

DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

---

DECEMBER 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.”*

New Jersey Division of Investment  
 You Are Viewing an Archived Copy from the New Jersey State Library  
**Actual Allocation vs FY 2013 Investment Plan Target (1)**  
 12/31/12

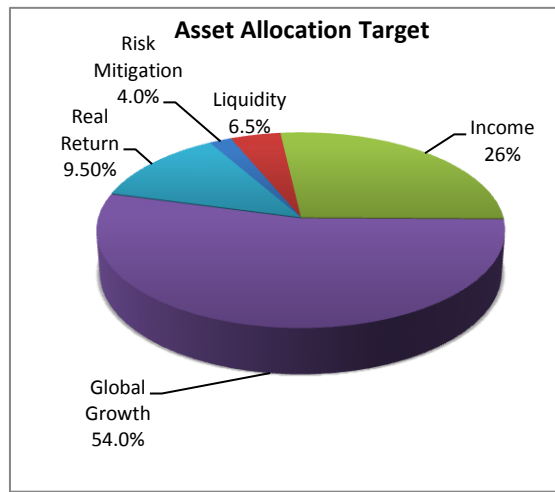
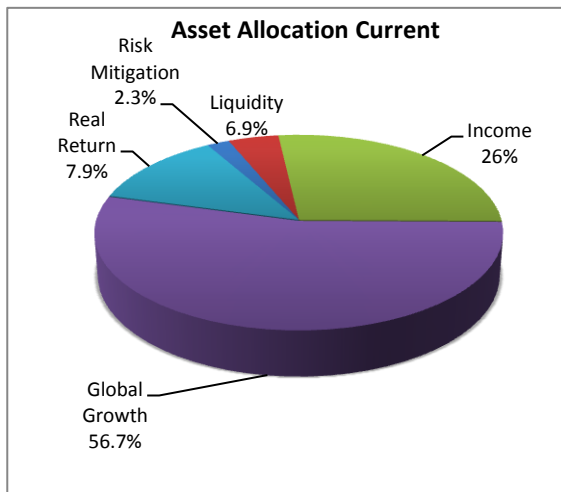
	Actual Allocation %	Target %	Difference%	Allocation\$ <sup>(2)</sup>
Absolute Return/Risk Mitigation	2.29%	4.00%	-1.71%	1,626.04
<b>Risk Mitigation</b>	<b>2.29%</b>	<b>4.00%</b>	<b>-1.71%</b>	<b>1,626.04</b>
Cash Equivalents <sup>(3)</sup>	2.65%	1.50%	1.15%	1,886.89
TIPS	2.48%	2.50%	-0.02%	1,766.07
US Treasuries	1.73%	2.50%	-0.77%	1,228.27
<b>Total Liquidity</b>	<b>6.86%</b>	<b>6.50%</b>	<b>0.36%</b>	<b>4,881.23</b>
Investment Grade Credit	16.33%	13.00%	3.33%	11,615.61
High Yield Fixed Income	4.10%	6.00%	-1.90%	2,917.94
Credit Orient Hedge Funds	2.73%	4.00%	-1.27%	1,945.32
Debt Related Private Equity	1.11%	1.50%	-0.39%	787.27
Police and Fire Mortgage Program	1.31%	1.50%	-0.19%	930.73
<b>Total Income</b>	<b>25.58%</b>	<b>26.00%</b>	<b>-0.42%</b>	<b>18,196.87</b>
Commodities and Other Real Assets	2.97%	4.00%	-1.03%	2,110.65
Real Estate <sup>(2)</sup>	4.92%	5.50%	-0.58%	3,498.08
<b>Total Real Return</b>	<b>7.88%</b>	<b>9.50%</b>	<b>-1.62%</b>	<b>5,608.73</b>
US Equity	25.27%	23.80%	1.47%	17,977.51
Non-US Developed Markets Equity	13.14%	12.50%	0.64%	9,349.55
Emerging Markets Equity	7.54%	7.00%	0.54%	5,366.67
Equity Oriented Hedge Funds	3.94%	4.50%	-0.56%	2,800.87
Buyouts/Venture Capital	6.80%	6.20%	0.60%	4,836.75
<b>Total Global Growth</b>	<b>56.69%</b>	<b>54.00%</b>	<b>2.69%</b>	<b>40,331.35</b>
Other Cash and Receivables	0.70%	0.00%	0.70%	496.74
<b>Total Pension Fund</b>	<b>100.00%</b>	<b>100.00%</b>	<b>0.00%</b>	<b>71,140.96</b>

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

(2) Reflects the most recent market values available.

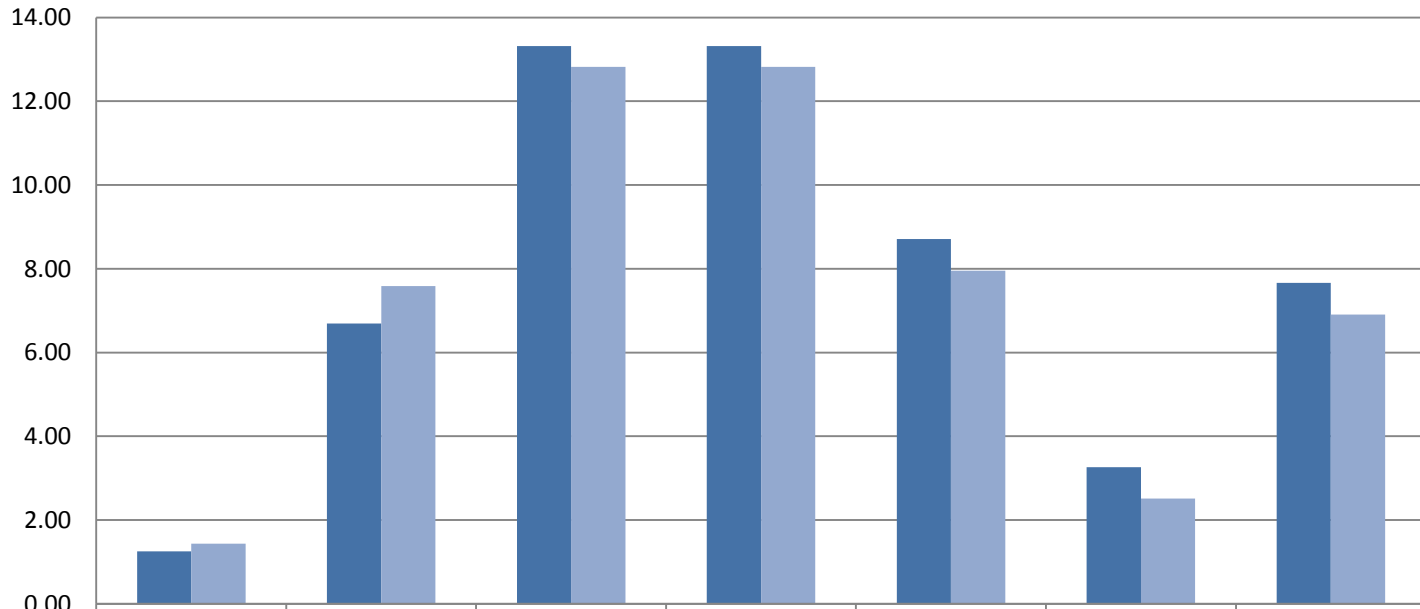
(3) The cash aggregate comprises the four common fund cash accounts, in addition to the seven plan cash accounts.

Totals may not equal sum of components due to rounding



**New Jersey Division of Investment**

**Total Fund ex Police and Fire Performance as of Dec 31, 2012**

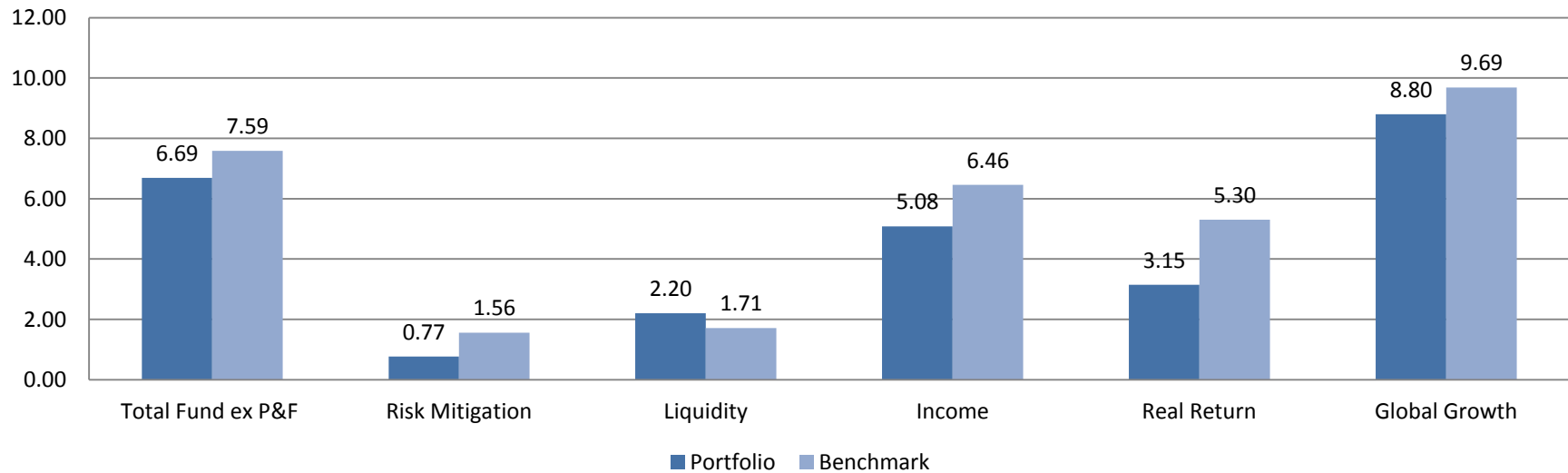


■ Total Fund ex Police and Fire  
 ■ Benchmark

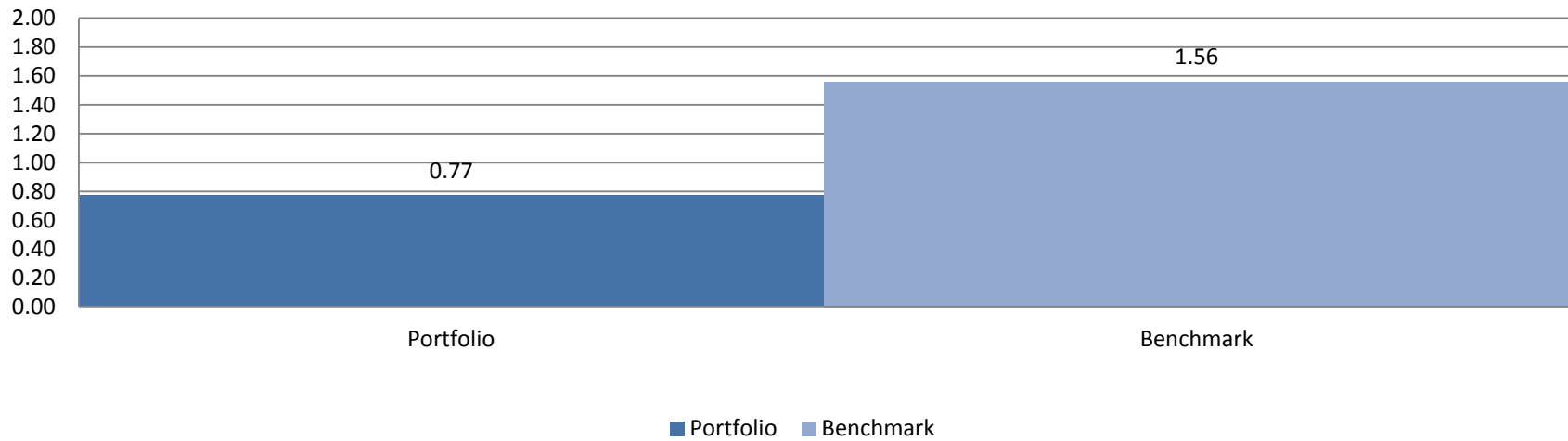
	1 Month	FYTD	CYTD	1 Year	3 Year	5 Year	10 Year
Total Fund ex Police and Fire	1.25	6.69	13.32	13.32	8.71	3.26	7.66
Benchmark	1.44	7.59	12.82	12.82	7.95	2.51	6.91

