

DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

JULY 2012

“The mission of the New Jersey Division of Investment is to achieve the best possible return at an acceptable level of risk using the highest fiduciary standards.”

Actual Allocation vs FY 2013 Investment Plan Target ⁽¹⁾

7/31/12

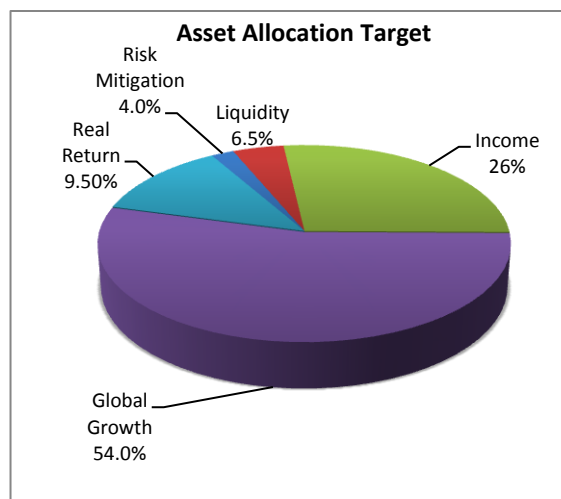
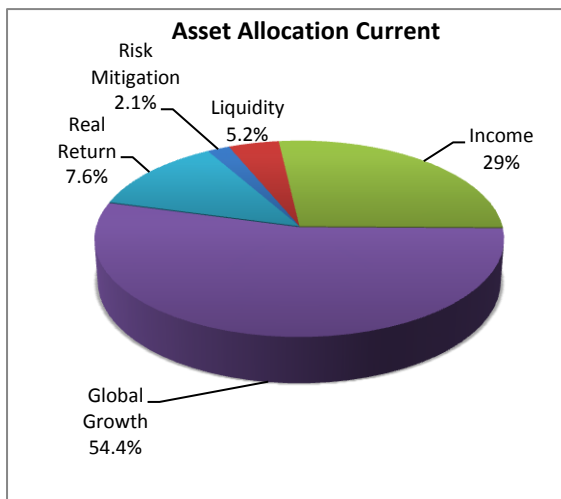
	Actual			
	Allocation %	Target %	Difference%	Allocation\$
Absolute Return Hedge Funds ⁽²⁾	2.08%	4.00%	-1.92%	1,476.82
Total Risk Mitigation	2.08%	4.00%	-1.92%	1,476.82
Cash Equivalents ⁽³⁾	3.29%	1.50%	1.79%	2,339.32
US Treasuries	1.86%	2.50%	-0.64%	1,323.93
TIPS	2.43%	2.50%	-0.07%	1,728.25
Total Liquidity	5.15%	6.50%	-1.35%	5,391.50
Investment Grade Credit	19.24%	13.00%	6.24%	13,689.49
High Yield Fixed Income	3.57%	6.00%	-2.43%	2,543.22
Credit Orient Hedge Funds ⁽²⁾	2.69%	4.00%	-1.31%	1,910.68
Debt Related Private Equity ⁽²⁾	1.06%	1.50%	-0.44%	755.40
Police and Fire Mortgage Program ⁽²⁾	1.36%	1.50%	-0.14%	967.84
Total Income	28.99%	26.00%	2.99%	19,866.62
Commodities and Other Real Assets ⁽²⁾	2.88%	4.00%	-1.12%	2,051.57
Real Estate ⁽²⁾	4.70%	5.50%	-0.80%	3,342.49
Total Real Return	7.58%	9.50%	-1.92%	5,394.07
US Equity	25.26%	23.80%	1.46%	17,975.31
Non-US Developed Markets Equity	13.03%	12.50%	0.53%	9,272.32
Emerging Markets Equity	6.24%	7.00%	-0.76%	4,441.42
Equity Oriented Hedge Funds ⁽²⁾	3.09%	4.50%	-1.41%	2,199.44
Buyouts/Venture Capital ⁽²⁾	6.72%	6.20%	0.52%	4,778.75
Total Global Growth	54.35%	54.00%	0.35%	38,667.23
Other Cash and Receivables	0.49%	0.00%	0.49%	351.07
Total Pension Fund	100.00%	100.00%	0.00%	71,147.30

(1) Figures are unaudited and are subject to change.

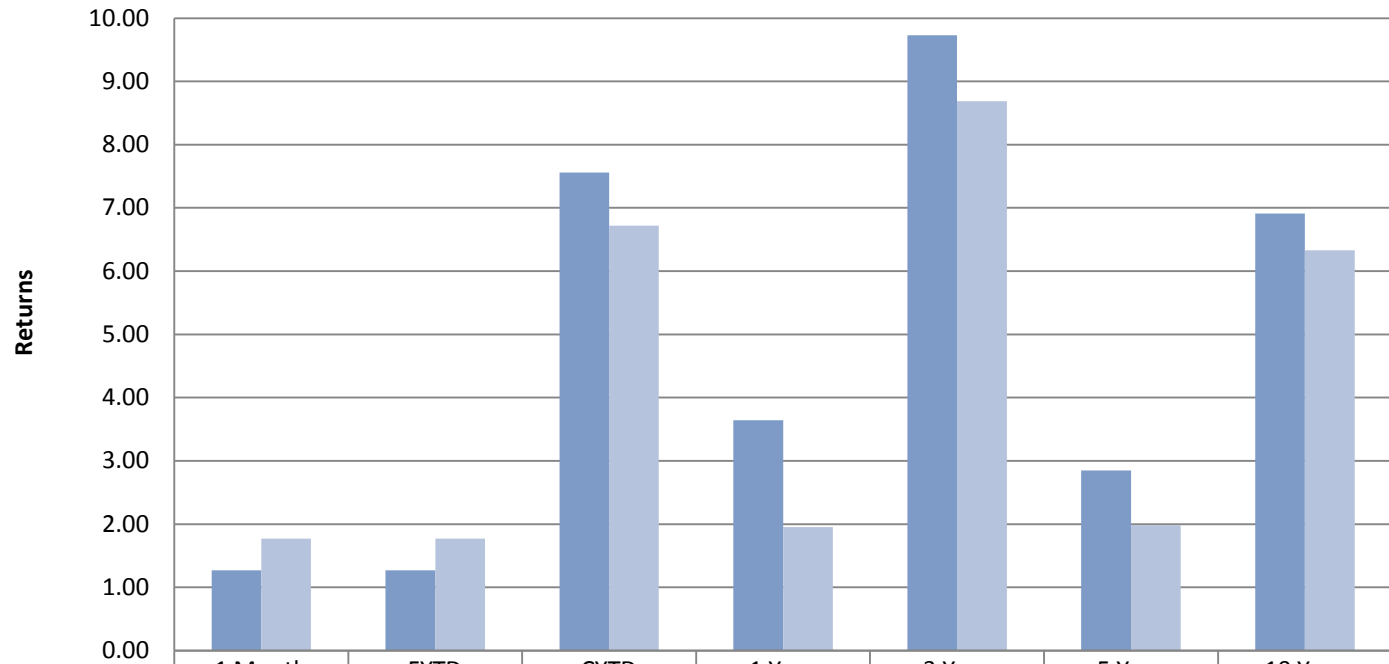
(2) Reflects the most recent market values available.

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

Totals may not equal sum of components due to rounding

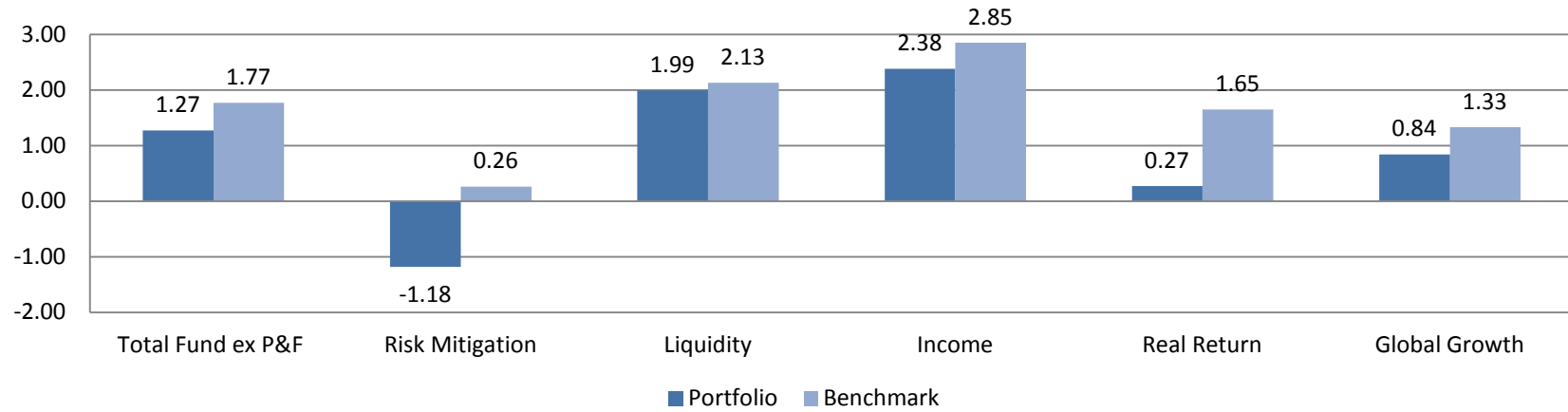


Total Fund ex Police and Fire as of July 31, 2012

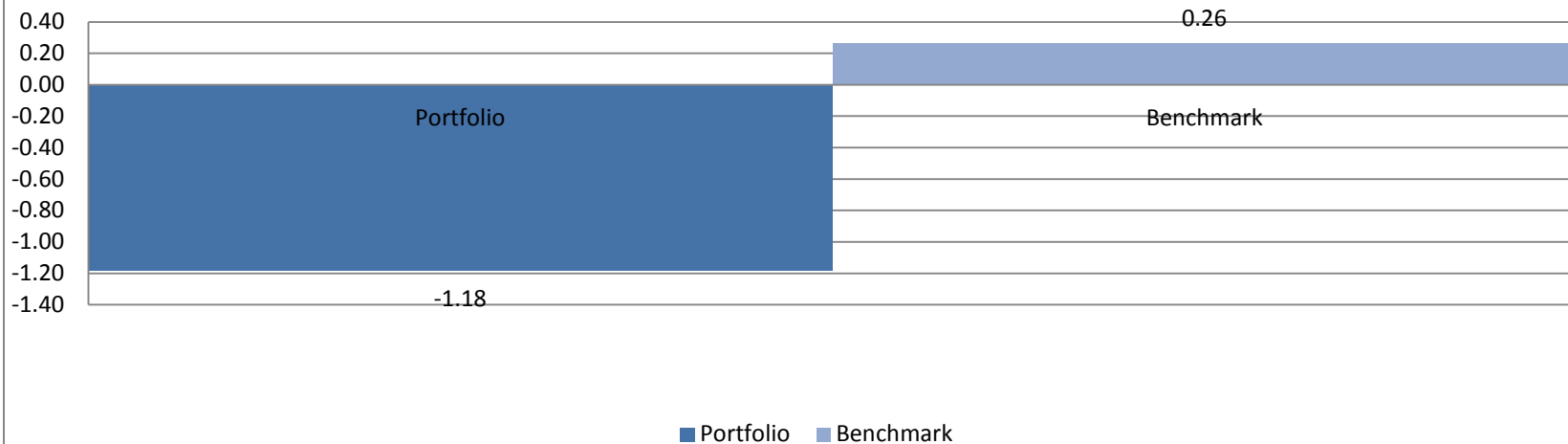


Total Fund ex Police and Fire	1.27	1.27	7.56	3.64	9.73	2.85	6.91
Benchmark	1.77	1.77	6.72	1.95	8.69	1.98	6.33

