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**NEW JERSEY DIVISION OF INVESTMENT**

**INVESTMENT REPORTING PACKAGE**

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**Period Ending June 30, 2023**

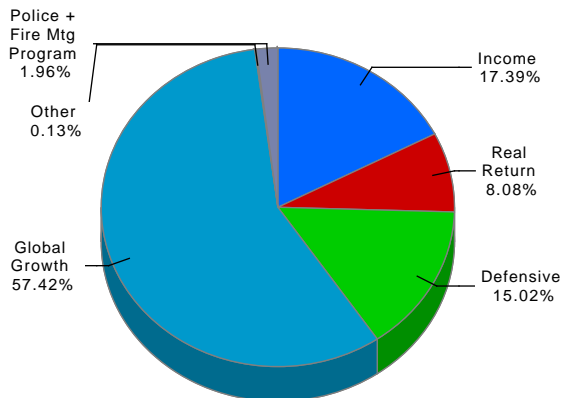
**Unaudited**

***"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"***

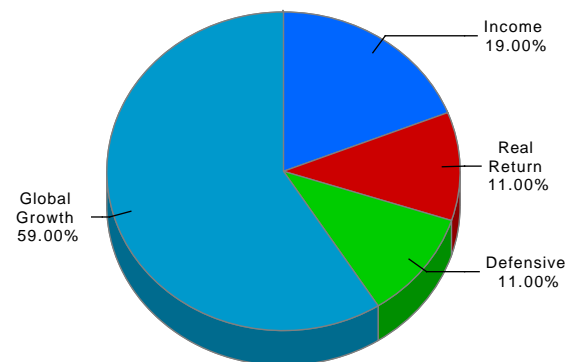
**NJ Division of Investment**  
**Actual Allocation vs Target Allocation**  
**As of June 30, 2023**

	Actual Allocation %	Target %	Allocation (in millions \$)
U.S. Equity	27.50	27.00	25,633.11
Non U.S. Developed Mkt Equity	13.02	13.50	12,134.11
EM Equity Composite	4.95	5.50	4,615.58
Equity Oriented Hedge Funds	0.00	0.00	0.62
Private Equity	11.95	13.00	11,139.08
<b>Global Growth</b>	<b>57.42</b>	<b>59.00</b>	<b>53,522.50</b>
Real Estate	5.68	8.00	5,290.68
Real Assets	2.40	3.00	2,236.89
<b>Real Return</b>	<b>8.08</b>	<b>11.00</b>	<b>7,527.57</b>
High Yield Composite	3.45	4.00	3,216.91
Private Credit	7.14	8.00	6,654.21
Investment Grade Credit Composite	6.80	7.00	6,337.42
<b>Income</b>	<b>17.39</b>	<b>19.00</b>	<b>16,208.54</b>
Cash Equivalents <sup>1</sup>	8.43	4.00	7,853.42
U.S. Treasuries	3.79	4.00	3,529.87
Risk Mitigation Strategies	2.81	3.00	2,618.44
<b>Defensive</b>	<b>15.02</b>	<b>11.00</b>	<b>14,001.73</b>
Other	0.13	0.00	121.27
Police & Fire Retire Sys Mort Program	1.96		1,831.57
<b>Total Pension Fund</b>	<b>100.00</b>	<b>100.00</b>	<b>93,213.19</b>

**Current Asset Allocation**



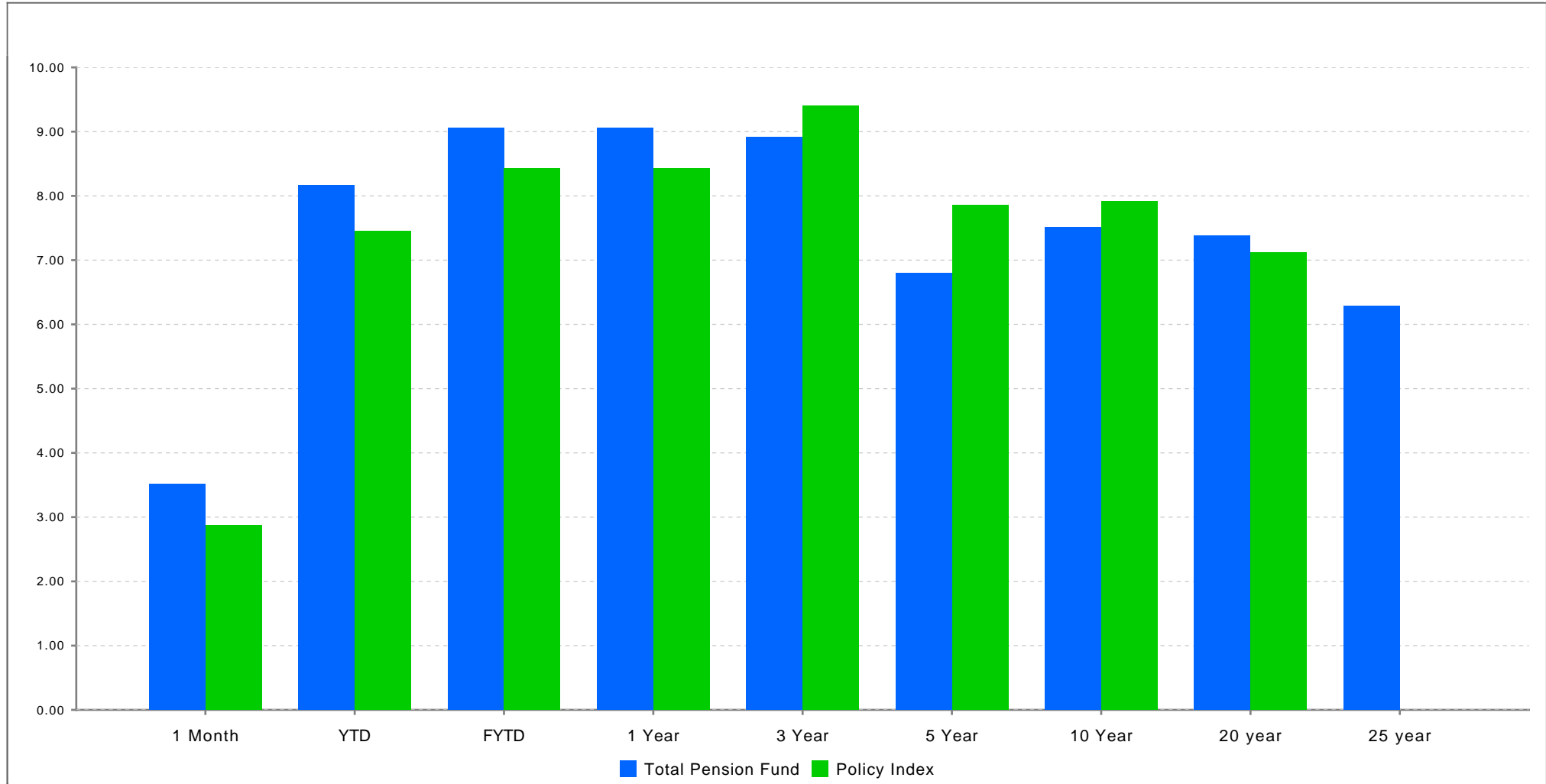
**Target Asset Allocation**



Sum of component allocation may not equal total due to rounding

<sup>1</sup> The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the seven plan cash accounts.

**NJ Division of Investment  
Performance vs Policy Benchmark  
Periods Ending June 30, 2023  
Total Pension Fund Returns are Net of All Fees**



	1 Month	YTD	FYTD	1 Year	3 Year	5 Year	10 Year	20 year	25 year
Total Pension Fund <sup>1</sup>	3.52	8.16	9.06	9.06	8.92	6.80	7.51	7.38	6.29
Policy Index <sup>2</sup>	2.87	7.45	8.43	8.43	9.40	7.86	7.92	7.12	

<sup>1</sup> Returns Exclude Police & Fire Mortgage Program  
<sup>2</sup> Benchmark return not available for 25-year period.

**NJ Division of Investment  
Pension Fund Asset Class Returns vs Benchmarks  
Periods Ending June 30, 2023  
Returns are Net of All Fees**

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
U.S. Equity	6.79	16.30	19.10	19.10	14.06	11.16
<i>Custom US Policy Benchmark</i>	6.85	16.35	19.20	19.20	14.09	11.69
Non U.S. Developed Mkt Equity	4.64	11.10	16.89	16.89	9.02	4.68
<i>Custom EAFE + Canada Benchmark <sup>1</sup></i>	4.76	11.28	17.16	17.16	9.20	4.53
EM Equity Composite	4.66	7.49	6.75	6.75	4.60	2.23
<i>Custom EM Benchmark <sup>1</sup></i>	3.80	4.77	1.61	1.61	2.23	0.98
Equity Oriented Hedge Funds	0.95	2.51	5.79	5.79	(28.72)	(20.04)
<i>50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)</i>	0.42	1.82	1.02	1.02	9.49	4.19
Private Equity	2.73	5.70	5.00	5.00	18.12	12.84
<i>Custom Cambridge Blend</i>	2.90	5.51	(1.42)	(1.42)	22.02	15.55
<b>Global Growth</b>	<b>5.25</b>	<b>11.98</b>	<b>14.27</b>	<b>14.27</b>	<b>12.84</b>	<b>9.19</b>
<b>Global Growth Policy Benchmark</b>	<b>5.29</b>	<b>12.00</b>	<b>13.22</b>	<b>13.22</b>	<b>14.18</b>	<b>10.49</b>
Real Estate	1.09	(1.25)	(3.58)	(3.58)	9.20	6.45
<i>Real Estate Index <sup>2</sup></i>	(3.38)	(8.37)	(3.91)	(3.91)	7.46	6.56
Real Assets	1.52	2.62	2.65	2.65	15.74	4.67
<i>Custom Cambridge Blend for Real Assets <sup>2</sup></i>	0.57	4.07	7.75	7.75	18.55	5.98
<b>Real Return</b>	<b>1.22</b>	<b>(0.11)</b>	<b>(1.76)</b>	<b>(1.76)</b>	<b>11.03</b>	<b>5.87</b>
<b>Real Return Policy Benchmark <sup>2</sup></b>	<b>(2.19)</b>	<b>(4.71)</b>	<b>(0.45)</b>	<b>(0.45)</b>	<b>10.65</b>	<b>6.78</b>
High Yield Composite	1.58	5.20	9.04	9.04	3.37	3.16
<i>Custom High Yield Benchmark</i>	1.67	5.38	9.07	9.07	3.12	3.34
Private Credit	3.30	7.93	9.01	9.01	10.88	6.81
<i>Bloomberg US Corp HY 1M lag +100bps</i>	(0.83)	3.51	1.05	1.05	3.93	4.13
Investment Grade Credit Composite	0.32	2.89	0.44	0.44	(4.07)	1.42
<i>Custom Investment Grade Credit Benchmark</i>	0.08	2.80	0.40	0.40	(3.93)	1.30
<b>Income</b>	<b>1.79</b>	<b>5.39</b>	<b>5.47</b>	<b>5.47</b>	<b>2.66</b>	<b>3.69</b>
<b>Income Policy Benchmark</b>	<b>(0.10)</b>	<b>3.42</b>	<b>1.83</b>	<b>1.83</b>	<b>(0.13)</b>	<b>2.73</b>
Cash Equivalents <sup>3</sup>	0.42	2.40	3.88	3.88	1.47	1.89
<i>ICE BofA US 3-Month Treasury Bill</i>	0.46	2.25	3.59	3.59	1.27	1.55

<sup>1</sup> Custom index calculated by MSCI based on screening criteria defined by New Jersey Division of Investment. Please see disclosure on page 22.

