

DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

APRIL 2011

Actual Allocation vs FY 2010 Investment Plan Target ⁽¹⁾
4/30/2011

	Actual Allocation %	Target %	Difference%	Allocation\$	1 month Performance%	FYTD Performance%
US Equity Total	26.84	18.00	8.84	20,046.44	2.94	37.40
US Small Cap Equity		1.00	-1.00			
Intl Developed Markets Equity	16.99	15.00	1.99	12,741.03	5.14	32.63
Intl Emerging Markets Equity	4.30	5.00	-0.70	3,212.98	3.27	32.90
Total Public Equity	48.13	39.00	9.13	36,000.45	3.73	35.09
US Fixed Income	22.30	30.25	-7.95	16,675.61	2.10	3.34
US High Yield	2.43	3.50	-1.07	1,810.99	1.09	19.72
Total Public Fixed Income	24.73	33.75	-9.02	18,486.60	1.99	4.70
Police & Fire Mortgage Program ⁽²⁾	1.56	N/A	1.56	1,162.56	0.44	4.48
Total Police & Fire Mortgage Program	1.56	N/A	1.56	1,162.56	0.44	4.48
Commodities and Other Real Assets ⁽³⁾	1.89	4.00	-2.11	1,414.30	3.26	40.00
TIPS	4.67	5.00	-0.33	3,486.78	3.09	6.26
Total Inflation Sensitive Assets	6.56	9.00	-2.44	4,901.08	3.23	14.20
Private Equity ⁽³⁾	6.51	5.50	1.01	4,862.46	0.56	10.58
Private Real Estate ⁽³⁾	3.37	3.00	0.37	2,513.60	0.49	9.48
Absolute Return/Hedge Funds ⁽⁴⁾	5.17	6.75	-1.58	3,858.75	0.22	11.67
Total Alternatives	15.04	15.25	-0.21	11,234.81	0.43	10.70
Cash ⁽⁵⁾	3.87	3.00	0.87	2,891.04	0.02	0.27
Total Pension Fund ⁽⁶⁾	100.00	100.00	0.00	74,676.54	2.51	18.55

⁽¹⁾ Figures are unaudited and are subject to change

⁽²⁾ Police & Fire Mortgage Program is not included in target asset allocation, assets are private mortgages that by law cannot be sold

⁽³⁾ Reflects the most recent market values available

⁽⁴⁾ Returns end date as of March 31, 2011

⁽⁵⁾ The cash aggregate comprises the four common fund cash accounts, in addition to the seven plan cash accounts

⁽⁶⁾ Individual asset class balances include the market value of derivatives, however performance of derivatives are only included in the Total Pension Fund

Totals may not add due to rounding

Pension Fund Performance Versus Benchmark ⁽¹⁾

	1 month 4/30/2011	FYTD 6/30/10 - 4/30/2011
Common Fund A (Domestic Equity) with Cash, Hedges, Miscellaneous	2.86	36.51
vs. S&P 1500 Composite		
Equity Only (Ex Cash)	2.93	35.48
Equity Only-Diversified Fund	2.94	37.40
Equity Only-Concentrated Fund	3.07	36.48
	2.67	39.66
Common Fund B (Domestic Fixed Income) with Cash, Hedges, Miscellaneous	2.09	4.74
vs. Barclays Long Govt/Credit Index	2.21	2.11
vs. Barclays Long Govt/Credit Index plus Barclay's US TIPS (weighted)	2.27	2.87
Corporate, Treasuries, Agencies	2.10	3.34
TIPS	3.09	6.26
Barclays US Infr-Linked Bond Index	2.57	6.60
High Yield	1.09	19.71
Barclays High Yield Index	1.55	16.20
Common Fund D (International Equity) with Cash, Hedges, Miscellaneous	4.61	31.08
vs. Custom International Equity Markets Index	4.70	34.31
Developed Markets Equity	5.13	32.63
Custom International Equity Developed Markets Index (ex Canada)	5.66	34.22
Emerging Markets Equity	3.26	32.90
Custom International Equity Emerging Markets Index	3.43	33.01
Common Fund E (Alternative Investments) with Cash, Hedges, Miscellaneous	0.72	13.11
Hedge Funds (March)	0.22	11.67
HFRI Fund of Funds Composite (March)	-0.14	6.95
Private Equity	0.56	10.58
Cambridge Associates (Data only available quarterly)	0.00	14.90
Real Estate	0.49	9.48
NCREIF(NPI) (Data only available quarterly)	0.00	12.31
Real Assets/Commodities	3.26	40.00
DIUBS TR Index	3.46	39.66
Mortgage-Backed Securities	0.40	3.23
vs. Barclays MBS	1.10	2.57
Police & Fire Mortgage Program	0.44	4.48
Cash Mgt. Fund ⁽²⁾		
vs. US Treasury Bills (3 month)	0.02	0.29
	0.02	0.15
Total Pension Fund	2.51	18.55
Total Fund Benchmark ⁽³⁾⁽⁴⁾	2.58	18.17

⁽¹⁾ Figures are unaudited and are subject to change

⁽²⁾ The cash aggregate comprises the seven plan cash accounts

⁽³⁾ Total Fund Benchmark includes MSCI All Country World ex US (Net) benchmark return of 4.89 for the month

⁽⁴⁾ Cambridge Associates & NCREIF (NPI) Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0%

Common Fund A (Domestic Equity)

4/30/2011

Portfolio Composition

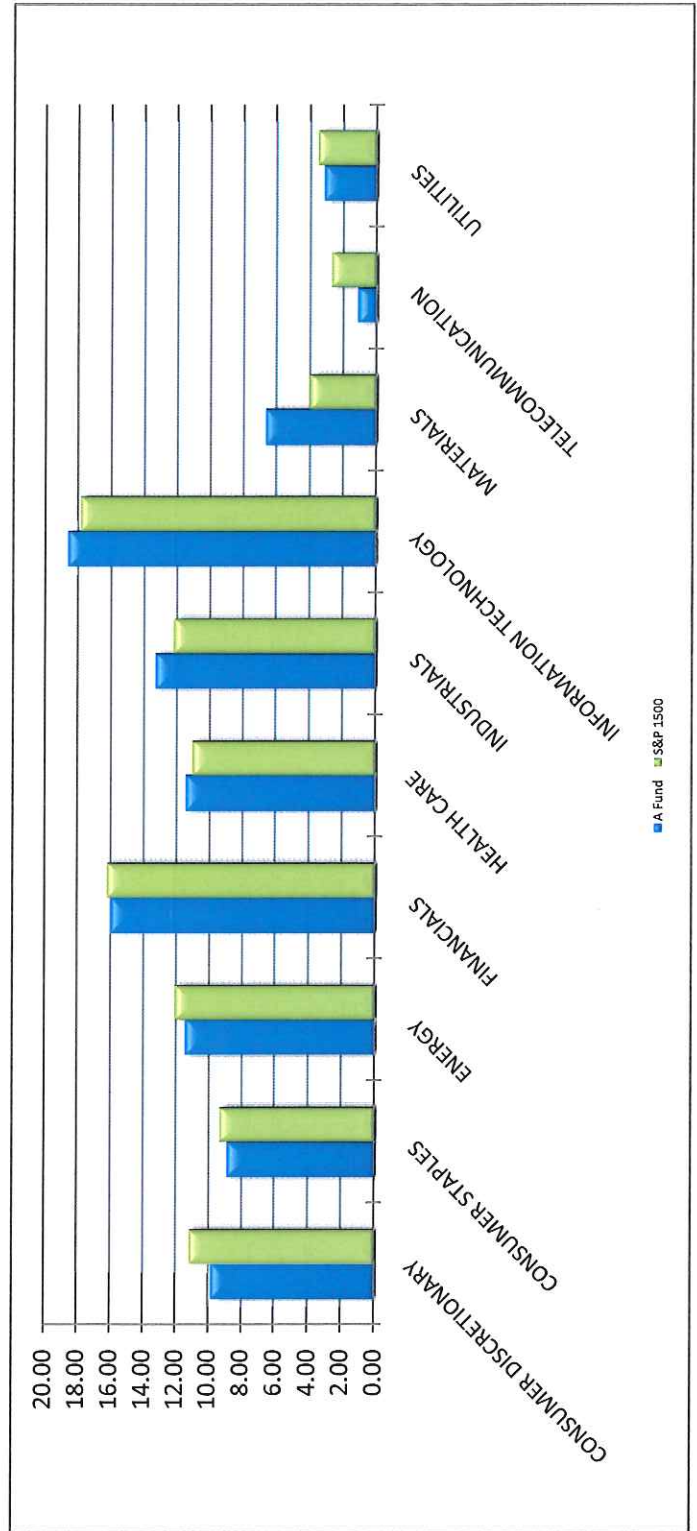
	Value	Percentage
Equity	\$20,046	99.2%
Cash Position	\$168	0.8%
Total	\$20,215	100.0%

