



State of New Jersey
 DEPARTMENT OF THE TREASURY
 DIVISION OF INVESTMENT
 PO Box 290
 TRENTON NJ 08625-0290

SECURITIES TRANSACTION SUMMARY
 SUMMARY TO THE MONTHLY REPORT
 SETTLEMENTS FOR THE PERIOD 11/01/06 THRU 11/30/06

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR NOVEMBER 30, 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 \$92 BILLION ON NOVEMBER 30, 2006.

LONG-TERM (OVER 12 MONTHS)	AMOUNT	AVG. YIELD
GAS & ELECTRIC BONDS	\$ 45,000,000	6.06%
INDUSTRIAL BONDS	\$ 80,000,000	6.05%
UNITED STATES TREASURY	\$ 106,000,000	2.88%
SUB-TOTAL	\$ 231,000,000	
SHORT-TERM (12 MONTHS & UNDER)		
CERTIFICATES OF DEPOSIT	\$ 1,696,900,000	5.29%
COMMERCIAL PAPER-DISCOUNT BASED	\$ 3,146,252,000	5.28%
COMMERCIAL PAPER-INTEREST BASED	\$ 1,648,920,000	5.26%
UNITED STATES GOV. AGENCIES	\$ 1,027,052,000	5.20%
UNITED STATES TREASURY	\$ 2,586,894,000	5.09%
SUB-TOTAL	\$ 10,106,018,000	
HEDGE FUNDS	\$ 185,000,000	
LIMITED PARTNERSHIPS	\$ 76,957,061	
MORTGAGES	\$ 358,887,953	
PUT OPTIONS (LONG)	\$ 511,600	
REAL ESTATE	\$ 12,308,455	
EQUITIES (FOREIGN)	\$ 546,112,997	
EQUITIES (U.S.)	\$ 292,486,170	1.64%
TOTAL PURCHASES	\$ 11,809,282,236	

FOREIGN CURRENCY PURCHASES (IN \$)	\$	430,024,958
REDEMPTIONS & PREPAYMENTS	\$	803,474
MATURITIES	\$	9,364,885,000
MORTGAGE PRINCIPAL PAYMENTS	\$	20,589,313
SALES	\$	1,931,492,394