<sup>2</sup> Real Return, Real Assets and Real Estate Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0%

<sup>3</sup> The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the seven plan cash accounts.

<sup>4</sup> Returns Exclude Police & Fire Mortgage Program

**NJ Division of Investment  
Pension Fund Asset Class Returns vs Benchmarks  
Periods Ending June 30, 2023  
Returns are Net of All Fees**

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
U.S. Treasuries	(0.72)	1.65	(1.91)	(1.91)	(4.72)	0.43
<i>Custom Government Benchmark</i>	(0.75)	1.59	(2.13)	(2.13)	(4.80)	0.44
Risk Mitigation Strategies	1.56	2.39	3.30	3.30	7.26	5.67
<i>T-Bill + 300 BP</i>	0.71	3.76	6.73	6.73	4.35	4.63
<b>Defensive</b>	<b>0.34</b>	<b>2.28</b>	<b>2.13</b>	<b>2.13</b>	<b>0.42</b>	<b>2.02</b>
<b><i>Liquidity Policy Benchmark</i></b>	<b>0.05</b>	<b>2.38</b>	<b>2.12</b>	<b>2.12</b>	<b>(0.38)</b>	<b>1.64</b>
<b>Total Pension Fund <sup>4</sup></b>	<b>3.52</b>	<b>8.16</b>	<b>9.06</b>	<b>9.06</b>	<b>8.92</b>	<b>6.80</b>
<i>Policy Index</i>	2.87	7.45	8.43	8.43	9.40	7.86

<sup>1</sup> Custom index calculated by MSCI based on screening criteria defined by New Jersey Division of Investment. Please see disclosure on page 22.

<sup>2</sup> Real Return, Real Assets and Real Estate Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0%

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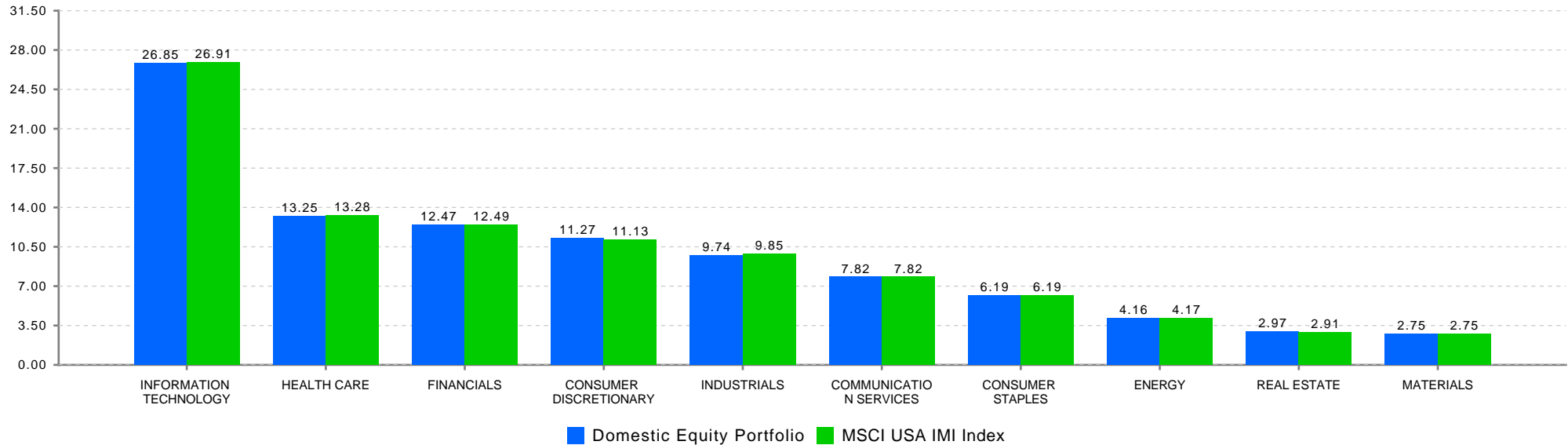
<sup>4</sup> Returns Exclude Police & Fire Mortgage Program

**NJ Division of Investment  
U.S. Equity  
As of June 30, 2023**

**Top Holdings\*  
U.S. Equity**

Security Name	% of Portfolio
APPLE INC	7.03
MICROSOFT CORP	5.52
AMAZON.COM INC	2.76
NVIDIA CORP	2.40
TESLA INC	1.71
ALPHABET INC CL A	1.63
ALPHABET INC CL C	1.49
META PLATFORMS INC CLASS A	1.46
UNITEDHEALTH GROUP INC	1.03
BERKSHIRE HATHAWAY INC CL B	1.02

**Select Portfolio Sector Weightings\*\*  
U.S. Equity**



\*Holdings include accruals

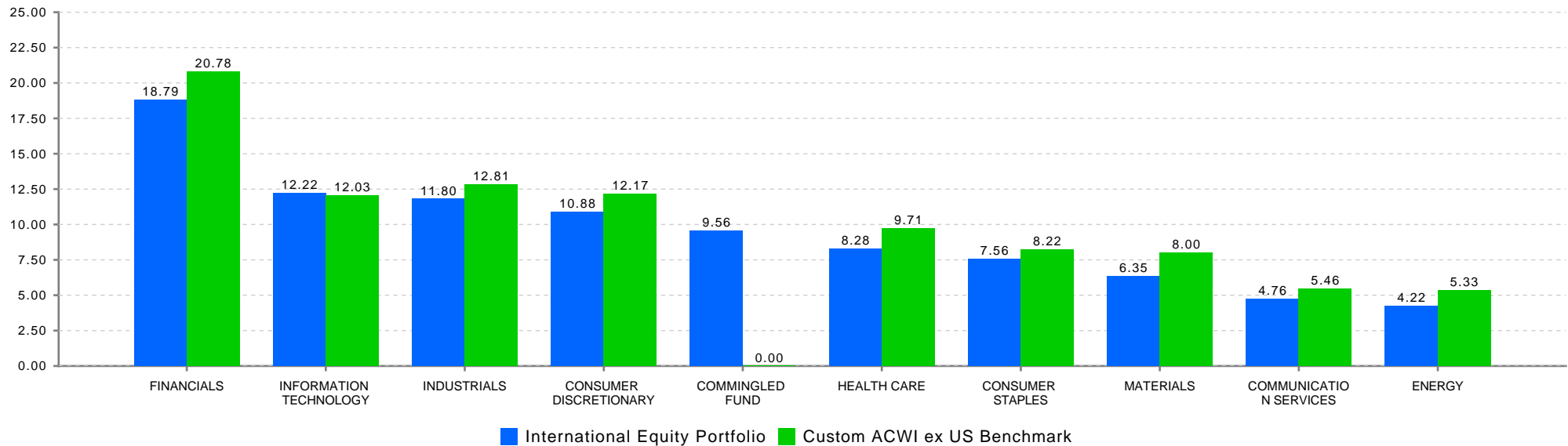
\*\*Index sector weightings reflect the calculations of State Street and may differ from those of MSCI.

**NJ Division of Investment  
International Equity  
As of June 30, 2023**

**Top Holdings\*  
International Equity**

Security Name	% of Portfolio
ISHARES CORE MSCI EAFE ETF	3.83
ISHARES MSCI EAFE SMALL CAP ET	1.85
ISHARES MSCI INDIA ETF	1.45
TAIWAN SEMICONDUCTOR SP ADR	1.30
NESTLE SA REG	1.20
SAMSUNG ELECTRONICS CO LTD	1.17
ASML HOLDING NV	1.04
TENCENT HOLDINGS LTD	1.03
ISHARES CORE MSCI EMERGING MAR	0.96
NOVO NORDISK A/S B	0.95

**Select Portfolio Sector Weightings  
International Equity**



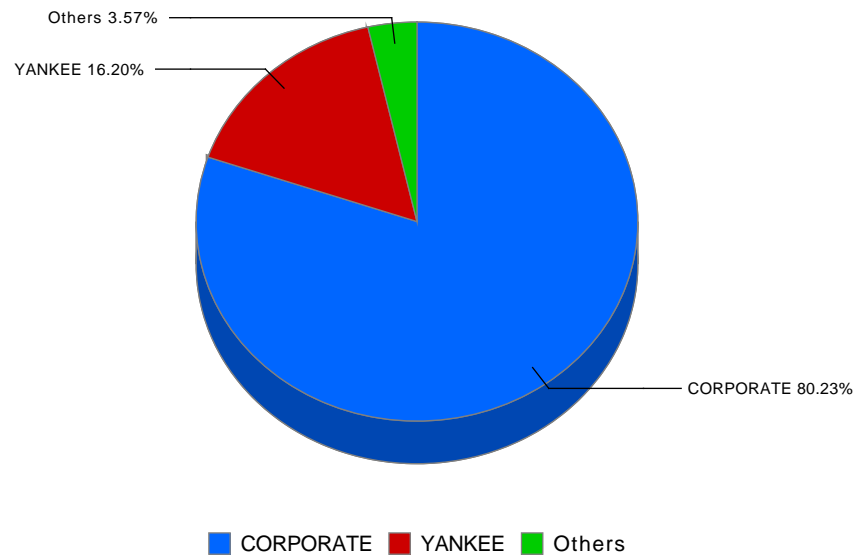
\*Holdings include accruals

**NJ Division of Investment  
Fixed Income Composite  
As of June 30, 2023**

**Fixed Income Composite  
Top Holdings\***

Security Name	Coupon %	Maturity Date
US TREASURY N/B	0.50	10/31/2027
US TREASURY N/B	2.00	05/31/2024
US TREASURY N/B	0.88	06/30/2026
US TREASURY N/B	1.25	05/15/2050
US TREASURY N/B	1.50	02/15/2030
US TREASURY N/B	1.88	02/15/2032
US TREASURY N/B	0.38	01/31/2026
SPDR BLOOMBERG SHORT TERM HIGH		12/31/9999
US TREASURY N/B	1.63	02/15/2026
SPDR BLOOMBERG HIGH YIELD BOND		12/31/9999