Dollar amounts in millions

Top Holdings

Company	% of Portfolio
APPLE INC	3.32
EXXON MOBIL CORP	3.00
JPMORGAN CHASE & CO	1.94
MICROSOFTCORP	1.91
PFIZER INC	1.50
MERCK & CO. INC.	1.49
GENERAL ELECTRIC CO	1.42
ORACLE CORP	1.37
CONOCOPHILLIPS	1.26
INTL BUSINESS MACHINES CORP	1.20

Portfolio Sector Weightings



Common Fund B (Fixed Income High Grade) excluding TIPS, High Yield, and Bank Loan Funds
4/30/2011

	Portfolio	Benchmark	Difference
Total Return	2.09	2.21	-0.12
Quality Rating	A-1	AA-3	N/A
Coupon	5.77	6.02	-0.25
Yield	5.08	5.44	-0.36
Duration	9.84	12.67	-2.83
OAS	112.93	101.16	11.77
Convexity	0.71	1.26	-0.55
Maturity	15.87	23.12	-7.25

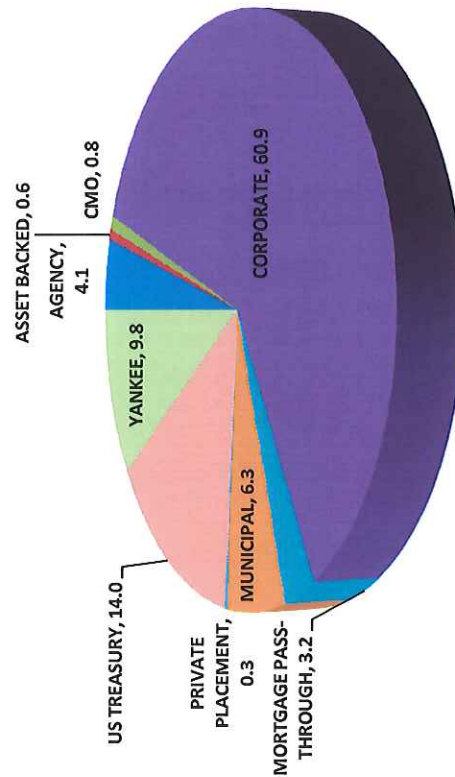
Maturities	Portfolio	Benchmark
0-5yr	7.73	1.52
5-10yr	28.81	0.85
10-15yr	17.11	13.17
15-20yr	13.64	17.43
20-25yr	10.70	13.55
25-30yr	20.20	51.99
>30yr	1.70	1.49
Unclassified	0.09	0.00

Ratings	Portfolio	Benchmark
Total	100.00	100.00
AAA	26.45	45.79
AA+ to AA	8.23	5.38
AA- to A	24.28	14.90
A- to BBB	31.51	26.39
BBB- to BB	5.74	7.24
Less than BB	0.31	0.17
Unclassified	3.38	0.13

Benchmark: Barclays US Long Gov/Credit

	Issuer Name	Market Value [%]
US/T	UNITED STATES TREAS BDS	10.57
US/S	STRIPS	3.42
FHLMC	FEDERAL HOME LN MTG CORP	3.14
VZ	VERIZON COMMUNICATIONS INC	1.79
GE	GENERAL ELEC CAP CORP	1.52
T	AT&T INC	1.46
QHEL	HYDRO QUEBEC	1.27
AID ISRAEL	ISRAEL ST	1.26
TVA	TENNESSEE VALLEY AUTHORITY	1.19
UPS	UNITED PARCEL SERVICE	1.10

Sectors By %



Common Fund D (International Equity)
4/30/2011

Portfolio Composition

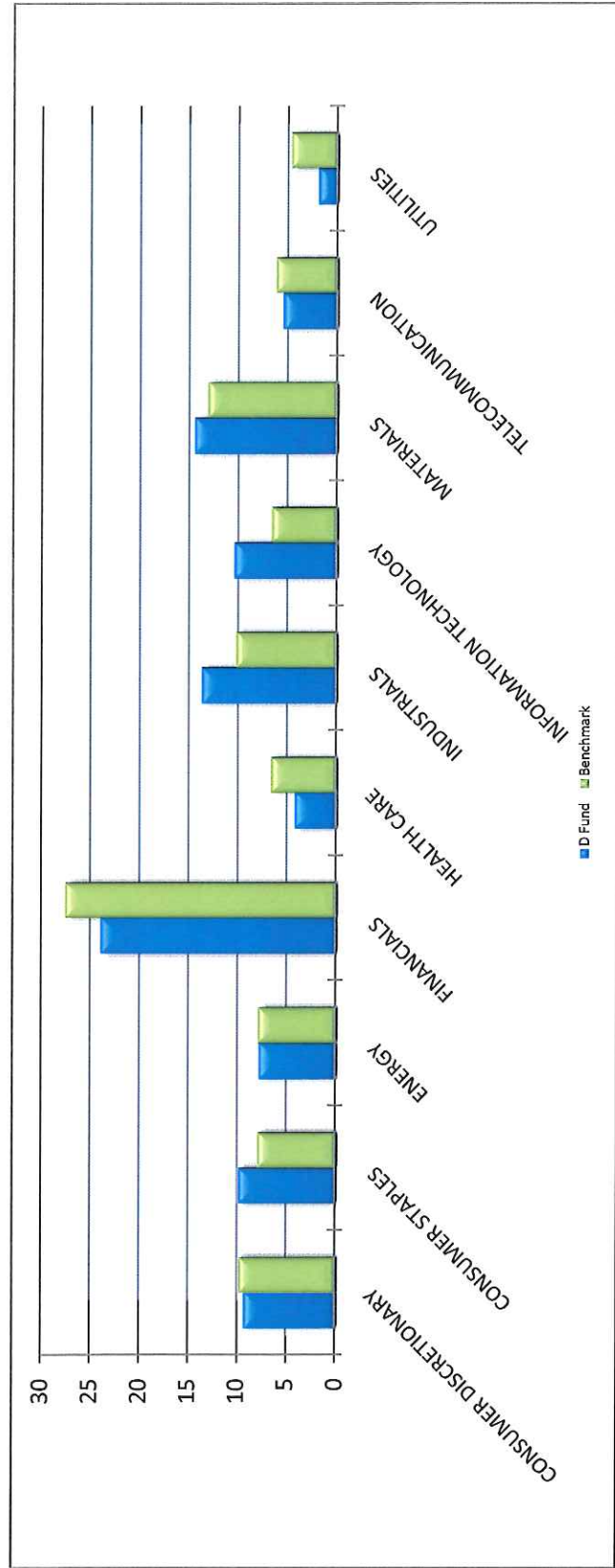
	Value	Percentage
Equity	\$15,842	98.5%
Cash Position	\$234	1.5%
Total	\$16,077	100.0%

Dollar amounts in millions

Top Holdings

Company	% of Portfolio
ISHARES MSCI EMERGING MARKETS	4.60
HSBC HLDGS	2.26
VANGUARD ETF EMERGING MARKETS	2.20
SAP AG	2.05
BHP BILLITON PLC	1.33
VODAFONE GROUP PLC	1.18
ROCHE HOLDINGS AG	1.17
MITSUBISHI UFJ FINANCIAL GRO	1.10
GIVAUDAN AG	1.06
ADECCO SA REG	1.02

