

SECURITIES TRANSACTION SUMMARY  
SUMMARY TO THE MONTHLY REPORT  
SETTLEMENTS FOR THE PERIOD 1/01/10 THRU 1/31/10

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR  
JANUARY 31, 2010, 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 \$79.3 BILLION ON JANUARY 31, 2010.

PURCHASES FOR ALL FUNDS

<u>LONG-TERM (OVER 12 MONTHS)</u>	<u>AMOUNT</u>	<u>AVG. YIELD</u>
CANADIAN CORPORATES	875,000	10.36%
CONVERTIBLE ZERO COUPON BONDS	3,625,000	14.31%
CORPORATE BONDS (QTLY)	550,000	8.94%
FINANCE CO--SENIOR DEBT	10,685,000	6.72%
FOREIGN BONDS (SEMI-ANNUAL/360)	2,175,000	8.82%
GAS & ELECTRIC BONDS	2,800,000	8.26%
INDUSTRIAL BONDS	59,059,000	6.83%
MUNICIPALS--GENERAL OBLIGATION	6,000,000	6.75%
MUNICIPALS--REVENUE	44,000,000	6.90%
PASS THRU CERTIFICATES	256,536	11.12%
PIK CORPORATE BONDS (QTLY)	50,000	9.30%
PIK CORPORATE BONDS (SEMI-ANNUAL)	1,500,000	12.13%
PROVINCES OF CANADA	25,000,000	2.66%
SINKING FUND QUARTERLY	150,000	12.17%
TELEPHONE BONDS	4,825,000	9.65%
UNITED STATES TREASURY	282,150,000	4.87%
SUB-TOTAL	443,700,536	
<u>SHORT-TERM (12 MONTHS &amp; UNDER)</u>		
COMMERCIAL PAPER-DISCOUNT BASED	2,741,815,000	0.11%
COMMERCIAL PAPER-INTEREST BASED	788,349,000	0.09%
CERTIFICATES OF DEPOSIT	1,936,500,000	0.14%
GOV'T CANADA CP DISCOUNT	63,000,000	0.11%
UNITED STATES TREASURY	859,273,000	0.07%
UNITED STATES GOVERNMENT AGENCIES	145,650,000	0.10%
SUB-TOTAL	6,534,587,000	

PRIVATE EQUITY (BOOK VALUE)	67,459,767	
PUT OPTIONS (LONG) (BOOK VALUE)	8,655,250	
REAL ESTATE (BOOK VALUE)	26,009,221	
ETF-EMERGING MARKETS (BOOK VALUE)	11,716,277	
EQUITIES (FOREIGN) (BOOK VALUE)	354,266,591	
EQUITIES (US) (BOOK VALUE)	684,661,681	1.80%
TOTAL PURCHASES	<u>8,131,056,323</u> *	

FOREIGN CURRENCY PURCHASES (IN \$) 323,485,326

REDEMPTIONS & PREPAYMENTS 1,132,465  
MATURITIES 4,635,920,000  
MORTGAGE PRINCIPAL PAYMENTS 2,327,562  
SALES (BOOK VALUE) 1,553,414,930

\* 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 JANUARY, 2010

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COMMON PENSION FUND A	AMOUNT
EQUITIES (US) (BOOK VALUE)	659,034,587
PUT OPTIONS (LONG) (BOOK VALUE)	8,655,250
COMMON PENSION FUND B	
CANADIAN CORPORATES	875,000
CONVERTIBLE ZERO COUPON BONDS	3,625,000
CORPORATE BONDS (QTLY)	550,000
FINANCE CO--SENIOR DEBT	10,685,000
FOREIGN BONDS (SEMI-ANNUAL/360)	2,175,000
GAS & ELECTRIC BONDS	2,800,000
INDUSTRIAL BONDS	59,059,000
MUNICIPALS--GENERAL OBLIGATION	6,000,000
MUNICIPALS--REVENUE	44,000,000
PASS THRU CERTIFICATES	256,536
PIK CORPORATE BONDS (QTLY)	50,000
PIK CORPORATE BONDS (SEMI-ANNUAL)	1,500,000
PROVINCES OF CANADA	25,000,000
SINKING FUND QUARTERLY	150,000
TELEPHONE BONDS	4,825,000
UNITED STATES TREASURY	280,000,000
COMMON PENSION FUND D	
EQUITIES (FOREIGN) (BOOK VALUE)	354,266,591
ETF-EMERGING MARKETS (BOOK VALUE)	11,716,277
COMMON PENSION FUND E	
PRIVATE EQUITY (BOOK VALUE)	67,459,767
REAL ESTATE (BOOK VALUE)	26,009,221

CASH MANAGEMENT FUND

CERTIFICATES OF DEPOSIT	1,936,500,000
COMMERCIAL PAPER-DISCOUNT BASED	2,741,815,000
COMMERCIAL PAPER-INTEREST BASED	788,349,000
GOV'T CANADA COMMERCIAL PAPER DISCOUNT	63,000,000
UNITED STATES TREASURY	859,273,000
UNITED STATES GOVERNMENT AGENCIES	145,650,000
TOTAL PURCHASES	<u><u>8,103,279,229</u></u>