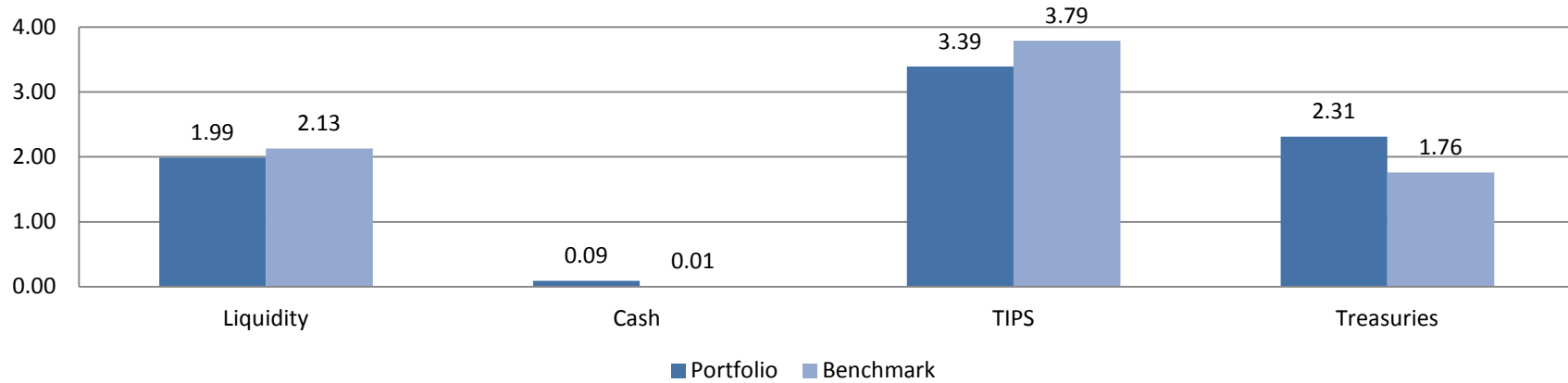
FYTD Performance as of July 31, 2012 by Asset Class



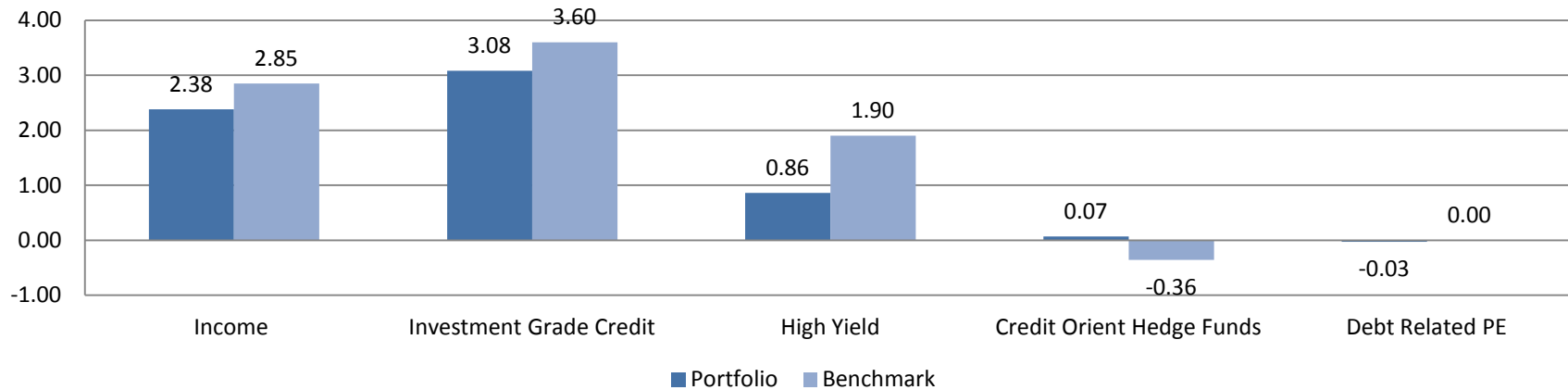
Risk Mitigation FYTD as of July 31, 2012



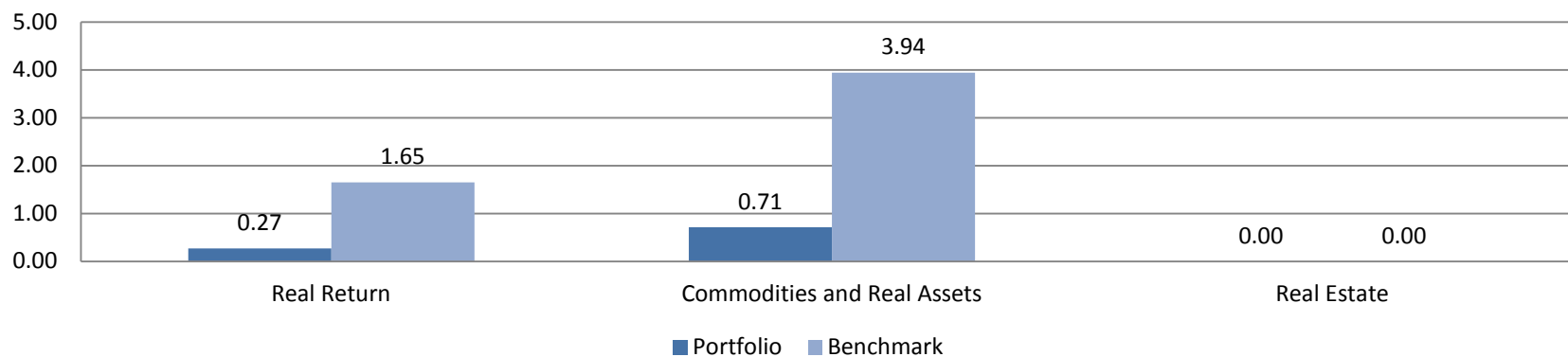
Liquidity FYTD as of July 31, 2012



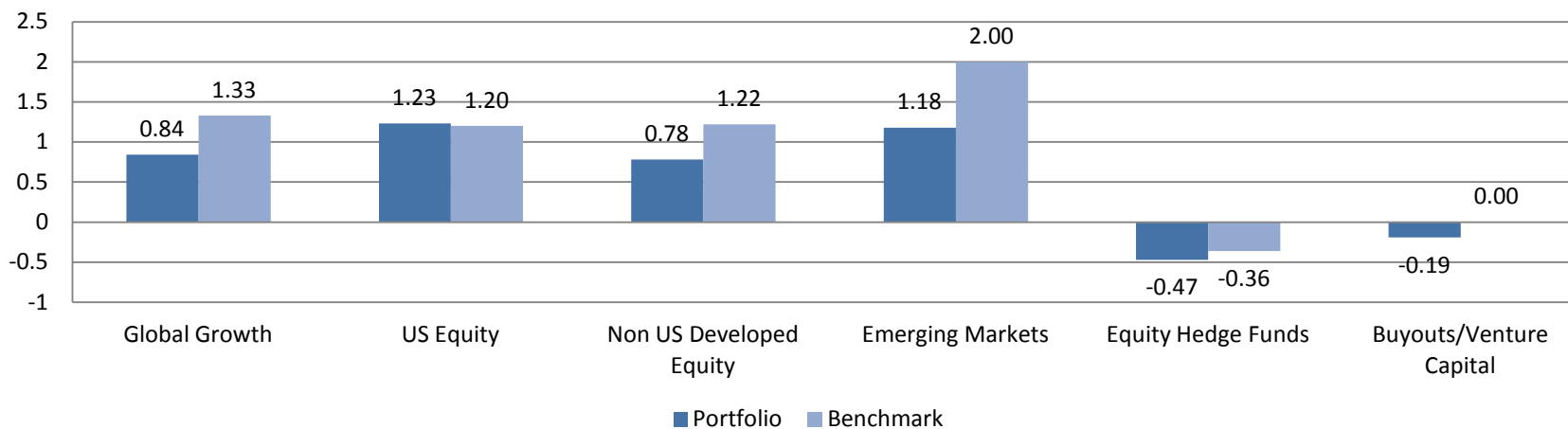
Income FYTD as of July 31, 2012



Real Return FYTD as of July 31, 2012



Global Growth FYTD as of July 31, 2012



Pension Fund Performance (1) Versus Benchmark

July 31, 2012

	1 month	FYTD	CYTD	1 Year	3 Years	5 Years	10 Years
Common Fund A (Domestic Equity) with Cash, Hedges, Miscellaneous	1.23	1.23	11.11	6.99	14.59	2.57	7.47
S&P 1500 Composite	1.20	1.20	10.62	8.27	14.34	1.38	6.70
Equity Only (Ex Cash)	1.23	1.23	11.11	6.99	15.02	2.71	7.54
Equity Only-Diversified Fund	1.28	1.28	11.21	7.70			
Equity Only-Concentrated Fund	1.15	1.15	11.00	5.73			
Common Fund B (Domestic Fixed Income) with Cash, Hedges, Miscellaneous ⁽⁴⁾	2.71	2.71	7.88	15.12	12.48	11.03	7.77
Common B Blended Benchmark	3.00	3.00	6.98	16.31	11.61	9.91	8.21
Investment Grade	3.06	3.06	7.70	16.51	12.73	10.93	7.73
Investment Grade Blended Benchmark	3.38	3.38	8.59	23.37	14.28	11.47	8.97
High Yield	0.86	0.86	11.77	4.91	14.97		
Barclays High Yield Index	1.90	1.90	9.31	8.06	14.74		
Common Fund D (International Equity) with Cash, Hedges, Miscellaneous	0.81	0.81	5.39	-14.42	1.18	-4.91	5.40
Custom International Equity Markets Index	1.49	1.49	4.90	-11.97			
MSCI All World Country Index (ex US)	1.41	1.41	4.22	-12.16	4.18	-4.29	7.99
Developed Markets Equity	0.78	0.78	4.98	15.29			
Custom International Equity Developed Markets Index	1.22	1.22	4.12	-11.77			
MSCI EAFE	1.13	1.13	4.13	-11.45			
Emerging Markets Equity	1.18	1.18	6.60	-12.50			
Custom International Equity Emerging Markets Index	2.00	2.00	7.13	-12.89			
MSCI Emerging Markets	1.95	1.95	5.96	-13.93			
Common Fund E (Alternative Investments) with Cash, Hedges, Miscellaneous	0.02	0.02	4.96	1.57	8.87	0.15	
Hedge Funds ^{(4) (5)}	0.00	0.00	3.57	-1.33	4.92	-0.68	
HFRI Fund of Funds Composite (one month lag)	-0.36	-0.36	0.43	-4.50	2.17	-2.04	
Private Equity ⁽⁵⁾	-0.18	-0.18	7.71	4.71	14.47	3.59	
Cambridge Associates (Data only available quarterly) ⁽³⁾	0.00	0.00	11.01	10.83	18.22	6.97	
Real Estate ⁽⁵⁾	0.00	0.00	7.43	8.36	6.30	-5.12	
NCREIF(NPI) (Data only available quarterly) ⁽³⁾	0.00	0.00	5.34	12.04	8.82	2.51	
Real Assets/Commodities ⁽⁵⁾	0.71	0.71	-1.36	-9.94	3.57		
DJUBS TR Index	6.47	6.47	2.53	-11.40	4.56		
Police & Fire Mortgage Program ⁽⁵⁾	0.00	0.00	1.95	3.86			
Cash Mgt. Fund ⁽²⁾	0.01	0.01	0.08	0.16	0.31	1.15	1.98
US Treasury Bills (3 month)	0.01	0.01	0.03	0.05	0.10	0.79	1.76
Total Pension Fund	1.25	1.25	7.43	3.62			
Total Pension Fund ex Police and Fire Mortgages	1.27	1.27	7.56	3.64	9.73	2.85	6.91
Total Fund Benchmark	1.77	1.77	6.72	1.95	8.69	1.98	6.33