Portfolio Sector Weightings



Common Fund D (International Equity)
04/30/2011

Exposure By Country

	Equity	% Equity	Custom International Index	Hedge	Net Foreign Currency Exposure	Equity	% Equity	Custom International Index	Hedge	Net Foreign Currency Exposure
Developed Markets:										
Australia	934.1	5.9%	6.7%		934.1					
Austria	153.1	1.0%	0.2%		153.1					
Belgium	95.8	0.6%	0.7%		95.8					
Canada	1371.8	8.7%	9.0%		1371.8					
Denmark	137.9	0.9%	0.7%		137.9					
Finland	304.6	1.9%	0.6%		304.6					
France	1251.0	7.9%	6.1%		1251.0					
Germany	920.2	5.8%	6.0%		920.2					
Greece	26.6	0.2%	0.2%		26.6					
Hong Kong	411.6	2.6%	2.0%		411.6					
Ireland			0.2%		0.0					
Israel	19.9	0.1%	0.5%		19.9					
Italy	187.1	1.2%	1.7%		187.1					
Japan	2394.9	15.2%	14.2%	1340.8	1054.1					
Netherlands	152.1	1.0%	2.0%		152.1					
New Zealand			0.1%		0.0					
Norway	117.9	0.7%	0.6%		117.9					
Portugal	204.5	1.3%	0.2%		204.5					
Singapore	270.1	1.7%	1.3%		270.1					
Spain	162.5	1.0%	2.8%		162.5					
Sweden	703.4	4.5%	2.0%		703.4					
Switzerland	851.2	5.4%	4.0%		851.2					
United Kingdom	2056.6	13.0%	14.4%		2056.6					
Euro Currency				186.9	-186.9					
Emerging Markets:										
EM - Global										
EM - Europe/Middle East/Africa										
Czech Republic										
Egypt										
Hungary										
Jordan										
Lebanon										
Morocco										
Poland										
Russia										
South Africa										
Turkey										
Ukraine										
EM - Latam										
Argentina										
Brazil										
Chile										
Colombia										
Mexico										
Panama										
Peru										
EM - Asia ex Japan										
China										
India										
Indonesia										
Kazakhstan										
Korea										
Malaysia										
Pakistan										
Philippines										
Taiwan										
Thailand										

(US Dollar Amounts in Millions)
Country classification's include certain company reclassifications based on country of risk

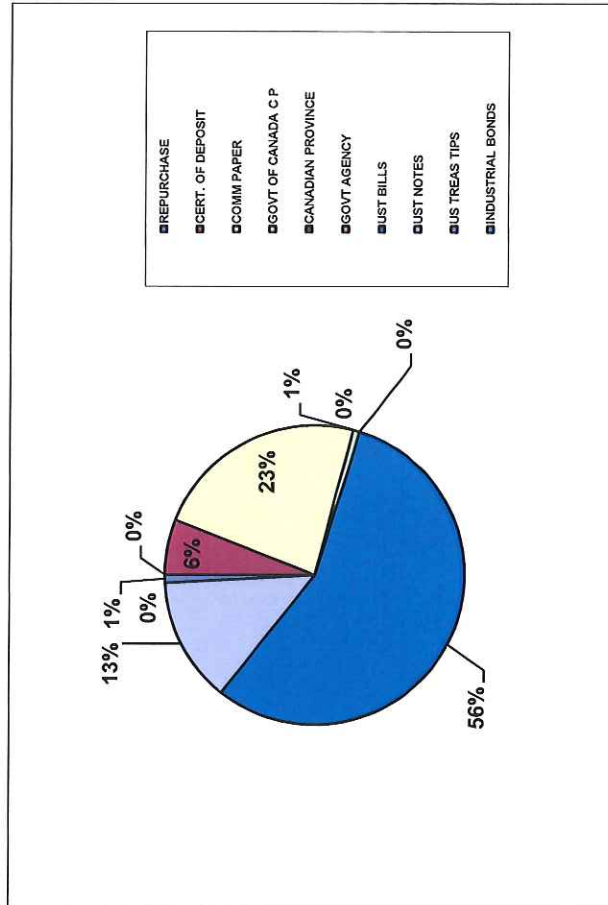
Cash Management Fund 4/30/2011

PARTICIPATION

	VALUE	PERCENTAGE
STATE	\$9,584	72.04%
NON-STATE	\$3,720	27.96%
TOTAL*	\$13,304	100.00%
Dollar amounts in millions		

PORTFOLIO ANNUALIZED INTEREST RATES

	STATE	NON-STATE	AVG.DAYS
4/30/2011	0.25%	0.15%	86



	Percentage	April 30, 2011
REPURCHASE	0.00%	\$0
CERT. OF DEPOSIT	5.99%	\$790,000,000
COMIM PAPER	23.04%	\$3,039,650,000
GOVT OF CANADA C P	0.76%	\$100,000,000
CANADIAN PROVINCE	0.00%	\$0
GOVT AGENCY	0.00%	\$0
UST BILLS	55.84%	\$7,367,481,000
UST NOTES	13.51%	\$1,782,390,000
US TREAS TIPS	0.00%	\$0
INDUSTRIAL BONDS	0.86%	\$113,800,000
TOTALS*	100.00%	\$13,193,321,000

Total US Treas/Agency 69.35%

* Totals do not match exactly due to daily cash balances in Fund

COMMON PENSION FUND B
Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations
4/1/11 through 4/30/11

Cusip	Company Name	Par Value	\$ Amount Purchased
931142DD2	WAL MART STORES INC 04/21 FIXED 4.25	60,000,000	59,609,400
25156PAP8	DEUTSCHE TELEKOM INT FIN 4/16 FIXED 3.125	45,000,000	44,954,550
35671DAS4	FREEPORT MCMORAN COPPER + GOLD SR NT 17/04/01 8.375	19,000,000	21,032,701
302182AF7	EXPRESS SCRIPTS INC 05/16 FIXED 3.125	20,000,000	19,919,400
30161NAD3	EXELON CORP SR NT	5,000,000	5,333,625
611662BM8	MONSANTO CO 04/16 FIXED 2.75	5,000,000	4,989,350
592125AM0	MET GOVT NASHVILLE + DAVIDSON METFAC 07/43 FIXED 6.731	3,000,000	2,999,568

HIGH YIELD

Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations
4/1/11 through 4/30/11

