

SECURITIES TRANSACTION SUMMARY  
SUMMARY TO THE MONTHLY REPORT  
SETTLEMENTS FOR THE PERIOD 7/01/07 THRU 7/31/07

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR JULY 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 \$96.2 BILLION ON JULY 31, 2007.

LONG-TERM (OVER 12 MONTHS)	AMOUNT	AVG. YIELD
INDUSTRIAL BONDS	\$ 40,000,000	6.44%
UNITED STATES GOV. AGENCIES	\$ 50,000,000	7.10%
UNITED STATES TREASURY	<u>\$ 150,000,000</u>	5.14%
SUB-TOTAL	\$ 240,000,000	
SHORT-TERM (12 MONTHS & UNDER)		
CERTIFICATES OF DEPOSIT	\$ 3,703,848,000	5.30%
COMMERCIAL PAPER-DISCOUNT BASED	\$ 3,725,122,000	5.30%
COMMERCIAL PAPER-INTEREST BASED	\$ 1,267,216,000	5.28%
UNITED STATES GOV. AGENCIES	\$ 544,096,000	5.19%
UNITED STATES TREASURY	<u>\$ 642,000,000</u>	4.95%
SUB-TOTAL	\$ 9,882,282,000	
HEDGE FUNDS	\$ 235,000,000	
PRIVATE EQUITY	\$ 60,166,697	
REAL ESTATE	\$ 38,064,060	
PUT OPTIONS (LONG)	\$ 10,830,000	
EQUITIES (FOREIGN)	\$ 542,427,168	
EQUITIES (U.S.)	<u>\$ 423,343,610</u>	1.68%
TOTAL PURCHASES	\$ 11,432,113,535	

FOREIGN CURRENCY PURCHASES (IN \$)	\$	236,222,076
REDEMPTIONS & PREPAYMENTS	\$	1,643,008
MATURITIES	\$	8,775,724,000
MORTGAGE PRINCIPAL PAYMENTS	\$	24,763,202
SALES	\$	2,347,908,676