

SECURITIES TRANSACTION SUMMARY
SUMMARY TO THE MONTHLY REPORT
SETTLEMENTS FOR THE PERIOD 7/01/06 THRU 7/31/06

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY
REPORTED FOR
JULY 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 \$87.6 BILLION ON JULY 31, 2006.

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

FINANCE CO--SENIOR DEBT	\$	40,000,000	6.18%
GAS & ELECTRIC BONDS	\$	109,050,000	6.54%
INDUSTRIAL BONDS	\$	209,600,000	6.38%
INTERNATIONAL CORPORATES	\$	25,000,000	6.71%
TELEPHONE BONDS	\$	25,000,000	6.80%
UNITED STATES TREASURY	\$	59,600,000	5.31%

SUB-TOTAL \$ 468,250,000

SHORT-TERM (12 MONTHS & UNDER)

CERTIFICATES OF DEPOSIT	\$	3,031,900,000	5.40%
COMMERCIAL PAPER-DISCOUNT BASED	\$	3,363,524,000	5.30%
COMMERCIAL PAPER-INTEREST BASED	\$	2,695,709,000	5.27%
UNITED STATES GOV. AGENCIES	\$	693,310,000	5.21%
UNITED STATES TREASURY	\$	337,900,000	5.14%

SUB-TOTAL \$ 10,122,343,000

HEDGE FUNDS	\$	110,000,000
LIMITED PARTNERSHIPS	\$	28,578,815
MORTGAGES	\$	521,791,156

REAL ESTATE	\$	13,968,979	
WARRANTS	\$	50,727	
EQUITIES (FOREIGN)	\$	531,223,599	
EQUITIES (U.S.)	\$	358,620,078	1.78%
TOTAL PURCHASES	\$	12,154,826,354	
FOREIGN CURRENCY PURCHASES (IN \$)	\$	690,665,415	
REDEMPTIONS & PREPAYMENTS	\$	853,164	
MATURITIES	\$	10,029,376,000	
MORTGAGE PRINCIPAL PAYMENTS	\$	21,857,530	
SALES	\$	1,869,071,204	