

SECURITIES TRANSACTION SUMMARY  
SUMMARY TO THE MONTHLY REPORT  
SETTLEMENTS FOR THE PERIOD 2/01/10 THRU 2/28/10

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR  
FEBRUARY 28, 2010, PURSUANT TO CHAPTER 270 , P.L. 1950, AS AMENDED AND SUPPLEMENTED.

RAY A. JOSEPH, ACTING 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 \$78.4 BILLION ON FEBRUARY 28, 2010.

PURCHASES FOR ALL FUNDS

<u>LONG-TERM (OVER 12 MONTHS)</u>	<u>AMOUNT</u>	<u>AVG. YIELD</u>
CANADIAN CORPORATES	425,000	11.43%
CANADIAN PROVINCIAL GUARANTEED	23,000,000	4.99%
FINANCE CO--SENIOR DEBT	5,705,000	9.15%
FOREIGN BONDS (SEMI-PAY/360)	1,380,000	9.20%
GAS & ELECTRIC BONDS	8,170,000	8.38%
INDUSTRIAL BONDS	85,710,000	5.84%
INT'L BANK BONDS AND NOTES	25,000,000	3.93%
MUNICIPALS--REVENUE	25,000,000	6.94%
PASS THRU CERTIFICATES	125,000	9.54%
PIK CORPORATE BONDS (QTLY)	375,000	10.30%
PIK CORPORATE BONDS (SEMI-ANNUAL)	250,000	8.77%
PIK SEMI-ANNUAL INT'L	400,000	11.81%
PROVINCES OF CANADA	30,000,000	2.98%
TELEPHONE BONDS	3,475,000	10.47%
SUB-TOTAL	209,015,000	

SHORT-TERM (12 MONTHS & UNDER)

COMMERCIAL PAPER-DISCOUNT BASED	1,524,988,000	0.13%
COMMERCIAL PAPER-INTEREST BASED	463,373,000	0.11%
CERTIFICATES OF DEPOSIT	1,083,500,000	0.15%
GOV'T CANADA CP DISCOUNT	45,000,000	0.10%
UNITED STATES TREASURY	313,000,000	0.12%
INDUSTRIAL BONDS	175,000	13.23%
SUB-TOTAL	3,430,036,000	

PRIVATE EQUITY (BOOK VALUE)	72,402,681	
REAL ESTATE (BOOK VALUE)	14,391,493	
ETF-EMERGING MARKETS (BOOK VALUE)	16,363,259	
ETN-EMERGING MARKETS (BOOK VALUE)	1,640,958	
EQUITIES (FOREIGN) (BOOK VALUE)	268,212,052	
EQUITIES (US) (BOOK VALUE)	647,647,289	1.76%
TOTAL PURCHASES	<u>4,659,708,732</u> *	

FOREIGN CURRENCY PURCHASES (IN \$)	64,329,359
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REDEMPTIONS & PREPAYMENTS	7,112,289
MATURITIES	4,081,933,000
MORTGAGE PRINCIPAL PAYMENTS	2,402,470
SALES (BOOK VALUE)	1,538,844,428

\* 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 FEBRUARY, 2010

<u>COMMON PENSION FUND A</u>	<u>AMOUNT</u>
EQUITIES (US) (BOOK VALUE)	632,077,011

COMMON PENSION FUND B

CANADIAN CORPORATES	425,000
CANADIAN PROVINCIAL GUARANTEED	23,000,000
FINANCE CO--SENIOR DEBT	5,705,000
FOREIGN BONDS (SEMI-PAY/360)	1,380,000
GAS & ELECTRIC BONDS	8,170,000
INDUSTRIAL BONDS	85,885,000
INT'L BANK BONDS AND NOTES	25,000,000
MUNICIPALS--REVENUE	25,000,000
PASS THRU CERTIFICATES	125,000
PIK CORPORATE BONDS (QTLY)	375,000
PIK CORPORATE BONDS (SEMI-ANNUAL)	250,000
PIK SEMI-ANNUAL INT'L	400,000
PROVINCES OF CANADA	30,000,000
TELEPHONE BONDS	3,475,000

COMMON PENSION FUND D

EQUITIES (FOREIGN) (BOOK VALUE)	268,212,052
ETF-EMERGING MARKETS (BOOK VALUE)	16,363,259
ETN-ENERGING MARKETS (BOOK VALUE)	1,640,958

COMMON PENSION FUND E

PRIVATE EQUITY (BOOK VALUE)	72,402,681
REAL ESTATE (BOOK VALUE)	14,391,493

CASH MANAGEMENT FUND

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CERTIFICATES OF DEPOSIT	1,083,500,000
COMMERCIAL PAPER-DISCOUNT BASED	1,524,988,000
COMMERCIAL PAPER-INTEREST BASED	463,373,000
GOV'T CANADA COMMERCIAL PAPER DISCOUNT	45,000,000
UNITED STATES TREASURY	313,000,000
TOTAL PURCHASES	<hr/> 4,644,138,454 <hr/>