⁽¹⁾ Figures are unaudited and are subject to change

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

⁽³⁾ Cambridge Associates & NCREIF (NPI) Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0%

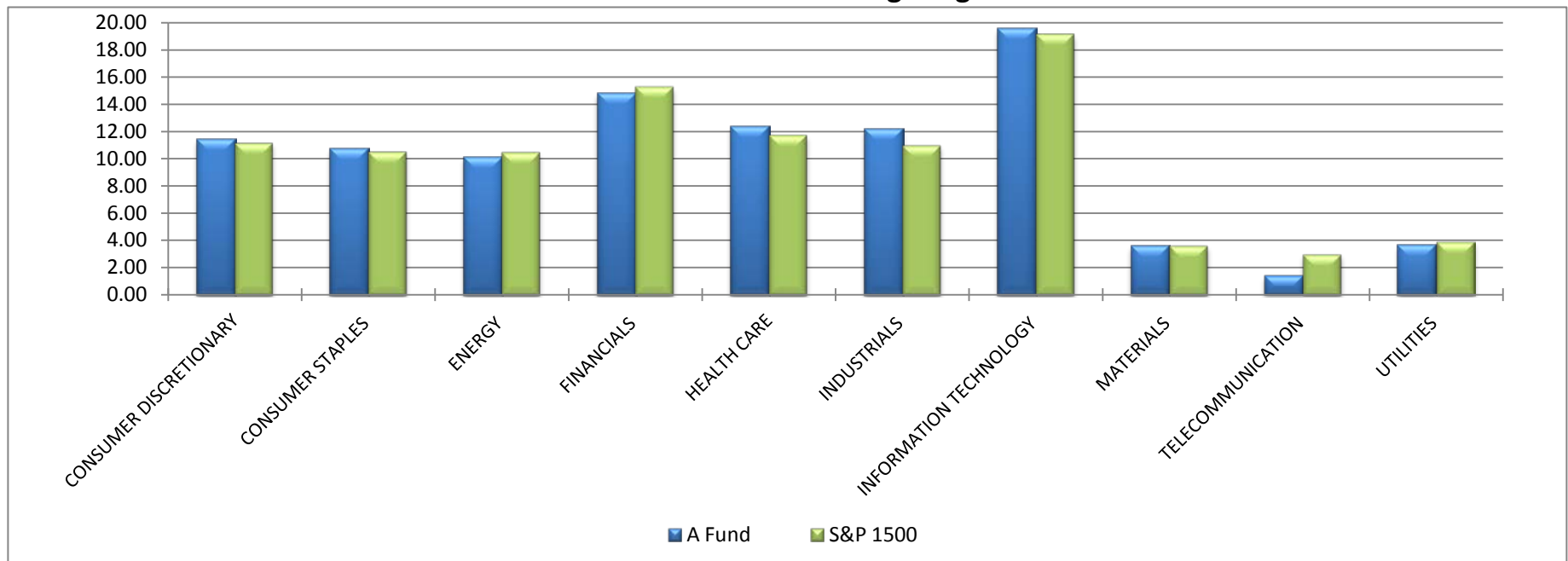
⁽⁴⁾ Common Fund B and Hedge Fund performance include the effect of transferring a number of bank loan funds from Common Fund E to Common Fund B in Fiscal Year 2009. Trailing Hedge Fund Performance including bank loans funds as of June 30, 2012 as calculated by Hedge Fund Consultant Cliffwater is: 1 Year: 0.69%, 3 Year: 9.86%; 5 Year 2.42%.

⁽⁵⁾ Performance based on most recent values available

Top Holdings

<i>Company</i>	<i>% of Portfolio</i>
APPLE INC	6.08
EXXON MOBIL CORP	2.78
GENERAL ELECTRIC CO	2.37
MICROSOFT CORP	2.01
MERCK & CO. INC	1.72
WELLS FARGO & CO	1.56
PFIZER INC	1.52
JPMORGAN CHASE & CO	1.46
PROCTOR & GAMBLE	1.36
PHILIP MORRIS INTERNATIONAL	1.30

Portfolio Sector Weightings



Investment Grade Portfolio (Common Fund B)

7/31/12

	Portfolio	Benchmark	Difference
Quality Rating	A-1	AA-3	N/A
Coupon	5.38	5.69	-0.31
Yield	4.09	4.27	-0.18
Duration	10.10	9.57*	0.53
OAS	140.74	125.34	15.40
Convexity	0.88	1.58	-0.70
Maturity	14.33	24.35	-10.02

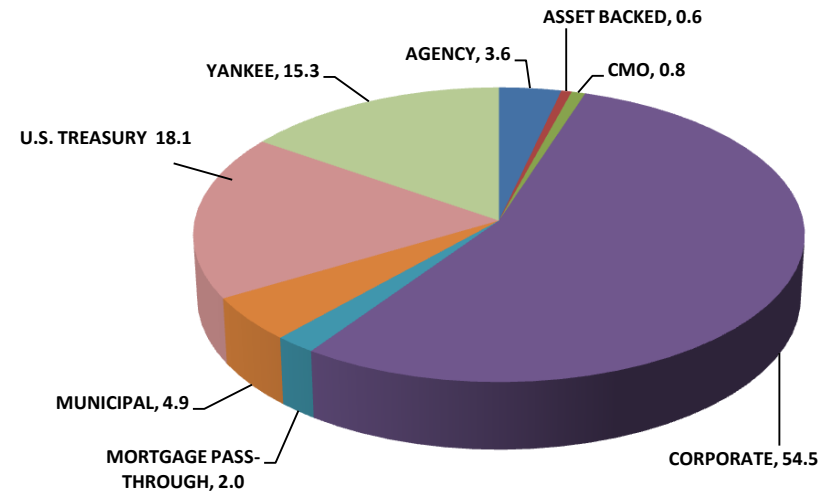
* This is an approximate benchmark

Maturities	Portfolio	Benchmark
0-5yr	7.74	0.08
5-10yr	33.39	0.14
10-15yr	16.80	10.41
15-20yr	19.06	14.90
20-25yr	9.32	16.44
25-30yr	12.73	55.48
>30yr	0.96	2.55
Unclassified	0.00	0.00

Ratings	Portfolio	Benchmark
Total	100.00	100.00
AAA	6.43	1.70
AA+ to AA	30.99	49.24
AA- to A	22.73	13.97
A- to BBB	32.37	30.51
BBB- to BB	3.30	4.16
Less than BB	0.57	0.41
Unclassified	3.50	0.01

	Issuer Name	Market Value [%]
US/T	US TREASURY N/B	4.83
TGR	UST STRIPS	3.99
T	AT&T	2.85
VZ	VERIZON COMMUNICATIONS INC.	2.79
AID	GOV'T OF ISRAEL	2.54
COP	CONOCO PHILLIPS	2.35
DUK	DUKE ENERGY	1.83
FMCC	FREDDIE MAC	1.79
MP	PROV OF MANITOBA	1.71
QHEL	HYDRO QUEBEC	1.68

Sectors By %



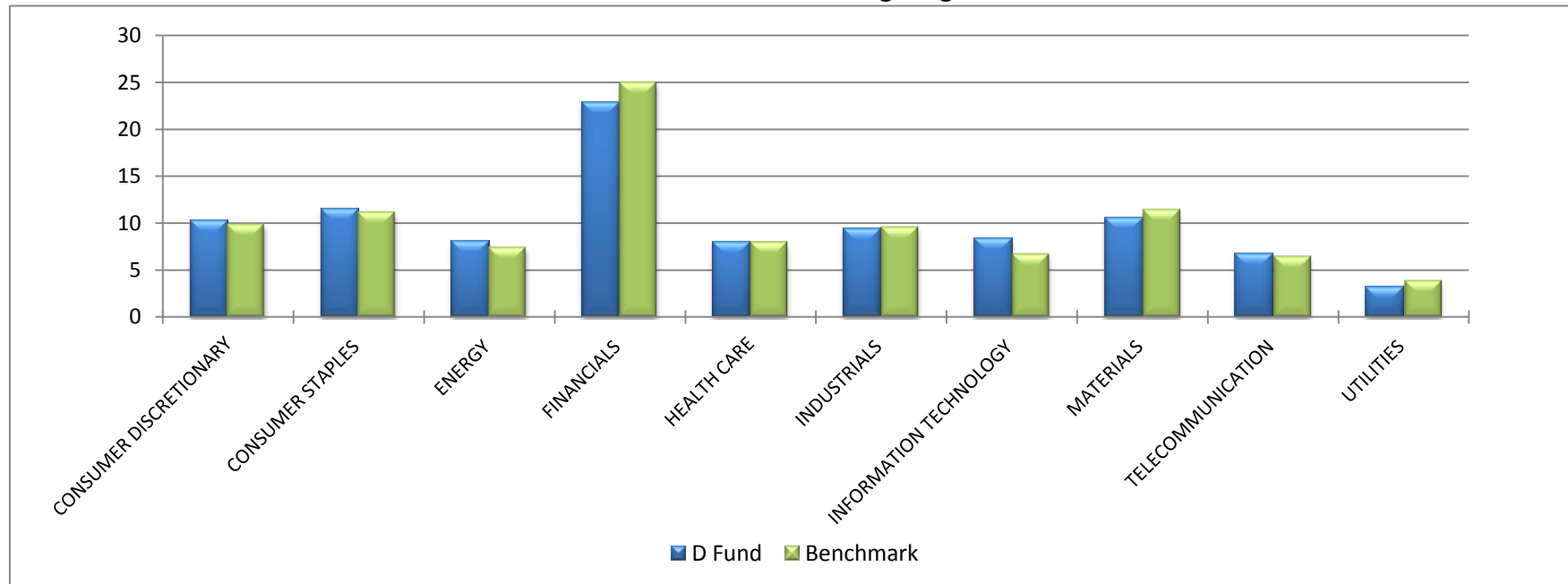
Benchmark: Barclays US Long Gov/Credit

New Jersey Division of Investment
International Equity (Common Pension Fund D)
7/31/12

Top Holdings

<i>Company</i>	<i>% of Portfolio</i>
VANGUARD EMERGING MARKETS ETF	14.16
ISHARES MSCI EAFE ETF	6.55
ISHARES MSCI EMERGING MARKETS ETF	3.47
ROCHE HOLDING AG GENUSSCHEIN	1.01
NESTLE SA REG COMMON STOCK CHF.1	1.00
ISHARES S&P /TSX 60 ETF	0.91
GLAXOSMITHKLINE PLC COMMON STOCK GB	0.84
VODAFONE GROUP PLC COMMON STOCK US	0.82
NOVARTIS AG REG COMMON STOCK CHF.5	0.71
HSBC HOLDINGS PLC COMMON STOCK USD	0.67

Portfolio Sector Weightings



New Jersey Division of Investment
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Common Fund D (International Equity)
07/31/2012
Exposure By Country