### New Jersey Division of Investment

#### FYTD Performance as of Dec 31, 2012 by Asset Class

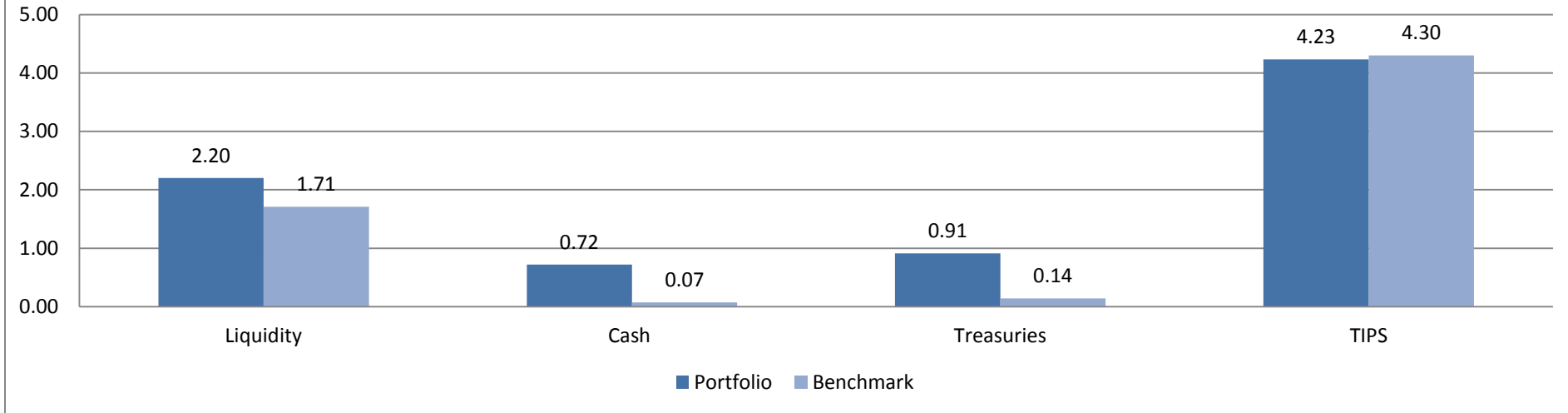


#### Risk Mitigation FYTD Performance as of Dec 31, 2012

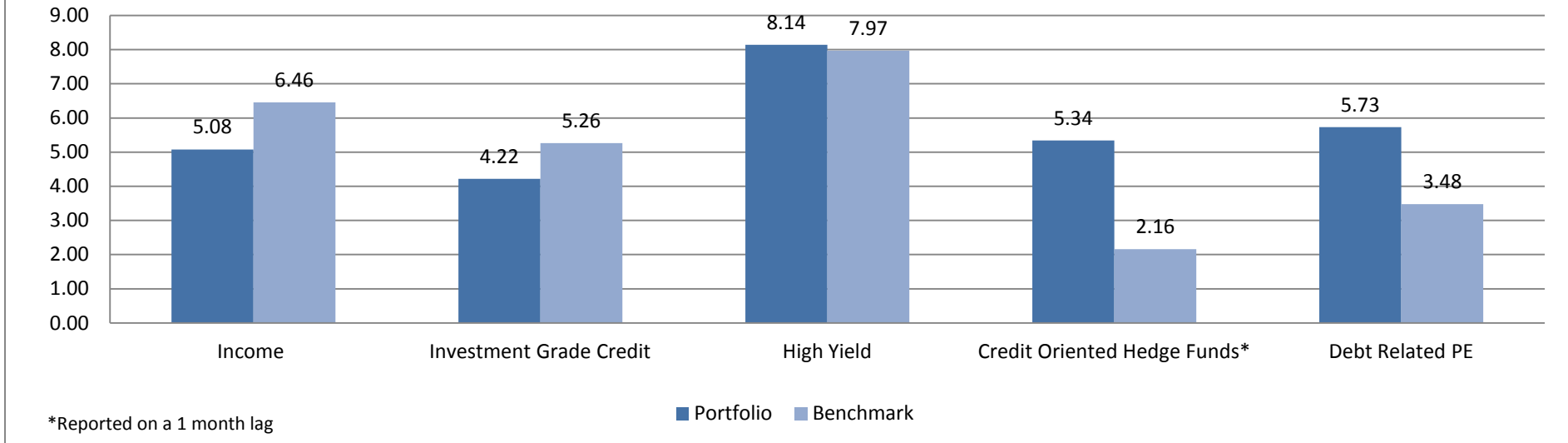


### New Jersey Division of Investment

#### Liquidity FYTD Performance as of Dec 31, 2012



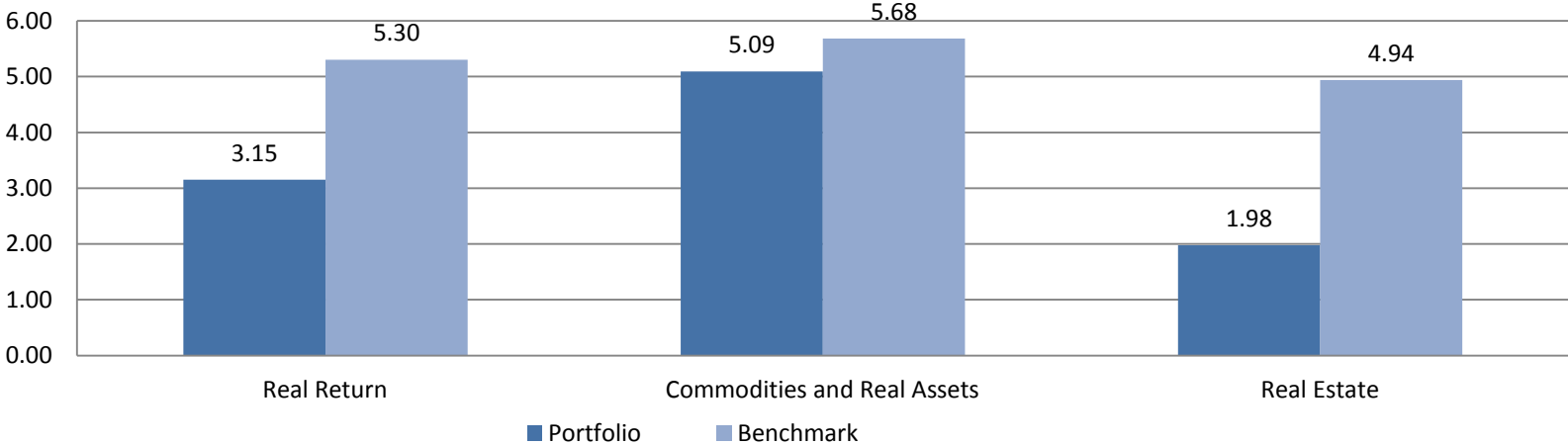
#### Income FYTD Performance as of Dec 31, 2012



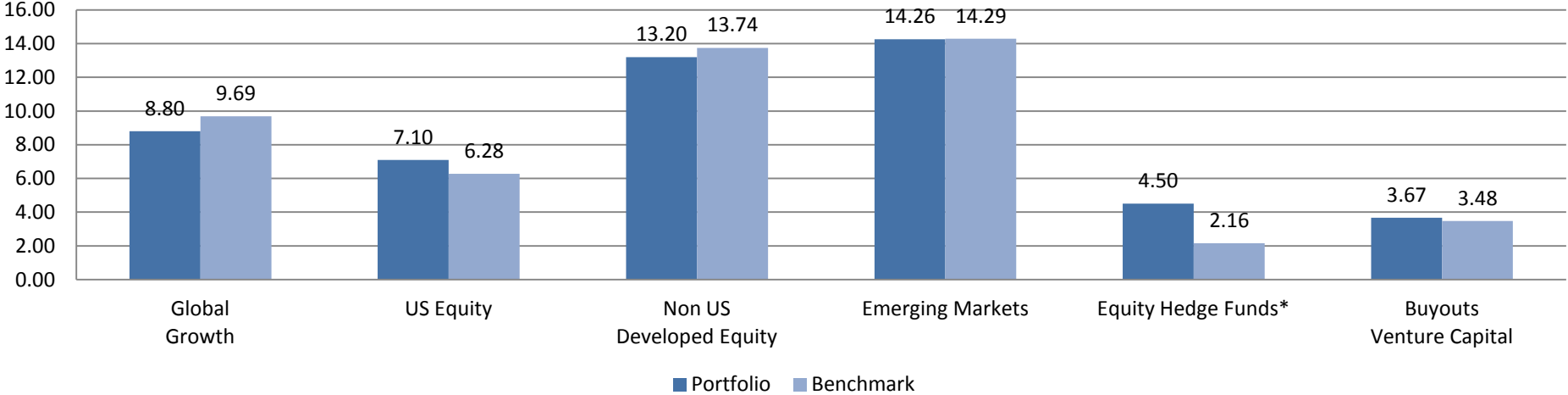
\*Credit Oriented Hedge Funds are reported on a one month lag

### New Jersey Division of Investment

#### Real Return FYTD Performance as of Dec 31, 2012



#### Global Growth FYTD Performance as of Dec 31, 2012



\*Equity Hedge Funds are reported on a one month lag

New Jersey Division of Investment  
You Are Viewing an Archived Copy from the New Jersey State Library  
Pension Fund Performance (1) Versus Benchmark

December 31, 2012

	1 month	FYTD	CYTD	1 Year	3 Years	5 Years	10 Years
<b>Common Fund A (Domestic Equity) with Cash, Hedges, Miscellaneous</b>	1.30	6.97	17.41	17.41	11.49	3.22	8.34
<b>S&amp;P 1500 Composite</b>	1.10	6.28	16.17	16.17	11.22	2.07	7.51
Equity Only (Ex Cash)	1.33	7.10	17.55	17.55	11.75	3.38	8.43
Equity Only-Diversified Fund	1.26	6.50	16.94	16.94			
Equity Only-Concentrated Fund	1.46	8.25	18.79	18.79			
<b>Common Fund B (Domestic Fixed Income) with Cash, Hedges, Miscellaneous <sup>(4)</sup></b>	-0.36	4.51	9.77	9.77	11.80	10.08	7.33
<b>Common B Blended Benchmark</b>	0.05	5.27	9.33	9.33	11.74	9.05	7.41
Investment Grade	-0.65	3.95	8.63	8.63	11.99	9.79	7.19
<i>Investment Grade Blended Benchmark</i>	-0.47	4.40	9.66	9.66	13.95	10.34	8.04
High Yield	1.12	8.14	19.84	19.84	12.47		
<i>Barclays High Yield Index</i>	1.58	7.97	15.81	15.81	11.86		
<b>Common Fund D (International Equity) with Cash, Hedges, Miscellaneous</b>	3.96	13.05	18.19	18.19	1.70	-2.92	8.21
<b>Custom International Equity Markets Index</b>	3.59	13.97	17.79	17.79			
<b>MSCI All World Country Index (ex US)</b>	3.47	13.68	16.83	16.83			
Developed Markets Equity	2.95	13.20	17.92	17.92			
<i>Custom International Equity Developed Markets Index</i>	2.96	13.74	17.01	17.01			
<i>MSCI EAFE</i>	3.20	13.95	17.32	17.32			
Emerging Markets Equity	6.14	14.26	20.39	20.39			
<i>Custom International Equity Emerging Markets Index</i>	4.76	14.29	20.04	20.04			
<i>MSCI Emerging Markets</i>	4.89	13.75	18.22	18.22			
<b>Common Fund E (Alternative Investments) with Cash, Hedges, Miscellaneous</b>	0.63	3.63	8.75	8.75	8.01	0.14	
Hedge Funds <sup>(4) (5)</sup>	0.50	4.02	7.73	7.73	3.62	-0.30	
<i>HFRI Fund of Funds Composite (one month lag)</i>	0.36	2.16	2.94	2.94	1.30	-1.91	
Private Equity <sup>(5)</sup>	0.65	3.86	12.07	12.07	11.47	3.77	
<i>Cambridge Associates (Data only available quarterly) <sup>(3)</sup></i>	3.60	3.48	14.87	14.87	15.49	5.84	
Real Estate <sup>(5)</sup>	1.24	1.98	9.55	9.55	11.02	-5.68	
<i>NCREIF(NPI) (Data only available quarterly) <sup>(3)</sup></i>	2.54	4.94	10.55	10.55	12.63	2.13	
Real Assets/Commodities <sup>(5)</sup>	0.01	5.19	3.02	3.02	4.47		
<i>DJUBS TR Index</i>	-2.61	2.75	-1.06	-1.06	0.07		
<b>Police &amp; Fire Mortgage Program <sup>(5)</sup></b>	0.41	1.46	3.44	3.44			
<b>Plan Cash <sup>(2)</sup></b>	0.03	0.11	0.18	0.18	0.27	0.76	1.91
<b>US Treasury Bills (3 month)</b>	0.01	0.05	0.07	0.07	0.09	0.45	1.69
<b>Total Pension Fund</b>	1.23	6.62	13.13	13.13			
<b>Total Pension Fund ex Police and Fire Mortgages</b>	1.25	6.69	13.32	13.32	8.71	3.26	7.66
<b>Total Fund Benchmark</b>	1.44	7.59	12.82	12.82	7.95	2.51	6.91