Cusip	Company Name	Par Value	\$ Amount Purchased
001031AG8	AEP INDUSTRIES INC 04/19 FIXED 8.25	600,000	604,813
00339KAA5	ABITIBIBOWATER INC 10/18 FIXED 10.25	250,000	291,699
00439TAE7	ACCURIDE CORP 08/18 FIXED 9.5	205,000	234,845
00826KAD9	AFFINITY GROUP INC 12/16 FIXED 11.5	250,000	276,983
019736AC1	ALLISON TRANSMISSION INC 05/19 FIXED 4.125 144A	955,000	959,275
02932XAA4	AMERICAN ROCK SALT CO 05/18 FIXED 8.25	750,000	750,000
03852UAA4	ARAMARK HOLDINGS CORP 5/16 FIXED 8.625	2,600,000	2,580,750
09664PAA0	BOART LONGYEAR MANAGEMENT 04/21 FIXED 7.00	120,000	124,133
09747GAB9	BOISE PAPER HDG/CO ISSR 04/20 FIXED 8	50,000	54,528
109178AE3	BRIGHTSTAR CORP 12/16 FIXED 9.5	350,000	350,425
109478AA5	BRIGHTSTAR CORP 12/16 FIXED 9.5	100,000	109,788
115736AD2	BROWN SHOE CO INC 05/19 FIXED 7.125	455,000	451,583
120111BL2	BUILDING MATERIALS CORP 5/21 FIXED 6.75	775,000	768,072
121579AF3	BURLINGTON COAT FACTORY 02/19 FIXED 10 144A	50,000	51,403
1248EPAS2	CCO HLDGS LLC/CAP CORP 01/19 FIXED 7	75,000	79,646
12502CAS0	CCH II LLC/CCH II CAPITA 11/16 FIXED 13.5	500,000	619,438
12513NAC8	CDW LLC/CDW FINANCE 04/19 FIXED 8.5	800,000	808,676
12543DAF7	CHS CMNTY HEALTH SYS INC 07/15 FIXED 8.875	575,000	587,366
12545DAA6	CHC HELICOPTER SA 10/20 FIXED 9.25	225,000	232,030
125581FU7	CIT GROUP INC NEW 05/14 FIXED 7.0	200,000	204,428
128690AA2	CALCIPAR SA 05/18 FIXED 6.875	225,000	225,000
131477AD3	CALUMET SPECIALITY PROD 05/19 FIXED 9.375	285,000	285,000
15089QAB0	CELANESE US HOLDINGS LLC 10/18 FIXED 6.625	225,000	233,198
151290BD4	CEMEX SAB DE CV 09/15 FLT	150,000	149,460
15671BAE1	CENVEO CORP 02/18 FIXED 8.875	200,000	206,487
16524RAA1	CHESAPEAKE MIDSTREAM PT 04/21 FIXED 5.875	100,000	100,000
171871AN6	CINCINNATI BELL INC 10/20 FIXED 8.375	55,000	54,660
189909AC8	CMA CGM 04/17 FIXED 8.5	225,000	225,000
202608AK1	COMMERCIAL VEHICLE GROUP 04/19 FIXED 7.875	245,000	245,000
20367QAA5	COMMUNITY CHOICE FINANCI 05/19 FIXED 10.75	1,625,000	1,640,938
231082AB4	CUMULUS MEDIA INC 05/19 FIXED 7.75	475,000	475,000
24804WAA5	DEMATIC SAS 05/16 FIXED 8.75	200,000	200,000
25456NAA3	DIRECTBUY HOLDINGS INC 02/17 FIXED 12	125,000	69,500
26816LAT9	DYNEGY HLDGS INC SR NT	400,000	354,285
292680AC9	ENERGY FUTURE HLDGS CORP SR NT	100,000	94,295
292757AA9	ENERGYSOLUTIONS INC/LLC 08/18 FIXED 10.75 SER 144A	1,725,000	1,923,602
30250KAA7	FGI HOLDING CO INC 10/15 FIXED 11.25	61,172	61,172
31430YAA8	FELCOR ESCROW HOLDINGS 06/19 FIXED 6.75	100,000	100,000
319963AP9	FIRST DATA CORP SR NT	125,000	129,607
319963AT1	FIRST DATA CORPORATION 09/15 FIXED 10.55	9,758	9,758
319963BA1	FIRST DATA CORPORATION 01/21 FIXED 12.625	250,000	286,332
345370CA6	FORD MOTOR COMPANY 07/31 FIXED 7.45	175,000	198,855
345397VT7	FORD MOTOR CREDIT CO LLC 05/18 FIXED 5	1,425,000	1,425,000
364760AK4	GAP INC/THE 04/21 FIXED 5.95	200,000	199,300
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01	1,746	100,596
37045V118	GENERAL MOTORS CO WTS CALL EXP 10JUL16	1,587	64,670
37045V126	GENERAL MOTORS CO WTS CALL EXP 10JUL19	1,587	49,484
37932JAC7	GLOBAL CROSSING LTD 09/15 FIXED 12	1,550,000	1,833,000
412690AA7	HARLAND CLARKE HLDGS CORP SR NT	500,000	457,479
449505AA4	IFM US COLONIAL PIPELINE 05/21 FIXED 6.45	125,000	124,931
45031TAR5	ITC DELTACOM INC 04/16 FIXED 10.5	775,000	864,093
45072PAC6	IASIS HEALTHCARE CAP CRP 05/19 FIXED 8.375	3,300,000	3,292,320
45169UAA3	IGATE CORP 05/16 FIXED 9 144A	1,115,000	1,115,969
458204AF1	INTELSAT BERMUDA LTD SR PIK NT 144A	200,000	220,269

HIGH YIELD

Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations
4/1/11 through 4/30/11

Cusip	Company Name	Par Value	\$ Amount Purchased
458204AH7	INTELSAT BERMUDA LTD 02/17 FIXED 11.25	950,000	1,047,078
46262EAC9	IPAYMENT HOLDINGS INC 05/18 FIXED 10.25	1,175,000	1,175,000
46263PAA7	IPAYMENT INVS L P SR NT 144A	1,850,000	1,870,813
46263YAA8	IPAYMENT HOLDINGS INC 11/18 FIXED 15	1,700,000	1,700,000
489399AB1	KENNEDY WILSON INC 04/19 FIXED 8.75	50,000	50,835
536022AC0	LINN ENERGY LLC/FINN CORP 04/20 FIXED 8.625	2,395,000	2,452,128
549463AE7	LUCENT TECHNOLOGIES INC DEB	350,000	314,097
55342UAA2	MPT OPER PARTNERSP/FINL 05/21 FIXED 6.875	425,000	425,000
57161AAC6	MARQUETTE TRANSN CO LLC 01/17 FIXED 10.875	1,975,000	2,028,446
575384AF9	MASONITE INTERNATIONAL C 04/21 FIXED 8.25	175,000	175,000
60458PAA3	MIRABELA NICKEL LTD 04/18 FIXED 8.75	125,000	125,000
60877UAU1	MOMENTIVE PERFORMANCE 01/21 FIXED 9 144A	200,000	220,850
629377BJ0	NRG ENERGY INC 09/20 FIXED 8.25	1,225,000	1,262,881
63938NAA2	NAVIOS SA LOGIST/FIN US 04/19 FIXED 9.25	125,000	125,000
651715AD6	NEWPAGE CORP SR SECD NT	400,000	255,017
656559BP5	NORTEK INC 04/21 FIXED 8.5	115,000	115,000
67000XAL0	NOVELIS INC 12/17 FIXED 8.375	1,275,000	1,315,431
67000XAM8	NOVELIS INC 12/20 FIXED 8.75	900,000	925,375
676253AC1	OFFSHORE GROUP INVST TLD 08/15 FIXED 11.5	775,000	764,355
683797AA2	OPPENHEIMER HOLDINGS INC 04/18 FIXED 8.75 SER 144A	1,850,000	1,851,688
707882AC0	PENN VIRGINIA CORP 04/19 FIXED 7.25	275,000	275,000
714264AA6	PERNOD RICARD SA 4/21 FIXED 5.75	225,000	222,896
716016AC4	PETCO ANIMAL SUPPLIES IN 12/18 FIXED 9.25	250,000	279,490
725143AA9	PITTSBURGH GLASS WORKS L 04/16 FIXED 8.5	50,000	50,000
726505AK6	PLAINS EXPLORATION + PRO 05/21 FIXED 6.625	250,000	254,735
74308TAA8	PRODUCTION RES GROUP 05/19 FIXED 8.875	300,000	300,000
74347AAA2	PROQUEST LLC/PROQUEST 10/18 FIXED 9	1,300,000	1,366,300
750438AD5	RADIOSHACK CORP 05/19 FIXED 6.75 SER 144A	450,000	450,781
758753AD9	REGAL CINEMAS CORP 07/19 FIXED 8.625	425,000	470,430
759479AA6	RELIANCE INTERMEDIATE HO 12/19 FIXED 9.5	220,000	252,154
767754BM5	RITE AID CORP SR NT 15/03/01 8.625	200,000	185,343
767754BQ6	RITE AID CORP SR NT	75,000	71,027
767754BT0	RITE AID CORP SR NT	75,000	69,530
767754BZ6	RITE AID CORP 10/19 FIXED 10.25	75,000	83,276
778669AE1	ROTECH HEALTHCARE INC 10/15 FIXED 10.75	1,600,000	1,780,600
78412FAJ3	SESI LLC 05/19 FIXED 6.375	200,000	200,000
800907AQ0	SANMINA SCI CORP 05/19 FIXED 7.0	625,000	625,000
803071AA7	SAPPI PAPIER HOLDING GMBH 04/21 FIXED 6.625	200,000	200,000
823777AF4	SHERIDAN GROUP INC/THE 04/14 FIXED 12.5 144A	1,050,000	987,000
829259AG5	SINCLAIR TELEVISION GROU 10/18 FIXED 8.375	200,000	205,841
830146AA4	SIZZLING PLATTER LLC 04/16 FIXED 12.25	375,000	361,609
84762LAF2	SPECTRUM BRANDS INC 06/18 FIXED 9.5	500,000	569,646
848239AA7	SPENCER SPIRIT HLDG/GIFT 05/17 FIXED 11	125,000	125,000
852060AD4	SPRINT CAPITAL CORP 11/28 FIXED 6.875	175,000	174,289
85224CAB0	SQUARETWO FINANCIAL CORP 04/17 FIXED 11.625	1,400,000	1,382,677
85749P9B9	STATE STR INSTL LIQUID RESVS	18,716,742	18,716,742
860370AL9	STEWART ENTERPRISES 04/19 FIXED 6.5	100,000	100,000
87311XAB4	TW TELECOM HOLDINGS INC 03/18 FIXED 8	315,000	344,916
882330AF0	TEXAS COMP ELEC HOLD LLC 11/15 FIXED 10.25	450,000	320,379
882330AM5	TEXAS COMPETITIVE /TCEH 10/20 FIXED 11.5 SER 144A	250,000	248,238
88633PAB0	TICKETMASTER ENTERTAIN 08/16 FIXED 10.75	100,000	111,598
893342AC9	TRANS UNION LLC 06/18 FIXED 11.375	625,000	660,170
914906AM4	UNIVISION COMMUNICATIONS 05/19 FIXED 6.875	775,000	776,094
91879QAJ8	VAIL RESORTS INC 05/19 FIXED 6.5	150,000	150,000

