

SECURITIES TRANSACTION SUMMARY
SUMMARY TO THE MONTHLY REPORT
SETTLEMENTS FOR THE PERIOD 10/01/07 THRU 10/31/07

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR OCTOBER 31, 2007, 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 \$99.8 BILLION ON OCTOBER 31, 2007.

LONG-TERM (OVER 12 MONTHS)	AMOUNT	AVG. YIELD
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GAS & ELECTRIC BONDS	\$ 27,000,000	6.19%
FINANCE CO--SENIOR DEBT	\$ 20,000,000	5.26%
FOREIGN BONDS	\$ 40,000,000	6.23%
CORPORATES--ZERO COUPON	\$ 10,000,000	5.06%
INDUSTRIAL BONDS	\$ 252,000,000	6.05%
INT'L BANK BONDS AND NOTES	\$ 25,000,000	4.79%
INTERNATIONAL CORPORATES	<u>\$ 30,000,000</u>	6.17%
 SUB-TOTAL	 \$ 404,000,000	
 SHORT-TERM (12 MONTHS & UNDER)		
 CERTIFICATES OF DEPOSIT	 \$ 5,586,500,000	 5.01%
COMMERCIAL PAPER-DISCOUNT BASED	\$ 2,241,792,000	4.79%
COMMERCIAL PAPER-INTEREST BASED	\$ 1,987,335,000	4.79%
HOUSING URBAN DEVELOPMENT	\$ 22,895,000	4.50%
INDUSTRIAL BONDS	\$ 97,500,000	4.72%
JAPANESE GOV. TREASURY BILLS	\$ 12,200,000,000	0.56%
UNITED STATES GOV. AGENCIES	<u>\$ 1,212,586,000</u>	4.64%
 SUB-TOTAL	 \$ 23,348,608,000	
 HEDGE FUNDS	 \$ 201,950,000	
PRIVATE EQUITY	\$ 294,819,837	
REAL ESTATE	\$ 16,100,788	
PUT OPTIONS (LONG)	\$ 920,000	
EQUITIES (FOREIGN)	\$ 1,391,378,526	
EQUITIES (U.S.)	<u>\$ 202,191,289</u>	1.62%
 TOTAL PURCHASES	 \$ 25,859,968,440	

FOREIGN CURRENCY PURCHASES (IN \$)	\$	1,231,054,279
REDEMPTIONS & PREPAYMENTS	\$	7,676,120
MATURITIES	\$	22,313,638,000
MORTGAGE PRINCIPAL PAYMENTS	\$	17,626,963
SALES	\$	2,654,579,851