		Custom	Net Foreign				Custom	Net Foreign	
		International	Currency				International	Currency	
<u>Equity</u>	<u>% Equity</u>	<u>Index</u>	<u>Hedge</u>	<u>Exposure</u>	<u>Equity</u>	<u>% Equity</u>	<u>Index</u>	<u>Hedge</u>	<u>Exposure</u>
Developed Markets:					Emerging Markets:				
Developed - Euro					EM - Global	10.4	0.1%	0.0%	10.4
Austria	61.8	0.5%	0.2%	61.8	EM - Europe/Middle East/Africa				
Belgium	82.9	0.6%	0.8%	82.9	Cyprus	0.0	0.0%	0.0%	0.0
Finland	55.2	0.4%	0.4%	55.2	Czech Republic	9.7	0.1%	0.1%	9.7
France	781.9	5.7%	5.5%	781.9	Egypt	26.6	0.2%	0.1%	26.6
Germany	643.2	4.7%	5.4%	643.2	Hungary	23.9	0.2%	0.1%	23.9
Greece	0.5	0.0%	0.0%	0.5	Morocco	0.8	0.0%	0.0%	0.8
Ireland	14.5	0.1%	0.2%	14.5	Poland	56.4	0.4%	0.4%	56.4
Italy	103.2	0.8%	0.9%	103.2	Russia	287.9	2.1%	1.2%	287.9
Netherlands	203.8	1.5%	1.8%	203.8	South Africa	350.9	2.6%	1.9%	350.9
Portugal	40.6	0.3%	0.1%	40.6	Turkey	124.3	0.9%	0.4%	124.3
Spain	182.3	1.3%	1.8%	182.3	EM - Latam				
Euro Currency			-92.4	-92.4	Argentina	3.6	0.0%	0.0%	3.6
Developed - Non-Euro					Brazil	582.9	4.2%	2.8%	582.9
Australia	705.9	5.1%	6.8%	705.9	Chile	62.7	0.5%	0.5%	62.7
Canada	1111.3	8.1%	8.7%	1111.3	Colombia	25.5	0.2%	0.3%	25.5
Denmark	125.6	0.9%	0.9%	125.6	Mexico	218.7	1.6%	1.3%	218.7
Hong Kong	295.5	2.2%	2.2%	295.5	Peru	23.9	0.2%	0.2%	23.9
Israel	37.4	0.3%	0.4%	37.4	EM - Asia ex Japan				
Japan	1752.7	12.8%	14.3%	-228.0	China	734.5	5.4%	4.6%	734.5
New Zealand	1.2	0.0%	0.1%	1.2	India	227.3	1.7%	1.6%	227.3
Norway	105.9	0.8%	0.5%	105.9	Indonesia	166.3	1.2%	0.7%	166.3
Singapore	181.9	1.3%	1.5%	181.9	Korea	689.5	5.0%	3.9%	689.5
Sweden	355.5	2.6%	2.0%	355.5	Malaysia	129.5	0.9%	0.9%	129.5
Switzerland	861.7	6.3%	6.2%	861.7	Mongolia	1.7	0.0%	0.0%	1.7
United Kingdom	1661.9	12.1%	15.0%	1661.9	Pakistan	7.7	0.1%	0.0%	7.7
					Philippines	76.9	0.6%	0.2%	76.9
					Taiwan	404.3	2.9%	2.7%	404.3
					Thailand	114.7	0.8%	0.5%	114.7

**New Jersey Division of Investment
Cash Management Fund**

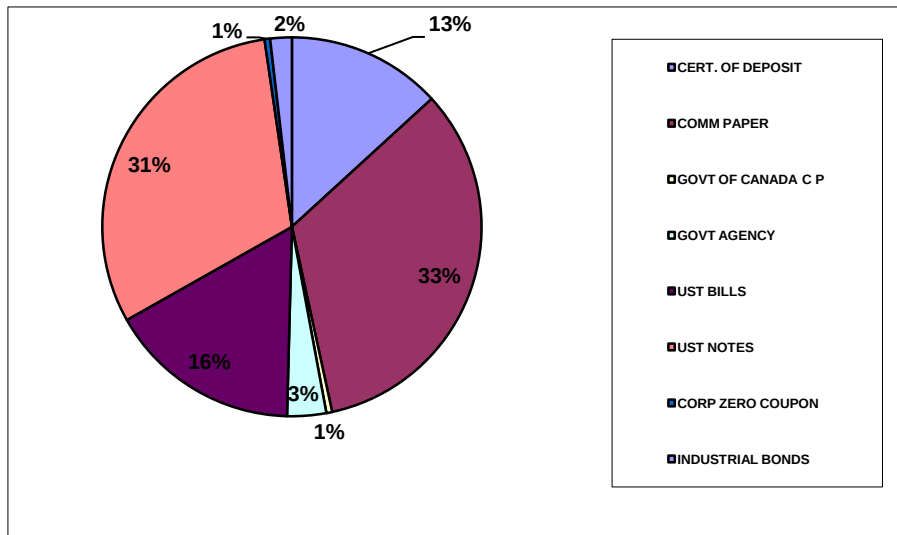
7/31/2012

PARTICIPATION

	VALUE	PERCENTAGE
STATE	\$7,285	69.09%
NON-STATE	\$2,820	30.91%
TOTAL*	\$10,105	100.00%
Dollar amounts in millions		

PORTFOLIO ANNUALIZED INTEREST RATES

	STATE	NON-STATE	AVG.DAYS
7/31/2012	0.15%	0.05%	56



	Percentage	July 31, 2012
CERT. OF DEPOSIT	13.21%	\$1,331,000,000
COMM PAPER	33.38%	\$3,364,704,000
GOV'T OF CANADA C P	0.50%	\$50,000,000
GOV'T AGENCY	3.32%	\$334,988,000
UST BILLS	16.41%	\$1,654,080,000
UST NOTES	30.86%	\$3,110,733,000
CORP ZERO COUPON	0.48%	\$48,000,000
INDUSTRIAL BONDS	1.84%	\$185,310,000
TOTAL **	100.00%	\$10,078,815,000

Total US Treas/Agency 50.60%

Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations

7/1/12 through 7/31/12

CUSIP NUMBER	Security Long Name	Shares/Par Value	Base Net Amount
066716AG6	KRAFT FOODS GROUP INC COMPANY GUAR 144A 01/39 6.87	45,000,000.000	45,000,000.00
4581X0BX5	TUNISIA US GOVT GUAR 07/19 1.686	45,000,000.000	44,681,850.00
837004CF5	INTER AMERICAN DEVEL BK SR UNSECURED 08/42 3.2	40,000,000.000	44,239,033.33
50076QAP1	SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 02/42 4.35	20,000,000.000	27,240,120.00
742651DQ2	PRIVATE EXPORT FUNDING US GOVT GUAR 08/19 1.45	25,000,000.000	24,950,250.00
893526DM2	TRANS CANADA PIPELINES SR UNSECURED 08/22 2.5	15,000,000.000	14,988,150.00
278642AE3	EBAY INC SR UNSECURED 07/22 2.6	15,000,000.000	14,980,350.00
878742AZ8	TECK RESOURCES LIMITED COMPANY GUAR 02/43 5.4	15,000,000.000	14,971,200.00
278642AF0	EBAY INC SR UNSECURED 07/42 4.	15,000,000.000	14,852,550.00
904764AP2	UNILEVER CAPITAL CORP COMPANY GUAR 08/17 0.85	12,000,000.000	11,857,920.00
278642AG8	EBAY INC SR UNSECURED 07/17 1.35	10,000,000.000	9,994,300.00
654624AE5	NIPPON TELEGR + TELEPH SR UNSECURED 07/17 1.4	10,000,000.000	9,986,500.00
878742AY1	TECK RESOURCES LIMITED COMPANY GUAR 02/23 3.75	10,000,000.000	9,918,800.00
882508AU8	TEXAS INSTRUMENTS INC SR UNSECURED 08/19 1.65	7,000,000.000	6,957,300.00
134429AY5	CAMPBELL SOUP CO SR UNSECURED 08/22 2.5	7,000,000.000	6,953,940.00
134429AZ2	CAMPBELL SOUP CO SR UNSECURED 08/42 3.8	7,000,000.000	6,942,950.00
30162AAC2	EXELIS INC COMPANY GUAR 10/21 5.55	5,000,000.000	5,072,120.83
61166WAH4	MONSANTO CO SR UNSECURED 07/22 2.2	5,000,000.000	4,994,200.00
61166WAJ0	MONSANTO CO SR UNSECURED 07/42 3.6	5,000,000.000	4,992,700.00

Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations
7/1/12 through 7/31/12

CUSIP NUMBER	Security Long Name	Shares/Par Value	Base Net Amount
00164VAB9	AMC NETWORKS INC COMPANY GUAR 07/21 7.75	200,000.000	207,491.67
00828DAJ0	AFFINION GROUP INC COMPANY GUAR 10/15 11.5	200,000.000	176,812.22
01449JAB1	ALERE INC COMPANY GUAR 05/16 9.	300,000.000	317,362.50
02369AAG3	AMERICAN ACHIEVEMENT COR SECURED 144A 04/16 10.875	500,000.000	414,348.96
030210AF5	AMERICAN TIRE DIST INC SR SECURED 06/17 9.75	225,000.000	241,920.00
037933AE8	APRIA HEALTHCARE GROUP I SR SECURED 11/14 11.25	175,000.000	187,394.38
03968XAB7	ARDAGH PKG FIN/MP HD USA SR SECURED 144A 10/17 7.375	200,000.000	214,242.19
03968XAC5	ARDAGH PKG FIN/MP HD USA COMPANY GUAR 144A 10/20 9.125	200,000.000	213,462.14
052068AA1	AURORA USA OIL + GAS INC COMPANY GUAR 144A 02/17 9.875	400,000.000	424,981.94
055381AS6	B/E AEROSPACE INC SR UNSECURED 04/22 5.25	500,000.000	518,677.08
090613AF7	BIOMET INC SR UNSECURED 144A 08/20 6.5	1,260,000.000	1,261,012.50
12543DAQ3	CHS/COMMUNITY HEALTH SYS COMPANY GUAR 07/20 7.125	800,000.000	800,000.00
125581GA0	CIT GROUP INC COMPANY GUAR 144A 05/17 7.	134,368.810	136,347.01
12562TAA9	CKE INC SENIOR NOTES 144A 03/16 10.5	225,000.000	248,670.00
12768RAA5	CAESARS ENTERTAINMENT OP SECURED 04/18 12.75	100,000.000	78,256.25
148411AE1	CASTLE (AM) + CO SECURED 12/16 12.75	150,000.000	146,525.19
178760AE4	CITYCENTER HLDGS/FINANCE SECURED 01/17 10.75	31,248.000	31,248.00
184496AH0	CLEAN HARBORS INC COMPANY GUAR 144A 08/20 5.25	100,000.000	100,000.00
18451QAE8	CLEAR CHANNEL WORLDWIDE COMPANY GUAR 144A 03/20 7.625	75,000.000	73,674.22
20903GAA8	CONS CNT CO/CONS CNT CAP COMPANY GUAR 144A 07/20 10.12	275,000.000	283,827.35
20903XAA1	CONSOLIDATEC COMM FIN CO COMPANY GUAR 144A 06/20 10.875	725,000.000	733,779.50
25470XAG0	DISH DBS CORP COMPANY GUAR 144A 07/22 5.875	900,000.000	917,031.25
26779YAC3	DYNACAST INTL LLC/FIN IN SECURED 07/19 9.25	75,000.000	75,231.25
269246AT1	E TRADE FINANCIAL CORP SR UNSECURED 11/17 12.5	250,000.000	292,048.61
26985UAC1	EAGLE ROCK ENER PART/FIN COMPANY GUAR 144A 06/19 8.375	125,000.000	124,347.60
31660BAB7	FIESTA RESTAURANT GROUP SECURED 08/16 8.875	125,000.000	129,930.56
369622SN6	GENERAL ELEC CAP CORP JR SUBORDINA 12/49 VAR	300,000.000	326,534.38
369622SP1	GENERAL ELEC CAP CORP JR SUBORDINA 12/49 VAR	300,000.000	300,000.00
40415RAE5	HD SUPPLY INC SR SECURED 144A 04/19 8.125	200,000.000	219,965.28
412690AC3	HARLAND CLARKE HOLDINGS SR SECURED 144A 08/18 9.75	600,000.000	576,000.00
436440AD3	HOLOGIC INC COMPANY GUAR 144A 08/20 6.25	705,000.000	706,935.00
44044K309	HORIZON LINES INC CL A COMMON STOCK USD.01	212,093.000	696,413.18
451102AT4	ICAHN ENTERPRISES/FIN COMPANY GUAR 144A 01/18 8.	325,000.000	355,658.33
45779GAA6	INNOVATION VENTURES/FINA SR SECURED 144A 08/19 9.5	600,000.000	608,250.00
458204AJ3	INTELSAT LUXEMBOURG SA COMPANY GUAR 02/17 11.5	525,000.000	563,464.29
46422WAA0	ISABELLE ACQUISITION SUB SR UNSECURED 144A 11/18 10.	400,000.000	400,000.00
464592AM6	ISLE OF CAPRI CASINOS COMPANY GUAR 144A 06/20 8.875	1,440,000.000	1,440,000.00
466112AH2	JBS USA LLC/JBS USA FINA SR UNSECURED 144A 02/20 8.25	110,000.000	108,583.75
518613AD6	LAUREATE EDUCATION INC SR UNSECURED 144A 09/19 9.25	675,000.000	675,000.00
52729NBU3	LEVEL 3 COMMUNICATIONS SR UNSECURED 144A 06/19 8.875	575,000.000	575,000.00
52736RBD3	LEVI STRAUSS + CO SR UNSECURED 05/22 6.875	250,000.000	253,055.56
546347AG0	LOUISIANA PACIFIC CORP COMPANY GUAR 144A 06/20 7.5	225,000.000	241,078.13
552081AG6	LYONDELLBASELL IND NV SR UNSECURED 04/19 5.	440,000.000	445,988.89

Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations
7/1/12 through 7/31/12

552081AK7	LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	1,000,000.000	1,043,152.78
552704AB4	MEG ENERGY CORP COMPANY GUAR 144A 01/23 6.375	200,000.000	200,000.00
584705AA5	MEDIMPACT HOLDINGS INC SR SECURED 144A 02/18 10.5	175,000.000	183,347.50
591709AL4	METROPCS WIRELESS INC COMPANY GUAR 11/20 6.625	70,000.000	70,363.85
624758AB4	MUELLER WATER PRODUCTS COMPANY GUAR 06/17 7.375	1,000,000.000	1,015,652.78
63080TAA5	NARA CABLE FUNDING SR SECURED 144A 12/18 8.875	200,000.000	179,224.14
63860UAF7	NATIONSTAR MORT/CAP CORP COMPANY GUAR 144A 05/19 9.62	75,000.000	80,909.64
654902AB1	NOKIA CORP SR UNSECURED 05/19 5.375	575,000.000	439,311.64
657337AK7	NORTH ATLANTIC TRADING SECURED 144A 01/17 19.	4,000.000	4,000.00
698657AM5	PANTRY INC COMPANY GUAR 144A 08/20 8.375	700,000.000	700,000.00
702150AA1	PC MERGER SUB INC SENIOR NOTES 144A 08/20 8.875	1,545,000.000	1,545,000.00
71742QAAQ9	PHIBRO ANIMAL HEALTH COR COMPANY GUAR 144A 07/18 9.25	300,000.000	295,622.50
74734XAA3	QR ENERGY LP/QRE FINANCE COMPANY GUAR 144A 08/20 9.25	900,000.000	887,580.00
74965WAA5	ROC FINANCE LLC/ROC FIN SECURED 144A 09/18 12.125	75,000.000	88,271.88
750323AD9	RADIATION THERAPY SERVIC SECURED 01/17 8.875	675,000.000	684,744.70
761735AB5	REYNOLDS GRP ISS/REYNOLD COMPANY GUAR 05/18 8.5	1,000,000.000	1,016,291.67
761735AD1	REYNOLDS GRP ISS/REYNOLD SR SECURED 02/21 6.875	350,000.000	351,976.00
761735AF6	REYNOLDS GRP ISS/REYNOLD COMPANY GUAR 02/21 8.25	2,200,000.000	2,145,077.89
761735AG4	REYNOLDS GRP ISS/REYNOLD SR SECURED 08/19 7.875	2,100,000.000	2,212,517.88
761735AH2	REYNOLDS GRP ISS/REYNOLD COMPANY GUAR 08/19 9.875	1,100,000.000	1,129,290.78
761735AK5	REYNOLDS GRP ISS/REYNOLD SR SECURED 04/19 7.125	1,250,000.000	1,274,252.26
761735AL3	REYNOLDS GRP ISS/REYNOLD COMPANY GUAR 04/19 9.	1,100,000.000	1,121,535.04
767754CD4	RITE AID CORP COMPANY GUAR 03/20 9.25	945,000.000	991,357.70
78401FAE7	SBA TELECOMMUNICATIONS COMPANY GUAR 144A 07/20 5.75	570,000.000	570,000.00
78468VAA0	SPL LOGISTICS ESCROW LLC SR SECURED 144A 08/20 8.875	900,000.000	900,000.00
78572XAC5	SABRA HEALTH/CAPTL CORP COMPANY GUAR 144A 11/18 8.125	125,000.000	134,898.00
785905AB6	SABRE HOLDINGS CORP SR UNSECURED 03/16 8.35	550,000.000	537,298.06
832248AV0	SMITHFIELD FOODS INC SR UNSECURED 08/22 6.625	1,650,000.000	1,643,175.00
83577TAA3	SOPHIA LP/FIN INC COMPANY GUAR 144A 01/19 9.75	500,000.000	543,906.26
85749P9B9	STATE STR INSTL LIQUID RESVS	22,340,816.160	22,340,816.16
868536AT0	SUPERVALU INC SR UNSECURED 05/16 8.	275,000.000	240,127.08
877249AA0	TAYLOR MORRISON COMM/MON COMPANY GUAR 144A 04/20 7.7	305,000.000	330,526.22
892335AM2	TOYS R US INC SR UNSECURED 144A 08/17 10.375	525,000.000	519,923.25
909218AC3	UNIT CORP COMPANY GUAR 144A 05/21 6.625	275,000.000	275,054.43
91359PAH3	UNIVERSAL HOSPITAL SERVI SR SECURED 144A 08/20 7.625	400,000.000	402,625.00
972BEF903	BONDHOLDCO CLASS A SHARE	3,290.000	10,664.49
97315LAA7	WIND ACQUISITION HOLDING SR SECURED 144A 07/17 12.25	35,218.000	35,218.00
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6.	410,000.000	425,101.67
ACI01U3C8	BONDHOLDCO ALPHABET SHARES B	3,290.000	10,664.49
ACI01UFF8	BONDHOLDCO ALPHABET C SHARES	3,290.000	10,664.49
ACI01UGC4	BONDHOLDCO ALPHABET D SHARES	3,290.000	10,664.49
ACI01UGQ3	BONDHOLDCO ALPHABET E	3,290.000	10,664.49
ACI01UGT7	BONDHOLDCO ALPHABET H	3,290.000	10,664.49
ACI01UGU4	BONDHOLDCO ALPHABET J	3,290.000	10,664.49
ACI01UGV2	BONDHOLDCO ALPHABRT G	3,290.000	10,664.49
ACI01UGW0	BONDHOLDCO ALPHABET F SHARES	3,290.000	10,664.49

Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations

7/1/12 through 7/31/12

ACI01UNP7 BONDHOLDCO ALPHABET I SHARES	3,290.000	10,664.49
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New Jersey Division of Investment

OTHER FUNDS

Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations
7/1/12 through 7/31/12

PURCHASES: CASH MANAGEMENT FUND

Cusip	Company Name	Par Value	\$ Amount Purchased
68323JHU	ONTARIO PROVINCE DISC CP	50,000,000.00	49,993,888.89

State Investment Council
Regulation Violations and Other Reportable Matters
July 31, 2012

Newly Reported Violations			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
		None	

Status of Outstanding Violations Previously Reported			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
4/12/2012	PL200, c. 250 (Investments in Iran) and PL2005, c.162 (Investments in Sudan)	On April 12, 2012 Schneider Electric, Japan Tobacco and Hyundai Heavy Industries were added to the restricted security lists under the State's statutes governing investments in Sudan and Iran. These securities were held by Common Pension Fund D on that date.	Common Pension Fund D sold Hyundai Heavy Industries on 4/19/12 and 4/23/12; remainder sold in August 2012