**Select Portfolio Sector Weights**



\*Holdings include accruals

State Investment Council  
Regulation Violations and Other Reportable Matters  
June 30, 2023

Newly Reported Violations			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
		There are no reportable matters	

Status of Outstanding Violations Previously Reported			
		Description of Violation	
		There are no reportable matters	

Other Reportable Matters			
		Description	
		There are no other reportable matters	

Sector / Region	Market Value (\$ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure (\$ millions)	Sector / Region	Market Value (\$ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure (\$ millions)
<b>Developed Markets:</b>					<b>Emerging Markets:</b>				
Developed - Euro					EM - Global	0.6	0.00	0.0%	0.6
Austria	25.5	0.2%	0.1%	25.5	EM - Europe/Middle East/Africa				
Belgium	106.4	0.6%	0.6%	106.4	Belarus	10.8	0.1%	0.0%	10.8
Finland	101.3	0.6%	0.6%	101.3	Cyprus	0.0	0.0%	0.0%	0.0
France	1,262.1	7.6%	8.0%	1,262.1	Czech Republic	2.9	0.0%	0.0%	2.9
Germany	823.7	4.9%	4.9%	823.7	Egypt	3.6	0.0%	0.0%	3.6
Ireland	81.1	0.5%	0.6%	81.1	Greece	20.1	0.1%	0.1%	20.1
Italy	293.7	1.8%	1.6%	293.7	Hungary	45.1	0.3%	0.1%	45.1
Netherlands	491.8	2.9%	3.1%	491.8	Kuwait	1.4	0.0%	0.2%	1.4
Portugal	33.5	0.2%	0.1%	33.5	Poland	26.3	0.2%	0.2%	26.3
Spain	272.7	1.6%	1.7%	272.7	Qatar	19.0	0.1%	0.3%	19.0
Developed - Non-Euro					Russia	0.0	0.0%	0.0%	0.0
Australia	821.4	4.9%	4.8%	821.4	Saudi Arabia	86.4	0.5%	1.2%	86.4
Canada	1,198.4	7.2%	7.6%	1,198.4	South Africa	186.4	1.1%	0.9%	186.4
Denmark	325.3	1.9%	2.0%	325.3	Turkey	15.6	0.1%	0.2%	15.6
Hong Kong	351.8	2.1%	1.6%	351.8	United Arab Emirates	45.1	0.3%	0.4%	45.1
Israel	96.3	0.6%	0.4%	96.3	EM - Latam				
Japan	2,501.0	15.0%	14.5%	2,501.0	Argentina	41.3	0.2%	0.0%	41.3
New Zealand	23.9	0.1%	0.1%	23.9	Brazil	408.6	2.4%	1.6%	408.6
Norway	65.4	0.4%	0.3%	65.4	Chile	18.9	0.1%	0.2%	18.9
Singapore	158.3	0.9%	0.9%	158.3	Colombia	0.4	0.0%	0.0%	0.4
Sweden	371.2	2.2%	2.1%	371.2	Mexico	168.8	1.0%	0.8%	168.8
Switzerland	1,028.5	6.2%	6.5%	1,028.5	Panama	0.8	0.0%	0.0%	0.8
United Kingdom	1,556.6	9.3%	9.0%	1,556.6	Peru	40.1	0.2%	0.1%	40.1
					EM - Asia ex Japan				
					China	1,212.8	7.3%	8.4%	1,212.8
					India	542.0	3.2%	4.2%	542.0
					Indonesia	145.3	0.9%	0.6%	145.3
					Korea	595.5	3.6%	3.6%	595.5
					Malaysia	27.8	0.2%	0.4%	27.8
					Philippines	13.1	0.1%	0.2%	13.1
					Taiwan	951.5	5.7%	4.5%	951.5
					Thailand	83.4	0.5%	0.6%	83.4

**New Jersey Division of Investment  
Cash Management Fund  
June 30, 2023**

**PARTICIPATION**

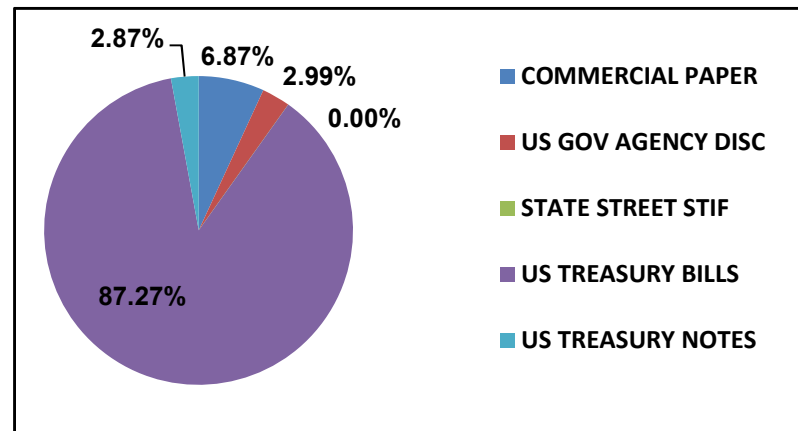
	VALUE	PERCENTAGE
STATE	\$ 34,960,745,475	89.70%
NON-STATE	4,016,209,332	10.30%
TOTAL	\$ 38,976,954,807	100.00%

**PORTFOLIO RETURNS**

	STATE	NON-STATE	AVG.DAYS
6/30/2023	5.10%	5.04%	64
1 Month	5.02%	4.96%	
Fiscal YTD	3.66%	3.60%	
1 Year	3.66%	3.60%	

**PORTFOLIO HOLDINGS**

	6/30/2023	PERCENTAGE
US TREASURY BILLS	\$ 34,014,712,413	87.27%
COMMERCIAL PAPER	2,679,690,082	6.87%
US GOV AGENCY DISC	1,166,311,748	2.99%
US TREASURY NOTES	1,117,638,284	2.87%
STATE STREET STIF	118,732	0.00%
TOTAL	\$ 38,978,471,259	100.00%