HIGH YIELD

Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations
4/1/11 through 4/30/11

Cusip	Company Name	Par Value	\$ Amount Purchased
92839UAE7	VISTEON CORP 04/19 FIXED 6.75	100,000	99,125
92933BAB0	WMG ACQUISITION CORP 06/16 FIXED 9.5	100,000	109,338
95058TAB3	WENDYS ARBYS RESTAURANT LLC 07/16 FIXED 10	400,000	450,050
975731AA8	WINSWAY COKING COAL HOLD 04/16 FIXED 8.5	475,000	475,000

OTHER FUNDS

Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations
4/1/11 through 4/30/11

PURCHASES: CASH MANAGEMENT FUND

Cusip	Company Name	Shares Purchased	\$ Amount Purchased
68323KSG	ONTARIO PROVINCE DISC CP	48,000,000	47,997,467
74800KTE	QUEBEC PROVINCE DISC CP	45,000,000	44,989,500
68323KSJ	ONTARIO PROVINCE DISC CP	7,000,000	6,999,594

PURCHASES: DCP - FIXED INCOME

19416QDT	COLGATE-PALMOLIVE CORP NOTES	4,000,000	3,994,160
----------	------------------------------	-----------	-----------

Alternative Investments as of April 30, 2011

Provided To: New Jersey Common Pension Fund E - Private Equity Portfolio **Provided From:** The PrivateEdge Group

Presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

A			B		C		=(B+C)		=(B+C)/A	
SIC Presentation Date	Inception Date	Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value ³	Total Distributed ²	Total Value	Total Value Multiple		
Private Equity										
Co-Investments										
Nov-07	Nov-07	500,000,000	200,801,375	298,987,037	210,555,904	300,978	210,859,881	1.05		
Oct-05	Nov-07	200,000,000	84,134,365	115,865,635	87,033,299	51,062	87,084,360	1.04		
Nov-07	Nov-07	200,000,000	96,659,210	3,340,790	92,752,148	249,916	93,002,064	0.96		
			20,007,600	179,780,612	30,773,457	0	30,773,457	1.54		
Distressed Debt										
Jul-06	Aug-06	1,010,000,000	823,276,454	322,142,735	560,266,328	451,932,866	1,012,199,194	1.23		
Apr-07	May-07	30,000,000	26,263,722	0	20,495,670	8,768,906	29,264,576	1.11		
Oct-05	Nov-05	200,000,000	200,529,783	0	38,770,256	228,634,003	269,404,259	1.32		
Dec-05	Feb-06	40,000,000	43,039,397	6,952,708	35,783,078	13,600,211	26,984,878	1.35		
Jun-06	Jun-06	80,000,000	115,684,147	8,982,055	81,417,396	68,412,428	49,383,289	1.15		
Mar-11	TBD	100,000,000	0	100,000,000	0	0	149,829,824	1.30		
May-08	May-08	100,000,000	38,500,000	61,500,000	34,923,598	7,594,062	42,517,660	1.10		
Apr-07	May-07	25,000,000	11,656,028	20,300,968	8,780,108	7,341,592	16,121,700	1.38		
Apr-07	Jun-07	100,000,000	86,360,208	18,000,105	58,408,752	8,253,466	66,662,218	0.77		
Jun-06	May-07	75,000,000	56,806,238	22,042,316	61,503,465	4,894,655	66,398,120	1.17		
Nov-07	Dec-07	100,000,000	111,000,000	34,700,000	103,666,780	45,700,000	149,366,780	1.35		
Dec-05	Feb-06	40,000,000	55,032,000	8,040,000	53,073,952	26,672,000	79,745,952	1.45		
Oct-07	Oct-07	100,000,000	58,384,931	41,644,593	59,897,536	10,632,392	70,529,928	1.21		
Domestic Midmarket Buyout										
Mar-07	May-07	1,920,000,000	1,253,515,745	810,030,971	1,110,500,215	295,020,971	1,405,521,186	1.12		
Jun-06	Jun-06	100,000,000	67,510,110	35,686,182	79,029,605	3,644,250	82,673,855	1.22		
Jun-06	Jun-06	50,000,000	50,339,690	3,119,708	27,299,567	6,616,177	33,915,744	0.67		
Nov-05	Dec-05	75,000,000	63,468,681	6,531,318	58,399,859	5,166,801	63,566,660	1.00		
Nov-05	Dec-05	50,000,000	48,156,437	6,165,841	33,972,949	24,958,004	58,930,953	1.22		
Jul-08	Jul-08	150,000,000	72,499,057	115,032,849	51,300,670	37,531,998	88,862,568	1.23		
Jul-08	Jul-08	200,000,000	48,994,232	151,826,543	39,846,485	2,337,189	42,183,674	0.86		
May-06	Jul-06	100,000,000	88,437,259	11,562,701	76,940,353	12,873,341	89,813,694	1.02		
May-07	May-07	100,000,000	95,630,816	49,299,095	46,999,866	17,837,941	64,837,807	0.99		
Jun-05	Jun-05	75,000,000	78,389,056	6,076,871	84,480,965	21,366,161	105,846,146	1.33		
Sep-07	Sep-07	250,000,000	185,198,823	107,212,507	130,635,773	43,123,389	173,759,162	0.94		
Jul-06	Oct-07	100,000,000	88,200,213	11,796,787	91,995,544	24,768,514	116,764,058	1.32		
Nov-08	Dec-08	100,000,000	38,024,405	70,705,229	24,835,756	8,821,540	33,657,296	0.89		
Jun-05	Aug-05	50,000,000	43,015,876	6,737,401	41,314,223	13,911,940	55,226,063	1.28		
Dec-07	Dec-07	100,000,000	1,022,328	48,977,672	1,022,328	0	1,022,328	1.00		
Feb-07	Feb-07	100,000,000	39,316,201	61,846,252	32,343,868	7,480,333	39,824,201	1.01		
May-07	Jul-07	100,000,000	75,412,200	28,972,881	82,120,427	6,770,071	88,890,498	1.18		
Sep-08	Oct-08	100,000,000	76,187,171	22,886,506	85,043,431	46,624,407	131,667,838	1.68		
			36,810,720	63,189,280	32,988,847	0	32,988,847	0.90		
Emerging Managers										
Jan-07	Apr-07	400,000,000	216,272,283	318,549,946	172,861,643	41,012,933	213,874,576	0.99		
Jun-08	Sep-08	200,000,000	132,080,155	202,742,074	98,284,516	39,009,832	137,294,348	1.04		
Jan-07	May-07	100,000,000	32,684,287	67,315,713	27,832,345	319,817	28,252,162	0.86		
			51,507,841	48,482,159	46,644,782	1,583,284	48,328,066	0.94		
International										
Mar-08	May-08	1,275,656,700	693,301,973	732,784,910	605,285,030	90,418,084	695,703,114	1.00		
Aug-05	Feb-06	157,650,022	82,153,421	91,730,864	55,553,943	20,568,336	76,122,279	1.22		
Jul-07	Jul-07	200,000,000	156,238,864	45,049,075	121,946,094	5,471,670	127,417,764	0.82		
Nov-07	Jan-08	218,006,678	83,481,485	125,266,872	82,199,633	3,165,941	85,365,574	1.02		
Nov-05	Apr-07	100,000,000	48,654,242	58,006,234	35,869,012	16,429,633	52,318,645	1.08		
Aug-05	Aug-05	200,000,000	94,446,873	139,680,005	86,939,153	9,755,051	96,694,204	1.02		
Mar-08	Mar-08	200,000,000	155,436,292	95,295,121	130,720,380	13,870,382	144,590,762	0.93		
			92,890,796	177,776,739	92,036,815	21,157,071	113,193,886	1.22		
Large Buyout										
Jul-05	Nov-05	1,835,750,000	1,473,729,170	471,017,847	1,261,311,597	301,700,004	1,563,011,601	1.06		
Jul-05	Oct-05	100,000,000	126,007,600	13,028,771	104,346,060	48,488,512	152,836,572	1.21		
			93,792,383	11,167,237	82,882,339	6,594,855	89,477,194	0.95		

