		
259986	MAT	12/30/11	12/30/11	BANK OF MON .120	12/30/11 5050	85,000,000.00	85,000,000.00	9,066.67		

DELIVER TO: TYIJHIN
 PROGRAM-ID: Q_AUDIT.TXNS
 PRODUCTION: 1/12/12 @ 15:32:57

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

NOTE: Inter-transaction amortization/
 accretion reported seperately as AMOR.

SECURITIES TRANSACTION ACTIVITY

TRADE ACTIVITY 12/01/11 THRU 12/31/11

TYPE: MAT
 PAGE: 5

INVT#	TYPE	TRADE	SETTLE	SECURITY-DESCRIPTION	FUND	PAR/SHARES	CHANGE-TO-BOOK	INT/DIV-RCPT	GAIN/LOSS	COMM+OTHR
259987	MAT	12/30/11	12/30/11	BANK OF NOV .070	12/30/11 5050	55,000,000.00	55,000,000.00	3,422.22		
259996	MAT	12/08/11	12/08/11	BANK OF NOV .050	12/08/11 5050	100,000,000.00	100,000,000.00	1,250.00		
259997	MAT	12/08/11	12/08/11	BANK OF NOV .050	12/08/11 5050	15,000,000.00	15,000,000.00	187.50		
260044	MAT	12/09/11	12/09/11	BANK OF NOV .050	12/09/11 5050	150,000,000.00	150,000,000.00	1,666.67		
260165	MAT	12/23/11	12/23/11	BANK OF NOV .060	12/23/11 5050	75,000,000.00	75,000,000.00	1,375.00		
260164	MAT	12/22/11	12/22/11	BANK OF NOV .060	12/22/11 5050	80,000,000.00	80,000,000.00	1,333.33		
260169	MAT	12/22/11	12/22/11	BANK OF NOV .060	12/22/11 5050	40,000,000.00	40,000,000.00	666.67		
259073	MAT	12/27/11	12/27/11	ROYAL BANK .120	12/27/11 5050	75,000,000.00	75,000,000.00	22,500.00		
259314	MAT	12/01/11	12/01/11	ROYAL BANK .050	12/01/11 5050	145,000,000.00	145,000,000.00	8,458.33		
260054	MAT	12/30/11	12/30/11	ROYAL BANK .030	12/30/11 5050	145,000,000.00	145,000,000.00	3,504.17		
259313	MAT	12/14/11	12/14/11	TORONTO DOM .110	12/14/11 5050	110,000,000.00	110,000,000.00	18,486.11		
259816	MAT	12/30/11	12/30/11	TORONTO DOM .140	12/30/11 5050	90,000,000.00	90,000,000.00	17,500.00		
259817	MAT	12/30/11	12/30/11	TORONTO DOM .140	12/30/11 5050	6,831,000.00	6,831,000.00	1,328.25		
259833	MAT	12/23/11	12/23/11	TORONTO DOM .140	12/23/11 5050	<u>79,000,000.00</u>	<u>79,000,000.00</u>	<u>11,981.67</u>		
19	TXNS FOR: CERTIFICATES OF DEPOSIT (TYPE: 30)					1585831000.00	1585831000.00	142,304.36		
257216	MAT	12/15/11	12/15/11	US TREASURY 1.125	12/15/11 5050	100,000,000.00	100,000,000.00	562,500.00		
257308	MAT	12/15/11	12/15/11	US TREASURY 1.125	12/15/11 5050	88,000,000.00	88,000,000.00	495,000.00		
257334	MAT	12/31/11	12/31/11	U.S. TREASU 1.000	12/31/11 5050	<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>500,000.00</u>		
3	TXNS FOR: U.S. TREASURY NOTES (TYPE: 120)					288,000,000.00	288,000,000.00	1,557,500.00		
129	TRANSACTIONS FOR: CASH MANAGEMENT FD				(FUND 5050)	20466000.00	6220466000.00	1,768,275.85		
129	"MAT " TRANSACTIONS REPORTED					6220466000.00	6220466000.00	1,768,275.85		

DELIVER TO: TYIJHIN
PROGRAM-ID: Q_AUDIT.TXNS
PRODUCTION: 1/12/12 @ 15:32:57

STATE OF NEW JERSEY
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NOTE: Inter-transaction amortization/
accretion reported seperately as AMOR.

SECURITIES TRANSACTION ACTIVITY

TRADE ACTIVITY 12/01/11 THRU 12/31/11

TYPE: MAT
PAGE: 6

<u>INVST#</u>	<u>TYPE</u>	<u>TRADE</u>	<u>SETTLE</u>	<u>SECURITY-DESCRIPTION</u>	<u>FUND</u>	<u>PAR/SHARES</u>	<u>CHANGE-TO-BOOK</u>	<u>INT/DIV-RCPT</u>	<u>GAIN/LOSS</u>	<u>COMM+OTHR</u>
131				TRANSACTIONS REPORTED DURING PERIOD		6250466000.00	6250751041.70	2,076,067.51	2,199,420.86	

**** END OF REPORT ****

 * NOTE: The format of this listing does not accommodate the *
 * presentation of information related to non-BC\$ denominated *
 * investments. All such information has been categorically *
 * excluded from the content of this report. *
