

SECURITIES TRANSACTION SUMMARY
SUMMARY TO THE MONTHLY REPORT
SETTLEMENTS FOR THE PERIOD 12/01/09 THRU 12/31/09

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR
NOVEMBER 30, 2009, 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 \$78.7 BILLION ON DECEMBER 31, 2009.

PURCHASES FOR ALL FUNDS

<u>LONG-TERM (OVER 12 MONTHS)</u>	<u>AMOUNT</u>	<u>AVG. YIELD</u>
CANADIAN CORPORATES	2,275,000	9.73%
CANADIAN PROVINCIAL GUARANTEED	3,000,000	5.44%
CONVERTIBLE ZERO COUPON BONDS	720,000	12.48%
CORPORATE BONDS (QTLY)	3,425,000	9.77%
FINANCE CO--SENIOR DEBT	5,450,000	9.37%
FLOATING RATE NOTES SEMI (ACT/360)	3,040,000	8.38%
FOREIGN BONDS (SEMI-ANNUAL/360)	1,275,000	10.34%
GAS & ELECTRIC BONDS	14,715,000	6.50%
INDUSTRIAL BONDS	40,195,001	7.08%
INT'L FLOATING RATE NOTES (QTLY)	350,000	8.14%
MUNICIPALS--REVENUE	78,000,000	6.87%
PASS THRU CERTIFICATES	58,065	11.03%
PIK CORPORATE BONDS (QTLY)	225,000	10.24%
PIK CORPORATE BONDS (SEMI-ANNUAL)	1,532,163	10.30%
PIK SEMI-ANNUAL INT'L	325,000	12.59%
TELEPHONE BONDS	780,000	8.86%
UNITED STATES TREASURY	75,000,000	1.96%
SUB-TOTAL	230,365,229	
<u>SHORT-TERM (12 MONTHS & UNDER)</u>		
COMMERCIAL PAPER-DISCOUNT BASED	2,106,411,000	0.13%
COMMERCIAL PAPER-INTEREST BASED	688,633,000	0.12%
CERTIFICATES OF DEPOSIT	1,817,390,000	0.16%
GOV'T CANADA CP DISCOUNT	34,000,000	0.10%
UNITED STATES TREASURY	615,515,000	0.12%
UNITED STATES GOVERNMENT AGENCIES	172,350,000	0.12%
SUB-TOTAL	5,434,299,000	

PRIVATE EQUITY (BOOK VALUE)	96,348,758	
REAL ESTATE (BOOK VALUE)	123,113,100	
HEDGE FUNDS (BOOK VALUE)	5,669,838	
EQUITIES (FOREIGN) (BOOK VALUE)	900,431,286	
RIGHTS	1,560,000	
EQUITIES (US) (BOOK VALUE)	<u>583,805,361</u>	1.81%
TOTAL PURCHASES	<u><u>7,375,592,572</u></u> *	

FOREIGN CURRENCY PURCHASES (IN \$) 680,008,576

REDEMPTIONS & PREPAYMENTS 1,440,491
MATURITIES 6,140,814,000
MORTGAGE PRINCIPAL PAYMENTS 2,355,987
SALES (BOOK VALUE) 1,646,915,472

* 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 DECEMBER, 2009

<u>COMMON PENSION FUND A</u>	<u>AMOUNT</u>
EQUITIES (US) (BOOK VALUE)	428,944,028
RIGHTS	1,560,000
 <u>COMMON PENSION FUND B</u>	
CANADIAN CORPORATES	2,275,000
CANADIAN PROVINCIAL GUARANTEED	3,000,000
CONVERTIBLE ZERO COUPON BONDS	720,000
CORPORATE BONDS (QTLY)	3,425,000
FINANCE CO--SENIOR DEBT	5,450,000
FLOATING RATE NOTES SEMI (ACT/360)	3,040,000
FOREIGN BONDS (SEMI-ANNUAL/360)	1,275,000
GAS & ELECTRIC BONDS	14,715,000
INDUSTRIAL BONDS	40,195,001
INT'L FLOATING RATE NOTES (QTLY)	350,000
MUNICIPALS--REVENUE	78,000,000
PASS THRU CERTIFICATES	58,065
PIK CORPORATE BONDS (QTLY)	225,000
PIK CORPORATE BONDS (SEMI-ANNUAL)	1,532,163
PIK SEMI-ANNUAL INT'L	325,000
TELEPHONE BONDS	780,000
UNITED STATES TREASURY	75,000,000
 <u>COMMON PENSION FUND D</u>	
EQUITIES (FOREIGN) (BOOK VALUE)	731,799,404
 <u>COMMON PENSION FUND E</u>	
EQUITIES (FOREIGN) (BOOK VALUE)	168,631,882
EQUITIES (US) (BOOK VALUE)	132,179,940
HEDGE FUNDS (BOOK VALUE)	5,669,838
PRIVATE EQUITY (BOOK VALUE)	96,348,758
REAL ESTATE (BOOK VALUE)	123,113,100

CASH MANAGEMENT FUND

CERTIFICATES OF DEPOSIT	1,817,390,000
COMMERCIAL PAPER-DISCOUNT BASED	2,106,411,000
COMMERCIAL PAPER-INTEREST BASED	688,633,000
GOV'T CANADA COMMERCIAL PAPER DISCOUNT	34,000,000
UNITED STATES TREASURY	615,515,000
UNITED STATES GOVERNMENT AGENCIES	172,350,000
TOTAL PURCHASES	<u><u>7,352,911,179</u></u>