<sup>(1)</sup> Figures are unaudited and are subject to change

<sup>(2)</sup> The cash aggregate comprises the seven plan cash accounts

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

<sup>(4)</sup> 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 September 30, 2012 as calculated by Hedge Fund Consultant Cliffwater is: 1 Year: 10.51%, 3 Year: 7.62%; 5 Year 3.18%.

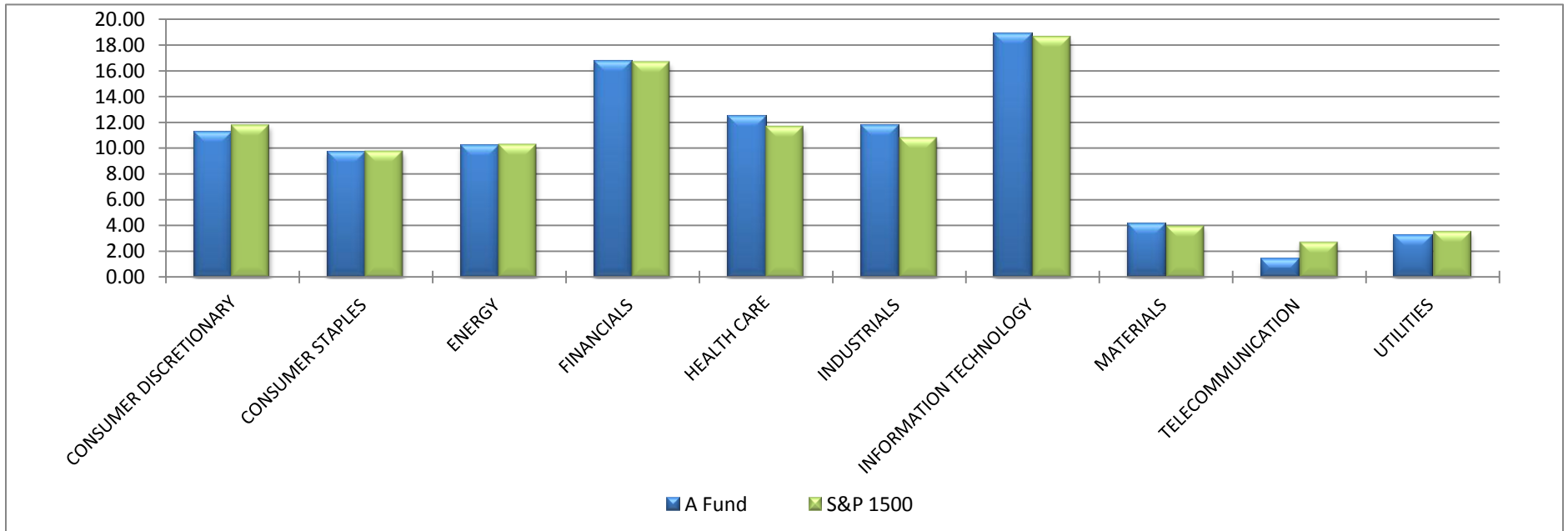
<sup>(5)</sup> Performance based on most recent values available

**New Jersey Division of Investment**  
**Domestic Equity (Common Fund A)**  
**12/31/12**

**Top Holdings**

<i>Company</i>	<i>% of Portfolio</i>
APPLE INC	5.09
EXXON MOBIL CORP	2.56
GENERAL ELECTRIC CO	1.88
MICROSOFT CORP	1.75
WELLS FARGO & CO	1.73
JP MORGAN CHASE & CO	1.66
PFIZER INC	1.54
MERCK & CO	1.47
PHILIP MORRIS INT'L	1.30
GOOGLE INC.	1.29

**Portfolio Sector Weightings**



## New Jersey Division of Investment Investment Grade Portfolio (Common Fund B) 12/31/12

	Portfolio	Benchmark	Difference
Quality Rating	A-1	AA-3	N/A
Coupon	5.37	5.61	-0.24
Yield	4.13	4.36	-0.23
Duration	10.10	9.31*	0.79
OAS	131.58	116.11	15.47
Convexity	0.98	1.64	-0.66
Maturity	14.21	14.00*	0.21

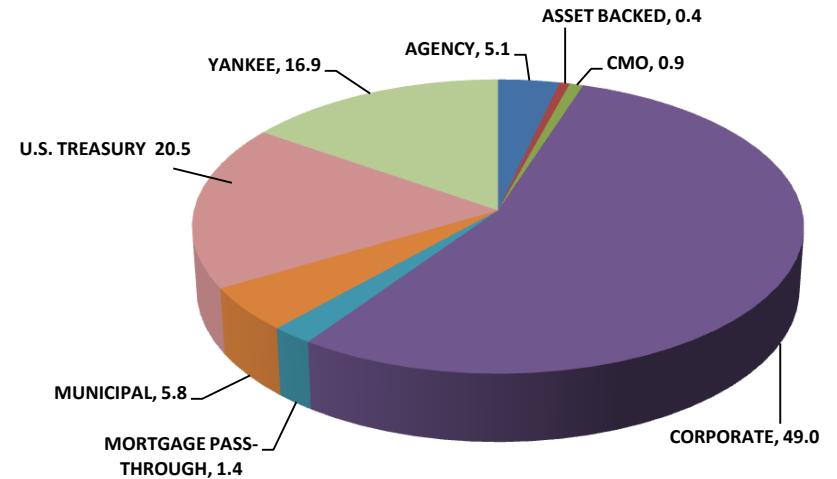
\*This is an approximate benchmark

	Issuer Name	Market Value [%]
UST	US TREASURY TIPS	12.09
UST	NOMINAL US TREASURY	4.56
UST	US TREASURY STRIPS	3.85
T	AT & T	2.70
COP	CONOCO PHILIPS	2.34
AID	AID TO ISRAEL	2.28
ONT	ONTARIO (PROVINCE OF)	2.11
BRCOL	BRITISH COLUMBIA (PROVINCE OF)	1.72
DUK	DUKE ENERGY	1.70
QHEL	HYDRO QUEBEC	1.69

Maturities	Portfolio	Benchmark
0-5yr	7.66	0.09
5-10yr	31.48	0.31
10-15yr	18.94	11.19
15-20yr	21.11	13.31
20-25yr	10.26	18.71
25-30yr	8.70	53.18
>30yr	1.85	3.21
Unclassified	0.00	0.00

Ratings	Portfolio	Benchmark
Total	100.00	100.00
AAA	6.55	0.77
AA+ to AA	34.90	43.77
AA- to A	23.00	9.79
A- to BBB	28.12	23.42
BBB- to BB	4.27	3.56
Less than BB	0.41	0.34
Unclassified	2.77	18.35

**Sectors By %**



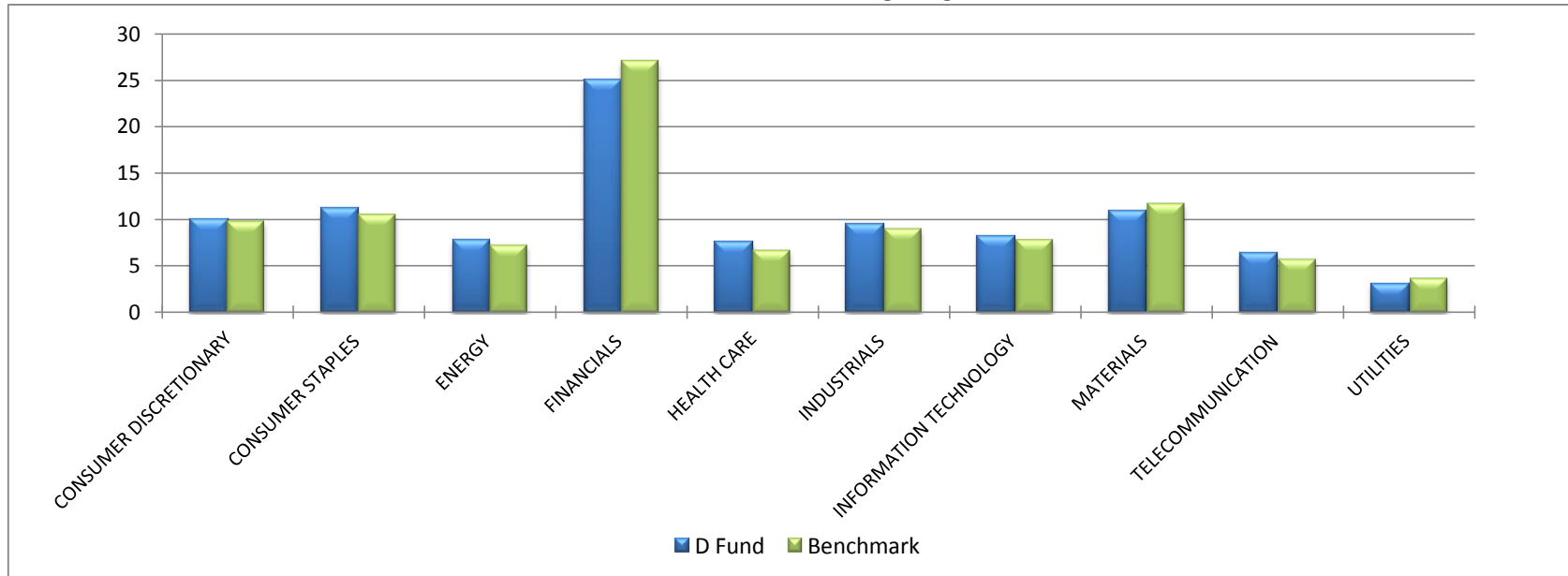
**Benchmark: Barclays US Long Gov/Credit**

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

**Top Holdings**

<i>Company</i>	<i>% of Portfolio</i>
ISHARES MSCI EMERGING MARKETS	11.22
VANGUARD MSCI EMERGING MARKETS	9.95
ISHARES MSCI EAFE	2.14
ROCHE HOLDING	1.08
NESTLE SA REG COMMON	0.91
HSBC HOLDINGS PLC	0.80
NOVARTIS AG REG COMMON	0.71
L OREAL PRIME DE FIDELITE	0.71
GLAXOSMITHKLINE PLC	0.67
SANOFI COMMON STOCK	0.67