Other Reportable Matters			
		None	

Alternative Investments as of July 31, 2012

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	Inception		Amount	Unfunded	Current Market	Total			Total Value
	Date	Date	Commitment	Contributed ¹	Commitment	Value ³	Distributed ²	Total Value		Multiple
Private Equity										
Co-Investments			700,000,000	300,027,431	399,760,980	344,864,639	3,447,147	348,311,786		1.16
NB/NJ Custom Investment Fund II	Jan-12	Apr-12	200,000,000	21,198,021	178,801,979	20,645,127	0	20,645,127		0.97
SONJ Private Opportunities Fund II, L.P.	Nov-07	Nov-07	400,000,000	182,170,200	217,618,211	226,583,181	770,552	227,353,733		1.25
SONJ Private Opportunities Fund, L.P.	Oct-05	Sep-06	100,000,000	96,659,210	3,340,790	97,636,331	2,676,595	100,312,926		1.04
Distressed Debt			1,077,807,307	779,097,816	377,612,943	438,814,478	521,814,937	960,629,415		1.23
Avenue Asia Special Situations Fund IV	Jul-06	Aug-06	30,000,000	26,283,722	0	17,071,051	11,383,564	28,454,615		1.08
Avenue Special Situations Fund V, LP	Apr-07	May-07	200,000,000	200,000,000	0	14,555,359	249,293,643	263,849,002		1.32
Avenue Special Situations IV	Oct-05	Nov-05	20,000,000	20,000,000	0	889,995	26,839,556	27,729,551		1.39
Centerbridge Capital Partners II, L.P.	Mar-11	May-11	100,000,000	41,638,600	58,352,567	40,238,123	0	40,238,123		0.97
Centerbridge Capital Partners, L.P.	Jun-06	Jun-06	80,000,000	121,554,052	7,221,590	79,313,334	102,956,082	182,269,416		1.50
HIG Bayside Debt & LBO II	May-08	May-08	100,000,000	45,865,549	54,134,451	46,863,576	9,834,894	56,698,470		1.24
Knight/TPG NPL - R, L.P.	Dec-11	Mar-12	100,000,000	2,033,334	97,966,666	2,656,315	0	2,656,315		1.31
KPS Special Situations Fund III, LP	Apr-07	May-07	25,000,000	20,668,732	12,655,053	15,855,005	10,255,905	26,110,910		1.26
MatlinPatterson Global Opps. Ptnrs. III	Apr-07	Jun-07	100,000,000	92,699,898	8,756,657	58,356,889	46,092,953	104,449,842		1.13
MHR Institutional Partners III, L.P.	Jun-06	May-07	75,000,000	70,500,000	25,637,352	56,327,818	27,475,554	83,803,372		1.19
TPG Financial Partners, L.P.	May-08	May-08	47,807,307	35,285,615	12,994,045	13,312,334	17,277,239	30,589,573		0.87
TPG Opportunities Partners II, L.P.	Jul-11	Mar-12	100,000,000	19,149,576	80,850,424	18,249,374	0	18,249,374		0.95
WLR Recovery Fund IV, LP	Oct-07	Oct-07	100,000,000	83,418,738	19,044,138	75,125,305	20,405,547	95,530,852		1.15
Domestic Midmarket Buyout			2,250,000,000	1,492,212,834	914,651,983	1,367,766,594	508,467,013	1,876,233,607		1.26
American Industrial Partners Capital Fund V	Dec-11	Dec-11	50,000,000	3,385,913	46,614,087	2,762,316	0	2,762,316		0.82
Court Square Capital Partners II, L.P.	Mar-07	May-07	100,000,000	88,850,976	12,592,429	101,313,272	13,347,237	114,660,509		1.29
InterMedia Partners VII, L.P.	Nov-05	Dec-05	75,000,000	90,426,222	3,791,261	92,218,529	19,863,672	112,082,201		1.24
JLL Partners Fund V, L.P.	Nov-05	Dec-05	50,000,000	49,223,475	5,100,803	38,657,986	25,644,307	64,302,293		1.31
JLL PARTNERS FUND VI, LP	May-08	Jun-08	150,000,000	106,779,954	87,766,153	44,252,910	90,668,516	134,921,426		1.26
Lindsay Goldberg III, L.P.	Jul-08	Jul-08	200,000,000	77,885,446	122,935,329	69,644,115	13,647,422	83,291,537		1.07
Lindsay, Goldberg & Bessemer II, L.P.	May-06	Jul-06	100,000,000	88,413,399	11,586,601	82,282,043	31,851,505	114,133,548		1.29
New Mountain Partners III, L.P.	May-07	May-07	100,000,000	84,568,937	30,360,447	71,956,662	25,559,081	97,515,743		1.15
Oak Hill Capital Partners II, L.P.	Jun-05	Jul-05	75,000,000	81,951,570	1,750,356	60,516,184	64,579,132	125,095,316		1.53
Oak Hill Capital Partners III, L.P.	Sep-07	Oct-07	250,000,000	228,086,665	64,324,665	200,973,790	43,123,389	244,097,179		1.07
Onex Partners II, LP	Jul-06	Aug-06	100,000,000	88,595,222	11,404,778	60,775,129	73,230,260	134,005,389		1.51
Onex Partners III, LP	Nov-08	Dec-08	100,000,000	56,305,025	52,407,541	45,266,204	9,739,948	55,006,152		0.98
Quadrangle Capital Partners II	Jun-05	Aug-05	50,000,000	43,796,716	5,956,561	39,984,750	17,503,704	57,488,454		1.31
Sterling Capital Partners IV, L.P.	Sep-11	Apr-12	100,000,000	6,505,687	93,494,313	6,021,930	0	6,021,930		0.93
Tenex Capital Partners, L.P.	Nov-10	Jan-11	50,000,000	15,537,161	37,795,346	9,727,570	3,340,782	13,068,351		0.84
The Resolute Fund II, L.P.	Dec-07	Dec-07	100,000,000	63,010,925	39,031,509	58,508,491	9,264,336	67,772,827		1.08
TPG [STAR], LP	Feb-07	Mar-07	100,000,000	89,351,489	16,163,026	104,155,255	15,347,530	119,502,785		1.34
TPG Growth II, L.P.	Mar-12	Jun-12	100,000,000	8,109,424	91,890,576	6,374,886	6,004	6,380,890		0.79
Vista Equity Partners Fund III, L.P.	May-07	Jul-07	100,000,000	94,940,564	6,174,265	144,285,464	47,968,480	192,253,944		2.02

Alternative Investments as of July 31, 2012

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	Inception	Amount	Unfunded	Current Market	Total			
	Date	Date	Commitment	Contributed ¹	Commitment	Value ³	Distributed ²	Total Value	Total Value Multiple
Vista Equity Partners Fund IV, L.P.	Jul-11	Oct-11	200,000,000	68,400,846	131,599,154	62,285,797	3,781,709	66,067,506	0.97
Welsh, Carson, Anderson & Stowe XI, L.P.	Sep-08	Oct-08	100,000,000	58,087,217	41,912,783	65,803,311	0	65,803,311	1.13
Emerging Managers			400,000,000	293,005,556	147,608,849	248,774,537	77,342,318	326,116,854	1.11
CS/NJDI Emerging Opp	Jan-07	Apr-07	200,000,000	170,505,468	70,108,937	130,451,425	70,813,305	201,264,729	1.18
Fairview Capstone Partners II, LP	Jun-08	Sep-08	100,000,000	52,584,287	47,415,713	47,474,309	2,744,355	50,218,664	0.96
Fairview Capstone Partners, LP	Jan-07	May-07	100,000,000	69,915,801	30,084,199	70,848,803	3,784,658	74,633,461	1.07
International			1,431,903,779	992,021,015	448,267,231	821,395,284	232,135,453	1,053,530,737	1.06
Anacap Credit Opportunities II, LP	Oct-11	Dec-11	80,954,811	16,290,795	64,664,016	14,539,499	209,064	14,748,563	0.91
Anacap Financial Partners II	Mar-08	May-08	149,695,037	84,808,293	73,229,912	75,115,692	23,352,846	98,468,538	1.16
GS Private Equity Partners (NJ)	Aug-05	Feb-06	200,000,000	180,642,720	23,121,417	136,014,998	42,092,467	178,107,465	0.99
GS Private Equity Partners (NJ) II	Mar-07	Jul-07	201,253,931	138,102,193	64,529,879	121,617,415	6,358,972	127,976,388	0.93
New Jersey Asia Investors II, L.P.	May-11	Jul-11	100,000,000	23,589,424	76,859,269	20,959,506	2,587,735	23,547,241	1.00
New Jersey Asia Investors, L.P.	Nov-07	Jan-08	100,000,000	78,112,672	31,931,643	70,248,055	23,000,703	93,248,758	1.19
NJHL European BO Investment II Series B	Nov-06	Apr-07	200,000,000	124,103,243	39,107,537	113,429,447	27,278,742	140,708,189	1.13
NJHL European Buyout Investment Series A	Aug-05	Feb-06	200,000,000	174,399,278	27,775,601	133,255,024	44,928,395	178,183,420	1.02
NJHL European Buyout Investment Series C	Mar-08	Mar-08	200,000,000	171,972,397	47,047,957	136,215,647	62,326,529	198,542,176	1.15
Large Buyout			1,693,250,000	1,521,290,857	475,147,530	1,146,259,889	506,520,638	1,652,780,527	1.09
Apollo Investment Fund VI, L.P.	Jul-05	Nov-05	50,000,000	128,844,022	10,547,441	52,129,316	78,004,921	130,134,237	1.01
Blackstone Capital Partners V, L.P.	Jul-05	Oct-05	100,000,000	96,634,558	0	83,986,347	11,463,652	95,449,999	0.99
Blackstone Capital Partners VI, L.P.	Dec-11	Mar-12	50,000,000	149,070	49,840,579	142,505	0	142,505	0.96
Hellman & Friedman Capital Partners VI	Dec-06	Apr-07	100,000,000	94,851,106	4,983,746	79,970,307	33,179,379	113,149,686	1.19
Silver Lake Partners III, LP	Jan-07	Jan-07	100,000,000	82,322,893	27,706,684	62,503,621	50,986,089	113,489,710	1.38
TPG Partners V, L.P.	Mar-06	Sep-06	187,500,000	252,519,041	26,194,172	114,271,277	81,234,845	195,506,122	0.77
TPG Partners VI, L.P.	May-08	May-08	180,000,000	225,529,791	62,432,285	106,235,041	79,666,309	185,901,350	0.82
Warburg Pincus Private Equity IX, LP	Jun-05	Aug-05	200,000,000	200,000,000	0	212,616,633	107,773,262	320,389,895	1.60
Warburg Pincus Private Equity VIII	Jun-06	Jun-06	25,750,000	26,883,000	0	21,688,902	36,581,186	58,270,088	2.17
Warburg Pincus Private Equity X, LP	Sep-07	Oct-07	400,000,000	383,600,000	23,400,000	383,747,490	27,630,995	411,378,485	1.07
Warburg Pincus Private Equity XI, LP	Mar-12	May-12	300,000,000	29,957,377	270,042,623	28,968,450	0	28,968,450	0.97
Mezzanine Debt			610,000,000	451,833,081	215,940,083	296,019,240	257,849,089	553,868,329	1.23
Audax Mezzanine Partners II	Sep-06	Nov-06	50,000,000	53,983,671	1,832,518	22,440,346	44,019,346	66,459,692	1.23
Blackstone Mezzanine Partners II, LP	Apr-06	Apr-06	45,000,000	40,017,311	7,804,388	20,633,622	34,559,241	55,192,863	1.38
Carlyle Mezzanine Partners II, L.P.	Dec-07	Dec-07	75,000,000	79,412,419	11,837,490	54,238,998	34,290,260	88,529,258	1.11
Gleacher Mezzanine Fund II, LP	Aug-06	Nov-06	40,000,000	33,127,995	6,947,092	21,517,401	15,662,150	37,179,551	1.12
GSO Capital Opportunities Fund II, LP	Jun-11	Nov-11	150,000,000	27,281,785	122,718,215	31,198,535	1,062,784	32,261,319	1.18
GSO Capital Opportunities Fund, LP	May-08	Jul-08	100,000,000	112,758,546	6,713,779	83,138,987	70,256,173	153,395,160	1.36
Newstone Capital Partners II, L.P.	Mar-11	May-11	100,000,000	44,040,093	55,959,907	39,796,055	7,531,432	47,327,487	1.07
Newstone Capital Partners, L.P.	Dec-06	Feb-07	50,000,000	61,211,262	2,126,693	23,055,296	50,467,703	73,522,999	1.20