Alternative Investments as of April 30, 2011

Provided To: New Jersey Common Pension Fund E - Private Equity Portfolio Provided From: The PrivateEdge Group

Presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

SIC Presentation Date	Inception Date	Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value ³	Total Distributed ²	Total Value	Total Value Multiple	=(B+C)	=(B+C)/A
Heliman & Friedman Capital Partners VI	Dec-06	100,000,000	86,993,302	12,841,560	87,194,138	13,955,419	101,149,557	1.16		
Madison Dearborn Capital Partners V, LP	Mar-06	125,000,000	112,587,867	12,336,175	86,019,656	16,143,022	102,162,678	0.91		
Silver Lake Partners III, LP	Jan-07	100,000,000	58,524,046	47,790,024	52,614,968	17,121,890	69,736,858	1.19		
Thomas H. Lee Equity Partners Fund VI	Apr-07	75,000,000	51,398,912	26,910,038	47,662,660	2,999,717	50,662,377	0.99		
TPG Partners V, L.P.	Mar-06	250,000,000	246,661,818	41,308,396	144,452,431	60,666,997	205,119,428	0.83		
TPG Partners VI, L.P.	May-08	360,000,000	178,079,242	198,435,656	146,647,825	25,436,428	172,084,253	0.97		
Warburg Pincus Private Equity IX, LP	Jun-05	200,000,000	200,000,000	0	202,699,029	62,357,900	265,056,929	1.33		
Warburg Pincus Private Equity VIII	Jun-06	25,750,000	26,883,000	0	25,053,889	29,037,389	54,091,278	2.01		
Warburg Pincus Private Equity X, LP	Sep-07	400,000,000	292,800,000	107,200,000	281,736,603	18,897,875	300,634,478	1.03		
Mezzanine Debt		607,807,307	438,670,566	243,971,632	266,387,767	214,735,674	481,123,441	1.10		
Audax Mezzanine Partners II	Sep-06	50,000,000	49,655,578	345,120	35,554,725	21,919,732	57,474,458	1.16		
Blackstone Mezzanine Partners II, LP	Apr-06	45,000,000	42,210,465	8,019,571	34,900,567	18,822,708	53,723,275	1.27		
Carlyle Mezzanine Partners II, L.P.	Dec-07	75,000,000	47,362,437	43,733,266	25,832,700	25,832,700	51,662,043	1.09		
Carlyle Mezzanine Partners, L.P.	Apr-06	50,000,000	54,033,787	4,422,568	21,046,901	23,816,929	44,863,830	0.83		
Gleacher Mezzanine Fund II, LP	Aug-06	40,000,000	13,323,592	20,701,460	14,362,415	5,402,780	19,765,195	1.02		
GSO Capital Opportunities Fund, LP	May-08	100,000,000	75,888,781	43,325,747	56,078,355	36,905,392	92,983,747	1.23		
Newstone Capital Partners, L.P.	Dec-06	50,000,000	57,613,549	4,403,183	27,238,770	38,945,689	66,184,459	1.15		
Newstone Capital Partners II, L.P.	Mar-11	100,000,000	0	100,000,000	0	0	0	0.00		
OCM Mezzanine Fund II, L.P.	Feb-06	50,000,000	57,200,000	5,775,000	29,239,559	36,102,404	65,341,963	1.14		
TPG Financial Partners, L.P.	May-08	47,807,307	35,382,378	13,245,717	22,133,774	6,990,698	29,124,472	0.82		
Secondaries		285,339,818	197,323,710	91,814,558	175,243,269	57,258,127	232,501,396	1.18		
Lexington Capital Partners VI-A	May-06	50,000,000	47,717,925	2,282,075	34,820,942	16,332,394	51,153,336	1.07		
NB Sec Opps Offshore Fund II, LP	Jul-08	100,000,000	47,343,238	53,947,514	49,595,297	12,334,406	61,929,702	1.31		
Partners Group Secondary 2006 LP	May-06	55,746,582	50,019,680	7,166,510	22,579,307	32,468,354	55,047,661	1.10		
Partners Group Secondary 2008, L.P.	Sep-08	79,593,236	52,242,867	28,418,458	58,358,677	6,012,021	64,370,697	1.23		
Small/Midsize Buyout		650,000,000	409,474,159	614,186,245	360,476,615	68,812,239	429,288,854	1.05		
CSFB/NDI Investment Fund	Aug-05	650,000,000	409,474,159	614,186,245	360,476,615	68,812,239	429,288,854	1.05		
Venture Capital		200,000,000	139,961,660	62,799,241	136,747,915	11,067,786	147,815,701	1.06		
JP Morgan Direct/Pooled VC Instit III	Feb-06	50,000,000	34,580,231	18,180,670	29,497,664	2,789,318	32,286,982	0.93		
JP Morgan Direct VC Institutional III		10,000,000	870,400	202,050	883,820	0	883,820	1.02		
JP Morgan Pooled VC Institutional III		40,000,000	33,709,831	17,978,620	28,613,844	2,789,318	31,403,162	0.93		
NB Crossroads Fund XVIII	Aug-06	50,000,000	38,000,000	12,000,000	40,587,116	1,135,611	41,722,727	1.10		
NBNJ Custom Investment Fund	Mar-07	100,000,000	67,381,429	32,618,571	66,663,136	7,142,857	73,805,993	1.10		
Private Equity Subtotal		8,684,553,825	5,846,327,094	3,956,285,122	4,859,639,283	1,532,259,662	6,391,898,945	1.03		
Real Estate										
AEW Core Property Trust U.S. Inc.	Apr-07	100,000,000	100,000,000	0	76,250,866	9,511,540	85,762,406	0.86		
ARA Asia Dragon Limited	Jul-07	100,000,000	76,145,000	23,854,000	91,158,032	423,572	91,581,604	1.20		
Blackrock Diamond Property Fund	Nov-05	50,000,000	50,000,000	0	16,452,748	650,452	17,103,200	0.34		
Blackstone Real Estate V	Feb-06	75,000,000	77,845,932	7,033,840	89,379,566	23,585,281	92,964,847	1.19		
Blackstone Real Estate VI	Feb-07	100,000,000	77,033,642	29,234,577	85,991,942	681,338	86,673,280	1.13		
Capri Urban	Apr-07	50,000,000	38,720,720	11,279,280	22,055,129	0	22,055,129	0.57		
Carlyle Realty Partners V LP	Feb-07	100,000,000	106,952,954	27,369,953	73,902,227	31,448,811	105,351,038	0.99		
CBRE Strategic Partners Europe Fund III	May-07	55,783,678	53,981,104	1,678,158	41,256,796	0	41,256,796	0.76		
CBRE Strategic Partners U.S. Opp V	Sep-07	75,000,000	69,053,361	7,564,490	51,342,903	1,875,053	53,217,956	0.77		
CBRE Strategic Partners US Fund IV	Nov-05	50,000,000	50,000,000	0	11,090,250	0	11,090,250	0.22		
CIM Fund III, L.P.	Apr-07	50,000,000	33,823,485	19,586,579	26,402,512	61,143	26,463,655	0.78		
CIM Urban REIT, LLC	Apr-06	50,000,000	50,000,000	0	48,758,695	6,213,335	54,972,030	1.10		
CPI Capital Partners Europe	Mar-06	85,244,023	61,927,541	23,549,901	29,548,969	4,732,983	34,281,952	0.55		
Five Mile Capital Partners II, LP	Oct-07	100,000,000	70,069,211	30,000,000	56,871,360	255,538	57,126,898	0.82		
Guggenheim Structured Real Estate III	Sep-07	100,000,000	100,000,000	0	44,599,093	29,255,982	73,855,075	0.74		
Helman America Real Estate Trust, L.P.	Jan-07	100,000,000	101,081,876	0	86,742,306	10,247,959	96,990,265	0.96		
JP Morgan Alternative Property Fund II	Nov-06	50,000,000	50,000,000	0	10,247,959	23,546,882	28,092,505	0.56		
L&B Diversified Strategy Partners, LP	Dec-05	50,000,000	50,000,000	0	21,436,357	311,842	21,750,199	0.71		
LaSalle Asia Opportunity Fund III	Sep-07	34,300,000	30,571,845	3,728,156	21,438,357	5,250,644	27,485,143	0.68		
Lubert Adler Real Estate Fund VI-B	Jul-07	100,000,000	40,521,743	60,753,962	22,234,499	5,250,644	27,485,143	0.68		
	Nov-10	100,000,000	23,060,342	77,500,000	22,500,000	0	22,500,000	0.98		

