

SECURITIES TRANSACTION SUMMARY  
SUMMARY TO THE MONTHLY REPORT  
SETTLEMENTS FOR THE PERIOD 6/01/09 THRU 6/30/09

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR JUNE 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 \$76.8 BILLION ON JUNE 30, 2009.

PURCHASES FOR ALL FUNDS

<u>LONG-TERM (OVER 12 MONTHS)</u>	<u>AMOUNT</u>	<u>AVG. YIELD</u>
CANADIAN CORPORATES	23,200,000	6.48%
CANADIAN PROVINCIAL GUARANTEED	20,000,000	6.14%
CONVERTIBLE ZERO COUPON BONDS	150,000	10.74%
FINANCE CO--SENIOR DEBT	2,025,000	17.54%
FLOATING RATE NOTES (QTLY)	750,000	19.87%
FLOATING RATE NOTES SEMI (30/360)	275,000	37.65%
FLOATING RATE NOTES SEMI (ACT/360)	150,000	10.39%
FOREIGN BONDS (SEMI-ANNUAL)	26,540,000	7.63%
GAS & ELECTRIC BONDS	39,990,000	7.90%
GOVERNMENT OF CANADA	150,000	10.02%
INDUSTRIAL BONDS	82,420,000	7.75%
MUNI--FIXED (GOV'T INT GUARANTEED)	9,000,000	6.43%
PIK CORPORATE BONDS (QTLY)	4,556	13.50%
PIK CORPORATE BONDS (SEMI-ANNUAL)	59,750	12.50%
PROVINCES OF CANADA	22,000,000	5.60%
TELEPHONE BONDS	34,225,000	7.35%
UNITED STATES TREASURY	210,000,000	2.47%
SUB-TOTAL	<u>470,939,306</u>	

SHORT-TERM (12 MONTHS & UNDER)

COMMERCIAL PAPER-DISCOUNT BASED	3,288,281,000	0.21%
COMMERCIAL PAPER-INTEREST BASED	477,273,000	0.19%
CERTIFICATES OF DEPOSIT	1,409,000,000	0.24%
UNITED STATES TREASURY	2,225,068,000	0.22%
UNITED STATES GOVERNMENT AGENCIES	15,000,000	0.18%
SUB-TOTAL	<u>7,414,622,000</u>	

HEDGE FUNDS (BOOK VALUE)	233,000	
PRIVATE EQUITY (BOOK VALUE)	80,645,906	
REAL ESTATE (BOOK VALUE)	18,742,085	
EXCHANGE TRADED FUNDS	2,492,200	
MORTGAGES	319,500	5.58%
PUT OPTIONS (LONG) (BOOK VALUE)	22,318,797	
WARRANTS	1,250,000	
EQUITIES (FOREIGN) (BOOK VALUE)	1,512,753,661	
EQUITIES (US) (BOOK VALUE)	675,975,571	2.14%
TOTAL PURCHASES	<u>10,200,292,026</u> *	

FOREIGN CURRENCY PURCHASES (IN \$)	1,314,220,558
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REDEMPTIONS & PREPAYMENTS	8,286,120
MATURITIES	7,348,101,000
MORTGAGE PRINCIPAL PAYMENTS	30,131,289
SALES (BOOK VALUE)	2,858,709,739

\* 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 JUNE, 2009

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<u>COMMON PENSION FUND A</u>	<u>AMOUNT</u>
PUT OPTIONS (LONG) (BOOK VALUE)	22,318,797
EQUITIES (US) (BOOK VALUE)	654,305,919
WARRANTS	1,250,000
 <u>COMMON PENSION FUND B</u>	
CANADIAN CORPORATES	23,200,000
CANADIAN PROVINCIAL GUARANTEED	20,000,000
CONVERTIBLE ZERO COUPON BONDS	150,000
FINANCE CO--SENIOR DEBT	2,025,000
FLOATING RATE NOTES (QTLY)	750,000
FLOATING RATE NOTES SEMI (30/360)	275,000
FLOATING RATE NOTES SEMI (ACT/360)	150,000
FOREIGN BONDS (SEMI-ANNUAL)	26,540,000
GAS & ELECTRIC BONDS	39,990,000
GOVERNMENT OF CANADA	150,000
INDUSTRIAL BONDS	82,420,000
MUNI-- FIXED (GOV'T INT GUARANTEED)	9,000,000
PIK CORPORATE BONDS (QTLY)	4,556
PIK CORPORATE BONDS (SEMI-ANNUAL)	59,750
PROVINCES OF CANADA	22,000,000
TELEPHONE BONDS	34,225,000
UNITED STATES TREASURY	120,000,000
 <u>COMMON PENSION FUND D</u>	
EQUITIES (FOREIGN) (BOOK VALUE)	1,512,753,661
EXCHANGE TRADED FUNDS	2,492,200
 <u>COMMON PENSION FUND E</u>	
EQUITIES (US) (BOOK VALUE)	861,318
HEDGE FUNDS (BOOK VALUE)	233,000
PRIVATE EQUITY (BOOK VALUE)	80,645,906
REAL ESTATE (BOOK VALUE)	18,742,085

CASH MANAGEMENT FUND

CERTIFICATES OF DEPOSIT	1,409,000,000
COMMERCIAL PAPER-DISCOUNT BASED	3,288,281,000
COMMERCIAL PAPER-INTEREST BASED	477,273,000
UNITED STATES TREASURY	2,315,068,000
UNITED STATES GOVERNMENT AGENCIES	15,000,000
TOTAL PURCHASES	<u>10,179,164,192</u>