Alternative Investments as of July 31, 2012

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	Inception	Amount	Unfunded	Current Market	Total			
	Date	Date	Commitment	Contributed ¹	Commitment	Value ³	Distributed ²	Total Value	Total Value Multiple
Secondaries			273,965,516	242,798,206	45,479,393	199,589,591	94,596,181	294,185,771	1.21
Lexington Capital Partners VI-A	May-06	Jun-06	50,000,000	50,322,356	0	33,482,199	24,546,772	58,028,971	1.15
NB Sec Opps Offshore Fund II LP	Jul-08	Jul-08	100,000,000	76,855,605	27,552,624	71,311,699	32,727,280	104,038,979	1.35
Partners Group Secondary 2006 LP	May-06	Sep-06	52,389,439	51,456,167	5,166,328	27,113,013	27,144,469	54,257,482	1.05
Partners Group Secondary 2008, L.P.	Sep-08	Sep-08	71,576,077	64,164,079	12,760,441	67,682,680	10,177,660	77,860,340	1.21
Small/Midsize Buyout			650,000,000	518,118,737	210,246,379	461,004,761	155,717,463	616,722,224	1.19
CSFB/NJDI Investment Fund	Aug-05	Nov-05	650,000,000	518,118,737	210,246,379	461,004,761	155,717,463	616,722,224	1.19
Special Situations			500,000,000	37,613,086	471,159,412	32,240,195	8,779,847	41,020,042	1.09
Blackstone TOP Fund-A, L.P.	Dec-11	Jan-12	500,000,000	37,613,086	471,159,412	32,240,195	8,779,847	41,020,042	1.09
Venture Capital			280,000,000	179,826,532	127,433,194	177,409,684	39,328,899	216,738,583	1.21
General Catalyst Group VI, L.P.	Dec-11	Jan-12	15,000,000	600,000	14,400,000	366,322	0	366,322	0.61
JP Morgan Direct/Pooled VC Instit III	Feb-06	Jun-06	50,000,000	43,272,988	12,892,101	43,661,968	6,265,844	49,927,812	1.15
JP Morgan Direct VC Institutional III			10,000,000	873,700	202,050	1,308,216	195,314	1,503,530	1.72
JP Morgan Pooled VC Institutional III			40,000,000	42,399,288	12,690,051	42,353,752	6,070,530	48,424,282	1.14
Khosla Venutres IV, L.P.	May-11	Jan-12	25,000,000	7,375,000	17,625,000	7,323,200	0	7,323,200	0.99
NB Crossroads Fund XVIII	Aug-06	Nov-06	50,000,000	42,000,000	9,750,000	46,551,805	6,575,560	53,127,365	1.26
NB/NJ Custom Investment Fund	Mar-07	Aug-07	100,000,000	85,488,572	33,856,066	78,416,416	26,487,495	104,903,911	1.23
Tenaya Capital VI, L.P.	Dec-11	Jul-12	40,000,000	1,089,973	38,910,027	1,089,973	0	1,089,973	1.00
Private Equity Subtotal			9,866,926,602	6,807,845,153	3,833,307,977	5,534,138,892	2,405,998,985	7,940,137,877	1.17
Real Estate									
AEW Core Property Trust U.S. Inc.	Apr-07	Oct-07	100,000,000	100,000,000	0	84,082,194	15,325,269	99,407,463	0.99
ARA Asia Dragon Limited	Jul-07	Sep-07	100,000,000	87,818,000	12,182,000	103,394,842	13,287,692	116,682,534	1.33
Blackrock Diamond Property Fund	Nov-05	Jun-06	50,000,000	50,000,000	0	18,885,223	756,838	19,642,062	0.39
Blackstone Real Estate V	Feb-06	Feb-06	75,000,000	78,170,516	3,313,359	86,875,044	27,034,669	113,909,713	1.46
Blackstone Real Estate VI	Feb-07	Feb-07	143,624,688	135,313,989	12,165,581	172,428,287	13,711,850	186,140,137	1.38
Blackstone Real Estate VII	Aug-11	Dec-11	300,000,000	65,871,957	234,128,043	69,690,842	4,947,912	74,638,754	1.13
Capri Urban	Apr-07	Sep-07	50,000,000	43,323,915	6,676,085	26,279,946	0	26,279,946	0.61
Carlyle Realty Partners V LP	Nov-06	Feb-07	100,000,000	117,034,334	37,946,912	72,984,150	57,913,360	130,897,510	1.12
CBRE Strategic Partners Europe Fund III	Feb-07	May-07	54,646,141	53,981,104	665,037	27,887,851	0	27,887,851	0.52
CBRE Strategic Partners U.S. Opp V	Sep-07	Nov-07	75,000,000	69,388,002	7,564,490	59,927,053	2,539,514	62,466,567	0.90
CBRE Strategic Partners US Fund IV	Nov-05	Dec-05	50,000,000	50,000,000	0	11,473,597	0	11,473,597	0.23
CIM Fund III, L.P.	Apr-07	Jul-07	50,000,000	40,424,768	9,575,232	50,559,060	300,822	50,859,882	1.26
CIM Urban REIT, LLC	Apr-06	Jun-06	50,000,000	50,000,000	0	52,938,603	8,669,867	61,608,470	1.23
CPI Capital Partners Europe	Mar-06	Nov-06	79,078,567	62,786,294	18,332,195	23,523,627	4,777,346	28,300,973	0.45
CT High Grade Partners II, LLC	Mar-12	May-08	675,000,000	572,861,303	99,133,604	640,708,924	55,636,645	696,345,569	1.22
Exeter - Core Industrial Venture Fund	Dec-11	Apr-12	200,000,000	17,646,750	182,353,250	17,527,003	0	17,527,003	0.99
Five Mile Capital Partners II, LP	Oct-07	Dec-07	100,000,000	100,000,000	8,810,268	74,795,417	24,659,015	99,454,432	0.99

Alternative Investments as of July 31, 2012

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	Inception	Amount	Unfunded	Current Market	Total			
	Date	Date	Commitment	Contributed ¹	Commitment	Value ³	Distributed ²	Total Value	Total Value Multiple
Guggenheim Structured Real Estate III	Sep-07	Sep-07	100,000,000	100,000,000	0	35,904,936	40,795,322	76,700,258	0.77
Heitman America Real Estate Trust, L.P.	Nov-06	Jan-07	100,000,000	100,000,000	0	97,789,429	15,712,523	113,501,952	1.14
Hunt Commercial Realty Partners II, L.P.	Feb-06	Mar-06	75,000,000	64,224,413	10,775,587	24,123,330	12,736,891	36,860,221	0.57
Hunt Commercial Realty Partners III, L.P.	Jul-07	Aug-07	50,000,000	42,973,931	7,026,069	25,292,038	2,983,048	28,275,086	0.66
Hunt UK Realty Partners, L.P.	Dec-06	Mar-07	47,644,400	47,625,409	18,991	5,515,132	0	5,515,132	0.12
JP Morgan Alternative Property Fund II	Dec-05	Mar-06	50,000,000	49,242,217	757,783	25,121,929	8,334,871	33,456,800	0.68
L&B Diversified Strategy Partners, LP	Sep-07	Mar-08	34,300,000	31,856,592	2,443,409	18,770,012	14,740,672	33,510,684	1.05
LaSalle Asia Opportunity Fund III	Jul-07	Jul-07	100,000,000	62,407,265	41,878,405	43,300,000	13,334,853	56,634,853	0.91
Lone Star Fund VII (U.S.) LP	May-11	May-11	300,000,000	192,857,595	109,731,368	199,711,228	9,383,647	209,094,875	1.08
Lone Star Real Estate Fund II (U.S.) LP	May-11	May-11	100,000,000	37,717,309	62,207,691	35,627,991	1,824,451	37,452,442	0.99
Lubert Adler Real Estate Fund VI-B	Nov-10	Feb-11	100,000,000	60,000,000	40,000,000	56,671,242	9,125,000	65,796,242	1.10
MacFarlane Urban Real Estate Fund II, LP	Jul-06	Nov-06	75,000,000	73,565,602	3,093,474	16,356,521	1,652,837	18,009,358	0.24
NJDOI/GMAM Core Plus RE Investment	Sep-07	May-08	81,500,000	66,013,742	19,514,679	54,623,634	30,981,707	85,605,341	1.30
NJDOI/GMAM Opp RE Investment Program	Sep-07	May-08	25,000,000	11,279,078	12,994,140	11,321,943	0	11,321,943	1.00
PLA Residential Fund III	Feb-08	Feb-08	50,000,000	50,000,000	0	51,541,821	186,986	51,728,807	1.03
Prime Property Fund	Nov-06	Aug-07	130,000,000	150,000,000	0	79,025,461	56,203,272	135,228,733	0.90
PRISA II	Dec-06	Jun-07	60,000,000	100,000,000	0	44,414,548	46,594,231	91,008,779	0.91
PRISA Real Estate Separate Account	Sep-06	Dec-06	265,000,000	300,000,000	0	166,115,873	110,276,371	276,392,244	0.92
Realty Associates Fund IX	Aug-08	Aug-08	100,000,000	96,000,000	0	101,589,184	11,758,263	113,347,447	1.18
Realty Associates Fund VIII	Jul-06	Aug-06	100,000,000	100,000,000	0	67,246,169	4,686,307	71,932,476	0.72
RREEF Global Opportunity Fund II	Apr-06	Oct-06	100,000,000	100,000,001	0	56,445,290	0	56,445,290	0.56
Silverpeak Legacy Pension Partners III, L.P.	May-08	May-08	100,000,000	44,586,329	55,219,766	18,300,000	604,135	18,904,135	0.42
Tucker Development/Acquisition Fund	Oct-07	Oct-07	50,000,000	46,699,670	3,300,330	45,699,395	0	45,699,395	0.98
Walton Street Mexico Fund I, LP	Feb-08	Jun-08	25,000,000	17,850,000	7,150,000	15,167,535	0	15,167,535	0.85
Walton Street Real Estate Fund Sidecar V	Nov-06	Dec-06	25,000,000	25,000,000	0	5,959,562	3,260,870	9,220,432	0.37
Walton Street Real Estate Fund V	Mar-06	Jun-06	75,000,000	75,000,000	0	40,997,012	4,697,762	45,694,774	0.61
Walton Street Real Estate Fund VI	Jul-07	Oct-07	75,000,000	55,985,899	19,014,101	52,485,239	10,151,284	62,636,523	1.12
Warburg Pincus Real Estate Fund I	Jul-06	Sep-06	100,000,000	95,333,333	500,000	93,818,339	25,954,167	119,772,506	1.26
Westbrook Real Estate Fund VIII	Feb-08	Feb-08	100,000,000	87,843,312	20,085,039	69,902,059	32,953,787	102,855,846	1.17
Westbrook VII	Nov-06	Jan-07	40,000,000	40,000,000	0	30,656,581	7,078,790	37,735,371	0.94
Wheelock Street Real Estate Fund, L.P.	Oct-11	Dec-11	150,000,000	8,200,155	141,799,845	7,016,399	358,103	7,374,502	0.90
Real Estate Subtotal			5,035,793,796	4,026,882,784	1,190,356,733	3,190,471,496	705,930,949	3,896,402,445	0.97
Hedge Fund									
Absolute Return			400,000,000	400,000,000	0	392,188,934	0	392,188,934	0.98
BlueCrest Capital Management LLP	Mar-12	Apr-12	200,000,000	200,000,000	0	199,573,128	0	199,573,128	1.00
Brevan Howard Fund Limited	Oct-11	Nov-11	200,000,000	200,000,000	0	192,615,806	0	192,615,806	0.96
Credit			1,213,000,000	988,000,000	225,000,000	878,159,293	146,300,863	1,024,460,156	1.04
Canyon Value Realization Fund	Mar-07	Jun-07	75,000,000	75,000,000	0	98,833,831	0	98,833,831	1.32
Canyon Balanced Fund	Jul-11	Jul-11	125,000,000	125,000,000	0	129,685,821	0	129,685,821	1.04
Claren Road Credit Master Fund, Ltd.	Mar-12	Jun-12	150,000,000	150,000,000	0	149,793,054	0	149,793,054	1.00