# NJ Division of Investment

## Alternative Investments - Common Pension Fund E

### As of June 30, 2023

#### Alternative Investments – Common Pension Fund E June 30, 2023

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

Investment Vehicle	Inception Date	Last Valuation Date	A		B		C	B+C =(B+C)/A	
			Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Multiple
Private Equity									
Co Investments			2,430,754,801	2,373,173,644	486,034,875	2,102,434,160	2,385,459,712	4,487,893,872	1.89
**ABF VII New Jersey S.L.P.	Jul-20	Jun-23	55,754,801	53,031,567	2,723,234	53,099,469	0	53,099,469	1.00
BX NJ Co-Invest (PE) L.P.	Apr-19	Jun-23	50,000,000	50,084,055	0	50,076	85,303,518	85,353,594	1.70
NB/NJ Custom Investment Fund II	Apr-12	Jun-23	200,000,000	196,235,600	6,964,400	68,532,755	410,895,487	479,428,242	2.44
NB/NJ Custom Investment Fund III, LP			550,000,000	419,190,099	223,035,901	462,187,610	92,226,000	554,413,610	1.32
NB/NJ Custom Investment Fund III, LP	Apr-18	Jun-23	200,000,000	183,333,663	108,892,337	225,980,568	92,226,000	318,206,568	1.74
NB/NJ Custom Investment Fund III, LP Tranche B	Jul-21	Jun-23	350,000,000	235,856,436	114,143,564	236,207,042	0	236,207,042	1.00
NJ Roark Co-Invest Fund III LLC	Jan-14	Jun-23	75,000,000	15,102,418	59,897,582	19,392,071	12,575,294	31,967,365	2.12
SONJ Private Opportunities Fund II, L.P.	Nov-07	Jun-23	1,300,000,000	1,439,529,905	193,413,759	1,315,897,349	1,619,702,326	2,935,599,675	2.04
Vista Co-Invest Fund 2017-3, L.P.	Nov-17	Jun-23	200,000,000	200,000,000	0	183,274,830	164,757,087	348,031,917	1.74
Distressed Debt			1,955,000,000	1,866,005,386	447,329,391	1,093,077,929	1,840,004,391	2,933,082,320	1.57
BSP Special Situations Fund L.P.	Jan-17	Jun-23	150,000,000	129,962,000	57,298,688	60,122,484	125,765,820	185,888,304	1.43
Catalyst Fund V, L.P.	Nov-15	Jun-23	100,000,000	104,194,543	37,274,953	62,858,142	56,060,955	118,919,097	1.14
Centerbridge Capital Partners II, L.P.	May-11	Jun-23	100,000,000	153,948,360	3,221,165	11,140,948	114,061,679	125,202,627	0.81
Centerbridge Capital Partners, L.P.	Jun-06	Jun-23	80,000,000	126,173,707	5,293,352	3,181,761	222,153,726	225,335,487	1.79
Chatham Asset Private Debt and Strategic Capital Fund	Nov-17	Jun-23	200,000,000	200,000,000	0	400,358,254	12,000,000	412,358,254	2.06
GOF II Feeder B, L.P.	Oct-17	Jun-23	100,000,000	85,000,000	15,000,000	121,128,729	0	121,128,729	1.43
Golden Tree NJ Distressed Fund 2015			300,000,000	237,875,000	126,222,345	124,281,832	295,430,882	419,712,714	1.76
GoldenTree NJ Distressed Fund 2015 GP LLC	Feb-16	Jun-23	200,000,000	205,500,000	57,547,345	94,613,853	282,743,382	377,357,235	1.84
GoldenTree NJ Distressed Fund 2015 GP LLC - Second Vintage	Jan-20	Jun-23	100,000,000	32,375,000	68,675,000	29,667,979	42,355,479	164,417,808	1.31
HIG Bayside Debt & LBO II	May-08	Jun-23	100,000,000	102,700,001	20,556,588	7,156,115	170,053,942	177,210,057	1.73
KPS Special Situations Fund III, LP	May-07	Jun-23	25,000,000	24,943,685	11,618,357	0	51,249,584	51,249,584	2.05
KPS Special Situations Fund IV, LP	Apr-13	Jun-23	200,000,000	177,208,570	30,153,311	87,820,176	281,407,943	369,228,119	2.08
MatlinPatterson Global Opps. Ptnrs. III	Jun-07	Jun-23	100,000,000	105,422,748	2,292,407	24,648	132,256,696	132,281,344	1.25
MHR Institutional Partners III, L.P.	May-07	Jun-23	75,000,000	79,564,286	26,089,693	13,615,975	97,513,000	111,128,975	1.40
MHR Institutional Partners IV, L.P.	Jul-14	Jun-23	100,000,000	115,450,823	15,647,367	127,618,307	36,799,501	164,417,808	1.42
Strategic Value Special Situations Fund V, L.P.	Apr-21	Jun-23	125,000,000	61,988,026	63,011,974	72,548,203	16,092	72,564,295	1.17
Sixth Street Opportunities Partners II, L.P.	Mar-12	Jun-23	100,000,000	69,794,467	30,205,533	1,160,896	122,172,449	123,333,345	1.77
WLR Recovery Fund IV, LP	Oct-07	Jun-23	100,000,000	91,779,170	3,443,659	61,459	123,062,122	123,123,581	1.34
Domestic Midmarket Buyout			4,183,660,000	4,198,455,318	698,932,413	2,922,655,392	4,529,899,989	7,452,555,381	1.78
Altaris Health Partners V, L.P.	Jul-20	Jun-23	100,000,000	49,574,355	50,425,645	61,556,444	99,920	61,656,364	1.24
American Industrial Partners Capital Fund V	Dec-11	Jun-23	50,000,000	61,966,755	506,158	24,252,786	84,760,163	109,012,949	1.76
American Industrial Partners Capital Fund VI, L.P.	Sep-15	Jun-23	75,000,000	90,158,112	11,622,524	133,570,681	116,618,081	250,188,762	2.77
Court Square Capital Partners II, L.P.	May-07	Jun-23	100,000,000	91,860,344	3,246,335	1,783,455	164,949,232	166,732,687	1.82
Excellere Capital Fund III, L.P.	Jul-15	Jun-23	40,000,000	39,706,377	3,885,656	38,826,057	22,583,430	61,409,487	1.55
JLL Partners Fund VI, LP	Jun-08	Jun-23	150,000,000	197,611,628	21,725,595	3,823,467	361,928,043	365,751,510	1.85
JLL Partners VII, LP	Mar-16	Jun-23	150,000,000	160,000,933	23,243,830	132,746,893	154,353,887	287,100,780	1.79
JLL Partners Fund VIII, L.P.	Feb-19	Jun-23	200,000,000	113,133,303	88,214,505	150,522,265	1,880,941	152,403,206	1.35
Marlin Equity Partners IV	Jun-13	Jun-23	75,000,000	75,304,853	10,788,294	38,617,069	66,907,572	105,524,641	1.40
New Mountain Partners III, L.P.	May-07	Jun-23	100,000,000	114,658,767	8,095,518	4,778,344	260,335,125	265,113,469	2.31
Oak Hill Capital Partners II, L.P.	Jul-05	Jun-23	75,000,000	83,691,264	162,961	586,227	133,022,284	133,022,284	1.59
Onex Partners II, LP	Aug-06	Jun-23	100,000,000	88,793,250	11,206,750	279,927	162,303,120	162,583,047	1.83
Onex Partners III, LP	Dec-08	Jun-23	100,000,000	110,331,903	8,547,816	17,635,966	164,734,054	182,370,020	1.65
Onex Partners IV, LP	May-14	Jun-23	166,490,000	167,105,053	10,625,379	107,670,470	134,172,147	241,842,617	1.45
Onex Partners V-B, L.P.	Oct-17	Jun-23	100,000,000	87,264,238	16,362,131	104,669,726	7,889,758	112,559,484	1.29
Quadrangle Capital Partners II	Aug-05	Jun-23	50,000,000	47,263,080	546,524	4,886,350	65,446,093	70,332,443	1.49
Roark Capital Partners III L.P.	Sep-12	Jun-23	100,000,000	100,480,872	14,769,106	164,679,908	108,398,717	273,078,625	2.72
Sterling Capital Partners IV, L.P.	Apr-12	Jun-23	100,000,000	107,896,558	3,334,917	28,426,205	51,790,519	80,216,724	0.74
Sycamore Partners III, L.P.	Jan-18	Jun-23	150,000,000	114,029,705	77,710,043	127,595,093	41,739,748	169,334,841	1.49
Tenex Capital Partners II, LP	Mar-16	Jun-23	78,170,000	87,487,632	8,995,156	74,380,557	115,938,929	190,319,486	2.18
Tenex Capital Partners, L.P.	Jan-11	Jun-23	50,000,000	70,698,242	7,760,513	7,289,722	103,372,451	110,662,173	1.57
Tenex Capital Partners LP - Secondary	Feb-13	Jun-23	20,000,000	25,975,241	3,104,205	2,645,876	39,900,365	42,546,241	1.64

# NJ Division of Investment

## Alternative Investments - Common Pension Fund E

### As of June 30, 2023

#### Alternative Investments – Common Pension Fund E June 30, 2023

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

Investment Vehicle	Inception Date	Last Valuation Date	A		B		C	B+C =(B+C)/A	
			Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Multiple
The Rise Fund (A), L.P.	Nov-17	Jun-23	75,000,000	71,901,981	5,212,268	77,514,722	35,982,571	113,497,293	1.58
The Rise Fund II, L.P.	Mar-19	Jun-23	105,000,000	91,137,907	18,368,205	112,319,407	4,506,112	116,825,519	1.28
TPG Growth IV, L.P.			149,000,000	132,223,628	24,013,896	137,080,513	47,291,597	184,372,110	1.39
TPG [STAR], LP	Mar-07	Jun-23	100,000,000	112,061,536	8,001	10,543,140	134,774,272	145,317,412	1.30
TPG Growth II, L.P.	Jun-12	Jun-23	100,000,000	104,277,835	3,386,626	55,335,720	185,076,656	240,412,376	2.31
TPG Growth III(A), L.P.	Jan-15	Jun-23	150,000,000	165,492,015	7,054,661	99,673,895	185,583,058	285,256,953	1.72
TPG Growth V, L.P.	Sep-20	Jun-23	100,000,000	68,709,118	35,873,426	86,326,548	5,842,685	92,169,233	1.34
TSG 7 A L.P.	Nov-15	Jun-23	80,000,000	65,540,295	14,459,705	87,230,562	63,981,285	151,211,847	2.31
TSG 7 B L.P.	Nov-15	Jun-23	20,000,000	20,570,002	298,278	21,172,142	7,760,861	28,933,003	1.41
TSG8, L.P.	Dec-18	Jun-23	100,000,000	77,493,019	22,625,027	78,437,542	708,467	79,146,009	1.02
Vista Equity Partners Fund III, L.P.	Jul-07	Jun-23	100,000,000	106,886,033	7,676,295	4,340,661	261,912,379	266,253,040	2.49
Vista Equity Partners Fund IV, L.P.	Oct-11	Jun-23	200,000,000	216,462,634	30,426,698	145,602,944	284,468,281	430,071,225	1.99
Vista Equity Partners Fund V, L.P.	Mar-14	Jun-23	200,000,000	260,440,466	40,654,444	272,144,435	303,280,706	575,425,141	2.21
Vista Equity Partners Fund VI, L.P.	Nov-16	Jun-23	200,000,000	251,932,498	18,816,186	287,624,503	237,942,131	525,566,634	2.09
Vista Foundation Fund II, L.P.	Nov-13	Jun-23	75,000,000	80,410,275	35,189,834	35,647,233	129,296,192	164,943,425	2.05
Vista Foundation Fund III, L.P.	Nov-16	Jun-23	100,000,000	113,026,339	24,886,574	99,835,076	117,470,678	217,305,754	1.92
Vista Foundation Fund IV, L.P.	Feb-20	Jun-23	100,000,000	74,897,272	25,102,728	73,741,912	19,263	73,761,175	0.98
Welsh, Carson, Anderson & Stowe XI, L.P.	Oct-08	Jun-23	100,000,000	100,000,000	0	6,860,949	161,464,441	168,325,390	1.68
<b>Emerging Managers</b>			<b>400,000,000</b>	<b>443,679,494</b>	<b>20,790,833</b>	<b>127,082,756</b>	<b>788,641,321</b>	<b>915,724,077</b>	<b>2.06</b>
Fairview Capstone Partners II, LP	Sep-08	Jun-23	100,000,000	106,626,890	3,138,213	55,800,565	174,124,151	229,924,716	2.16
Fairview Capstone Partners, LP	May-07	Jun-23	100,000,000	91,010,329	8,989,671	49,675,363	268,473,526	318,148,889	3.50
Grosvenor/NJDI Emerging Opp			200,000,000	246,042,275	8,662,949	21,606,828	346,043,643	367,650,471	1.49
Grosvenor/NJDI Emerging Opp (2007)	Apr-07	Jun-23	100,000,000	124,162,938	1,727,241	10,978,821	164,507,155	175,485,976	1.41
Grosvenor/NJDI Emerging Opp (2008)	Jun-08	Jun-23	100,000,000	121,879,336	6,935,708	10,628,007	181,536,488	192,164,495	1.58
<b>GP Equity Stakes</b>			<b>750,000,000</b>	<b>573,976,009</b>	<b>327,813,494</b>	<b>664,503,224</b>	<b>472,515,707</b>	<b>1,137,018,931</b>	<b>1.98</b>
Dyal NJ Investors, L.P.	Oct-12	Jun-23	200,000,000	204,376,946	41,129,891	95,112,012	166,030,219	261,142,231	1.28
Dyal II NJ Investors, L.P.	Jul-14	Jun-23	250,000,000	231,409,059	68,778,644	293,194,858	127,278,163	420,473,021	1.82
Dyal III NJ Investors, L.P.	Aug-17	Jun-23	100,000,000	24,769,252	75,250,000	45,443,498	5,865,143	51,308,641	2.07
Dyal III US Investors LP	Dec-15	Jun-23	200,000,000	113,420,753	142,654,959	230,752,856	173,342,182	404,095,038	3.56
<b>International</b>			<b>2,628,146,299</b>	<b>2,530,001,840</b>	<b>308,541,742</b>	<b>1,433,948,323</b>	<b>2,371,357,333</b>	<b>3,805,305,657</b>	<b>1.50</b>
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Jul-07	Jun-23	199,208,648	192,706,282	28,225,936	17,705,037	236,874,688	254,579,725	1.32
**Anacap Financial Partners II	May-08	Jun-23	127,089,244	191,425,361	4,054,585	635,891	190,061,667	190,697,557	1.00
**Anacap Financial Partners III, L.P.	Jul-14	Jun-23	143,339,171	151,000,119	12,045,014	93,518,220	107,713,048	201,231,267	1.33
**Anacap Financial Ptnrs GP	Nov-09	Jun-23	9,868,438	9,868,438	0	12,175,843	1,570,670	13,746,513	1.39
**ARDIAN Buyout Fund VII A S.L.P.	Mar-20	Jun-23	136,640,799	84,074,446	52,566,353	104,510,737	807,799	105,318,536	1.25
MBK Partners Fund IV, L.P.	Dec-16	Jun-23	85,000,000	83,425,558	1,574,442	112,788,973	26,705,451	139,494,424	1.67
MBK Partners Fund V, L.P.	Jan-20	Jun-23	100,000,000	54,279,578	46,930,000	78,321,589	1,209,578	79,531,167	1.47
New Jersey Asia Investors II, L.P.	Jul-11	Jun-23	200,000,000	242,175,521	7,697,514	102,903,310	300,398,589	403,301,899	1.67
New Jersey Asia Investors III, L.P.	Aug-16	Jun-23	300,000,000	279,679,452	43,364,357	344,263,040	63,907,099	408,170,139	1.46
New Jersey Asia Investors, L.P.	Jan-08	Jun-23	100,000,000	99,971,122	12,683,886	5,177,992	297,211,408	302,389,400	3.02
NJHL European BO Investment II Series B	Apr-07	Jun-23	200,000,000	152,832,251	11,348,654	11,873,393	228,720,242	240,593,635	1.57
NJHL European Buyout Investment Series A	Feb-06	Jun-23	200,000,000	198,581,198	10,500,843	2,564,386	294,350,219	296,914,605	1.50
NJHL European Buyout Investment Series C	Mar-08	Jun-23	200,000,000	213,515,215	10,298,375	6,959,480	259,584,948	266,544,428	1.25
RRJ Capital Master Fund III, L.P.	Sep-15	Jun-23	150,000,000	153,047,160	9,930,924	30,979,027	136,941,912	167,920,939	1.10
Siguler Guff NJ Developing Mkt Fund, LP	Dec-13	Jun-23	300,000,000	285,879,140	14,120,860	376,322,211	183,893,596	560,215,807	1.96
Warburg Pincus China, L.P.	Dec-16	Jun-23	87,000,000	90,741,000	0	90,327,929	34,030,920	124,358,849	1.37
Warburg Pincus China-Southeast Asia II, L.P.	Jun-19	Jun-23	90,000,000	46,800,000	43,200,000	42,921,266	7,375,500	50,296,766	1.07
<b>Large Buyout</b>			<b>2,918,542,197</b>	<b>3,187,400,969</b>	<b>195,485,599</b>	<b>1,545,775,725</b>	<b>3,826,769,238</b>	<b>5,372,544,963</b>	<b>1.69</b>
Apollo Investment Fund VI, L.P.	Nov-05	Jun-23	50,000,000	132,027,729	730,723	846,622	171,500,614	172,347,236	1.31
Blackstone Capital Partners V, L.P.	Oct-05	Jun-23	100,000,000	98,938,543	4,837,844	97,760	166,556,510	166,654,270	1.68