SIC Presentation Date	Inception Date	Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value ³	Total Distributed ²	Total Value	Total Value Multiple	=(B+C)	=(B+C)/A
MacFarlane Urban Real Estate Fund II, LP	Jul-06	75,000,000	72,732,917	3,919,925	19,351,551	1,652,937	21,004,388	0.29		
NJDO/GMAM Core Plus RE Investment	Sep-07	100,000,000	49,841,527	52,177,861	52,177,861	7,294,748	54,955,991	1.10		
NJDO/GMAM CT High Grade II	May-08	500,000,000	412,987,337	84,613,755	450,394,184	24,181,057	474,575,242	1.15		
NJDO/GMAM Opp RE Investment Program	Sep-07	50,000,000	5,217,981	45,087,035	4,762,336	0	4,762,336	0.91		
PLA Residential Fund III	Feb-08	50,000,000	40,875,072	9,124,928	46,555,870	0	46,555,870	1.14		
Prime Property Fund	Aug-07	150,000,000	150,000,000	0	107,202,803	6,159,978	113,362,781	0.76		
PRISA II	Jun-07	100,000,000	100,000,000	0	68,483,758	3,108,641	71,592,399	0.72		
PRISA Real Estate Separate Account	Sep-06	300,000,000	300,000,000	0	191,518,479	39,277,128	230,795,607	0.77		
Realty Associates Fund IX	Aug-08	100,000,000	85,000,000	15,000,000	86,522,435	200,997	86,723,432	1.02		
Realty Associates Fund VIII	Aug-06	100,000,000	100,000,000	0	65,631,701	4,514,118	70,145,819	0.70		
RLJ Lodging Fund II	Jul-06	75,000,000	75,000,000	0	43,575,345	12,673,470	56,248,815	0.75		
RLJ Real Estate Fund III	Jul-07	75,000,000	60,901,010	14,098,990	56,844,212	0	56,844,212	0.93		
REEF Global Opportunity Fund II	Oct-06	100,000,000	100,000,000	0	46,176,800	0	46,176,800	0.46		
Silverpeak Legacy Pension Partners III, L.P.	May-08	100,000,000	44,586,329	55,220,268	20,925,961	403,404	21,329,365	0.48		
TRECAP Comm Realty Partners II LP	Mar-06	75,000,000	64,224,413	10,775,587	22,097,894	7,223,068	29,320,762	0.46		
TRECAP Commercial Realty Partners III	Jul-07	50,000,000	43,151,328	7,026,069	22,139,009	0	22,139,009	0.51		
TRECAP UK Realty Partners, LP	Dec-06	47,645,626	48,074,394	19,715	13,349,773	0	13,349,773	0.28		
Tucker Development/Acquisition Fund	Oct-07	50,000,000	35,478,548	14,521,452	34,637,600	0	34,637,600	0.89		
Walton Street Mexico Fund I, LP	Jun-08	25,000,000	13,750,000	11,250,000	10,804,929	0	10,804,929	0.79		
Walton Street Real Estate Fund Sidecar V	Dec-06	25,000,000	25,000,000	0	6,555,975	0	6,555,975	0.26		
Walton Street Real Estate Fund V	Jun-06	75,000,000	75,000,000	0	41,480,175	0	41,480,175	0.55		
Walton Street Real Estate Fund VI	Jul-07	75,000,000	33,485,899	41,514,101	33,723,850	0	33,723,850	1.01		
Warburg Pincus Real Estate Fund I	Sep-06	100,000,000	95,833,333	0	96,307,767	11,850,000	108,157,767	1.13		
Westbrook Real Estate Fund VIII	Feb-08	100,000,000	34,998,559	74,671,390	26,557,731	8,935,669	35,493,400	1.01		
Westbrook VII	Jan-07	40,000,000	42,578,413	0	28,919,591	1,624,243	30,543,834	0.72		
Real Estate Subtotal		4,062,973,328	3,369,522,816	762,163,972	2,513,603,872	258,150,484	2,771,754,356	0.87		
Hedge Fund										
Credit										
Canyon Value Realization Fund	Mar-07	288,000,000	288,000,000	0	235,596,935	84,576,517	320,173,452	1.11		
Golden Tree Mast Fund-L1	Nov-06	75,000,000	75,000,000	0	98,036,325	0	98,036,325	1.31		
Pimco Distressed Mortgage Fund, LP	Oct-07	113,000,000	100,000,000	0	9,886,207	61,421,788	71,307,996	0.71		
			113,000,000	0	127,674,403	23,154,729	150,829,131	1.33		
Distressed										
Centerbridge Credit Partners	Oct-07	390,000,000	390,000,000	0	508,734,870	0	508,734,870	1.30		
King Street Capital	Feb-07	140,000,000	140,000,000	0	199,152,520	0	199,152,520	1.42		
Marathon Special Opp Fund, LTD	Mar-08	150,000,000	150,000,000	0	201,268,350	0	201,268,350	1.34		
			100,000,000	0	108,314,000	0	108,314,000	1.08		
Equity Long/ Short										
Archipelago Partners, LP	Jan-06	600,000,000	600,000,000	0	566,722,664	130,275,874	696,998,539	1.16		
Ascend Partners Fund II, LP	Apr-07	150,000,000	150,000,000	0	204,155,100	0	204,155,100	1.36		
Asia Century Quest Capital LCC	May-08	75,000,000	75,000,000	0	89,010,150	0	89,010,150	1.19		
Glenview Institutional Partners, LP	Jul-07	75,000,000	75,000,000	0	86,492,175	0	86,492,175	1.15		
Ironbound Partners Overseas LTD.	Aug-08	75,000,000	75,000,000	0	80,619,975	0	80,619,975	1.07		
Level Global LP	Feb-08	75,000,000	75,000,000	0	10,397,039	53,798,427	64,195,467	0.86		
Omega Overseas Partners Ltd. Class-B	Jan-07	75,000,000	75,000,000	0	0	76,477,447	76,477,447	1.02		
				100,000,000	96,048,225	0	96,048,225	1.28		
Event Driven										
Davidson Kempner	Nov-06	585,449,955	513,784,121	100,000,000	543,768,200	49,733,661	593,501,861	1.16		
Knight Vinke Institutional Partners II	Dec-06	150,000,000	150,000,000	0	186,300,150	0	186,300,150	1.24		
Pershing Square LP	Jun-08	35,449,955	63,784,121	0	0	49,733,661	49,733,661	0.78		
Third Point Partners L.P.	Mar-10	200,000,000	150,000,000	50,000,000	172,528,350	0	172,528,350	1.15		
York Capital Management, LP	Jan-07	100,000,000	50,000,000	50,000,000	50,000,000	0	50,000,000	1.00		
			100,000,000	0	134,939,700	0	134,939,700	1.35		
Fund of Funds										
Arden Alternative Advisors	Feb-06	1,550,000,000	1,320,766,591	200,000,000	1,432,412,406	43,128,309	1,475,540,715	1.12		
GS Multi-Strategy Portfolio (NU) LLC	Feb-06	100,000,000	100,000,000	0	99,678,300	0	99,678,300	1.00		
Protege Partners, LP	Aug-06	550,000,000	550,000,000	0	639,147,300	0	639,147,300	1.16		
Protege Partners QP Fund Ltd.		150,000,000	150,000,000	0	160,457,150	0	160,457,150	1.07		
Protege Partners, LP		50,000,000	50,000,000	0	52,189,850	0	52,189,850	1.04		
		100,000,000	100,000,000	0	108,267,300	0	108,267,300	1.08		

