

SECURITIES TRANSACTION SUMMARY
SUMMARY TO THE MONTHLY REPORT
SETTLEMENTS FOR THE PERIOD 3/01/10 THRU 3/31/10

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR
MARCH 31, 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 \$79.8 BILLION ON MARCH 31, 2010.

PURCHASES FOR ALL FUNDS

<u>LONG-TERM (OVER 12 MONTHS)</u>	<u>AMOUNT</u>	<u>AVG. YIELD</u>
CANADIAN CORPORATES	150,000	9.93%
CORPORATE BONDS (QUARTERLY)	1,750,000	9.19%
FINANCE CO--SENIOR DEBT	47,060,000	5.07%
FOREIGN BONDS (SEMI-PAY/360)	15,235,000	6.53%
GAS & ELECTRIC BONDS	86,545,000	5.62%
INDUSTRIAL BONDS	110,645,000	5.91%
INT'L BANK BONDS AND NOTES	25,000,000	2.77%
INTERNATIONAL CORPORATES	88,000,000	5.20%
MUNICIPALS--REVENUE	64,000,000	6.72%
PIK CORPORATE BONDS (QTLY)	750,000	9.92%
PIK CORPORATE BONDS (SEMI-ANNUAL)	322,171	10.46%
PIK SEMI-ANNUAL INT'L	250,000	11.12%
PROVINCES OF CANADA	3,000,000	5.09%
TELEPHONE BONDS	6,255,000	6.97%
UNITED STATES TREASURY	125,000,000	2.09%
SUB-TOTAL	573,962,171	

SHORT-TERM (12 MONTHS & UNDER)

COMMERCIAL PAPER-DISCOUNT BASED	3,029,479,000	0.16%
COMMERCIAL PAPER-INTEREST BASED	709,795,000	0.10%
CERTIFICATES OF DEPOSIT	2,403,900,000	0.18%
GOV'T CANADA CP DISCOUNT	130,000,000	0.16%
UNITED STATES TREASURY	581,394,000	0.14%
SUB-TOTAL	6,854,568,000	

ETF-EMERGING MARKETS (BOOK VALUE)	1,667,002	
HEDGE FUNDS (BOOK VALUE)	503,754,373	
PRIVATE EQUITY (BOOK VALUE)	53,172,162	
REAL ESTATE (BOOK VALUE)	47,977,823	
EQUITIES (FOREIGN) (BOOK VALUE)	370,765,171	
EQUITIES (US) (BOOK VALUE)	564,955,485	1.70%
TOTAL PURCHASES	<u>8,970,822,187</u> *	

FOREIGN CURRENCY PURCHASES (IN \$)	185,047,556
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REDEMPTIONS & PREPAYMENTS	2,061,875
MATURITIES	6,704,534,000
MORTGAGE PRINCIPAL PAYMENTS	2,505,524
SALES (BOOK VALUE)	2,002,082,308

* 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, 2010

COMMON PENSION FUND A	AMOUNT
EQUITIES (US) (BOOK VALUE)	540,266,297
COMMON PENSION FUND B	
CANADIAN CORPORATES	150,000
CORPORATE BONDS (QUARTERLY)	1,750,000
FINANCE CO--SENIOR DEBT	47,060,000
FOREIGN BONDS (SEMI-PAY/360)	15,235,000
GAS & ELECTRIC BONDS	86,545,000
INDUSTRIAL BONDS	110,645,000
INT'L BANK BONDS AND NOTES	25,000,000
INTERNATIONAL CORPORATES	88,000,000
MUNICIPALS--REVENUE	64,000,000
PIK CORPORATE BONDS (QTLY)	750,000
PIK CORPORATE BONDS (SEMI-ANNUAL)	322,171
PIK SEMI-ANNUAL INT'L	250,000
PROVINCES OF CANADA	3,000,000
TELEPHONE BONDS	6,255,000
UNITED STATES TREASURY	125,000,000
COMMON PENSION FUND D	
EQUITIES (FOREIGN) (BOOK VALUE)	370,765,171
ETF-EMERGING MARKETS (BOOK VALUE)	1,667,002
COMMON PENSION FUND E	
EQUITIES (US) (BOOK VALUE)	1,691,260
HEDGE FUNDS (BOOK VALUE)	503,754,373
PRIVATE EQUITY (BOOK VALUE)	53,172,162
REAL ESTATE (BOOK VALUE)	47,977,823

CASH MANAGEMENT FUND

CERTIFICATES OF DEPOSIT	2,403,900,000
COMMERCIAL PAPER-DISCOUNT BASED	3,029,479,000
COMMERCIAL PAPER-INTEREST BASED	709,795,000
GOV'T CANADA COMMERCIAL PAPER DISCOUNT	130,000,000
UNITED STATES TREASURY	581,394,000
TOTAL PURCHASES	<hr/> 8,947,824,259 <hr/>