

SECURITIES TRANSACTION SUMMARY
SUMMARY TO THE MONTHLY REPORT
SETTLEMENTS FOR THE PERIOD 8/01/07 THRU 8/31/07

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR AUGUST 31, 2007, PURSUANT TO CHAPTER 270 , P.L. 1950, AS AMENDED AND SUP.

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 \$94.3 BILLION ON AUGUST 31, 2007.

LONG-TERM (OVER 12 MONTHS)	AMOUNT
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ASSET BACKED SECURITIES	79255000
FINANCE CO--SENIOR DEBT	12000000
GAS & ELECTRIC BONDS	45000000
HIGH YIELD STRUCTURED NOTES	35000000
INDUSTRIAL BONDS	110170000
PRIVATE EXPORT FUNDING NOTES	25000000
UNITED STATES TREASURY	375000000
SUB-TOTAL	681425000
SHORT-TERM (12 MONTHS & UNDER)	

CERTIFICATES OF DEPOSIT	3508698000
COMMERCIAL PAPER-DISCOUNT BASED	1590352000
COMMERCIAL PAPER-INTEREST BASED	2756084000
JAPANESE GOV. TREASURY BILLS	44480000000
UNITED STATES GOV. AGENCIES	866486000
UNITED STATES TREASURY	846673000
SUB-TOTAL	54048293000
MORTGAGES	175004909
HEDGE FUNDS	185000000
PRIVATE EQUITY	134275762
REAL ESTATE	204232700
PUT OPTIONS (LONG)	14000000
EQUITIES (FOREIGN)	833815888
EQUITIES (U.S.)	527750403
TOTAL PURCHASES	56803797662
FOREIGN CURRENCY PURCHASES (IN \$)	0 468479579

REDEMPTIONS & PREPAYMENTS	1598179
MATURITIES	9893281000
MORTGAGE PRINCIPAL PAYMENTS	33555891
SALES	4211176104

PLEMENTED.

TODAY
WITH A

AVG. YIELD

6.05%
6.18%
6.36%
10.24%
5.96%
5.48%
3.28%

5.42%
5.34%
5.22%
0.66%
5.08%
4.27%

1.68%