# NJ Division of Investment

## Alternative Investments - Common Pension Fund E

### As of June 30, 2023

#### Alternative Investments – Common Pension Fund E June 30, 2023

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

Investment Vehicle	Inception Date	Last Valuation Date	A		B		C	B+C=(B+C)/A	
			Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Multiple
Blackstone Capital Partners VI, L.P.	Mar-12	Jun-23	50,000,000	47,994,374	6,612,738	19,246,945	76,127,613	95,374,558	1.99
Blackstone Capital Partners VII, L.P.	May-15	Jun-23	45,000,000	44,160,164	3,221,446	44,710,525	30,917,512	75,628,037	1.71
Carlyle Partners VI, L.P.	Nov-13	Jun-23	300,000,000	316,775,764	15,924,195	134,679,901	490,047,483	624,727,384	1.97
**CVC Capital Partners VI, LP	Jul-13	Jun-23	85,532,734	99,508,240	7,134,601	71,731,150	125,736,730	197,467,880	1.98
**CVC Capital Partners VII (A), LP	May-17	Jun-23	112,015,712	108,890,187	9,278,316	158,277,010	38,375,974	196,652,984	1.81
**CVC Capital Partners VIII	Jun-20	Jun-23	108,493,751	62,253,712	46,523,094	67,601,784	354,221	67,956,005	1.09
Hellman & Friedman Capital Partners VIII, L.P.	Nov-14	Jun-23	100,000,000	102,490,140	5,465,950	126,050,331	53,741,704	179,792,035	1.75
Silver Lake Partners III, LP	Jan-07	Jun-23	100,000,000	106,663,277	9,528,468	28,270,702	205,428,895	233,699,597	2.19
Silver Lake Partners IV	Mar-13	Jun-23	200,000,000	232,217,587	5,713,692	343,968,396	253,369,141	597,337,537	2.57
Silver Lake Partners VI, L.P.	Sep-20	Jun-23	100,000,000	90,237,718	16,841,588	87,255,134	7,085,635	94,340,769	1.05
TPG Partners V, L.P.	Sep-06	Jun-23	187,500,000	256,833,971	0	190,440	318,129,531	318,319,971	1.24
TPG Partners VI, L.P.	May-08	Jun-23	180,000,000	298,577,984	4,842,818	2,577,202	391,424,708	394,001,910	1.32
Vista Equity Partners Fund VII, L.P.	Aug-18	Jun-23	300,000,000	269,581,579	58,830,127	317,723,455	28,628,856	346,352,311	1.28
Warburg Pincus Private Equity IX, LP	Aug-05	Jun-23	200,000,000	200,000,000	0	224,410	344,328,840	344,553,250	1.72
Warburg Pincus Private Equity X, LP	Oct-07	Jun-23	400,000,000	400,000,000	0	7,321,887	711,381,651	718,703,538	1.80
Warburg Pincus Private Equity XI, LP	May-12	Jun-23	300,000,000	320,250,000	0	135,002,071	413,633,621	548,635,692	1.71
<b>Mezzanine Debt</b>			<b>390,000,000</b>	<b>429,402,843</b>	<b>50,102,977</b>	<b>17,309,363</b>	<b>599,768,822</b>	<b>617,078,185</b>	<b>1.44</b>
Gleacher Mezzanine Fund II, LP	Nov-06	Jun-23	40,000,000	36,832,690	3,251,243	3,568	49,448,473	49,452,041	1.34
GSO Capital Opportunities Fund II, LP	Nov-12	Jun-23	150,000,000	152,516,339	36,477,241	5,417,488	205,515,455	210,932,943	1.38
GSO Capital Opportunities Fund, L.P.	Jul-08	Jun-23	100,000,000	120,315,926	6,184,029	2,009,283	203,214,793	205,224,076	1.71
Newstone Capital Partners II, L.P.	May-11	Jun-23	100,000,000	119,737,888	4,190,464	9,879,024	141,590,101	151,469,125	1.27
<b>Secondaries</b>			<b>179,500,323</b>	<b>171,247,194</b>	<b>12,351,703</b>	<b>3,978,917</b>	<b>240,130,841</b>	<b>244,109,759</b>	<b>1.43</b>
Lexington Capital Partners VI-B	Jun-06	Jun-23	50,000,000	50,705,969	817,355	258,389	73,809,048	74,067,437	1.46
**Partners Group Secondary 2006 LP	Sep-06	Jun-23	54,102,685	53,008,507	3,267,525	7,844	65,137,097	65,144,941	1.23
**Partners Group Secondary 2008, L.P.	Sep-08	Jun-23	75,397,637	67,532,719	8,266,823	3,712,684	101,184,697	104,897,381	1.55
<b>Small/Midsize Buyout</b>			<b>775,000,000</b>	<b>829,260,010</b>	<b>84,269,757</b>	<b>156,226,798</b>	<b>1,230,528,449</b>	<b>1,386,755,247</b>	<b>1.67</b>
Grosvenor/NJDI Investment Fund			650,000,000	744,485,163	41,755,949	69,842,280	1,224,334,534	1,294,176,814	1.74
Grosvenor/NJDI Investment Fund 2005	Nov-05	Jun-23	200,000,000	226,825,395	9,505,823	10,291,834	364,358,269	374,650,103	1.65
Grosvenor/NJDI Investment Fund 2006	Sep-06	Jun-23	250,000,000	293,154,257	7,538,580	32,866,563	521,551,320	554,417,883	1.89
Grosvenor/NJDI Investment Fund 2008	Jun-08	Jun-23	200,000,000	224,505,511	24,711,546	26,683,883	338,424,945	365,108,828	1.63
Stellax Capital Partners II LP	Sep-20	Jun-23	125,000,000	84,774,847	42,513,808	86,384,518	6,193,915	92,578,433	1.09
<b>Special Situations</b>			<b>184,000,000</b>	<b>1,222,225,426</b>	<b>284,223,019</b>	<b>582,114,706</b>	<b>1,172,669,749</b>	<b>1,754,784,455</b>	<b>1.44</b>
Blackstone TOP Fund - A (PE) L.P.	Jan-12	Jun-23	184,000,000	1,222,225,426	284,223,019	582,114,706	1,172,669,749	1,754,784,455	1.44
<b>Venture Capital</b>			<b>314,400,000</b>	<b>294,900,038</b>	<b>19,499,962</b>	<b>209,110,312</b>	<b>409,926,285</b>	<b>619,036,597</b>	<b>2.10</b>
Khosla Ventures IV, L.P.	Jan-12	Jun-23	25,000,000	24,525,000	475,000	37,667,514	69,893,854	107,561,368	4.39
NB/NJ Custom Investment Fund	Aug-07	Jun-23	100,000,000	91,596,190	8,403,810	7,252,164	173,734,782	180,986,946	1.98
Peg Pooled Venture Capital VC Institutional III	Jul-06	Jun-23	49,400,000	49,263,047	136,953	16,388,140	78,402,932	94,791,072	1.92
TCV VIII, L.P.	Jan-14	Jun-23	100,000,000	90,472,840	9,527,160	124,608,041	69,156,299	193,764,340	2.14
Tenaya Capital VI, L.P.	Jul-12	Jun-23	40,000,000	39,042,961	957,039	23,194,453	18,738,419	41,932,872	1.07
<b>Private Equity Subtotal</b>			<b>17,109,003,620</b>	<b>18,119,728,171</b>	<b>2,935,375,765</b>	<b>10,858,217,604</b>	<b>19,867,671,837</b>	<b>30,725,889,441</b>	<b>1.70</b>
<b>Real Estate</b>									
<b>Debt</b>			<b>1,779,536,740</b>	<b>1,748,474,753</b>	<b>217,971,048</b>	<b>228,646,096</b>	<b>2,107,984,767</b>	<b>2,336,630,864</b>	<b>1.34</b>
Blackstone Residential Fund - A L.P.	Apr-16	Jun-23	250,000,000	268,571,767	0	79,503,126	237,575,706	317,078,832	1.18
Blackstone RE Debt Strategies III, L.P.	Jun-16	Jun-23	100,000,000	107,169,955	28,809,750	16,064,047	108,433,312	124,497,359	1.16
CT High Grade Partners II, LLC	May-08	Jun-23	664,065,200	572,861,303	108,661,385	68,556,696	747,939,648	816,496,344	1.43
Lone Star Fund VII (U.S.) LP	May-11	Jun-23	300,000,000	283,944,335	18,490,651	1,375,486	495,227,210	496,602,696	1.75
***M&G Real Estate Debt Fund II, LP	Jul-13	Jun-23	89,619,706	96,402,201	4,730,744	57,211	110,576,829	110,634,040	1.15
***M&G Real Estate Debt Fund III, LP	Jul-13	Jun-23	175,851,834	193,902,776	13,714,560	88,995	205,034,300	205,123,295	1.06

