

SECURITIES TRANSACTION SUMMARY  
SUMMARY TO THE MONTHLY REPORT  
SETTLEMENTS FOR THE PERIOD 4/01/10 THRU 4/30/10

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR  
APRIL 30, 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 \$81.6 BILLION ON APRIL 30, 2010.

PURCHASES FOR ALL FUNDS

<u>LONG-TERM (OVER 12 MONTHS)</u>	<u>AMOUNT</u>	<u>AVG. YIELD</u>
CANADIAN CORPORATES	225,000	8.62%
FINANCE CO--SENIOR DEBT	14,755,000	4.29%
FOREIGN BONDS (SEMI-PAY/360)	2,515,000	9.74%
GAS & ELECTRIC BONDS	13,025,000	9.32%
INDUSTRIAL BONDS	72,485,000	5.39%
INT'L BANK BONDS AND NOTES	25,000,000	3.90%
INTERNATIONAL CORPORATES	5,000,000	5.90%
MUNICIPALS--REVENUE	366,400,000	6.19%
MUNICIPALS--GENERAL OBLIGATION	183,000,000	5.75%
MUNI-FIXED (GOV'T INT GUARANTEED)	5,000,000	6.38%
PIK CORPORATE BONDS (QTLY)	125,000	8.45%
PIK CORPORATE BONDS (SEMI-ANNUAL)	2,025,000	12.15%
PIK SEMI-ANNUAL FLOAT	675,000	9.83%
PROVINCES OF CANADA	127,000,000	4.32%
TELEPHONE BONDS	5,075,000	11.22%
UNITED STATES TREASURY	70,000,000	4.86%
SUB-TOTAL	<u>892,305,000</u>	
<u>SHORT-TERM (12 MONTHS &amp; UNDER)</u>		
COMMERCIAL PAPER-DISCOUNT BASED	3,328,257,000	0.19%
COMMERCIAL PAPER-INTEREST BASED	768,974,000	0.17%
CERTIFICATES OF DEPOSIT	1,639,850,000	0.21%
INDUSTRIAL BONDS	200,000	12.70%
UNITED STATES TREASURY	<u>2,407,859,000</u>	0.19%
SUB-TOTAL	<u>8,145,140,000</u>	

COMMODITY FUNDS	150,000,000	
HEDGE FUNDS	100,000,000	
PRIVATE EQUITY (BOOK VALUE)	61,087,720	
REAL ESTATE	34,904,667	
ETF-EMERGING MARKETS (BOOK VALUE)	417,178,375	
ETF-INTERNATIONAL (BOOK VALUE)	480,686,648	
EQUITIES (FOREIGN) (BOOK VALUE)	441,149,974	
EQUITIES (US) (BOOK VALUE)	863,726,751	1.66%
TOTAL PURCHASES	<u>11,586,179,135</u> *	

FOREIGN CURRENCY PURCHASES (IN \$) 1,113,887,946

REDEMPTIONS & PREPAYMENTS 505,201  
MATURITIES 5,930,514,000  
MORTGAGE PRINCIPAL PAYMENTS 2,430,258  
SALES (BOOK VALUE) 2,890,446,411

\* 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 APRIL, 2010

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COMMON PENSION FUND A	AMOUNT
EQUITIES (US) (BOOK VALUE)	835,507,739
 <u>COMMON PENSION FUND B</u>	
CANADIAN CORPORATES	225,000
FINANCE CO--SENIOR DEBT	14,755,000
FOREIGN BONDS (SEMI-PAY/360)	2,515,000
GAS & ELECTRIC BONDS	13,025,000
HEDGE FUNDS	91,330,730
INDUSTRIAL BONDS	47,685,000
INT'L BANK BONDS AND NOTES	25,000,000
INTERNATIONAL CORPORATES	5,000,000
MUNI-FIXED (GOV'T INT GUARANTEED)	5,000,000
MUNICIPALS--GENERAL OBLIGATION	183,000,000
MUNICIPALS--REVENUE	366,400,000
PIK CORPORATE BONDS (QTLY)	125,000
PIK CORPORATE BONDS (SEMI-ANNUAL)	2,025,000
PIK SEMI-ANNUAL FLOAT	675,000
PROVINCES OF CANADA	127,000,000
TELEPHONE BONDS	5,075,000
UNITED STATES TREASURY	70,000,000
 <u>COMMON PENSION FUND D</u>	
EQUITIES (FOREIGN) (BOOK VALUE)	441,149,974
ETF-EMERGING MARKETS (BOOK VALUE)	417,178,375
ETF-INTERNATIONAL (BOOK VALUE)	480,686,648
 <u>COMMON PENSION FUND E</u>	
COMMODITY FUNDS	150,000,000
HEDGE FUNDS	100,000,000
PRIVATE EQUITY (BOOK VALUE)	61,087,720
REAL ESTATE	34,904,667

CASH MANAGEMENT FUND

CERTIFICATES OF DEPOSIT	1,639,850,000
COMMERCIAL PAPER-DISCOUNT BASED	3,328,257,000
COMMERCIAL PAPER-INTEREST BASED	768,974,000
INDUSTRIAL BONDS	25,000,000
UNITED STATES TREASURY	2,317,784,000
TOTAL PURCHASES	<u><u>11,559,215,853</u></u>