

SECURITIES TRANSACTION SUMMARY
SUMMARY TO THE MONTHLY REPORT
SETTLEMENTS FOR THE PERIOD 3/01/06 THRU 3/31/06

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY
REPORTED FOR
MARCH 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 \$87.7 BILLION ON MARCH 31, 2006.

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

GAS & ELECTRIC BONDS	\$	66,000,000	6.11%
FOREIGN GOV. OBLIGATIONS	\$	133,465,953	4.30%
INDUSTRIAL BONDS	\$	10,000,000	6.67%
UNITED STATES TREASURY	\$	30,000,000	4.69%

SUB-TOTAL \$ 239,465,953

SHORT-TERM (12 MONTHS & UNDER)

CERTIFICATES OF DEPOSIT	\$	3,882,500,000	4.74%
COMMERCIAL PAPER-DISCOUNT BASED	\$	2,314,935,000	4.66%
COMMERCIAL PAPER-INTEREST BASED	\$	1,342,448,000	4.66%
UNITED STATES GOV. AGENCIES	\$	991,919,000	4.84%
UNITED STATES TREASURY	\$	1,266,675,000	4.70%

SUB-TOTAL \$ 9,798,477,000

LIMITED PARTNERSHIPS	\$	20,039,883	
MORTGAGES	\$	289,999,999	
REAL ESTATE	\$	639,689	
EQUITIES (FOREIGN)	\$	661,009,781	
EQUITIES (U.S.)	\$	416,484,242	1.72%

TOTAL PURCHASES \$ 11,426,116,547

FOREIGN CURRENCY PURCHASES (IN \$)	\$	489,343,761
REDEMPTIONS & PREPAYMENTS	\$	1,017,720
MATURITIES	\$	9,055,389,000
MORTGAGE PRINCIPAL PAYMENTS	\$	14,759,710
SALES	\$	2,554,418,133