**Portfolio Sector Weightings**



12/31/2012

**Exposure By Country**

		Custom International			Net Foreign Currency		Custom International			Net Foreign 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>
<b>Developed Markets:</b>						<b>Emerging Markets:</b>					
Developed - Euro						EM - Global					
Austria	44.8	0.3%	0.2%		44.8	EM - Europe/Middle East/Africa	0.0	0.0%	0.0%		0.0
Belgium	96.5	0.7%	0.7%		96.5	Cyprus	0.0	0.0%	0.0%		0.0
Finland	52.6	0.4%	0.4%		52.6	Czech Republic	9.0	0.1%	0.1%		9.0
France	817.3	5.6%	5.0%		817.3	Egypt	26.9	0.2%	0.1%		26.9
Germany	743.7	5.1%	5.0%		743.7	Hungary	30.5	0.2%	0.1%		30.5
Greece	0.3	0.0%	0.0%		0.3	Morocco	1.7	0.0%	0.0%		1.7
Ireland	14.1	0.1%	0.2%		14.1	Poland	77.1	0.5%	0.6%		77.1
Italy	121.8	0.8%	0.9%		121.8	Russia	334.7	2.3%	1.7%		334.7
Netherlands	213.8	1.5%	1.6%		213.8	South Africa	418.0	2.9%	2.3%		418.0
Portugal	47.9	0.3%	0.1%		47.9	Turkey	181.4	1.2%	0.7%		181.4
Spain	251.5	1.7%	1.9%		251.5	EM - Latam					
Euro Currency				-32.9	-32.9	Argentina	5.2	0.0%	0.0%		5.2
Developed - Non-Euro						Brazil	657.9	4.5%	4.0%		657.9
Australia	701.8	4.8%	5.6%		701.8	Chile	69.6	0.5%	0.7%		69.6
Canada	1032.5	7.1%	7.2%		1032.5	Colombia	37.2	0.3%	0.5%		37.2
Denmark	117.9	0.8%	0.7%		117.9	Mexico	276.5	1.9%	2.0%		276.5
Hong Kong	282.5	1.9%	1.9%		282.5	Peru	32.1	0.2%	0.2%		32.1
Israel	31.3	0.2%	0.3%		31.3	EM - Asia ex Japan					
Japan	1704.7	11.7%	11.8%	-71.1	1633.6	China	939.4	6.4%	6.8%		939.4
New Zealand	0.6	0.0%	0.1%		0.6	India	293.5	2.0%	2.4%		293.5
Norway	74.9	0.5%	0.5%		74.9	Indonesia	191.4	1.3%	1.0%		191.4
Singapore	176.2	1.2%	1.2%		176.2	Korea	825.3	5.7%	5.5%		825.3
Sweden	300.4	2.1%	1.6%		300.4	Malaysia	151.1	1.0%	1.3%		151.1
Switzerland	850.3	5.8%	5.4%		850.3	Mongolia	0.0	0.0%	0.0%		0.0
United Kingdom	1643.0	11.3%	12.7%		1643.0	Pakistan	8.7	0.1%	0.0%		8.7
						Philippines	93.2	0.6%	0.3%		93.2
						Taiwan	454.4	3.1%	3.9%		454.4
						Thailand	138.6	1.0%	0.9%		138.6

New Jersey Division of Investment  
 You Are Viewing an Archived Copy from the New Jersey State Library  
**Cash Management Fund**  
 12/31/2012

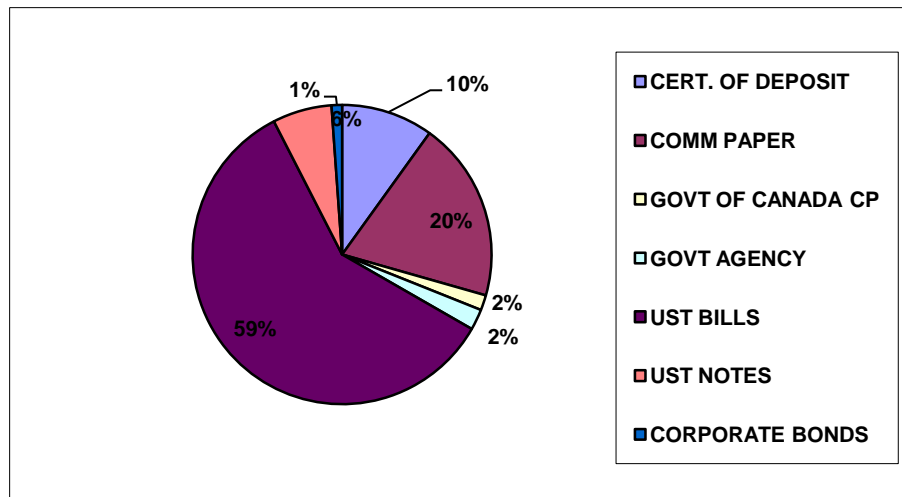
**PARTICIPATION**

	VALUE	PERCENTAGE
STATE	\$5,685	58.24%
NON-STATE	\$4,077	41.76%
TOTAL*	\$9,762	100.00%

Dollar amounts in millions

**PORTFOLIO ANNUALIZED INTEREST RATES**

	STATE	***NON-STATE	AVG.DAYS
12/31/2012	0.16%	0.09%	79



	Percentage	December 31, 2012
CERT. OF DEPOSIT	9.94%	\$970,000,000
COMM PAPER	19.47%	\$1,900,620,000
GOVT OF CANADA CP	1.64%	\$160,000,000
GOVT AGENCY	2.25%	\$219,150,000
UST BILLS	59.17%	\$5,774,950,000
UST NOTES	6.40%	\$624,775,000
CORPORATE BONDS	1.13%	\$110,500,000
TOTAL **	100.00%	\$9,759,995,000

Total US Treas/Agency 67.82%

**\*Total is at market.**

**\*\*Total is at par.**

\*\*\*Effective November 1, 2012, the Reserve Fund fee charged to the Non-State participants has been reduced from 1/20th of one percent to 1/100th of one percent.

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

<b>CUSIP NUMBER</b>	<b>Security Long Name</b>	<b>12/1/12 through 12/31/12</b>	<b>Shares/Par Value</b>	<b>Base Net Amount</b>
00206RBG6	AT+T INC SR UNSECURED 144A 12/42 4.3		1,624,522.000	1,534,790.70
00206RBJ0	AT+T INC SR UNSECURED 144A 06/45 4.35		36,962,000.000	36,680,745.28
052769AB2	AUTODESK INC SR UNSECURED 12/22 3.6		15,000,000.000	14,979,900.00
539830BA6	LOCKHEED MARTIN CORP UNSECURED 144A 12/42 4.07		30,300,000.000	29,129,184.25
563469TX3	MANITOBA (PROVINCE OF) SR UNSECURED 09/22 2.1		10,000,000.000	10,105,783.33
64110DAD6	NETAPP INC SR UNSECURED 12/22 3.25		10,000,000.000	9,920,600.00
880591EP3	TENN VALLEY AUTHORITY SR UNSECURED 12/42 3.5		30,000,000.000	29,248,200.00

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

CUSIP NUMBER	Security Long Name	12/1/12 through 12/31/12	Shares/Par Value	Base Net Amount
00164VAC7	AMC NETWORKS INC COMPANY GUAR 12/22 4.75		350,000.000	350,000.00
00191AAA4	ARD FINANCE SA SR SECURED 144A 06/18 11.125		51,332.000	51,332.00
00213UAA4	A S CO ISS SUB INC / MER SR UNSECURED 144A 12/20 7.875		3,150,000.000	3,158,718.75
00434NAA3	ACCESS MIDSTREAM PARTNER COMPANY GUAR 05/23 4.875		575,000.000	575,000.00
007903AR8	ADVANCED MICRO DEVICES SR UNSECURED 12/17 8.125		50,000.000	48,736.11
01551UAB0	ALGECO SCOTSMAN GLOB FIN COMPANY GUAR 144A 10/19 10.75		990,000.000	990,893.75
02154CAA1	ALTICE FINANCING SA COMPANY GUAR 144A 12/19 7.875		200,000.000	200,000.00
02154EAA7	ALTICE FINCO SA SENIOR NOTES 144A 12/20 9.875		525,000.000	525,000.00
03070QAN1	AMERISTAR CASINOS INC COMPANY GUAR 04/21 7.5		350,000.000	363,482.46
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.5		150,000.000	149,343.75
04939TAA2	ATLAS PIPELINE LP/FIN CO COMPANY GUAR 144A 10/20 6.625		75,000.000	78,381.77
11283WAA2	BROOKFIELD RESIDENTIAL COMPANY GUAR 144A 12/20 6.5		250,000.000	250,000.00
1248EPAZ6	CCO HLDGS LLC/CAP CORP COMPANY GUAR 02/23 5.125		1,450,000.000	1,450,562.50
12768RAD9	CAESARS ENTERTAINMENT OP SR SECURED 02/20 8.5		900,000.000	923,590.56
127693AF6	CAESARS OPERATING ESCROW SR SECURED 144A 02/20 9.		425,000.000	429,356.25
15671BAE1	CENVEO CORP SECURED 02/18 8.875		100,000.000	98,426.74
15672JAA1	CEQUEL COM HLDG I LLC SR UNSECURED 144A 09/20 6.375		650,000.000	676,751.57
172441AW7	CINEMARK USA INC COMPANY GUAR 144A 12/22 5.125		125,000.000	125,000.00
185401AD8	CLEAVER BROOKS INC SR SECURED 144A 12/19 8.75		200,000.000	198,722.00
197677AD9	HCA INC SR UNSECURED 11/15 7.19		175,000.000	196,348.30
210795QD5	CONTL AIRLINES 2012 3 C PASS THRU CE 04/18 6.125		100,000.000	100,000.00
268783AA5	EPE HLDNG/EP ENERGY BOND SR UNSECURED 144A 12/17 8.125		500,000.000	497,500.00
284902AC7	ELDORADO GOLD CORP SR UNSECURED 144A 12/20 6.125		250,000.000	250,000.00
29264FAJ5	ENDO HEALTH SOLUTIONS IN COMPANY GUAR 01/22 7.25		150,000.000	166,246.88
29269QAD9	ENERGY FUTURE/EFIH FINAN SECURED 144A 03/22 11.75		125,000.000	143,387.15
29977HAB6	EP ENERGY/EP FINANCE INC SR UNSECURED 05/20 9.375		250,000.000	285,455.73
303109AA0	FAGE DAIRY INDU/FAGE USA COMPANY GUAR 144A 02/20 9.875		125,000.000	130,913.19
31430QBC0	FELCOR LODGING LP SR SECURED 144A 03/23 5.625		975,000.000	975,000.00
37953BAA2	GLOBAL GEN MERGER SUB SR UNSECURED 144A 12/20 11.		1,050,000.000	1,051,125.00
402629AF6	GULFMARK OFFSHORE INC SR UNSECURED 144A 03/22 6.375		50,000.000	50,958.33
40412CAC5	HCA HOLDINGS INC SR UNSECURED 02/21 6.25		1,025,000.000	1,028,401.04
41146AAD8	HARBINGER GROUP INC SR SECURED 144A 07/19 7.875		1,250,000.000	1,244,891.50
413627BL3	CAESARS ENTERTAINMENT OP SR SECURED 06/17 11.25		175,000.000	189,765.63
43162RAD6	HILLMAN GROUP INC COMPANY GUAR 144A 05/18 10.875		350,000.000	374,864.58
44332PAA9	HUB INTERNATIONAL LTD COMPANY GUAR 144A 10/18 8.125		250,000.000	265,564.24
44919PAA0	IAC/INTERACTIVECORP COMPANY GUAR 144A 12/22 4.75		650,000.000	652,625.00
45072PAD4	IASIS HEALTHCARE/CAP CRP COMPANY GUAR 05/19 8.375		500,000.000	478,024.31
451702AA2	IGLOO HOLDINGS CORP SR UNSECURED 144A 12/17 8.25		2,675,000.000	2,664,782.81
457983AE4	INMET MINING CORP COMPANY GUAR 144A 06/21 7.5		150,000.000	150,000.00
46122EAF2	INVENTIV HEALTH INC SR SECURED 144A 01/18 9.		525,000.000	526,487.50
488535AA3	KENAN ADVANTAGE GROUP SR UNSECURED 144A 12/18 8.375		150,000.000	150,000.00
489399AD7	KENNEDY WILSON INC COMPANY GUAR 144A 04/19 8.75		125,000.000	133,537.33
51509EAA6	LANDRY S HOLDINGS II INC SR UNSECURED 144A 01/18 10.25		1,075,000.000	1,064,250.00
52989LAH2	LIBBEY GLASS INC SR SECURED 05/20 6.875		125,000.000	125,525.17
552953CA7	MGM RESORTS INTL COMPANY GUAR 12/21 6.625		900,000.000	900,000.00

