

SECURITIES TRANSACTION SUMMARY  
SUMMARY TO THE MONTHLY REPORT  
SETTLEMENTS FOR THE PERIOD 8/01/06 THRU 8/31/06

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY  
REPORTED FOR  
August 31, 2006, 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 \$88.1 BILLION ON August 31, 2006.

LONG-TERM (OVER 12 MONTHS) AMOUNT AVG. YIELD

FINANCE CO--SENIOR DEBT	\$	40,000,000	5.96%
GAS & ELECTRIC BONDS	\$	38,665,000	6.55%
INDUSTRIAL BONDS	\$	53,050,000	6.18%
INTERNATIONAL CORPORATES	\$	13,500,000	6.56%
UNITED STATES TREASURY	\$	200,000,000	3.50%

SUB-TOTAL \$ 345,215,000

SHORT-TERM (12 MONTHS & UNDER)

CERTIFICATES OF DEPOSIT	\$	3,288,900,000	5.34%
COMMERCIAL PAPER-DISCOUNT BASED	\$	4,446,515,000	5.29%
COMMERCIAL PAPER-INTEREST BASED	\$	1,471,141,000	5.26%
UNITED STATES GOV. AGENCIES	\$	701,957,000	5.25%
UNITED STATES TREASURY	\$	430,000,000	5.10%

SUB-TOTAL \$ 10,338,513,000

HEDGE FUNDS	\$	375,000,000	
LIMITED PARTNERSHIPS	\$	49,207,831	
MORTGAGES	\$	33,484,440	
REAL ESTATE	\$	22,316,641	
WARRANTS	\$	786	
EQUITIES (FOREIGN)	\$	629,313,015	
EQUITIES (U.S.)	\$	329,365,482	1.76%

TOTAL PURCHASES	\$	12,122,416,195
FOREIGN CURRENCY PURCHASES (IN \$)	\$	822,903,422
REDEMPTIONS & PREPAYMENTS	\$	794,139
MATURITIES	\$	10,317,816,000
MORTGAGE PRINCIPAL PAYMENTS	\$	23,892,632
SALES	\$	2,422,305,082