

SECURITIES TRANSACTION SUMMARY
SUMMARY TO THE MONTHLY REPORT
SETTLEMENTS FOR THE PERIOD 2/01/07 THRU 2/28/07

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR FEBRUARY 28, 2007, PURSUANT TO CHAPTER 270 , P.L. 1950, AS AMENDED AND S

WILLIAM G. CLARK, DIRECTOR OF THE DIVISION OF INVESTMENT, ANNOUNCED THAT THE INVESTMENT FUNDS OF THE STATE OF NEW JERSEY HELD SECURITIES MARKET VALUE OF APPROXIMATELY \$92.4 BILLION ON FEBRUARY 28, 2007.

LONG-TERM (OVER 12 MONTHS)	AMOUNT
-----	-----
ASSET BACKED SECURITIES	69000000
INDUSTRIAL BONDS	11500000
INT'L BANK BONDS & NOTES	98500000
TELEPHONE BONDS	32000000
UNITED STATES TREASURY	250000000
SUB-TOTAL	461000000
SHORT-TERM (12 MONTHS & UNDER)	

CERTIFICATES OF DEPOSIT	2810500000
COMMERCIAL PAPER-DISCOUNT BASED	1857322000
COMMERCIAL PAPER-INTEREST BASED	945865000
UNITED STATES GOV. AGENCIES	745608000
UNITED STATES TREASURY	1625297000
SUB-TOTAL	7984592000
COMMODITY LINKED NOTES	150000000
HEDGE FUNDS	200000000
PRIVATE EQUITY	70235004
PUT OPTIONS (LONG)	354700
REAL ESTATE	48434324
EQUITIES (FOREIGN)	602346140
EQUITIES (U.S.)	206158207
TOTAL PURCHASES	9723120375
FOREIGN CURRENCY PURCHASES (IN \$)	0 310728785
REDEMPTIONS & PREPAYMENTS	517453

MATURITIES	7633426000
MORTGAGE PRINCIPAL PAYMENTS	26315222
SALES	2208838721