Alternative Investments as of July 31, 2012

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	SIC		A		B		C	=(B+C)	=(B+C)/A
	Presentation	Inception	Amount	Unfunded	Current Market	Total			Total Value
	Date	Date	Commitment	Contributed ¹	Commitment	Value ³	Distributed ²	Total Value	Multiple
Golden Tree Mast Fund-L1	Nov-06	Jan-07	100,000,000	100,000,000	0	2,141,868	67,966,218	70,108,086	0.70
GSO Credit Partners - A, L.P.	Dec-11	Mar-12	250,000,000	175,000,000	75,000,000	175,659,136	0	175,659,136	1.00
GSO Special Situations Fund, L.P.	Dec-11	Feb-12	100,000,000	100,000,000	0	100,905,332	0	100,905,332	1.01
Lazard Rathmore Fund, Ltd.	May-12	TBD	150,000,000	0	150,000,000	0	0		0.00
Pimco Distressed Mortgage Fund, LP	Oct-07	Oct-07	113,000,000	113,000,000	0	68,935,251	78,334,645	147,269,896	1.30
Regiment Capital Ltd. Fund	Dec-11	Dec-11	150,000,000	150,000,000	0	152,205,000	0	152,205,000	1.01
Distressed			450,000,000	450,000,000	0	570,644,102	0	570,644,102	1.27
Centerbridge Credit Partners	Oct-07	Oct-07	200,000,000	200,000,000	0	261,793,090	0	261,793,090	1.31
King Street Capital	Nov-06	Feb-07	150,000,000	150,000,000	0	202,273,057	0	202,273,057	1.35
Marathon Special Opp Fund, LTD	Mar-08	Jul-08	100,000,000	100,000,000	0	106,577,955	0	106,577,955	1.07
Equity Long/ Short			1,150,000,000	850,000,000	300,000,000	935,828,939	0	935,828,939	1.10
Archipelago Partners, LP	Jan-06	Jun-06	150,000,000	150,000,000	0	197,866,403	0	197,866,403	1.32
Ascend Partners Fund II, LP	Apr-07	Jul-07	150,000,000	150,000,000	0	163,055,562	0	163,055,562	1.09
Asia Century Quest Capital LCC	May-08	Aug-08	150,000,000	150,000,000	0	148,886,394	0	148,886,394	0.99
Bay Pond Partners, L.P.	Jan-12	Apr-12	150,000,000	75,000,000	75,000,000	72,736,046	0	72,736,046	0.97
Cadian Fund, L.P.	Mar-12	May-12	100,000,000	50,000,000	50,000,000	49,456,757	0	49,456,757	0.99
Glenview Institutional Partners, LP	Jul-07	Aug-07	75,000,000	75,000,000	0	73,801,469	0	73,801,469	0.98
Omega Overseas Partners Ltd. Class-B	Dec-06	Jan-07	75,000,000	75,000,000	0	98,703,221	0	98,703,221	1.32
ValueAct Capital Partners II, L.P.	Oct-11	Nov-11	150,000,000	125,000,000	25,000,000	131,323,088	0	131,323,088	1.05
Visium Balanced Offshore Fund, Ltd	May-12	TBD	150,000,000	0	150,000,000	0	0		0.00
Event Driven			900,000,000	645,000,000	255,000,000	723,120,526	0	723,120,526	1.12
Cevian Capital II, L.P.	Jan-12	Apr-12	150,000,000	75,000,000	75,000,000	70,324,500	0	70,324,500	0.94
Davidson Kempner	Nov-06	Dec-06	150,000,000	150,000,000	0	188,866,095	0	188,866,095	1.26
Elliot Associates, L.P.	Oct-11	Apr-12	200,000,000	20,000,000	180,000,000	19,549,940	0	19,549,940	0.98
Pershing Square LP	Mar-10	Apr-10	200,000,000	200,000,000	0	224,532,107	0	224,532,107	1.12
Third Point Partners L.P.	Mar-11	Apr-11	100,000,000	100,000,000	0	95,588,379	0	95,588,379	0.96
York Capital Management, LP	Jan-07	Feb-07	100,000,000	100,000,000	0	124,259,505	0	124,259,505	1.24
Fund of Funds			1,651,258,928	1,496,258,928	155,000,000	1,556,070,528	29,590,586	1,585,661,114	1.06
Arden Alternative Advisors	Feb-06	Jun-06	250,000,000	250,000,000	0	251,650,222	0	251,650,222	1.01
GS Multi-Strategy Portfolio (NJ) LLC	Feb-06	Aug-06	550,000,000	550,000,000	0	625,700,873	0	625,700,873	1.14
Protege Partners, LP	Apr-07	Jun-07	150,000,000	150,000,000	0	146,207,814	0	146,207,814	0.97
RC Woodley Park, LP	Feb-06	Aug-06	501,258,928	501,258,928	0	490,996,319	29,590,586	520,586,905	1.04
Reservoir Strategic Partners Fund, LP	Mar-11	Jul-11	200,000,000	45,000,000	155,000,000	41,515,299	0	41,515,299	0.92
Global Macro			300,000,000	300,000,000	0	295,851,036	0	295,851,036	0.99
Lynx (Bermuda) Ltd.	Nov-10	Mar-11	100,000,000	100,000,000	0	99,297,563	0	99,297,563	0.99
Winton Futures Fund	Nov-10	Jan-11	200,000,000	200,000,000	0	196,553,473	0	196,553,473	0.98

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			A		B		C	=(B+C)	=(B+C)/A
	SIC								
	Presentation	Inception	Amount	Unfunded	Current Market	Total			Total Value
	Date	Date	Commitment	Contributed ¹	Commitment	Value ³	Distributed ²	Total Value	Multiple
Multi-Strategy			450,000,000	450,000,000	0	302,400,968	224,150,000	526,550,968	1.17
AG Garden Partners, LP	Jan-06	Mar-06	150,000,000	150,000,000	0	12,853,367	149,150,000	162,003,367	1.08
Farallon Capital Inst. Partners, L.P.	Apr-07	Jun-07	150,000,000	150,000,000	0	76,975,043	75,000,000	151,975,043	1.01
OZ Domestic Partners II, Ltd.	Jan-06	Jun-06	150,000,000	150,000,000	0	212,572,558	0	212,572,558	1.42
Hedge Fund Subtotal			6,514,258,928	5,579,258,928	935,000,000	5,654,264,327	400,041,449	6,054,305,775	1.09
Real Assets									
Astenbeck Commodities Fund II LP	Jul-11	Jul-11	100,000,000	100,000,000	0	84,293,320	0	84,293,320	0.84
Barclays Bank PLC	Jun-11	Jun-11	50,000,000	50,000,000	0	47,825,000	0	47,825,000	0.96
Blackstone Energy Partners, L.P.	Dec-11	Mar-12	150,000,000	42,053,649	107,946,351	41,469,034	0	41,469,034	0.99
Blackstone Resources Select Fund	Jul-11	Aug-11	250,000,000	250,000,000	0	219,961,069	0	219,961,069	0.88
Blackstone TOP Fund - A, L.P.	Dec-11	Jul-12	250,000,000	23,874,677	226,125,323	23,874,677	0	23,874,677	1.00
BX NJ Co-Invest, L.P.	Dec-11	TBD	20,000,000	0	20,000,000	0	0	0	0.00
Citigroup Funding Inc	May-11	May-11	50,000,000	50,000,000	0	47,085,000	0	47,085,000	0.94
Gresham Commodity Fund (ETAP)	Sep-07	Feb-08	200,000,000	200,000,000	0	149,315,890	0	149,315,890	0.75
Gresham Commodity Fund (TAP)	Sep-07	Nov-07	200,000,000	200,000,000	0	161,709,298	0	161,709,298	0.81
GSO Energy Partners - A, L.P.	Dec-11	Mar-12	500,000,000	77,283,340	422,716,660	78,156,577	0	78,156,577	1.01
RC Woodley Park, L.P.	May-11	May-11	135,000,000	135,000,000	0	134,244,177	0	134,244,177	0.99
Schroders Commodity Portfolio	Sep-07	Jan-08	500,000,000	450,000,000	50,000,000	396,370,647	0	396,370,647	0.88
Sheridan Production Partners I	Jul-07	Aug-07	50,000,000	52,250,000	0	62,924,000	24,500,000	87,424,000	1.67
Sheridan Production Partners II-B, L.P.	Oct-10	Nov-10	100,000,000	13,250,000	86,750,000	11,218,000	0	11,218,000	0.85
Tenaska Power Fund II, L.P.	Feb-08	Sep-08	100,000,000	65,267,394	38,928,039	56,550,684	13,421,437	69,972,121	1.07
Real Assets Subtotal			2,655,000,000	1,708,979,060	952,466,373	1,514,997,373	37,921,437	1,552,918,810	0.91
Grand Total			24,071,979,326	18,122,965,925	6,911,131,084	15,893,872,087	3,549,892,820	19,443,764,907	1.07

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 reflect the most recent market values available and Commodity reported values are as of the current month end.

Includes Return of Capital Distributions.

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High Yield/Bank Loan as of July 31, 2012

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

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				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
Common Pension Fund B									
BlackRock Credit Investors	Sep-07	Oct-07	400,000,000	400,000,000	106,483,829	152,927,193	212,967,657	365,894,850	0.91
BlackRock Credit Investors Co-Invest	Oct-09	Oct-09	144,000,000	144,000,000	91,528,932	66,036,360	183,716,363	249,752,723	1.73
Cerberus NJ Credit Opportunities Fund, L.P.	Dec-11	Apr-12	300,000,000	141,666,667	158,333,333	144,875,370	0	144,875,370	1.02
Golden Tree Opportunities LP-Class D	Sep-07	Sep-07	149,500,000	149,500,000	0	255,739,776	4,637,275	260,377,051	1.74
Knight/TPG NPL - C, L.P.	Dec-11	Mar-12	100,000,000	12,900,000	87,100,000	12,728,641	0	12,728,641	0.99
Och Ziff Capital	Mar-10	Apr-10	500,000,000	500,000,000	0	640,922,093	0	640,922,093	1.28
TAC 2007, LP	Sep-07	Oct-07	128,530,670	104,755,112	23,775,558	39,080,038	25,786,710	64,866,748	0.62
TPG Specialty Lending, Inc.	May-11	May-11	200,000,000	51,409,785	148,590,215	52,680,822	1,387	52,682,209	1.02
Common Pension Fund B Subtotal			1,922,030,670	1,504,231,564	615,811,867	1,364,990,293	427,109,393	1,792,099,686	1.19

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.

Transfers between Common and Pension Funds
July, 2012

Contributions to Common Funds from Pension Funds for the Month

Date	Contribution Amount	From Pension Fund(s)	Contribution Amount	To Common Fund(s)
7/3/2012	\$ 1,440,000.00	JRS	\$ 100,000,000.00	A
	\$ 8,560,000.00	P&F		
	\$ 25,000,000.00	PERS		
	\$ 3,000,000.00	SPRS		
	\$ 62,000,000.00	TPA		
	<u>\$ 100,000,000.00</u>		<u>\$ 100,000,000.00</u>	
7/3/2012	\$ 5,040,000.00	JRS	\$ 350,000,000.00	E
	\$ 29,960,000.00	P&F		
	\$ 87,500,000.00	PERS		
	\$ 10,500,000.00	SPRS		
	\$ 217,000,000.00	TPA		
	<u>\$ 350,000,000.00</u>		<u>\$ 350,000,000.00</u>	

Withdrawals from Common Funds to Pension Funds for the Month

Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
7/31/2012	\$ 100,000,000.00	A	\$ 650,000.00	JRS
			18,000,000.00	P&F
			32,550,000.00	PERS
			2,100,000.00	SPRS
			46,700,000.00	TPA
	<u>\$ 100,000,000.00</u>		<u>\$ 100,000,000.00</u>	
7/31/2012	\$ 425,000,000.00	B	\$ 2,760,000.00	JRS
			76,500,000.00	P&F
			138,340,000.00	PERS
			8,930,000.00	SPRS
			198,470,000.00	TPA
	<u>\$ 425,000,000.00</u>		<u>\$ 425,000,000.00</u>	

Transfers between Common and Pension Funds, Summarized

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ (3,070,000.00)
P&F	\$ 55,980,000.00
PERS	\$ 58,390,000.00
SPRS	\$ (2,470,000.00)
TPA	\$ (33,830,000.00)
	<u>\$ 75,000,000.00</u>