

SECURITIES TRANSACTION SUMMARY  
SUMMARY TO THE MONTHLY REPORT  
SETTLEMENTS FOR THE PERIOD 5/01/09 THRU 5/31/09

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR  
MAY 31, 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 \$76.3 BILLION ON MAY 31, 2009.

PURCHASES FOR ALL FUNDS

<u>LONG-TERM (OVER 12 MONTHS)</u>	<u>AMOUNT</u>	<u>AVG. YIELD</u>
CANADIAN CORPORATES	14,940,000	7.85%
CANADIAN PROVINCIAL GUARANTEED	41,000,000	5.42%
CONVERTIBLE ZERO COUPON BONDS	350,000	10.81%
FINANCE CO--SENIOR DEBT	15,365,000	16.06%
FLOATING RATE NOTES (QTLY)	5,825,000	16.30%
FLOATING RATE NOTES SEMI (30/360)	2,275,000	7.08%
FLOATING RATE NOTES SEMI (ACT/360)	150,000	10.91%
FOREIGN BONDS (SEMI-ANNUAL)	9,900,000	10.51%
GAS & ELECTRIC BONDS	63,199,360	9.21%
GOVERNMENT OF CANADA	7,025,000	11.07%
INDUSTRIAL BONDS	412,094,000	6.97%
INTERNATIONAL CORPORATES	2,000,000	6.52%
INTL CORPORATES ZERO CPN DISC	50,000	27.51%
INTL FLOATING RATE NOTES (QTLY)	2,000,000	9.99%
MUNI--FIXED (GOV'T INT GUARANTEED)	6,000,000	5.93%
PIK CORPORATE BONDS (QTLY)	150,000	24.77%
PIK CORPORATE BONDS (SEMI-ANNUAL)	602,031	24.92%
PROVINCES OF CANADA	7,000,000	5.09%
TELEPHONE BONDS	76,285,000	7.87%
UNITED STATES TREASURY	25,000,000	4.48%
SUB-TOTAL	691,210,391	

SHORT-TERM (12 MONTHS & UNDER)

COMMERCIAL PAPER-DISCOUNT BASED	2,908,437,000	0.17%
COMMERCIAL PAPER-INTEREST BASED	1,065,456,000	0.16%
CERTIFICATES OF DEPOSIT	1,301,000,000	0.25%
FLOATING RATE NOTES SEMI (30/360)	1,925,000	6.54%
FOREIGN GOV'T T BILLS (BOOK VALUE)	142,965,896	0.77%
INDUSTRIAL BONDS	4,180,000	26.34%
UNITED STATES TREASURY	1,452,832,000	0.16%
SUB-TOTAL	6,876,795,896	

HEDGE FUNDS (BOOK VALUE)	4,917,138	
EXCHANGE TRADED FUNDS	66,718,278	
PRIVATE EQUITY (BOOK VALUE)	78,287,940	
REAL ESTATE (BOOK VALUE)	30,339,527	
PUT OPTIONS (LONG)	2,600,000	
EQUITIES (FOREIGN) (BOOK VALUE)	1,176,714,788	
EQUITIES (US) (BOOK VALUE)	748,933,743	2.24%
TOTAL PURCHASES	<u>9,676,517,701</u> *	

FOREIGN CURRENCY PURCHASES (IN \$)	812,988,471
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REDEMPTIONS & PREPAYMENTS	21,541,755
MATURITIES	6,383,285,000
MORTGAGE PRINCIPAL PAYMENTS	4,553,355
SALES (BOOK VALUE)	3,853,415,073

\* 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 MAY, 2009

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<u>COMMON PENSION FUND A</u>	<u>AMOUNT</u>
PUT OPTIONS (LONG)	2,600,000
EQUITIES (US) (BOOK VALUE)	718,410,731

<u>COMMON PENSION FUND B</u>	
CANADIAN CORPORATES	14,940,000
CANADIAN PROVINCIAL GUARANTEED	41,000,000
CONVERTIBLE ZERO COUPON BONDS	350,000
FINANCE CO--SENIOR DEBT	15,365,000
FLOATING RATE NOTES (QTLY)	5,825,000
FLOATING RATE NOTES SEMI (30/360)	2,275,000
FLOATING RATE NOTES SEMI (ACT/360)	150,000
FOREIGN BONDS (SEMI-ANNUAL)	9,900,000
GAS & ELECTRIC BONDS	63,199,360
GOVERNMENT OF CANADA	7,025,000
INDUSTRIAL BONDS	414,274,000
INTERNATIONAL CORPORATES	2,000,000
INTERNATIONAL CORPORATES ZERO CPN DISC	50,000
INTL FLOATING RATE NOTES (QTLY)	2,000,000
MUNI-- FIXED (GOV'T INT GUARANTEED)	6,000,000
PIK CORPORATE BONDS (QTLY)	150,000
PIK CORPORATE BONDS (SEMI-ANNUAL)	602,031
PROVINCES OF CANADA	7,000,000
TELEPHONE BONDS	76,285,000
UNITED STATES TREASURY	25,000,000

<u>COMMON PENSION FUND D</u>	
EQUITIES (FOREIGN) (BOOK VALUE)	1,176,714,788
EXCHANGE TRADED FUNDS	66,718,278
FOREIGN GOV'T TREAS BILLS (BOOK VALUE)	142,965,896

<u>COMMON PENSION FUND E</u>	
HEDGE FUNDS (BOOK VALUE)	4,917,138
PRIVATE EQUITY (BOOK VALUE)	78,287,940
REAL ESTATE (BOOK VALUE)	30,339,527

CASH MANAGEMENT FUND

CERTIFICATES OF DEPOSIT	1,301,000,000
COMMERCIAL PAPER-DISCOUNT BASED	2,908,437,000
COMMERCIAL PAPER-INTEREST BASED	1,065,456,000
UNITED STATES TREASURY	1,452,832,000
TOTAL PURCHASES	<u>9,642,069,689</u>