

SECURITIES TRANSACTION SUMMARY  
SUMMARY TO THE MONTHLY REPORT  
SETTLEMENTS FOR THE PERIOD 8/01/08 THRU 8/31/08

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR AUGUST 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 \$89.1 BILLION ON AUGUST 31, 2008.

PURCHASES FOR ALL FUNDS

<u>LONG-TERM (OVER 12 MONTHS)</u>	<u>AMOUNT</u>	<u>AVG. YIELD</u>
CONVERTIBLE ZERO COUPON BONDS	1,125,000	8.41%
CORPORATE BONDS	2,185,000	9.53%
FINANCE CO--SENIOR DEBT	37,800,000	8.59%
FLOATING RATE BONDS--(SEMI-ANNUAL)	2,510,000	7.86%
FLOATING RATE NOTES--(QTLY)	5,500,000	9.42%
FOREIGN BONDS	40,000,000	7.25%
GAS & ELECTRIC BONDS	74,090,000	8.10%
INDUSTRIAL BONDS	316,530,000	7.44%
INTERNATIONAL CORPORATES	20,000,000	6.62%
PASS THRU CERTIFICATES	405,748	5.03%
TELEPHONE BONDS	23,870,000	10.38%
UNITED STATES GOV'T AGENCIES	10,000,000	5.94%
SUB-TOTAL	534,015,748	
 <u>SHORT-TERM (12 MONTHS &amp; UNDER)</u>		
COMMERCIAL PAPER-DISCOUNT BASED	2,945,782,000	2.24%
COMMERCIAL PAPER-INTEREST BASED	1,636,031,000	2.22%
FLOATING RATE BONDS--(SEMI-ANNUAL)	500,000	5.04%
JAPANESE GOV'T T BILLS (BOOK VALUE)	728,953,984	0.61%
GOV. CANADA C P DISCOUNT	384,000,000	2.03%
INDUSTRIAL BONDS	630,000	8.60%
REPURCHASE AGREEMENTS	700,000	1.95%
TELEPHONE BONDS	2,500,000	7.31%
UNITED STATES TREASURY	1,884,802,000	1.90%
SUB-TOTAL	7,583,898,984	
EXCHANGE TRADED SECURITIES	1,150,000	
MORTGAGES	220,382,108	
PUT OPTIONS (LONG)	350,000	
HEDGE FUNDS	183,500,000	

PRIVATE EQUITY	153,439,173	
REAL ESTATE	16,651,166	
EQUITIES (FOREIGN) (BOOK VALUE)	476,203,438	
EQUITIES (US) (BOOK VALUE)	526,098,325	1.91%
TOTAL PURCHASES	<u>9,695,688,942</u> *	

FOREIGN CURRENCY PURCHASES (IN \$) 603,883,539

REDEMPTIONS & PREPAYMENTS 39,337,722  
MATURITIES 8,270,527,000  
MORTGAGE PRINCIPAL PAYMENTS 24,839,024  
SALES (BOOK VALUE) 2,294,255,434

\* 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 AUGUST, 2008

<u>COMMON PENSION FUND A</u>	<u>AMOUNT</u>
EQUITIES (U.S.) (BOOK VALUE)	506,217,659
PUT OPTIONS (LONG)	350,000
<u>COMMON PENSION FUND B</u>	
CONVERTIBLE ZERO COUPON BONDS	1,125,000
CORPORATE BONDS	2,185,000
FLOATING RATE BONDS--(SEMI-ANNUAL)	3,010,000
FLOATING RATE NOTES--(QTLY)	5,500,000
FINANCE CO--SENIOR DEBT	37,800,000
FOREIGN BONDS	40,000,000
GAS & ELECTRIC BONDS	74,090,000
INDUSTRIAL BONDS	267,160,000
INTERNATIONAL CORPORATES	20,000,000
MORTGAGES	180,000,001
PASS THRU CERTIFICATES	405,748
REPURCHASE AGREEMENTS	700,000
TELEPHONE BONDS	26,370,000
UNITED STATES GOV'T AGENCIES	10,000,000
UNITED STATES TREASURY	74,000,000
<u>COMMON PENSION FUND D</u>	
EQUITIES (FOREIGN) (BOOK VALUE)	476,203,438
JAPANESE GOV'T T BILLS (BOOK VALUE)	728,953,984
<u>COMMON PENSION FUND E</u>	
EXCHANGE TRADED SECURITIES	1,150,000
HEDGE FUNDS	183,500,000
PRIVATE EQUITY	153,439,173
REAL ESTATE	16,651,166

CASH MANAGEMENT FUND

COMMERCIAL PAPER-DISCOUNT BASED	2,945,782,000
COMMERCIAL PAPER-INTEREST BASED	1,636,031,000
GOV.CANADA COMMERCIAL PAPER DISCOUNT	384,000,000
INDUSTRIAL BONDS	50,000,000
UNITED STATES TREASURY	1,810,802,000
TOTAL PURCHASES	<u>9,635,426,169</u>