

SECURITIES TRANSACTION SUMMARY
SUMMARY TO THE MONTHLY REPORT
SETTLEMENTS FOR THE PERIOD 6/01/06 THRU 6/30/06

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY
REPORTED FOR
JUNE 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 \$87.9 BILLION ON JUNE 30, 2006.

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

GAS & ELECTRIC BONDS	\$	17,000,000	6.61%
INDUSTRIAL BONDS	\$	148,500,000	5.52%
TELEPHONE BONDS	\$	20,600,000	7.14%
UNITED STATES TREASURY	\$	394,000,000	5.16%

SUB-TOTAL \$ 580,100,000

SHORT-TERM (12 MONTHS & UNDER)

CERTIFICATES OF DEPOSIT	\$	3,472,824,000	5.22%
COMMERCIAL PAPER-DISCOUNT BASED	\$	4,694,449,000	5.14%
COMMERCIAL PAPER-INTEREST BASED	\$	2,185,473,000	5.08%
UNITED STATES GOV. AGENCIES	\$	65,851,000	5.30%
UNITED STATES TREASURY	\$	1,117,500,000	5.09%

SUB-TOTAL \$ 11,536,097,000

HEDGE FUNDS	\$	115,000,000	
LIMITED PARTNERSHIPS	\$	71,389,142	
MORTGAGES	\$	34,571,680	
REAL ESTATE	\$	40,898,419	
EQUITIES (FOREIGN)	\$	908,129,050	
EQUITIES (U.S.)	\$	708,057,695	1.79%

TOTAL PURCHASES \$ 13,994,242,986

FOREIGN CURRENCY PURCHASES (IN \$)	\$	1,296,799,029
REDEMPTIONS & PREPAYMENTS	\$	988,928
MATURITIES	\$	14,015,046,000
MORTGAGE PRINCIPAL PAYMENTS	\$	23,314,781
SALES	\$	1,798,048,828