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

<b>CUSIP NUMBER</b>	<b>Security Long Name</b>	<b>Shares/Par Value</b>	<b>Base Net Amount</b>
55973BAC6	MAGNUM HUNTER RESOURCES COMPANY GUAR 144A 05/20 9.75	400,000.000	411,575.00
579489AF2	MCCLATCHY CO SR SECURED 144A 12/22 9.	1,675,000.000	1,675,000.00
59407TAA9	MICHAEL FOODS HOLDING SR UNSECURED 144A 07/18 8.5	1,250,000.000	1,243,750.00
62886EAG3	NCR CORP COMPANY GUAR 144A 02/21 4.625	250,000.000	250,000.00
62910TAB1	NFR ENERGY LLC/FIN CORP COMPANY GUAR 02/17 9.75	1,750,000.000	1,767,792.45
64157EAA4	NEW ACAD FIN CO/FIN CORP SR UNSECURED 144A 06/18 8.	1,170,000.000	1,164,150.00
654902AC9	NOKIA CORP SR UNSECURED 05/39 6.625	275,000.000	242,458.76
678026AE5	OIL STATES INTL INC COMPANY GUAR 144A 01/23 5.125	375,000.000	375,000.00
68276CAA5	ONEX USI ACQUISITION COR SR UNSECURED 144A 01/21 7.75	2,525,000.000	2,525,000.00
693656AA8	PVH CORP SR UNSECURED 12/22 4.5	150,000.000	150,000.00
695459AD9	PAETEC HOLDING CORP SR SECURED 06/17 8.875	350,000.000	390,536.81
74112BAH8	PRESTIGE BRANDS INC COMPANY GUAR 02/20 8.125	400,000.000	461,048.61
741745AA1	PRINCE MINERAL HOLD CORP SR SECURED 144A 12/19 11.5	25,000.000	24,707.00
75079QAA8	RAIN CII CARBON LLC/CII COMPANY GUAR 144A 01/21 8.25	750,000.000	750,000.00
758753AD9	REGAL CINEMAS CORP COMPANY GUAR 07/19 8.625	250,000.000	284,369.79
76116AAA6	RESOLUTE ENERGY CORP COMPANY GUAR 144A 05/20 8.5	490,000.000	500,637.08
761565AA8	REX ENERGY CORP COMPANY GUAR 144A 12/20 8.875	1,000,000.000	993,000.00
785583AJ4	SABINE PASS LNG LP SR SECURED 144A 11/20 6.5	305,000.000	319,034.24
817320AT1	SEQUA CORP COMPANY GUAR 144A 12/17 7.	600,000.000	593,420.00
81760NAS8	SERVICEMASTER COMPANY COMPANY GUAR 144A 08/20 7.	150,000.000	150,408.34
828326AA6	SIL II BO/SIL II US HOLD COMPANY GUAR 144A 12/20 7.75	3,000,000.000	3,044,841.32
83001AAA0	SIX FLAGS ENTERTAINMENT COMPANY GUAR 144A 01/21 5.25	75,000.000	75,000.00
84763BAC0	SPEC BRNDS ESCROW CORP SR UNSECURED 144A 11/22 6.625	250,000.000	265,295.14
85749P9B9	STATE STR INSTL LIQUID RESVS	23,189,920.090	23,189,920.09
864486AG0	SUBURBAN PROPANE PARTNRS SR UNSECURED 08/21 7.375	154,000.000	167,461.85
87509TAA7	TAMINCO ACQUISITION CORP SR UNSECURED 144A 12/17 9.125	2,030,000.000	2,009,895.63
87612BAL6	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 05/23 5.2	165,000.000	167,732.82
88023UAA9	TEMPUR PEDIC INTERNATION COMPANY GUAR 144A 12/20 6.875	1,150,000.000	1,150,000.00
89078WAC3	TOPS HLDG CORP/TOPS MKTS SR SECURED 144A 12/17 8.875	325,000.000	325,000.00
89236YAA2	TPC GROUP INC SECURED 144A 12/20 8.75	2,035,000.000	2,043,300.00
89400RAC3	TRANSUNION HOLDING CO SR UNSECURED 144A 06/18 8.125	100,000.000	103,970.49
90266DAB7	UCI INTERNATIONAL INC COMPANY GUAR 02/19 8.625	275,000.000	282,412.82
90345WAD6	US AIRWAYS 2012 2A PTT PASS THRU CE 12/26 4.625	125,000.000	125,000.00
90345WAE4	US AIRWAYS 2012 2B PTT PASS THRU CE 12/22 6.75	75,000.000	75,000.00
913364AB1	UNITYMEDIA HESSEN / NRW SR SECURED 144A 01/23 5.5	1,125,000.000	1,125,000.00
91728CAE3	US FOODS INC SR UNSECURED 144A 06/19 8.5	1,700,000.000	1,789,356.25
91911XAQ7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 08/21 6.75	650,000.000	716,178.13
92203PAE6	VANGUARD HLT HDG LLC/INC COMPANY GUAR 02/18 8.	375,000.000	401,347.22
92531XAP7	VERSO PAPER HLDG LLC/INC SR SECURED 01/19 11.75	900,000.000	954,081.41
92552VAG5	VIASAT INC COMPANY GUAR 144A 06/20 6.875	1,100,000.000	1,153,437.85

**New Jersey Division of Investment**

**OTHER FUNDS**

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

**PURCHASES: CASH MANAGEMENT FUND**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Purchased</b>
68323JNQ	PROV OF ONTARIO DISC CP	70,000,000.00	69,990,900.00
74800JPB	QUEBEC PROVINCE DISC CP	55,000,000.00	54,986,250.00
68323JNN	PROV OF ONTARIO DISC CP	10,000,000.00	9,998,900.00

State Investment Council  
Regulation Violations and Other Reportable Matters  
December 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
		None	

Other Reportable Matters			
		Ace LTD., incorporated in Switzerland, will be classified as a U.S. based company based upon our review of the various factors as set forth in the State Investment Council Regulations.	

**Alternative Investments as of December 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	Inception	Amount	Unfunded	Current Market	Total Distributed <sup>2</sup>	Total Value	Total Value	Total Value
	Presentation	Date	Commitment	Contributed <sup>1</sup>	Commitment	Value <sup>3</sup>			Multiple
	Date	Date							
<b>Private Equity</b>									
<b>Co-Investments</b>									
			<b>700,000,000</b>	<b>376,956,217</b>	<b>322,832,194</b>	<b>352,754,488</b>	<b>75,784,003</b>	<b>428,538,491</b>	<b>1.14</b>
NB/NJ Custom Investment Fund II	Jan-12	Apr-12	200,000,000	36,582,427	163,417,573	35,558,009	-	35,558,009	0.97
SONJ Private Opportunities Fund II, L.P.	Nov-07	Nov-07	400,000,000	243,714,580	156,073,831	238,556,617	63,246,575	301,803,192	1.24
SONJ Private Opportunities Fund, L.P.	Oct-05	Sep-06	100,000,000	96,659,210	3,340,790	78,639,861	12,537,428	91,177,289	0.94
<b>Distressed Debt</b>									
			<b>1,077,807,307</b>	<b>835,574,303</b>	<b>331,059,899</b>	<b>463,862,850</b>	<b>581,249,997</b>	<b>1,045,112,847</b>	<b>1.25</b>
Avenue Asia Special Situations Fund IV	Jul-06	Aug-06	30,000,000	26,283,722	-	14,657,749	13,562,891	28,220,640	1.07
Avenue Special Situations Fund V, LP	Apr-07	May-07	200,000,000	200,000,000	-	12,038,509	252,913,315	264,951,824	1.32
Avenue Special Situations IV	Oct-05	Nov-05	20,000,000	20,000,000	-	557,296	27,172,255	27,729,551	1.39
Centerbridge Capital Partners II, L.P.	Mar-11	May-11	100,000,000	44,858,421	60,452,065	39,962,143	5,319,319	45,281,462	1.01
Centerbridge Capital Partners, L.P.	Jun-06	Jun-06	80,000,000	123,332,343	5,830,122	66,953,843	118,832,981	185,786,824	1.51
HIG Bayside Debt & LBO II	May-08	May-08	100,000,000	50,032,216	49,967,784	50,757,591	11,965,861	62,723,452	1.25
Knight/TPG NPL - R, L.P.	Dec-11	Mar-12	100,000,000	30,200,820	69,799,180	32,732,947	2,506	32,735,453	1.08
KPS Special Situations Fund III, LP	Apr-07	May-07	25,000,000	20,411,374	12,951,300	13,805,556	13,552,463	27,358,019	1.34
MatlinPatterson Global Opps. Ptnrs. III	Apr-07	Jun-07	100,000,000	91,001,162	11,176,856	61,511,688	47,263,863	108,775,551	1.20
MHR Institutional Partners III, L.P.	Jun-06	May-07	75,000,000	70,500,000	29,083,291	56,672,602	35,983,579	92,656,181	1.31
TPG Financial Partners, L.P.	May-08	May-08	47,807,307	35,285,615	13,005,055	11,690,622	19,883,820	31,574,442	0.89
TPG Opportunities Partners II, L.P.	Jul-11	Mar-12	100,000,000	37,081,739	62,918,261	36,674,656	232,353	36,907,009	1.00
WLR Recovery Fund IV, LP	Oct-07	Oct-07	100,000,000	86,586,891	15,875,985	65,847,648	34,564,791	100,412,439	1.16
<b>Domestic Midmarket Buyout</b>									
			<b>2,350,000,000</b>	<b>1,654,059,229</b>	<b>867,346,473</b>	<b>1,374,462,007</b>	<b>723,364,597</b>	<b>2,097,826,604</b>	<b>1.27</b>
American Industrial Partners Capital Fund V	Dec-11	Dec-11	50,000,000	9,561,313	40,438,687	8,662,473	-	8,662,473	0.91
Court Square Capital Partners II, L.P.	Mar-07	May-07	100,000,000	90,795,453	10,647,952	99,368,713	21,857,907	121,226,620	1.34
InterMedia Partners VII, L.P.	Nov-05	Dec-05	75,000,000	90,426,222	3,791,261	92,294,660	19,863,672	112,158,332	1.24
JLL Partners Fund V, L.P.	Nov-05	Dec-05	50,000,000	49,901,738	4,422,540	44,999,808	25,644,307	70,644,115	1.42
JLL PARTNERS FUND VI, LP	May-08	Jun-08	150,000,000	107,172,570	87,373,537	43,556,509	90,668,516	134,225,025	1.25
Lindsay Goldberg III, L.P.	Jul-08	Jul-08	200,000,000	113,949,418	86,871,357	102,234,618	18,406,686	120,641,304	1.06
Lindsay, Goldberg & Bessemer II, L.P.	May-06	Jul-06	100,000,000	88,828,619	11,171,381	69,681,544	46,543,979	116,225,523	1.31
New Mountain Partners III, L.P.	May-07	May-07	100,000,000	99,903,916	15,025,468	83,874,955	30,398,658	114,273,613	1.14
Oak Hill Capital Partners II, L.P.	Jun-05	Jul-05	75,000,000	82,127,544	1,574,382	39,316,482	80,591,111	119,907,593	1.46
Oak Hill Capital Partners III, L.P.	Sep-07	Oct-07	250,000,000	239,850,215	62,565,639	208,115,283	53,127,912	261,243,196	1.09
Onex Partners II, LP	Jul-06	Aug-06	100,000,000	88,650,972	11,349,028	62,256,760	75,536,340	137,793,100	1.55
Onex Partners III, LP	Nov-08	Dec-08	100,000,000	86,047,346	22,665,220	73,673,279	18,551,661	92,224,940	1.07
Quadrangle Capital Partners II	Jun-05	Aug-05	50,000,000	45,125,687	4,627,590	26,271,347	31,007,547	57,278,894	1.27
Roark Capital Partners III L.P.	Aug-11	Sep-12	100,000,000	11,454,121	88,545,879	11,454,121	-	11,454,121	1.00
Sterling Capital Partners IV, L.P.	Sep-11	Apr-12	100,000,000	8,677,283	91,322,717	9,931,853	-	9,931,853	1.14
Tenex Capital Partners, L.P.	Nov-10	Jan-11	50,000,000	23,648,666	29,683,841	16,381,508	3,363,681	19,745,189	0.83
The Resolute Fund II, L.P.	Dec-07	Dec-07	100,000,000	78,593,927	24,469,833	75,679,068	10,343,022	86,022,090	1.09
TPG [STAR], LP	Feb-07	Mar-07	100,000,000	90,358,321	15,156,194	70,296,541	54,888,023	125,184,564	1.39
TPG Growth II, L.P.	Mar-12	Jun-12	100,000,000	13,989,472	86,010,528	12,182,074	6,004	12,188,078	0.87
Vista Equity Partners Fund III, L.P.	May-07	Jul-07	100,000,000	95,151,769	9,478,095	82,573,476	134,451,062	217,024,538	2.28
Vista Equity Partners Fund IV, L.P.	Jul-11	Oct-11	200,000,000	73,585,011	126,414,989	67,421,127	3,803,675	71,224,802	0.97
Welsh, Carson, Anderson & Stowe XI, L.P.	Sep-08	Oct-08	100,000,000	66,259,646	33,740,354	74,235,808	4,310,834	78,546,642	1.19

