

Date: Thursday, March 24, 2011

10:00 AM: Regular Meeting, Open to Public

Location: N.J. State Museum Auditorium
205 West State Street, Trenton, NJ 08608

AGENDA FOR REGULAR MEETING

Roll Call and Notice of Meeting

Action Items

1. Approval of Minutes for Regular and Annual Meetings held January 12, 2011
2. Approval of Annual Report For Fiscal and Calendar Year 2010
3. Approval of Secondary sale procedures for Alternative Investment Program
4. Adopted Amendments to N.J.A.C. 17:16-69, 71, 90 and 100 regarding Common Pension Fund E, Real Assets, Private Equity, and Absolute Return Strategy Investments
5. Proposed amendments to Subchapter 45 (Put Options) and Subchapter 22 (Fixed Income Exchange Traded Funds)

Information Items

6. Directors Report
 - a. December 2010 and February 2011
7. Asset Allocation Study
 - a. Review preliminary results of asset allocation study
8. Private Equity Investments
 - a. Centerbridge Capital Partners II investment
 - b. Newstone Capital Partners II investment
 - c. BlackRock (SONJ Fund II) amendment
9. Hedge Funds
 - a. Third Point Partners investment
 - b. Reservoir Strategic Partners Fund investment
 - c. Pershing Square add-on investment
 - d. Och-Ziff Structured Credit Separate Account add-on investment
10. Commodities
 - a. Commodity-linked notes program update
11. Trading
 - a. Trading Desk Overview – Mike Wszolek, Chief Trading Officer
12. Verbal Report on Supplemental Ethics Code
13. Proxy Voting Guidelines related to Executive Compensation

14. Report on Iran Divestment
15. Report from the State Treasurer
16. Opportunity for Public Comment

ADJOURNMENT