

Division of Investment

Report of Securities Transactions

Report Number: 718

for the Month of: April 2006

SECURITIES TRANSACTION SUMMARY
SUMMARY TO THE MONTHLY REPORT
SETTLEMENTS FOR THE PERIOD 4/01/06 THRU 4/30/06

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY
REPORTED FOR
APRIL 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 \$90.4 BILLION ON APRIL 30, 2006.

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

FOREIGN GOV. OBLIGATIONS	\$	29,776,433	4.22%
GAS & ELECTRIC BONDS	\$	10,000,000	6.41%
INDUSTRIAL BONDS	\$	132,000,000	6.12%
TELEPHONE BONDS	\$	45,000,000	6.13%
UNITED STATES GOV. AGENCIES	\$	300,000,000	7.00%
UNITED STATES TREASURY	\$	422,000,000	4.95%

SUB-TOTAL \$ 938,776,433

SHORT-TERM (12 MONTHS & UNDER)

CERTIFICATES OF DEPOSIT	\$	2,936,800,000	4.91%
COMMERCIAL PAPER-DISCOUNT BASED	\$	3,552,510,000	4.87%
COMMERCIAL PAPER-INTEREST BASED	\$	2,283,595,000	4.81%
FINANCE CO--SENIOR DEBT	\$	100,000,000	5.21%
FOREIGN GOV. OBLIGATIONS	\$	18,683,820	6.81%
INDUSTRIAL BONDS	\$	59,750,000	4.94%
UNITED STATES GOV. AGENCIES	\$	1,427,428,000	4.94%

UNITED STATES TREASURY \$ 746,520,000 4.80%

SUB-TOTAL \$ 11,125,286,820

HEDGE FUNDS \$ 35,000,000

LIMITED PARTNERSHIPS \$ 16,012,836

MORTGAGES \$ 100,000,000

REAL ESTATE \$ 31,843,308

EQUITIES (FOREIGN) \$ 787,463,901

EQUITIES (U.S.) \$ 278,605,886 1.71%

TOTAL PURCHASES \$ 13,312,989,184

FOREIGN CURRENCY PURCHASES (IN \$) \$ 489,124,750

REDEMPTIONS & PREPAYMENTS \$ 446,073

MATURITIES \$ 8,341,497,000

MORTGAGE PRINCIPAL PAYMENTS \$ 25,628,452

SALES \$ 2,357,947,695