**Alternative Investments as of December 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	Inception	Amount	Unfunded	Current Market	Total Distributed <sup>2</sup>	Total Value	Total Value	Multiple
	Presentation	Date	Commitment	Contributed <sup>1</sup>	Commitment	Value <sup>3</sup>			
	Date	Date							
<b>Emerging Managers</b>			<b>400,000,000</b>	<b>319,474,736</b>	<b>126,541,111</b>	<b>254,013,001</b>	<b>108,911,311</b>	<b>362,924,312</b>	<b>1.14</b>
CS/NJDI Emerging Opp	Jan-07	Apr-07	200,000,000	182,049,523	63,966,324	122,957,083	91,069,535	214,026,618	1.18
<i>CS/NJDI Emerging Opp (2007-1 Series)</i>			100,000,000	100,184,679	21,307,045	66,529,154	52,637,114	119,166,268	1.19
<i>CS/NJDI Emerging Opp (2008-1 Series)</i>			100,000,000	81,864,845	42,659,279	56,427,929	38,432,421	94,860,350	1.16
Fairview Capstone Partners II, LP	Jun-08	Sep-08	100,000,000	62,534,287	37,465,713	56,875,350	5,448,237	62,323,587	1.00
Fairview Capstone Partners, LP	Jan-07	May-07	100,000,000	74,890,926	25,109,074	74,180,569	12,393,539	86,574,108	1.16
<b>International</b>			<b>1,532,047,970</b>	<b>1,058,616,400</b>	<b>493,144,168</b>	<b>852,104,753</b>	<b>300,202,259</b>	<b>1,152,307,012</b>	<b>1.09</b>
Anacap Credit Opportunities II, LP	Oct-11	Dec-11	82,455,152	28,123,915	54,915,726	25,995,688	737,130	26,732,818	0.95
Anacap Financial Partners II	Mar-08	May-08	144,284,335	86,055,026	71,780,756	76,638,474	28,594,336	105,232,809	1.22
GS Private Equity Partners (NJ)	Aug-05	Feb-06	200,000,000	187,660,171	18,986,709	130,771,644	59,147,434	189,919,078	1.01
GS Private Equity Partners (NJ) II	Mar-07	Jul-07	205,308,483	150,568,063	56,805,504	139,605,295	13,970,254	153,575,549	1.02
New Jersey Asia Investors II, L.P.	May-11	Jul-11	200,000,000	35,120,925	165,391,066	31,368,375	3,004,729	34,373,104	0.98
New Jersey Asia Investors, L.P.	Nov-07	Jan-08	100,000,000	78,112,672	31,931,643	79,538,396	23,000,703	102,539,099	1.31
NJHL European BO Investment II Series B	Nov-06	Apr-07	200,000,000	133,371,295	29,839,485	117,790,780	32,185,495	149,976,275	1.12
NJHL European Buyout Investment Series A	Aug-05	Feb-06	200,000,000	181,395,308	22,507,593	118,274,048	66,905,428	185,179,476	1.02
NJHL European Buyout Investment Series C	Mar-08	Mar-08	200,000,000	178,209,025	40,985,684	132,122,053	72,656,750	204,778,804	1.15
<b>Large Buyout</b>			<b>1,693,250,000</b>	<b>1,585,711,401</b>	<b>413,799,260</b>	<b>1,136,403,815</b>	<b>641,879,827</b>	<b>1,778,283,641</b>	<b>1.12</b>
Apollo Investment Fund VI, L.P.	Jul-05	Nov-05	50,000,000	128,844,022	10,547,441	47,349,161	84,260,181	131,609,341	1.02
Blackstone Capital Partners V, L.P.	Jul-05	Oct-05	100,000,000	97,591,812	396,860	85,725,993	13,070,695	98,796,687	1.01
Blackstone Capital Partners VI, L.P.	Dec-11	Mar-12	50,000,000	4,062,319	45,935,724	5,231,510	9,647	5,241,157	1.29
Hellman & Friedman Capital Partners VI	Dec-06	Apr-07	100,000,000	94,968,970	4,865,882	57,407,737	61,421,586	118,829,323	1.25
Silver Lake Partners III, LP	Jan-07	Jan-07	100,000,000	83,379,451	27,552,044	61,917,428	53,687,096	115,604,524	1.39
TPG Partners V, L.P.	Mar-06	Sep-06	187,500,000	253,467,998	25,245,215	107,678,460	93,819,599	201,498,059	0.79
TPG Partners VI, L.P.	May-08	May-08	180,000,000	239,781,453	48,988,472	120,055,595	86,913,179	206,968,774	0.86
Warburg Pincus Private Equity IX, LP	Jun-05	Aug-05	200,000,000	200,000,000	-	179,969,232	147,991,712	327,960,944	1.64
Warburg Pincus Private Equity VIII	Jun-06	Jun-06	25,750,000	26,883,000	-	21,294,489	37,587,537	58,882,026	2.19
Warburg Pincus Private Equity X, LP	Sep-07	Oct-07	400,000,000	391,600,000	15,400,000	387,160,242	63,118,595	450,278,837	1.15
Warburg Pincus Private Equity XI, LP	Mar-12	May-12	300,000,000	65,132,377	234,867,623	62,613,969	-	62,613,969	0.96
<b>Mezzanine Debt</b>			<b>610,000,000</b>	<b>462,982,553</b>	<b>215,513,276</b>	<b>273,811,313</b>	<b>304,980,098</b>	<b>578,791,411</b>	<b>1.25</b>
Audax Mezzanine Partners II	Sep-06	Nov-06	50,000,000	55,002,084	814,105	16,458,401	50,318,954	66,777,356	1.21
Blackstone Mezzanine Partners II, LP	Apr-06	Apr-06	45,000,000	40,017,311	7,804,388	20,414,728	35,718,055	56,132,783	1.40
Carlyle Mezzanine Partners II, L.P.	Dec-07	Dec-07	75,000,000	79,412,419	13,258,109	51,384,901	38,890,767	90,275,668	1.14
Gleacher Mezzanine Fund II, LP	Aug-06	Nov-06	40,000,000	35,287,735	4,787,352	19,059,828	20,279,472	39,339,300	1.11
GSO Capital Opportunities Fund II, LP	Jun-11	Nov-11	150,000,000	27,281,785	123,141,624	30,867,418	3,102,746	33,970,164	1.25
GSO Capital Opportunities Fund, LP	May-08	Jul-08	100,000,000	113,680,046	5,792,279	79,838,862	82,605,678	162,444,540	1.43
Newstone Capital Partners II, L.P.	Mar-11	May-11	100,000,000	49,933,843	57,311,847	36,173,682	18,295,809	54,469,491	1.09
Newstone Capital Partners, L.P.	Dec-06	Feb-07	50,000,000	62,367,331	2,603,571	19,613,492	55,768,617	75,382,109	1.21
<b>Secondaries</b>			<b>274,910,267</b>	<b>255,739,060</b>	<b>38,341,319</b>	<b>196,126,947</b>	<b>127,380,179</b>	<b>323,507,127</b>	<b>1.26</b>
Lexington Capital Partners VI-A	May-06	Jun-06	50,000,000	50,902,961	92,215	29,623,878	28,985,714	58,609,592	1.15
NB Sec Opps Offshore Fund II LP	Jul-08	Jul-08	100,000,000	84,810,174	23,783,263	69,420,237	46,869,233	116,289,470	1.37
Partners Group Secondary 2006 LP	May-06	Sep-06	52,736,095	52,493,207	4,475,943	27,161,060	34,584,255	61,745,315	1.18
Partners Group Secondary 2008, L.P.	Sep-08	Sep-08	72,174,172	67,532,719	9,989,897	69,921,772	16,940,977	86,862,749	1.29

**Alternative Investments as of December 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 Date	Inception Date	Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
<b>Small/Midsize Buyout</b>			<b>650,000,000</b>	<b>570,851,641</b>	<b>164,793,184</b>	<b>464,209,995</b>	<b>207,035,399</b>	<b>671,245,394</b>	<b>1.18</b>
CSFB/NJDI Investment Fund	Aug-05	Nov-05	650,000,000	570,851,641	164,793,184	464,209,995	207,035,399	671,245,394	1.18
<i>CSFB/NJDI Investment Fund 2005-1 Series</i>			200,000,000	206,140,877	22,859,704	154,557,698	89,763,393	244,321,091	1.19
<i>CSFB/NJDI Investment Fund 2006-1 Series</i>			250,000,000	245,113,388	37,942,518	206,432,756	88,090,346	294,523,102	1.20
<i>CSFB/NJDI Investment Fund 2008-1 Series</i>			200,000,000	119,597,376	103,990,963	103,219,541	29,181,659	132,401,201	1.11

