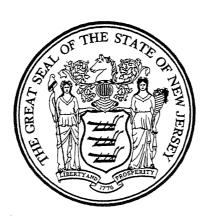
# STATE OF NEW JERSEY DEPARTMENT OF THE TREASURY DIVISION OF INVESTMENT



# REPORT OF SECURITIES TRANSACTIONS

**REPORT NUMBER: 740** 

FOR THE MONTH OF FEBRUARY, 2008

WILLIAM G. CLARK

Director

Prepared and distributed in accordance with the provisions of N.J.S.A. 52:18A-92 http://www.state.nj.us/treasury/doinvest

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## State of New Jersey

DEPARTMENT OF THE TREASURY
DIVISION OF INVESTMENT
PO Box 290
TRENTON, NJ 08625-0290

### SECURITIES TRANSACTION SUMMARY SUMMARY TO THE MONTHLY REPORT SETTLEMENTS FOR THE PERIOD 2/01/08 THRU 2/29/08

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR FEBRUARY 29, 2008, 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 \$92.9 BILLION ON FEBRUARY 29, 2008.

#### PURCHASES FOR ALL FUNDS

LONG-TERM (OVER 12 MONTHS)	AMOUNT	AVG. YIELD
GAS & ELECTRIC BONDS	41,430,000	7.01%
FINANCE COSENIOR DEBT	202,000,000	5.65%
INDUSTRIAL BONDS	210,295,000	6.01%
TELEPHONE BONDS	124,000,000	6.26%
TENNESSEE VALLEY AUTHORITY BONDS	100,000,000	5.14%
UNITED STATES GOV'T AGENCIES	20,000,000	5.90%
UNITED STATES TREASURY	900,000,000	4.15%
SUB-TOTAL	1,597,725,000	
SHORT-TERM (12 MONTHS & UNDER)		
CERTIFICATES OF DEPOSIT	3,931,285,000	3.05%
COMMERCIAL PAPER-DISCOUNT BASED	3,294,475,000	3.04%
COMMERCIAL PAPER-INTEREST BASED	1,304,808,000	3.01%
FOREIGN GOV'T T BILLS (BOOK VALUE)	62,366,146	4.99%
JAPANESE GOV'T T BILLS (BOOK VALUE)	62,863,866	0.55%
UNITED STATES GOV. AGENCIES	751,307,000	2.73%
UNITED STATES TREASURY	612,000,000	2.35%
SUB-TOTAL	10,019,105,012	
MORTGAGES	12,416,892	
PUT OPTIONS (LONG)	400,000	
COMMODITY FUNDS	200,000,000	
HEDGE FUNDS	269,600,000	
PRIVATE EQUITY	143,656,886	
REAL ESTATE	41,365,919	
EQUITIES (FOREIGN) (BOOK VALUE)	443,364,484	
EQUITIES (US) (BOOK VALUE)	747,067,335	1.86%
TOTAL PURCHASES	13,474,701,528	

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FOREIGN CURRENCY PURCHASES (IN \$)	671,117,827
REDEMPTIONS & PREPAYMENTS	156,496,013
MATURITIES	23,317,349,000
MORTGAGE PRINCIPAL PAYMENTS	43,623,445
SALES (BOOK VALUE)	2,833,664,806

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## PURCHASES FOR THE COMMON FUNDS FOR THE MONTH OF FEBRUARY, 2008

COMMON PENSION FUND A	AMOUNT
EQUITIES (U.S.) (BOOK VALUE) PUT OPTIONS (LONG)	724,690,272 400,000
COMMON PENSION FUND B	
GAS AND ELECTRIC BONDS FINANCE COSENIOR DEBT INDUSTRIAL BONDS TELEPHONE BONDS TENNESSEE VALLEY AUTHORITY STRIP BONDS UNITED STATES GOV'T AGENCIES UNITED STATES TREASURY	41,430,000 202,000,000 200,295,000 124,000,000 100,000,000 20,000,000 900,000,000
COMMON PENSION FUND D	
FOREIGN GOV'T T BILLS (BOOK VALUE) JAPANESE GOV'T T BILLS (BOOK VALUE) EQUITIES (FOREIGN) (BOOK VALUE)	62,366,146 62,863,866 443,364,484
COMMON PENSION FUND E	
COMMODITY FUNDS HEDGE FUNDS PRIVATE EQUITY REAL ESTATE	200,000,000 269,600,000 143,656,886 41,365,919
CASH MANAGEMENT FUND	
CERTIFICATES OF DEPOSIT COMMERCIAL PAPER-DISCOUNT BASED COMMERCIAL PAPER-INTEREST BASED INDUSTRIAL BONDS UNITED STATES GOV'T AGENCIES UNITED STATES TREASURY	3,931,285,000 3,294,475,000 1,304,808,000 10,000,000 751,307,000 612,000,000
TOTAL PURCHASES	13,439,907,573

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## SECURITIES TRANSACTION SUMMARY SUMMARY TO THE MONTHLY REPORT SETTLEMENTS FOR THE PERIOD 2/01/08 THRU 2/29/08 AUTHORITY FUNDS

LONG-TERM (OVER 12 MONTHS)	AMOUNT	AVG. YIELD
UNITED STATES GOV. AGENCIES	6,175,000	2.70%
TOTAL PURCHASES	6,175,000	
MATURITIES	17,860,000	