

SECURITIES TRANSACTION SUMMARY
SUMMARY TO THE MONTHLY REPORT
SETTLEMENTS FOR THE PERIOD 10/01/08 THRU 10/31/08

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR OCTOBER 31, 2008, PURSUANT TO CHAPTER 270 , P.L. 1950, AS AMENDED AND SUPPLEMENTED.

WILLIAM G. CLARK, DIRECTOR OF THE DIVISION OF INVESTMENT, ANNOUNCED TODAY THAT THE INVESTMENT FUNDS OF THE STATE OF NEW JERSEY HELD SECURITIES WITH A MARKET VALUE OF APPROXIMATELY \$73.8 BILLION ON OCTOBER 31, 2008.

PURCHASES FOR ALL FUNDS

<u>LONG-TERM (OVER 12 MONTHS)</u>	<u>AMOUNT</u>	<u>AVG. YIELD</u>
CORPORATE BONDS	200,000	14.24%
CORPORATE ZERO COUPON BONDS	15,000,000	4.65%
FINANCE CO--SENIOR DEBT	6,475,000	15.96%
FOREIGN GOV'T OBLIGATIONS (BV)	58,922,141	4.92%
FLOATING RATE NOTES--(QTLY)	220,000	22.22%
GAS & ELECTRIC BONDS	229,450,000	8.27%
INDUSTRIAL BONDS	916,145,000	6.93%
INTERNATIONAL CORPORATES	120,000,000	7.32%
TELEPHONE BONDS	85,911,000	9.73%
UNITED STATES TREASURY	185,000,000	4.35%
SUB-TOTAL	1,617,323,141	

SHORT-TERM (12 MONTHS & UNDER)

COMMERCIAL PAPER-DISCOUNT BASED	1,528,017,000	2.24%
COMMERCIAL PAPER-INTEREST BASED	794,713,000	1.62%
CERTIFICATES OF DEPOSIT	793,500,000	2.76%
FINANCE CO--SENIOR DEBT	1,325,000	43.72%
FLOATING RATE BONDS--(SEMI-ANNUAL)	200,000	10.76%
FOREIGN GOV'T T BILLS (BOOK VALUE)	239,314,497	2.53%
INDUSTRIAL BONDS	20,075,000	7.38%
UNITED STATES GOV'T AGENCIES	487,275,000	1.83%
UNITED STATES TREASURY	2,300,722,000	1.29%
SUB-TOTAL	6,165,141,497	

EXCHANGE TRADED SECURITIES	220,000
HEDGE FUNDS	284,012,862

PRIVATE EQUITY	243,900,932	
REAL ESTATE	49,441,320	
EQUITIES (FOREIGN) (BOOK VALUE)	2,180,194,792	
EQUITIES (US) (BOOK VALUE)	<u>1,751,295,188</u>	2.55%
TOTAL PURCHASES	<u><u>12,291,529,732</u></u> *	

FOREIGN CURRENCY PURCHASES (IN \$)	1,988,303,827
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REDEMPTIONS & PREPAYMENTS	9,951,945
MATURITIES	8,703,019,000
MORTGAGE PRINCIPAL PAYMENTS	30,512,531
SALES (BOOK VALUE)	3,512,705,959

* Total includes purchases for the Common Funds; in addition, to all other State Funds such as Deferred Compensation Plan - Equity Fund, Deferred Compensation Plan - Small Cap Equity Fund, etc.

PURCHASES FOR THE COMMON FUNDS FOR THE MONTH OF OCTOBER, 2008

<u>COMMON PENSION FUND A</u>	<u>AMOUNT</u>
GAS & ELECTRIC BONDS	90,000,000
INDUSTRIAL BONDS	117,000,000
TELEPHONE BONDS	51,866,000
EQUITIES (U.S.) (BOOK VALUE)	1,713,617,655
<u>COMMON PENSION FUND B</u>	
CORPORATE BONDS	200,000
CORPORATE ZERO COUPON BONDS	15,000,000
FLOATING RATE BONDS--(SEMI-ANNUAL)	200,000
FLOATING RATE NOTES--(QTLY)	220,000
FINANCE CO--SENIOR DEBT	7,800,000
GAS & ELECTRIC BONDS	133,450,000
INDUSTRIAL BONDS	781,865,000
INTERNATIONAL CORPORATES	120,000,000
TELEPHONE BONDS	34,045,000
UNITED STATES TREASURY	195,000,000
<u>COMMON PENSION FUND D</u>	
EQUITIES (FOREIGN) (BOOK VALUE)	2,180,194,792
FOREIGN GOV'T OBLIGATIONS (BOOK VALUE)	58,922,141
FOREIGN GOV'T TREAS BILLS (BOOK VALUE)	239,314,497
<u>COMMON PENSION FUND E</u>	
EXCHANGE TRADED SECURITIES	220,000
HEDGE FUNDS	284,012,862
PRIVATE EQUITY	243,900,932
REAL ESTATE	49,441,320

CASH MANAGEMENT FUND

CERTIFICATES OF DEPOSIT	793,500,000
COMMERCIAL PAPER-DISCOUNT BASED	1,528,017,000
COMMERCIAL PAPER-INTEREST BASED	794,713,000
INDUSTRIAL BONDS	34,355,000
UNITED STATES GOV'T AGENCIES	487,275,000
UNITED STATES TREASURY	2,290,722,000
TOTAL PURCHASES	<u>12,244,852,199</u>