**Alternative Investments as of December 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 Date	Inception Date	Amount Commitment	Unfunded Contributed <sup>1</sup> Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value	Total Value Multiple
<b>Special Situations</b>			<b>500,000,000</b>	<b>59,366,605</b>	<b>451,969,274</b>	<b>64,379,803</b>	<b>11,343,228</b>	<b>75,723,032</b>	<b>1.28</b>
Blackstone TOP Fund-A, L.P.	Dec-11	Jan-12	500,000,000	59,366,605	451,969,274	64,379,803	11,343,228	75,723,032	1.28
<b>Venture Capital</b>			<b>280,000,000</b>	<b>185,738,042</b>	<b>125,890,733</b>	<b>177,145,016</b>	<b>47,182,852</b>	<b>224,327,868</b>	<b>1.21</b>
General Catalyst Group VI, L.P.	Dec-11	Jan-12	15,000,000	2,175,000	12,825,000	1,841,714	-	1,841,714	0.85
JP Morgan Direct/Pooled VC Instit III	Feb-06	Jun-06	50,000,000	44,600,418	11,564,671	42,197,972	8,478,294	50,676,266	1.14
<i>JP Morgan Direct VC Institutional III</i>			10,000,000	875,350	200,400	1,265,939	195,314	1,461,253	1.67
<i>JP Morgan Pooled VC Institutional III</i>			40,000,000	43,725,068	11,364,271	40,932,033	8,282,980	49,215,013	1.13
Khosla Venutres IV, L.P.	May-11	Jan-12	25,000,000	7,375,000	17,625,000	6,457,310	1,272,455	7,729,765	1.05
NB Crossroads Fund XVIII	Aug-06	Nov-06	50,000,000	42,000,000	12,500,000	44,299,382	9,325,560	53,624,942	1.28
NB/NJ Custom Investment Fund	Mar-07	Aug-07	100,000,000	85,488,572	35,475,114	78,500,394	28,106,543	106,606,937	1.25
Tenaya Capital VI, L.P.	Dec-11	Jul-12	40,000,000	4,099,052	35,900,948	3,848,244	-	3,848,244	0.94
<b>Private Equity Subtotal</b>			<b>10,068,015,544</b>	<b>7,365,070,188</b>	<b>3,551,230,891</b>	<b>5,609,273,988</b>	<b>3,129,313,750</b>	<b>8,738,587,738</b>	<b>1.19</b>
<b>Real Estate</b>									
AEW Core Property Trust U.S. Inc.	Apr-07	Oct-07	100,000,000	100,000,000	0	84,083,222	17,605,838	101,689,060	1.02
ARA Asia Dragon Limited	Jul-07	Sep-07	100,000,000	92,842,000	7,158,000	85,068,308	37,041,331	122,109,639	1.32
Blackrock Diamond Property Fund	Nov-05	Jun-06	50,000,000	50,000,000	0	19,678,497	774,837	20,453,334	0.41
Blackstone Real Estate V	Feb-06	Feb-06	75,000,000	78,170,516	3,313,359	85,506,607	31,892,412	117,399,020	1.50
Blackstone Real Estate VI	Feb-07	Feb-07	100,000,000	97,163,223	6,691,659	116,075,777	20,682,936	136,758,713	1.41
Blackstone Real Estate VI, Sec	Nov-11	Nov-11	43,624,688	39,023,668	4,601,020	50,637,696	5,939,924	56,577,620	1.45
Blackstone Real Estate VII	Aug-11	Dec-11	300,000,000	126,151,674	174,429,515	133,316,028	7,720,666	141,036,694	1.12
Capri Urban	Apr-07	Sep-07	50,000,000	49,475,115	524,885	32,406,893	0	32,406,893	0.66
Carlyle Realty Partners V LP	Nov-06	Feb-07	100,000,000	118,356,992	40,716,181	62,855,157	75,382,490	138,237,647	1.17
CBRE Strategic Partners Europe Fund III	Feb-07	May-07	54,693,040	53,981,104	711,936	29,854,525	0	29,854,525	0.55
CBRE Strategic Partners U.S. Opp V	Sep-07	Nov-07	75,000,000	69,388,002	7,564,490	59,524,209	2,979,274	62,503,483	0.90
CBRE Strategic Partners US Fund IV	Nov-05	Dec-05	50,000,000	50,000,000	0	11,054,850	0	11,054,850	0.22
CIM Fund III, L.P.	Apr-07	Jul-07	50,000,000	42,005,507	7,994,493	52,133,299	496,166	52,629,465	1.25
CIM Urban REIT, LLC	Apr-06	Jun-06	50,000,000	50,000,000	0	52,902,359	9,234,587	62,136,946	1.24
CPI Capital Partners Europe	Mar-06	Nov-06	73,766,830	63,827,767	11,978,985	26,961,283	4,770,266	31,731,549	0.50
CT High Grade Partners II, LLC	Mar-12	May-08	675,000,000	572,861,303	99,133,604	665,671,365	55,636,645	721,308,010	1.26
Exeter - Core Industrial Venture Fund	Dec-11	Apr-12	200,000,000	47,346,750	152,653,250	47,227,010	0	47,227,010	1.00
Five Mile Capital Partners II, LP	Oct-07	Dec-07	100,000,000	100,000,000	8,810,268	71,920,426	29,252,143	101,172,569	1.01
Guggenheim Structured Real Estate III	Sep-07	Sep-07	100,000,000	100,000,000	0	35,384,484	41,763,322	77,147,806	0.77
Heitman America Real Estate Trust, L.P.	Nov-06	Jan-07	100,000,000	100,000,000	0	101,271,613	17,058,425	118,330,038	1.18
Hunt Commercial Realty Partners II, L.P.	Feb-06	Mar-06	75,000,000	64,224,413	10,775,587	21,776,507	13,583,411	35,359,918	0.55
Hunt Commercial Realty Partners III, L.P.	Jul-07	Aug-07	50,000,000	42,973,931	7,026,069	20,712,954	7,442,050	28,155,004	0.66
Hunt UK Realty Partners, L.P.	Dec-06	Mar-07	47,641,389	47,625,409	15,980	5,749,704	0	5,749,704	0.12
JP Morgan Alternative Property Fund II	Dec-05	Mar-06	50,000,000	48,484,531	1,515,469	8,820,506	26,516,198	35,336,704	0.73
L&B Diversified Strategy Partners, LP	Sep-07	Mar-08	34,300,000	31,856,592	2,443,409	19,289,114	14,880,605	34,169,719	1.07
LaSalle Asia Opportunity Fund III	Jul-07	Jul-07	100,000,000	62,407,265	41,878,405	41,785,211	14,849,634	56,634,845	0.91
Lone Star Fund VII (U.S.) LP	May-11	May-11	300,000,000	244,517,198	58,071,765	217,538,474	67,442,181	284,980,655	1.17
Lone Star Real Estate Fund II (U.S.) LP	May-11	May-11	100,000,000	45,515,973	54,409,027	40,987,218	8,812,098	49,799,316	1.09
Lubert Adler Real Estate Fund VI-B	Nov-10	Feb-11	100,000,000	70,000,000	30,664,823	65,959,171	11,000,000	76,959,171	1.10
MacFarlane Urban Real Estate Fund II, LP	Jul-06	Nov-06	75,000,000	73,797,504	2,861,573	15,610,446	1,652,837	17,263,283	0.23
NJDOI/GMAM Core Plus RE Investment	Sep-07	May-08	81,500,000	66,787,127	18,937,609	48,029,140	41,339,241	89,368,381	1.34
NJDOI/GMAM Opp RE Investment Program	Sep-07	May-08	25,000,000	11,881,017	12,392,201	10,605,278	1,973,767	12,579,046	1.06

**Alternative Investments as of December 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.

	SIC		A		B		C	=(B+C)	=(B+C)/A
	Presentation Date	Inception Date	Amount Commitment	Unfunded Contributed <sup>1</sup>	Current Market Commitment	Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
Northwood Real Estate Co-Invest	May-12	May-12	75,000,000	0	75,000,000	0	0	0	0.00
Northwood Real Estate Partners	May-12	May-12	75,000,000	0	75,000,000	0	0	0	0.00
PLA Residential Fund III	Feb-08	Feb-08	50,000,000	50,000,000	0	54,596,750	186,986	54,783,736	1.10
Prime Property Fund	Nov-06	Aug-07	130,000,000	150,000,000	0	79,983,060	57,753,591	137,736,651	0.92
PRISA II	Dec-06	Jun-07	60,000,000	100,000,000	0	44,547,622	47,649,624	92,197,246	0.92
PRISA Real Estate Separate Account	Sep-06	Dec-06	265,000,000	300,000,000	0	164,699,357	114,299,499	278,998,857	0.93
RE Capital Asia Partners III, L.P.	Aug-12	Aug-12	80,000,000	9,564,207	70,603,422	9,396,578	167,629	9,564,207	1.00
Realty Associates Fund IX	Aug-08	Aug-08	100,000,000	96,000,000	0	97,167,585	18,123,179	115,290,764	1.20
Realty Associates Fund VIII	Jul-06	Aug-06	100,000,000	100,000,000	0	67,083,468	4,801,101	71,884,569	0.72
RREEF Global Opportunity Fund II	Apr-06	Oct-06	100,000,000	100,000,001	0	45,791,800	0	45,791,800	0.46
Silverpeak Legacy Pension Partners III, L.P.	May-08	May-08	100,000,000	44,586,329	55,219,766	18,368,647	794,526	19,163,173	0.43
Tucker Development/Acquisition Fund	Oct-07	Oct-07	50,000,000	47,799,780	2,200,220	46,776,387	0	46,776,387	0.98
Walton Street Mexico Fund I, LP	Feb-08	Jun-08	25,000,000	17,850,000	7,150,000	15,046,158	0	15,046,158	0.84
Walton Street Real Estate Fund Sidecar V	Nov-06	Dec-06	25,000,000	25,000,000	0	6,651,087	3,260,870	9,911,957	0.40
Walton Street Real Estate Fund V	Mar-06	Jun-06	75,000,000	75,000,000	0	41,150,993	4,697,762	45,848,755	0.61
Walton Street Real Estate Fund VI	Jul-07	Oct-07	75,000,000	63,485,899	11,514,101	57,101,865	13,562,736	70,664,601	1.11
Warburg Pincus Real Estate Fund I	Jul-06	Sep-06	100,000,000	95,333,333	500,000	91,829,110	28,945,833	120,774,944	1.27
Westbrook Real Estate Fund VIII	Feb-08	Feb-08	100,000,000	110,980,414	0	93,955,845	32,953,787	126,909,632	1.14
Westbrook VII	Nov-06	Jan-07	40,000,000	40,000,000	0	30,656,597	7,078,790	37,735,387	0.94
Wheelock Street Real Estate Fund, L.P.	Oct-11	Dec-11	150,000,000	46,717,276	103,282,724	45,029,612	358,103	45,387,715	0.97
<b>Real Estate Subtotal</b>			<b>5,260,525,947</b>	<b>4,282,981,819</b>	<b>1,167,743,795</b>	<b>3,350,229,853</b>	<b>902,357,301</b>	<b>4,252,587,154</b>	<b>0.99</b>
<b>Hedge Fund</b>									
<b>Absolute Return</b>			<b>550,000,000</b>	<b>500,000,000</b>	<b>50,000,000</b>	<b>509,265,700</b>	<b>0</b>	<b>509,265,700</b>	<b>1.02</b>
BlueCrest Capital Management LLP	Mar-12	Apr-12	200,000,000	200,000,000	-	205,404,800	0	205,404,800	1.03
Brevan Howard Fund Limited	Oct-11	Nov-11	200,000,000	200,000,000	-	204,257,600	0	204,257,600	1.02
MKP Opportunity Partners, L.P.	Aug-11	Sep-12	150,000,000	100,000,000	50,000,000	99,603,300	0	99,603,300	1.00
<b>Credit</b>			<b>1,213,000,000</b>	<b>1,143,000,000</b>	<b>70,000,000</b>	<b>1,015,240,586</b>	<b>228,363,556</b>	<b>1,243,604,142</b>	<b>1.09</b>
Canyon Value Realization Fund	Mar-07	Jun-07	75,000,000	75,000,000	-	105,695,100	0	105,695,100	1.41
Canyon Balanced Fund	Jul-11	Jul-11	125,000,000	125,000,000	-	142,656,659	891,591	143,548,250	1.15
Claren Road Credit Master Fund, Ltd.	Mar-12	Jun-12	150,000,000	150,000,000	-	150,961,350	0	150,961,350	1.01
Golden Tree Mast Fund-L1	Nov-06	Jan-07	100,000,000	100,000,000	-	2,066,628	67,966,218	70,032,846	0.70
GSO Credit Partners - A, L.P.	Dec-11	Mar-12	250,000,000	230,000,000	20,000,000	250,005,400	0	250,005,400	1.09
GSO Special Situations Fund, L.P.	Dec-11	Feb-12	100,000,000	100,000,000	-	109,171,000	0	109,171,000	1.09
Lazard Rathmore Fund, Ltd.	May-12	Aug-12	150,000,000	100,000,000	50,000,000	100,393,400	0	100,393,400	1.00
Pimco Distressed Mortgage Fund, LP	Oct-07	Oct-07	113,000,000	113,000,000	-	0	159,505,746	159,505,746	1.41
Regiment Capital Ltd. Fund	Dec-11	Dec-11	150,000,000	150,000,000	-	154,291,050	0	154,291,050	1.03
<b>Distressed</b>			<b>450,000,000</b>	<b>450,000,000</b>	<b>0.00</b>	<b>495,812,328</b>	<b>87,793,874</b>	<b>583,606,202</b>	<b>1.30</b>
Centerbridge Credit Partners	Oct-07	Oct-07	200,000,000	200,000,000	-	274,780,800	0	274,780,800	1.37
King Street Capital	Nov-06	Feb-07	150,000,000	150,000,000	-	211,654,050	0	211,654,050	1.41
Marathon Special Opp Fund, LTD	Mar-08	Jul-08	100,000,000	100,000,000	-	9,377,478	87,793,874	97,171,352	0.97
<b>Equity Long/ Short</b>			<b>1,150,000,000</b>	<b>1,000,000,000</b>	<b>150,000,000</b>	<b>1,137,090,925</b>	<b>0</b>	<b>1,137,090,925</b>	<b>1.14</b>
Archipelago Partners, LP	Jan-06	Jun-06	150,000,000	150,000,000	-	203,652,150	0	203,652,150	1.36