	SIC Presentation Date	Inception Date	Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value ³	Total Distributed ²	Total Value	=(B+C)	=(B+C)/A	Total Value Multiple
RC Woodley Park, LP	Feb-06	Aug-06	500,000,000	500,514,752	0	533,129,656	29,590,586	562,720,242	0	1.12	
	Mar-11	TBD	200,000,000	0	200,000,000	0	0	0	0	0.00	
	Jun-07	Jun-07	50,000,000	20,251,839	0	0	13,537,723	13,537,723	0	0.67	
Global Macro											
Lynx (Bermuda) Ltd.	Mar-11	Mar-11	200,000,000	100,000,000	100,000,000	100,882,350	0	100,882,350	0	1.01	
Winton Futures Fund	Nov-10	Jan-11	100,000,000	50,000,000	50,000,000	50,000,000	0	50,000,000	0	1.00	
						50,882,350	0	50,882,350	0	1.02	
Multi-Strategy											
AG Garden Partners, LP	Jan-06	Mar-06	550,000,000	550,000,000	0	462,470,512	143,475,767	605,946,279	0	1.10	
Farallon Capital Inst. Partners, L.P.	Apr-07	Jun-07	150,000,000	150,000,000	0	176,287,050	0	176,287,050	0	1.18	
OZ Domestic Partners II, Ltd.	Jan-06	Jun-06	150,000,000	150,000,000	0	76,635,600	75,000,000	151,635,600	0	1.01	
Satellite Fund II	Feb-07	Apr-07	100,000,000	100,000,000	0	209,162,100	0	209,162,100	0	1.39	
						385,762	68,475,767	68,861,529	0	0.89	
Hedge Fund Subtotal			4,163,449,955	3,762,550,713	400,000,000	3,850,587,937	451,190,129	4,301,778,066		1.14	
Real Assets											
Barclays Bank Note	Mar-10	Jun-10	100,000,000	100,000,000	0	0	119,000,000	119,000,000	0	1.19	
Cargill ProAlpha (Commodity Linked Note)	Mar-10	Apr-10	150,000,000	150,011,322	0	186,620,409	0	186,620,409	0	1.32	
Gresham Commodity Fund (ETAP)	Sep-07	Feb-08	200,000,000	200,000,000	0	185,707,600	0	185,707,600	0	0.93	
Gresham Commodity Fund (TAP)	Sep-07	Nov-07	200,000,000	200,000,000	0	201,351,000	0	201,351,000	0	1.01	
JP Morgan Contag Beta ER Index (Note)	Apr-10	May-10	150,000,000	150,000,000	0	202,279,664	0	202,279,664	0	1.35	
Schroders Commodity Portfolio	Sep-07	Jan-08	500,000,000	450,000,000	50,000,000	502,591,500	0	502,591,500	0	1.12	
Sheridan Production Partners I	Jul-07	Aug-07	50,000,000	47,000,000	3,000,000	53,910,998	12,000,000	65,910,998	0	1.40	
Sheridan Production Partners II-B, L.P.	Oct-10	Nov-10	100,000,000	8,504,007	91,500,000	7,775,998	0	7,775,998	0	0.91	
Tenaska Power Fund II, L.P.	Feb-08	Sep-08	100,000,000	66,250,850	40,027,784	58,254,501	3,556,682	61,811,183	0	0.93	
Real Assets Subtotal			1,550,000,000	1,371,766,179	186,777,784	1,410,491,667	134,556,682	1,545,048,349		1.13	
Grand Total			18,460,977,108	14,350,166,802	5,315,226,878	12,634,322,759	2,376,156,957	15,010,479,716		1.05	

1. Amount Contributed do not include adjustment for portion of total distributions that are recallable. Contributions do include return of unused funded capital.

2. Total distributed include recallable portion of proceeds.

3. Private Equity and Real Estate represent most recently reported quarterly values from the General Partners, adjusted with cash flows through the end of current reported month-end.

Hedge Funds reported values are on a one-month lag and Commodities reported values are as of the current month end.

Includes Return of Capital Distributions.

High Yield/Bank Loan as of April 30, 2011

Provided To: New Jersey Common Pension Fund E - Private Equity Portfolio Provided From: The PrivateEdge Group

Presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

	SIC Presentation Date	Inception Date	Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value ³	Total Distributed ²	=(B+C)	=(B+C)/A
				A	B	C			Total Value Multiple
Common Pension Fund B									
AG Diversified Credit Strategies LP	Sep-07	Oct-07	150,000,000	150,000,000	0	0	150,284,628	150,284,628	1.00
BlackRock Credit Investors	Sep-07	Oct-07	400,000,000	400,000,000	83,434,018	223,880,446	166,868,035	390,748,482	0.98
BlackRock Credit Investors Co-Invest	Oct-09	Oct-09	144,000,000	144,000,000	75,782,272	106,528,985	151,564,540	258,093,526	1.79
Canyon Special Opportunities (Cayman)	Sep-07	Sep-07	149,500,000	149,500,000	0	42,781,103	128,724,071	171,505,174	1.15
Canyon Special Opportunities (Cayman)	Jan-00	Jan-00	100,000,000	100,000,000	0	42,781,103	79,224,071	122,005,174	1.22
Canyon Special Opportunities (Cayman) II	Sep-07	Sep-07	49,500,000	49,500,000	0	0	49,500,000	49,500,000	1.00
Golden Tree Opportunities LP-Class D	Sep-07	Sep-07	149,500,000	149,500,000	0	246,886,346	4,106,876	250,993,222	1.68
Oaktree Loan Fund LP	Sep-07	Oct-07	200,000,000	200,013,587	0	11,381	207,607,915	207,619,296	1.04
Och Ziff Capital	Mar-10	Apr-10	500,000,000	364,442,332	135,557,668	425,536,351	0	425,536,351	1.17
TAC 2007, LP	Sep-07	Oct-07	128,530,670	104,755,112	23,775,558	42,832,742	25,786,710	68,619,452	0.66
Common Pension Fund B Subtotal			1,821,530,670	1,562,211,031	318,549,516	1,088,457,355	834,942,776	1,923,400,130	1.16

1. Amount Contributed do not include adjustment for portion of total distributions that are recallable. Contributions do include return of unused funded capital.

2. Total distributed include recallable portion of proceeds.

3. Historical Cost includes the portion of capital contributed from original inception date prior to transfer from Common Pension Fund E in FY2009.

4. High Yield/ Bank Loan Funds reported values are on a one-month lag, adjusted with cash flows through period end date of the current reported month-end.