# NJ Division of Investment

## Alternative Investments - Common Pension Fund E

### As of June 30, 2023

#### Alternative Investments – Common Pension Fund E June 30, 2023

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

Investment Vehicle	Inception Date	Last Valuation Date	A		B		C	B+C =(B+C)/A	
			Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Total Value Multiple
Sculptor RE Credit Parallel Fund B, LP	May-16	Jun-23	100,000,000	118,758,022	17,884,331	23,911,269	122,304,930	146,216,199	1.23
True North Real Estate Fund III, LP	Sep-14	Jun-23	100,000,000	106,864,395	25,679,626	39,089,267	80,892,833	119,982,100	1.12
<b>Equity</b>			<b>5,637,713,342</b>	<b>6,065,317,370</b>	<b>1,456,111,012</b>	<b>3,765,838,788</b>	<b>5,743,023,585</b>	<b>9,508,862,373</b>	<b>1.57</b>
**Aermont Capital Real Estate Fund IV	Oct-18	Jun-23	111,230,602	80,480,966	30,749,635	64,432,583	0	64,432,583	0.80
Blackstone Property Global - NJ	Oct-15	Jun-23	150,000,000	142,435,598	7,564,402	172,127,623	84,453,168	256,580,791	1.80
Blackstone Property Partners L.P.	Jun-15	Jun-23	50,000,000	50,000,000	0	71,084,812	12,907,743	83,992,555	1.68
Blackstone Real Estate Partners Asia LP	Jun-13	Jun-23	500,000,000	487,654,115	165,001,051	163,309,733	647,779,072	811,088,805	1.66
Blackstone Real Estate V	Feb-06	Jun-23	75,000,000	78,353,336	3,130,539	86,929	163,068,545	163,155,474	2.08
Blackstone Real Estate VI	Feb-07	Jun-23	100,000,000	99,401,438	4,907,906	1,368,212	222,070,320	223,438,532	2.25
Blackstone Real Estate Partners VI, Sec	Nov-11	Jun-23	43,624,688	40,000,081	2,141,059	586,376	92,551,347	93,137,724	2.33
Blackstone Real Estate VII	Dec-11	Jun-23	300,000,000	354,807,043	32,565,993	52,461,031	593,625,014	646,086,045	1.82
Blackstone Real Estate VIII	Jan-15	Jun-23	100,000,000	106,984,580	14,182,922	75,800,864	118,761,460	194,562,324	1.82
Blackstone TOP Fund - A (RE) L.P.	Jan-15	Jun-23	75,000,000	62,694,351	83,343,920	33,896,734	37,659,235	71,555,969	1.14
Carlyle Realty Partners V LP	Feb-07	Jun-23	100,000,000	122,742,600	7,102,292	216,504	187,181,649	187,398,153	1.53
DivcoWest Fund VI-A, LP	Aug-20	Jun-23	100,000,000	52,647,740	48,147,761	48,510,900	1,632,746	50,143,646	0.95
Exeter Core Industrial Club Fund II, L.P.	Aug-16	Jun-23	100,000,000	97,394,737	2,605,263	191,642,188	46,182,632	237,824,820	2.44
Exeter Industrial Core Fund III, LP	Jun-19	Jun-23	100,000,000	98,270,440	1,729,560	107,953,218	13,121,069	121,074,287	1.23
Focus Senior Housing Fund I LP	Apr-17	Jun-23	50,000,000	45,453,074	5,470,484	60,882,328	4,129,397	65,011,725	1.43
Hammes Partners II, L.P.	Mar-14	Jun-23	100,000,000	109,866,618	4,667,218	12,997,884	174,260,404	187,258,288	1.70
Hammes Partners III, L.P.	Aug-17	Jun-23	50,000,000	45,067,859	6,477,519	32,379,420	21,861,335	54,240,755	1.20
Heitman America Real Estate Trust, L.P.	Jan-07	Jun-23	100,000,000	100,000,000	0	167,151,107	77,141,256	244,292,363	2.44
IPI Partners II-A, L.P.	Mar-21	Jun-23	150,000,000	102,029,329	49,070,809	106,875,317	1,100,138	107,975,455	1.06
KSL Capital Partners IV-A, L.P.	Jul-15	Jun-23	100,000,000	105,052,859	26,791,623	88,847,981	87,446,431	176,294,412	1.68
KSL Capital Partners V, L.P.	Feb-19	Jun-23	100,000,000	93,057,199	34,372,756	79,645,634	39,726,636	119,372,270	1.28
Lone Star Real Estate Fund II (U.S.) LP	May-11	Jun-23	100,000,000	88,609,832	11,390,168	404,597	136,906,121	137,310,718	1.55
**MARK European Retail Partners II, L.P.	Jul-14	Jun-23	58,994,582	60,487,688	468,865	11,006,011	9,769,504	20,775,516	0.34
Northwood Real Estate Co-Invest	Dec-12	Jun-23	75,000,000	86,341,364	36,536,032	65,183,728	48,300,629	113,484,357	1.31
Northwood RE Partners L.P., (Series III)	Dec-12	Jun-23	75,000,000	122,890,649	46,024,164	95,587,091	93,910,847	189,497,938	1.54
Northwood RE Partners L.P., (Series IV)	Nov-13	Jun-23	200,000,000	358,418,595	128,797,715	277,751,285	287,126,942	564,878,227	1.58
*Sculptor NJ RE Opportunities, LP	Mar-13	Jun-23	200,000,000	563,290,340	354,526,634	234,140,657	409,583,620	643,724,277	1.14
Sculptor RE Parallel Fund III E, LP	Aug-14	Jun-23	100,000,000	77,199,130	65,966,230	15,176,606	117,962,642	133,139,248	1.72
**Perella Weinberg Real Estate Fund II LP	Jul-13	Jun-23	88,749,786	72,820,845	15,928,941	17,235,391	103,286,963	120,522,354	1.66
**Perella Weinberg Real Estate Fund III LP	Nov-15	Jun-23	101,784,336	79,232,272	22,552,064	35,652,408	193,764,937	229,417,346	2.90
Prime Property Fund	Aug-07	Jun-23	130,000,000	150,000,000	0	142,661,045	107,323,338	249,984,383	1.67
PRISA II	Jun-07	Jun-23	60,000,000	100,000,000	0	81,273,132	70,115,011	151,388,143	1.51
PRISA Real Estate Separate Account	Dec-06	Jun-23	265,000,000	300,000,000	0	276,225,268	201,453,166	477,678,435	1.59
**Prologis European Logistics Fund	Sep-13	Jun-23	183,329,350	183,329,350	0	290,696,751	120,687,298	411,384,049	2.24
RE Capital Asia Partners III, L.P.	Aug-12	Jun-23	80,000,000	69,882,242	15,847,536	6,334,815	72,835,072	79,169,887	1.13
RE Capital Asia Partners IV, L.P.	Dec-14	Jun-23	100,000,000	92,848,226	7,967,279	38,867,766	63,501,003	102,368,769	1.10
TGM Apartment Partners	Aug-15	Jun-23	300,000,000	334,339,300	0	401,363,477	124,273,612	525,637,089	1.57
TPG Real Estate Partners II, L.P.	Sep-15	Jun-23	125,000,000	109,083,752	30,078,500	20,100,311	143,469,503	163,569,814	1.50
TPG Real Estate Partners III, L.P.	May-18	Jun-23	100,000,000	72,211,006	33,486,304	65,072,252	24,096,480	89,168,732	1.23
TPG/NJ (RE) Partnership, LP	Feb-13	Jun-23	225,000,000	168,936,208	83,728,813	49,053,762	177,592,782	226,646,544	1.34
Tucker Development/Acquisition Fund	Oct-07	Jun-23	50,000,000	50,000,000	0	548,069	8,428,750	8,976,819	0.18
Westbrook Real Estate Fund VIII	Feb-08	Jun-23	100,000,000	110,980,414	0	13,553,668	137,912,513	151,466,181	1.36
Westbrook VII	Jan-07	Jun-23	40,000,000	40,000,000	0	4,937,094	45,260,610	50,197,704	1.25
Wheelock Street Real Estate Fund, L.P.	Dec-11	Jun-23	100,000,000	98,990,034	15,904,849	12,251,529	174,607,640	186,859,169	1.89
Wheelock Street Real Estate Fund II, L.P.	Apr-14	Jun-23	125,000,000	109,419,431	31,606,791	35,126,738	163,959,420	199,086,158	1.82
Wheelock Street Real Estate Fund V, L.P.	Aug-16	Jun-23	100,000,000	91,612,730	25,277,876	43,377,957	80,235,584	123,613,541	1.35
<b>Real Estate Subtotal</b>			<b>7,417,250,082</b>	<b>7,813,792,123</b>	<b>1,674,082,060</b>	<b>3,994,484,884</b>	<b>7,851,008,352</b>	<b>11,845,493,236</b>	<b>1.52</b>
<b>Hedge Funds</b>									
<b>Absolute Return</b>			<b>760,000,000</b>	<b>778,980,038</b>	<b>48,019,962</b>	<b>967,102,735</b>	<b>67,000,002</b>	<b>1,034,102,737</b>	<b>1.33</b>

