

SECURITIES TRANSACTION SUMMARY  
SUMMARY TO THE MONTHLY REPORT  
SETTLEMENTS FOR THE PERIOD 3/01/09 THRU 3/31/09

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR  
MARCH 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 \$69.7 BILLION ON MARCH 31, 2009.

PURCHASES FOR ALL FUNDS

<u>LONG-TERM (OVER 12 MONTHS)</u>	<u>AMOUNT</u>	<u>AVG. YIELD</u>
CANADIAN CORPORATES	725,000	27.57%
CANADIAN PROVINCIAL GUARANTEED	24,000,000	5.47%
CONVERTIBLE BONDS	1,700,000	39.49%
FINANCE CO--SENIOR DEBT	43,465,000	9.22%
FLOATING RATE NOTES (QTLY)	160,000	20.95%
FOREIGN BONDS (SEMI-ANNUAL)	100,000	17.91%
GAS & ELECTRIC BONDS	164,760,000	6.96%
INDUSTRIAL BONDS	753,590,000	5.72%
INTERNATIONAL BK BONDS AND NOTES	25,000,000	5.19%
INTERNATIONAL CORPORATES	9,000,000	7.96%
PIK CORPORATE BONDS (QTLY)	13,955	13.50%
PIK CORPORATE BONDS (SEMI-ANNUAL)	425,000	36.07%
PROVINCES OF CANADA	42,436,000	4.98%
TELEPHONE BONDS	102,696,000	7.57%
UNITED STATES GOVERNMENT AGENCIES	10,000,000	4.62%
UNITED STATES TREASURY	60,000,000	2.52%
SUB-TOTAL	1,238,070,955	
<u>SHORT-TERM (12 MONTHS &amp; UNDER)</u>		
COMMERCIAL PAPER-DISCOUNT BASED	2,091,130,000	0.21%
COMMERCIAL PAPER-INTEREST BASED	187,271,000	0.21%
CERTIFICATES OF DEPOSIT	585,000,000	0.37%
FINANCE CO-SENIOR DEBT	175,000	53.49%
FOREIGN GOV'T T BILLS (BOOK VALUE)	97,306,180	0.80%
INDUSTRIAL BONDS	600,000	87.91%
UNITED STATES TREASURY	779,882,000	0.19%
SUB-TOTAL	3,741,364,180	
EXCHANGE TRADED SECURITIES	95,000	
PRIVATE EQUITY (BOOK VALUE)	77,600,701	
PUT OPTIONS (LONG)	21,000,000	
REAL ESTATE	41,128,207	
WARRANTS	201,656	
EQUITIES (FOREIGN) (BOOK VALUE)	797,219,666	
EQUITIES (US) (BOOK VALUE)	655,523,013	2.77%
TOTAL PURCHASES	6,572,203,378 *	

FOREIGN CURRENCY PURCHASES (IN \$)	283,900,821
REDEMPTIONS & PREPAYMENTS	1,441,728
MATURITIES	4,193,093,000
MORTGAGE PRINCIPAL PAYMENTS	3,972,398
SALES (BOOK VALUE)	4,217,404,124

\* 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 MARCH, 2009

<u>COMMON PENSION FUND A</u>	<u>AMOUNT</u>
CONVERTIBLE BONDS	1,700,000
PUT OPTIONS (LONG)	21,000,000
WARRANTS	201,656
EQUITIES (US) (BOOK VALUE)	615,307,340

COMMON PENSION FUND B

CANADIAN CORPORATES	725,000
CANADIAN PROVINCIAL GUARANTEED	24,000,000
FINANCE CO--SENIOR DEBT	43,640,000
FLOATING RATE NOTES (QTLY)	160,000
FOREIGN BONDS (SEMI-ANNUAL)	100,000
GAS & ELECTRIC BONDS	164,760,000
INDUSTRIAL BONDS	705,190,000
INTERNATIONAL BANK BONDS AND NOTES	25,000,000
INTERNATIONAL CORPORATES	9,000,000
PIK CORPORATE BONDS (QTLY)	13,955
PIK CORPORATE BONDS (SEMI-ANNUAL)	425,000
CONVERTIBLE PREFERRED STOCK (BOOK VALUE)	19,328
PROVINCES OF CANADA	42,436,000
TELEPHONE BONDS	102,696,000
UNITED STATES GOVERNMENT AGENCIES	10,000,000
UNITED STATES TREASURY	60,000,000

COMMON PENSION FUND D

EQUITIES (FOREIGN) (BOOK VALUE)	797,219,666
FOREIGN GOV'T TREAS BILLS (BOOK VALUE)	97,306,180

COMMON PENSION FUND E

EXCHANGE TRADED SECURITIES	95,000
PRIVATE EQUITY (BOOK VALUE)	77,600,701
REAL ESTATE	41,128,207

CASH MANAGEMENT FUND

---

CERTIFICATES OF DEPOSIT	585,000,000
COMMERCIAL PAPER-DISCOUNT BASED	2,091,130,000
COMMERCIAL PAPER-INTEREST BASED	187,271,000
INDUSTRIAL BONDS	49,000,000
UNITED STATES TREASURY	779,882,000
TOTAL PURCHASES	<hr/> 6,532,007,033 <hr/>