

SECURITIES TRANSACTION SUMMARY  
SUMMARY TO THE MONTHLY REPORT  
SETTLEMENTS FOR THE PERIOD 9/01/09 THRU 9/30/09

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR  
SEPTEMBER 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 \$81 BILLION ON SEPTEMBER 30, 2009.

PURCHASES FOR ALL FUNDS

| <u>LONG-TERM (OVER 12 MONTHS)</u>         | <u>AMOUNT</u>        | <u>AVG. YIELD</u> |
|---|----------------------|-------------------|
| FINANCE CO--SENIOR DEBT                   | 1,830,000            | 9.92%             |
| FOREIGN BONDS (SEMI-ANNUAL)               | 790,000              | 12.77%            |
| GAS & ELECTRIC BONDS                      | 11,960,000           | 6.82%             |
| INDUSTRIAL BONDS                          | 55,910,000           | 6.97%             |
| INTERNATIONAL BK BONDS AND NOTES          | 25,000,000           | 3.89%             |
| INTERNATIONAL CORPORATES                  | 28,000,000           | 7.12%             |
| PASS THRU CERTIFICATES                    | 1,000,000            | 11.25%            |
| PIK CORPORATE BONDS (QTLY)                | 154                  | 13.49%            |
| PIK CORPORATE BONDS (SEMI-ANNUAL)         | 94,687               | 9.72%             |
| PROVINCES OF CANADA                       | 50,000,000           | 2.96%             |
| MUNI--FIXED (GOV'T INT GUARANTEED)        | 125,175,000          | 6.62%             |
| TELEPHONE BONDS                           | 9,170,000            | 7.05%             |
| UNITED STATES TREASURY                    | 361,000,000          | 1.07%             |
| SUB-TOTAL                                 | <u>669,929,841</u>   |                   |
| <u>SHORT-TERM (12 MONTHS &amp; UNDER)</u> |                      |                   |
| COMMERCIAL PAPER-DISCOUNT BASED           | 2,392,476,000        | 0.16%             |
| COMMERCIAL PAPER-INTEREST BASED           | 588,680,000          | 0.15%             |
| CERTIFICATES OF DEPOSIT                   | 1,575,000,000        | 0.20%             |
| FINANCE CO--SR DEBT                       | 1,275,000            | 125.60%           |
| GOV'T CANADA CP DISCOUNT                  | 48,762,000           | 0.16%             |
| INDUSTRIAL BONDS                          | 650,000              | 8.51%             |
| UNITED STATES TREASURY                    | 2,546,040,000        | 0.30%             |
| UNITED STATES GOVERNMENT AGENCIES         | 386,704,000          | 0.13%             |
| SUB-TOTAL                                 | <u>7,539,587,000</u> |                   |

|                                 |                         |       |
|---------------------------------|-------------------------|-------|
| PRIVATE EQUITY (BOOK VALUE)     | 68,070,468              |       |
| REAL ESTATE (BOOK VALUE)        | 35,366,243              |       |
| COMMODITY FUND                  | 50,000,000              |       |
| EXCHANGE TRADED FUNDS           | 198,800                 |       |
| PUT OPTIONS (LONG) (BOOK VALUE) | 8,200,000               |       |
| EQUITIES (FOREIGN) (BOOK VALUE) | 1,286,250,612           |       |
| EQUITIES (US) (BOOK VALUE)      | 618,185,737             | 1.82% |
| TOTAL PURCHASES                 | <u>10,275,788,701</u> * |       |

|                                    |               |
|------------------------------------|---------------|
| FOREIGN CURRENCY PURCHASES (IN \$) | 1,872,174,517 |
|------------------------------------|---------------|

|                             |               |
|-----------------------------|---------------|
| REDEMPTIONS & PREPAYMENTS   | 3,784,844     |
| MATURITIES                  | 8,436,210,000 |
| MORTGAGE PRINCIPAL PAYMENTS | 3,033,876     |
| SALES (BOOK VALUE)          | 2,296,223,748 |

\* 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 SEPTEMBER, 2009

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| <u>COMMON PENSION FUND A</u>        | <u>AMOUNT</u> |
|-------------------------------------|---------------|
| EQUITIES (US) (BOOK VALUE)          | 595,449,476   |
| <br><u>COMMON PENSION FUND B</u>    |               |
| FINANCE CO--SENIOR DEBT             | 3,105,000     |
| FOREIGN BONDS (SEMI-ANNUAL)         | 790,000       |
| GAS & ELECTRIC BONDS                | 11,960,000    |
| INDUSTRIAL BONDS                    | 56,560,000    |
| INTERNATIONAL BK BONDS AND NOTES    | 25,000,000    |
| INTERNATIONAL CORPORATES            | 28,000,000    |
| PASS THRU CERTIFICATES              | 1,000,000     |
| PIK CORPORATE BONDS (QTLY)          | 154           |
| PIK CORPORATE BONDS (SEMI-ANNUAL)   | 94,687        |
| PROVINCES OF CANADA                 | 50,000,000    |
| MUNI-- FIXED (GOV'T INT GUARANTEED) | 125,175,000   |
| TELEPHONE BONDS                     | 9,170,000     |
| UNITED STATES TREASURY              | 120,000,000   |
| <br><u>COMMON PENSION FUND D</u>    |               |
| EQUITIES (FOREIGN) (BOOK VALUE)     | 1,286,250,612 |
| EXCHANGE TRADED FUNDS               | 198,800       |
| PUT OPTIONS (LONG) (BOOK VALUE)     | 8,200,000     |
| <br><u>COMMON PENSION FUND E</u>    |               |
| COMMODITY FUND                      | 50,000,000    |
| PRIVATE EQUITY (BOOK VALUE)         | 68,070,468    |
| REAL ESTATE (BOOK VALUE)            | 35,366,243    |

CASH MANAGEMENT FUND

|  |                              |
|--|------------------------------|
| CERTIFICATES OF DEPOSIT                | 1,575,000,000                |
| COMMERCIAL PAPER-DISCOUNT BASED        | 2,392,476,000                |
| COMMERCIAL PAPER-INTEREST BASED        | 588,680,000                  |
| GOV'T CANADA COMMERCIAL PAPER DISCOUNT | 48,762,000                   |
| UNITED STATES TREASURY                 | 2,787,040,000                |
| UNITED STATES GOVERNMENT AGENCIES      | 386,704,000                  |
| <br>                                   | <br>                         |
| TOTAL PURCHASES                        | <u><u>10,253,052,440</u></u> |