**NJ Division of Investment**  
**Alternative Investments - Common Pension Fund E**  
**As of June 30, 2023**

**Alternative Investments – Common Pension Fund E June 30, 2023**

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

Investment Vehicle	Inception Date	Last Valuation Date	A		B		C	B+C=(B+C)/A	
			Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Total Value Multiple
Iguazu Partners, L.P.	Dec-13	Jun-23	150,000,000	125,000,000	25,000,000	235,353,901	0	235,353,901	1.88
Magenta Fund Ltd.	Apr-21	Jun-23	100,000,000	100,000,000	0	100,454,229	0	100,454,229	1.00
Woodley Park NJ, L.P. (FAIR Program)	Oct-17	Jun-23	510,000,000	553,980,038	23,019,962	631,294,605	67,000,002	698,294,607	1.26
<b>Credit</b>			<b>700,000,000</b>	<b>700,000,000</b>	<b>0</b>	<b>244,267,485</b>	<b>678,847,461</b>	<b>923,114,946</b>	<b>1.32</b>
Chatham Fund, LP	Dec-14	Jun-23	300,000,000	300,000,000	0	75,689,921	406,500,000	482,189,921	1.61
GSO Special Situations Fund, L.P.	Feb-12	Jun-23	100,000,000	100,000,000	0	9,406,630	106,476,974	115,883,604	1.16
Solus Opportunities Fund 3, LP	Apr-14	Jun-23	300,000,000	300,000,000	0	159,170,934	165,870,487	325,041,421	1.08
<b>Distressed</b>			<b>350,000,000</b>	<b>350,000,000</b>	<b>0</b>	<b>11,887,093</b>	<b>561,950,313</b>	<b>573,837,406</b>	<b>1.64</b>
Centerbridge Credit Partners	Oct-07	Jun-23	200,000,000	200,000,000	0	8,917,208	310,560,930	319,478,138	1.60
King Street Capital	Feb-07	Jun-23	150,000,000	150,000,000	0	2,969,885	251,389,383	254,359,268	1.70
<b>Event Driven</b>			<b>150,000,000</b>	<b>150,000,000</b>	<b>0</b>	<b>226,829,895</b>	<b>100,000,000</b>	<b>326,829,895</b>	<b>2.18</b>
Davidson Kempner Institutional Partners, L.P	Dec-06	Jun-23	150,000,000	150,000,000	0	226,829,895	100,000,000	326,829,895	2.18
<b>Fund of Funds</b>			<b>2,050,000,000</b>	<b>2,028,229,017</b>	<b>145,770,983</b>	<b>551,759,292</b>	<b>2,279,413,023</b>	<b>2,831,172,314</b>	<b>1.40</b>
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Jun-23	550,000,000	550,000,000	25,000,000	386,201,593	516,698,563	902,900,156	1.64
Arden Garden State NJ Fund LP.	Jun-06	Jun-23	500,000,000	500,000,000	0	514,896	557,879,147	558,379,043	1.12
Woodley Park NJ, L.P.	Aug-06	Jun-23	800,000,000	778,229,017	120,770,983	164,442,387	1,009,540,711	1,173,983,098	1.51
Reservoir Strategic Partners Fund, LP	Jul-11	Jun-23	200,000,000	200,000,000	0	600,415	195,309,602	195,910,017	0.98
<b>Global Macro</b>			<b>550,000,000</b>	<b>550,000,000</b>	<b>0</b>	<b>228,599,222</b>	<b>449,999,976</b>	<b>678,599,198</b>	<b>1.23</b>
Lynx Common (Bermuda) Ltd.	Mar-11	Jun-23	200,000,000	200,000,000	0	109,118,918	150,000,000	259,118,918	1.30
Winton Futures Fund	Jan-11	Jun-23	350,000,000	350,000,000	0	119,480,304	299,999,976	419,480,280	1.20
<b>Multi-Strategy</b>			<b>950,000,000</b>	<b>850,000,000</b>	<b>100,000,000</b>	<b>658,204,920</b>	<b>576,052,495</b>	<b>1,234,257,416</b>	<b>1.45</b>
Elliott Associates, L.P.	Apr-12	Jun-23	200,000,000	200,000,000	0	276,142,707	100,025,936	376,168,643	1.88
Farallon Capital Inst. Partners, L.P.	Jun-07	Jun-23	150,000,000	150,000,000	0	480,073	171,603,259	172,083,332	1.15
Laurion Capital Ltd.	Jul-15	Jun-23	100,000,000	100,000,000	0	192,401,765	0	192,401,765	1.92
SONJ FAIR, L.P.	Aug-17	Jun-23	500,000,000	400,000,000	100,000,000	189,180,375	304,423,300	493,603,675	1.23
<b>Hedge Fund Subtotal</b>			<b>5,510,000,000</b>	<b>5,407,209,056</b>	<b>293,790,944</b>	<b>2,888,650,643</b>	<b>4,713,263,270</b>	<b>7,601,913,913</b>	<b>1.41</b>
<b>Real Assets</b>									
<b>Co-Investments</b>			<b>1,106,000,000</b>	<b>1,807,251,992</b>	<b>315,625,417</b>	<b>1,112,502,415</b>	<b>1,297,726,701</b>	<b>2,410,229,116</b>	<b>1.33</b>
Aether Real Assets III Surplus, LP	Nov-13	Jun-23	100,000,000	105,764,440	1,348,120	84,748,141	27,234,134	111,982,275	1.06
Aether Real Assets SONJ Fund, L.P.	Mar-18	Jun-23	135,000,000	72,004,225	67,413,916	94,670,182	4,910,807	99,580,989	1.38
Blackstone TOP Fund - A, L.P.	Jul-12	Jun-23	699,836,310	1,104,328,709	208,540,945	220,621,313	1,075,922,224	1,296,543,537	1.17
BX NJ Co-Invest, L.P.	Aug-12	Jun-23	21,163,690	374,314,948	0	539,198,132	99,135,169	638,333,301	1.71
NJ/HV Resource Opportunities, L.P.	Jun-15	Jun-23	150,000,000	150,839,670	38,322,436	173,264,647	90,524,367	263,789,014	1.75
<b>Debt</b>			<b>650,000,000</b>	<b>764,986,197</b>	<b>238,908,281</b>	<b>78,132,823</b>	<b>675,512,678</b>	<b>753,645,501</b>	<b>0.99</b>
GSO Energy Partners - A, L.P.	Mar-12	Jun-23	650,000,000	764,986,197	238,908,281	78,132,823	675,512,678	753,645,501	0.99
<b>Equity</b>			<b>1,135,000,000</b>	<b>1,073,231,158</b>	<b>193,564,447</b>	<b>779,291,433</b>	<b>931,193,515</b>	<b>1,710,484,948</b>	<b>1.59</b>
Aether Real Assets III, LP	Nov-13	Jun-23	30,000,000	31,279,388	1,554,374	21,218,084	8,401,273	29,619,357	0.95
Blackstone Energy Partners, L.P.	Mar-12	Jun-23	150,000,000	181,631,201	14,184,874	31,533,128	264,016,788	295,549,916	1.63
Blackstone Energy Partners II, L.P.	May-15	Jun-23	80,000,000	77,642,728	14,625,002	70,446,170	49,793,139	120,239,309	1.55
Brookfield Capital Partners IV, L.P.	May-16	Jun-23	150,000,000	150,308,765	16,445,931	146,362,869	261,324,436	407,687,305	2.71
Brookfield Capital Partners V L.P.	Apr-19	Jun-23	100,000,000	99,586,212	12,174,860	125,222,256	11,761,072	136,983,328	1.38
Hitecvision VII, L.P.	Apr-14	Jun-23	100,000,000	110,961,065	5,907,748	72,855,172	131,047,333	203,902,505	1.84
Homestead Capital USA Farmland Fund III, L.P	Apr-19	Jun-23	100,000,000	86,254,408	15,672,935	93,932,755	3,768,492	97,701,247	1.13
Stonepeak Infrastructure Fund III LP	Nov-17	Jun-23	125,000,000	128,920,152	14,987,014	157,492,262	37,438,767	194,931,029	1.51
Stonepeak Global Renewables Fund LP	Jan-21	Jun-23	100,000,000	19,905,172	80,850,043	15,075,083	13,674,488	28,749,571	1.44

**NJ Division of Investment**  
**Alternative Investments - Common Pension Fund E**  
**As of June 30, 2023**

**Alternative Investments – Common Pension Fund E June 30, 2023**

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

Investment Vehicle	Inception Date	Last Valuation Date	A		B		C	B+C=(B+C)/A	
			Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Multiple
Tenaska Power Fund II, L.P.	Sep-08	Jun-23	100,000,000	90,742,067	13,161,665	288,000	86,043,816	86,331,816	0.95
Warburg Pincus Energy, L.P.	May-14	Jun-23	100,000,000	96,000,000	4,000,000	44,865,654	63,923,910	108,789,564	1.13
<b>Real Assets Subtotal</b>			<b>2,891,000,000</b>	<b>3,645,469,347</b>	<b>748,098,145</b>	<b>1,969,926,671</b>	<b>2,904,432,894</b>	<b>4,874,359,565</b>	<b>1.34</b>
<b>Grand Total</b>			<b>32,927,253,702</b>	<b>34,986,198,697</b>	<b>5,651,346,914</b>	<b>19,711,279,803</b>	<b>35,336,376,353</b>	<b>55,047,656,155</b>	<b>1.57</b>

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

2. Private Equity, Real Estate, and Real Assets 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.

3. Total Distributed includes recallable portion of proceeds.

4. \*Please note select Sculptor funds are on a one month lag, the commitment will be reflected on the following report.

5. \*\*Please note these selected funds have an FX rate of 1.0910 EUR as of 6/30/2023

6. \*\*\*Please note these selected funds have an FX rate of 1.2714 GBP as of 6/30/2023

7. Common Pension Fund E invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, the Teachers' Pension and Annuity Fund, and Police & Firemen's Retirement System.

# NJ Division of Investment

## Alternative Investments - Common Pension Fund E

### As of June 30, 2023

#### Alternative Investments – Private Credit, Common Pension Fund E June 30, 2023

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
		Last Valuation	Original	Amount	Unfunded	Current Market	Total		
Investment Vehicle	Inception Date	Date	Commitment	Contributed <sup>1</sup>	Commitment	Value <sup>2</sup>	Distributed <sup>3</sup>	Total Value	Total Value Multiple
<b>Private Credit</b>									
***Anacap Credit Opportunities II, LP	Dec-11	Jun-23	77,941,857	107,016,079	16,594,404	1,884,852	123,695,059	125,579,912	1.17
Blueprint Cap I, LP	May-18	Jun-23	300,000,000	220,152,152	158,840,175	157,661,645	106,772,403	264,434,048	1.20
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Jun-23	300,000,000	464,552,239	47,388,060	514,972,503	276,401,796	791,374,299	1.70
Crayhill NJ Fund, LP	May-17	Jun-23	150,000,000	227,958,814	88,272,387	103,635,694	168,023,430	271,659,124	1.19
GSO Credit Partners - A, L.P.	Mar-12	Jun-23	600,000,000	475,000,000	125,000,000	69,867,828	581,078,862	650,946,690	1.37
Golden Tree Opportunities LP-Class D	Sep-07	Jun-23	250,000,000	249,500,000	500,000	473,785,579	189,246,511	663,032,090	2.66
Knight TAO, L.P.	Oct-14	Jun-23	700,000,000	732,077,337	305,086,855	570,142,185	489,114,154	1,059,256,339	1.45
NJ/TCW Direct Lending LLC	Feb-16	Jun-23	150,000,000	159,489,000	16,399,267	77,228,734	125,631,000	202,859,734	1.27
Owl Rock Capital Technology Finance Corp.	Nov-18	Jun-23	100,000,000	100,991,844	0	106,654,369	15,372,263	122,026,632	1.21
*Sculptor NJ Private Opportunities, LP	Mar-13	Jun-23	500,000,000	1,370,128,119	462,095,193	289,344,898	1,278,807,661	1,568,152,559	1.14
*Sculptor SC, LP	Apr-10	Jun-23	250,000,000	788,013,056	0	714,379,151	1,166,144,601	1,880,523,752	2.39
*Sculptor SC II, LP	Mar-13	Jun-23	650,000,000	1,984,469,087	0	1,812,254,704	872,012,583	2,684,267,287	1.35
Sixth Street Opportunities III A LP	Apr-14	Jun-23	100,000,000	53,357,879	31,096,238	18,687,715	66,207,946	84,895,661	1.59
TCW Direct Lending LLC	Mar-15	Jun-23	150,000,000	119,520,900	37,994,113	29,217,715	127,827,456	157,045,171	1.31
<b>Private Credit Subtotal</b>			<b>4,277,941,857</b>	<b>7,052,226,506</b>	<b>1,289,266,692</b>	<b>4,939,717,573</b>	<b>5,586,335,726</b>	<b>10,526,053,299</b>	<b>1.49</b>

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

2. Total Distributed includes recallable portion of proceeds.

3. \*Please note select Sculptor funds are on a one month lag, the commitment will be reflected on the following report.

4. \*\*\*Please note these selected funds have an FX rate of 1.2714 GBP as of 6/30/2023

5. Common Pension Fund E invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, the Teachers' Pension and Annuity Fund, and Police & Firemen's Retirement System.

**NJ Division of Investment**  
**Alternative Investments - Common Pension Fund A**  
**As of June 30, 2023**

**Alternative Investments – Common Pension Fund A June 30, 2023**

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
				Amount		Current Market	Total		
Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	Contributed <sup>1</sup>	Unfunded Commitment	Value <sup>2</sup>	Distributed <sup>3</sup>	Total Value	Total Value Multiple
Private Equity									
Large Buyout			125,000,000	93,778,184	35,046,286	95,885,849	3,824,470	99,710,319	1.06
Hellman & Friedman Capital Partners X, L.P.	May-21	Jun-23	125,000,000	93,778,184	35,046,286	95,885,849	3,824,470	99,710,319	1.06
Domestic Midmarket Buyout			400,000,000	84,339,144	316,789,063	98,928,861	1,128,207	100,057,068	1.19
American Industrial Partners Capital Fund VIII, L.P.	May-23	Jun-23	150,000,000	0	150,000,000	0	0	0	0.00
Excellere Capital Fund IV, L.P.	Oct-21	Jun-23	100,000,000	37,354,330	62,645,670	43,271,385	0	43,271,385	1.16
TPG Rise Climate, L.P.	Apr-22	Jun-23	150,000,000	46,984,814	104,143,393	55,657,476	1,128,207	56,785,683	1.21
Mezzanine Debt			214,699,722	38,076,800	176,622,923	55,153,154	0	55,153,154	1.45
**ICG Europe VIII	Jul-22	Jun-23	214,699,722	38,076,800	176,622,923	55,153,154	0	55,153,154	1.45
Co Investments			108,966,106	15,951,579	93,014,527	16,888,182	0	16,888,182	1.06
**ICG Global Co-Investment E SCSp	Oct-22	Jun-23	108,966,106	15,951,579	93,014,527	16,888,182	0	16,888,182	1.06
Emerging Managers			200,000,000	0	200,000,000	0	0	0	0.00
NJ High Point VC Fund, L.P.	May-23		200,000,000	0	200,000,000	0	0	0	0.00
Venture Capital			200,000,000	0	200,000,000	0	0	0	0.00
Khosla Ventures Seed F, L.P.	May-23	Jun-23	20,000,000	0	20,000,000	0	0	0	0.00
Khosla Ventures VIII, L.P.	May-23	Jun-23	80,000,000	0	80,000,000	0	0	0	0.00
Khosla Ventures Opportunity II, L.P.	May-23	Jun-23	100,000,000	0	100,000,000	0	0	0	0.00
Private Equity Subtotal			1,248,665,829	232,145,707	1,021,472,799	266,856,046	4,952,677	271,808,723	1.17
Real Assets									
Equity			585,000,000	254,162,721	335,364,362	266,963,263	4,874,325	271,837,588	1.07
Brookfield Global Transition Fund -B	Jun-22	Jun-23	300,000,000	94,371,346	210,155,737	93,403,453	4,527,083	97,930,536	1.04
EQT Infrastructure V	Oct-21	Jun-23	160,000,000	110,657,790	49,342,210	123,932,531	8,399	123,940,930	1.12
Stonepeak Infrastructure Fund IV LP	Nov-21	Jun-23	125,000,000	49,133,585	75,866,415	49,627,279	338,843	49,966,122	1.02
Co Investments			375,000,000	0	375,000,000	0	0	0	0.00
BGTF Co-Invest (N) L.P.	Jun-22		300,000,000	0	300,000,000	0	0	0	0.00
Stonepeak CPF Investment Partners, LP	Apr-23		75,000,000	0	75,000,000	0	0	0	0.00
Real Assets Subtotal			960,000,000	254,162,721	710,364,362	266,963,263	4,874,325	271,837,588	1.07
Real Estate									
Equity			515,000,000	69,974,812	445,025,188	70,448,920	60,319	70,509,239	1.01
Hammes Partners IV	Mar-22	Jun-23	65,000,000	0	65,000,000	0	0	0	0.00
TGM Apartment Partners II	Jan-23		300,000,000	0	300,000,000	0	0	0	0.00
TPG Real Estate Thematic Advantage Core Plus JV (III) L.P.	Jan-22	Jun-23	150,000,000	69,974,812	80,025,188	70,448,920	60,319	70,509,239	1.01
Real Estate Subtotal			515,000,000	69,974,812	445,025,188	70,448,920	60,319	70,509,239	1.01
Private Credit									
Distressed			150,000,000	0	150,000,000	0	0	0	0.00
GOF Feeder B, L.P.	Jun-23		150,000,000	0	150,000,000	0	0	0	0.00

**NJ Division of Investment**  
**Alternative Investments - Common Pension Fund A**  
**As of June 30, 2023**

**Alternative Investments – Common Pension Fund A June 30, 2023**

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

Investment Vehicle	Inception Date	Last Valuation Date	A		B		C	B+C	=(B+C)/A
			Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Total Value Multiple
<b>Private Lending</b>			<b>2,658,342,453</b>	<b>1,068,620,129</b>	<b>1,648,713,407</b>	<b>1,083,074,057</b>	<b>95,421,148</b>	<b>1,178,495,204</b>	<b>1.10</b>
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Jun-23	115,257,453	110,999,995	19,701,683	82,887,079	31,885,566	114,772,645	1.03
CVC Credit Partners EU DL III	Dec-21	Jun-23	168,890,000	135,412,925	51,860,451	126,681,460	20,908,809	147,590,269	1.09
CVC Credit Partners EU DL III Co-Invest SCSp	Jul-22	Jun-23	168,890,000	129,312,263	64,741,219	127,591,272	25,855,409	153,446,681	1.19
Eagle Point Defensive Income Fund NJ LP	Dec-21	Jun-23	120,000,000	120,000,000	0	127,415,687	0	127,415,687	1.06
Eagle Point Defensive Income Fund US LP	Sep-21	Jun-23	55,305,000	53,756,460	1,548,540	53,730,687	4,267,689	57,998,376	1.08
Owl Rock Diversified Holdings LLC	Aug-22	Jun-23	0	0	0	18,264,225	112,531	18,376,756	0.00
Owl Rock Diversified Lending 2020 Fund LP	Aug-22	Jun-23	350,000,000	166,250,000	183,750,000	174,410,503	12,391,143	186,801,646	1.12
Sixth Street Mid-Stage Growth Partners (A) LP	Oct-22	Jun-23	50,000,000	4,949,072	45,050,928	4,818,642	0	4,818,642	0.97
Sixth Street Growth Partners II (A) LP	Oct-22	Jun-23	130,000,000	22,939,414	107,060,586	22,468,873	0	22,468,873	0.98
West Street NJ Private Credit Partners	Dec-22	Jun-23	500,000,000	225,000,000	275,000,000	244,475,629	0	244,475,629	1.09
West Street/NJ BSL Credit Partnership LP	May-23	Jun-23	1,000,000,000	100,000,000	900,000,000	100,330,000	0	100,330,000	1.00
<b>Private Credit Subtotal</b>			<b>2,808,342,453</b>	<b>1,068,620,129</b>	<b>1,798,713,407</b>	<b>1,083,074,057</b>	<b>95,421,148</b>	<b>1,178,495,204</b>	<b>1.10</b>
<b>Grand Total</b>			<b>5,532,008,282</b>	<b>1,624,903,370</b>	<b>3,975,575,756</b>	<b>1,687,342,285</b>	<b>105,308,469</b>	<b>1,792,650,754</b>	<b>1.10</b>

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

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

3. Total Distributed includes recallable portion of proceeds.

4. \*\*Please note these selected funds have an FX rate of 1.0910 EUR as of 6/30/2023

5. Common Pension Fund A invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, and the Teachers' Pension and Annuity Fund.

Transfers between Common and Pension Funds  
June, 2023

Contributions to Common Funds from Pension Funds for the Month

Date	Withdrawal Amount	From Pension Fund(s)	Contribution Amount	To Common Fund(s)
		Not Applicable		
	<u>\$ -</u>		<u>\$ -</u>	

Withdrawals from Common Funds to Pension Funds for the Month

Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
07-06-23	\$ 89,000,000.00	L	\$ 69,224,200.00 18,707,800.00 1,068,000.00	TPA PERS P&F
	<u>\$ 89,000,000.00</u>		<u>\$ 89,000,000.00</u>	

Transfers between Common and Pension Funds, Summarized

June, 2023		Fiscal Year 2023	
Pension Fund	Net Amount Into (Out of) Pension Funds	Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ -	JRS	\$ 7,505,000.00
P&F	1,068,000.00	P&F	1,131,959,000.00
PERS	18,707,800.00	PERS	1,700,913,400.00
SPRS	-	SPRS	37,435,000.00
TPA	69,224,200.00	TPA	1,414,187,600.00
	<u>\$ 89,000,000.00</u>		<u>\$ 4,292,000,000.00</u>

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