**Alternative Investments as of December 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.

	SIC		A		B		C	=(B+C)	=(B+C)/A
	Presentation Date	Inception Date	Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
Ascend Partners Fund II, LP	Apr-07	Jul-07	150,000,000	150,000,000	-	162,264,450	0	<b>162,264,450</b>	1.08
Asia Century Quest Capital LCC	May-08	Aug-08	150,000,000	150,000,000	-	153,271,800	0	<b>153,271,800</b>	1.02
Bay Pond Partners, L.P.	Jan-12	Apr-12	150,000,000	100,000,000	50,000,000	101,564,400	0	<b>101,564,400</b>	1.02
Cadian Fund, L.P.	Mar-12	May-12	100,000,000	50,000,000	50,000,000	47,065,050	0	<b>47,065,050</b>	0.94
Glenview Institutional Partners, LP	Jul-07	Aug-07	75,000,000	75,000,000	-	85,101,300	0	<b>85,101,300</b>	1.13
Omega Overseas Partners Ltd. Class-B	Dec-06	Jan-07	75,000,000	75,000,000	-	111,512,475	0	<b>111,512,475</b>	1.49
ValueAct Capital Partners II, L.P.	Oct-11	Nov-11	150,000,000	150,000,000	-	168,834,900	0	<b>168,834,900</b>	1.13
Visium Balanced Offshore Fund, Ltd	May-12	Aug-12	150,000,000	100,000,000	50,000,000	103,824,400	0	<b>103,824,400</b>	1.04
<b>Event Driven</b>			<b>900,000,000</b>	<b>645,000,000</b>	<b>255,000,000</b>	<b>772,616,505</b>	<b>0</b>	<b>772,616,505</b>	<b>1.20</b>
Cevian Capital II, L.P.	Jan-12	Apr-12	150,000,000	75,000,000	75,000,000	79,990,125	0	<b>79,990,125</b>	1.07
Davidson Kempner	Nov-06	Dec-06	150,000,000	150,000,000	-	196,159,200	0	<b>196,159,200</b>	1.31
Elliot Associates, L.P.	Oct-11	Apr-12	200,000,000	20,000,000	180,000,000	20,509,980	0	<b>20,509,980</b>	1.03
Pershing Square LP	Mar-10	Apr-10	200,000,000	200,000,000	-	234,977,000	0	<b>234,977,000</b>	1.17
Third Point Partners L.P.	Mar-11	Apr-11	100,000,000	100,000,000	-	108,015,300	0	<b>108,015,300</b>	1.08
York Capital Management, LP	Jan-07	Feb-07	100,000,000	100,000,000	-	132,964,900	0	<b>132,964,900</b>	1.33
<b>Fund of Funds</b>			<b>2,046,258,928</b>	<b>1,852,758,928</b>	<b>193,500,000</b>	<b>1,952,829,098</b>	<b>29,590,586</b>	<b>1,982,419,684</b>	<b>1.10</b>
Arden Garden State NJ Fund LP.	Feb-06	Jun-06	500,000,000	440,000,000	60,000,000	449,106,626	0	<b>449,106,626</b>	1.02
GS Multi-Strategy Portfolio (NJ) LLC	Feb-06	Aug-06	550,000,000	550,000,000	-	636,864,167	0	<b>636,864,167</b>	1.16
Protege Partners, LP	Apr-07	Jun-07	150,000,000	150,000,000	-	152,710,698	0	<b>152,710,698</b>	1.53
RC Woodley Park, LP	Feb-06	Aug-06	646,258,928	646,258,928	0	650,512,094	29,590,586	<b>680,102,680</b>	1.05
Reservoir Strategic Partners Fund, LP	Mar-11	Jul-11	200,000,000	66,500,000	133,500,000	63,635,513	0	<b>63,635,513</b>	0.96
<b>Global Macro</b>			<b>300,000,000</b>	<b>300,000,000</b>	<b>-</b>	<b>289,630,600</b>	<b>0</b>	<b>289,630,600</b>	<b>0.97</b>
Lynx (Bermuda) Ltd.	Nov-10	Mar-11	100,000,000	100,000,000	-	94,576,200	0	<b>94,576,200</b>	0.95
Winton Futures Fund	Nov-10	Jan-11	200,000,000	200,000,000	-	195,054,400	0	<b>195,054,400</b>	0.98
<b>Multi-Strategy</b>			<b>650,000,000</b>	<b>524,890,727</b>	<b>125,109,273</b>	<b>387,409,857</b>	<b>228,054,170</b>	<b>615,464,027</b>	<b>1.17</b>
AG Garden Partners, LP	Jan-06	Mar-06	150,000,000	150,000,000	-	9,725,875	152,150,000	161,875,875	1.08
Dyal NJ Investors, L.P.	Aug-11	Oct-12	200,000,000	74,890,727	125,109,273	73,986,557	904,170	74,890,727	1.00
Farallon Capital Inst. Partners, L.P.	Apr-07	Jun-07	150,000,000	150,000,000	-	79,947,825	75,000,000	154,947,825	1.03
OZ Domestic Partners II, Ltd.	Jan-06	Jun-06	150,000,000	150,000,000	-	223,749,600	0	223,749,600	1.49
<b>Hedge Fund Subtotal</b>			<b>7,259,258,928</b>	<b>6,415,649,655</b>	<b>843,609,273</b>	<b>6,559,895,599</b>	<b>573,802,186</b>	<b>7,133,697,785</b>	<b>1.11</b>
<b>Real Assets</b>									
Astenbeck Commodities Fund II LP	Jul-11	Jul-11	100,000,000	100,000,000	0	92,887,000.00	-	92,887,000	0.93
Barclays Bank PLC	Jun-11	Jun-11	50,000,000	50,000,000	0	48,675,000.00	-	48,675,000	0.97
Blackstone Energy Partners, L.P.	Dec-11	Mar-12	150,000,000	51,914,537	98,085,463	28,323,250.62	23,006,683	51,329,934	0.99
Blackstone Resources Select Fund	Jul-11	Aug-11	250,000,000	250,000,000	0	236,403,250.00	-	236,403,250	0.95
Blackstone TOP Fund - A, L.P.	Dec-11	Jul-12	250,000,000	114,897,680	135,102,320	109,755,991.00	5,101,394	114,857,385	1.00
BX NJ Co-Invest, L.P.	Dec-11	Aug-12	20,014,142	20,014,142	0	33,586,431.88	-	33,586,432	1.68
Citigroup Funding Inc	May-11	May-11	50,000,000	50,000,000	0	48,710,000.00	-	48,710,000	0.97
Gresham Commodity Fund (ETAP)	Sep-07	Feb-08	200,000,000	200,000,000	0	159,167,550.00	50,000,000	209,167,550	1.05
Gresham Commodity Fund (TAP)	Sep-07	Nov-07	200,000,000	200,000,000	0	122,701,800.00	-	122,701,800	0.61

**Alternative Investments as of December 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				
		Date	Date	Commitment	Contributed <sup>1</sup>	Commitment	Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
GSO Energy Partners - A, L.P.		Dec-11	Mar-12	500,000,000	91,046,245	408,953,755	90,343,854.26	1,575,624	91,919,478	1.01
RC Woodley Park, L.P.		May-11	May-11	135,000,000	135,000,000	0	136,158,750.00	-	136,158,750	1.01
Schroders Commodity Portfolio		Sep-07	Jan-08	500,000,000	450,000,000	50,000,000	364,732,000.00	50,000,000	414,732,000	0.92
Sheridan Production Partners I		Jul-07	Aug-07	50,000,000	52,250,000	0	42,154,008.00	31,875,000	74,029,008	1.42
Sheridan Production Partners II-B, L.P.		Oct-10	Nov-10	100,000,000	36,250,000	63,750,000	30,235,001.25	-	30,235,001	0.83
Tenaska Power Fund II, L.P.		Feb-08	Sep-08	100,000,000	65,267,394	38,928,039	53,650,316.25	13,689,643	67,339,959	1.03
<b>Real Assets Subtotal</b>				<b>2,655,014,142</b>	<b>1,866,639,999</b>	<b>794,819,576</b>	<b>1,597,484,203</b>	<b>175,248,344</b>	<b>1,772,732,548</b>	<b>0.95</b>
<b>Grand Total</b>				<b>25,242,814,561</b>	<b>19,930,341,661</b>	<b>6,357,403,535</b>	<b>17,116,883,644</b>	<b>4,780,721,581</b>	<b>21,897,605,225</b>	<b>1.10</b>

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.

**High Yield/Bank Loan as of December 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	Inception	Amount	Unfunded	Current Market	Total			Total
	Presentation	Date	Commitment	Contributed <sup>1</sup>	Commitment	Value <sup>3</sup>	Distributed <sup>2</sup>	Total Value	Value Multiple
<b>Common Pension Fund B</b>									
BlackRock Credit Investors	Sep-07	Oct-07	400,000,000	400,000,000	113,344,343	142,159,132	226,688,686	368,847,818	0.92
BlackRock Credit Investors Co-Invest	Oct-09	Oct-09	144,000,000	144,000,000	96,303,956	58,456,165	193,266,410	251,722,575	1.75
Cerberus NJ Credit Opportunities Fund, L.P.	Dec-11	Apr-12	300,000,000	225,746,269	74,253,731	236,150,463	-	236,150,463	1.05
Golden Tree Opportunities LP-Class D	Sep-07	Sep-07	364,000,000	249,500,000	114,500,000	371,459,858	4,637,275	376,097,133	1.51
Knight/TPG NPL - C, L.P.	Dec-11	Mar-12	100,000,000	37,115,964	62,884,036	41,138,926	-	41,138,926	1.11
Och Ziff Capital	Mar-10	Apr-10	500,000,000	500,000,000	0	723,322,000	-	723,322,000	1.45
TAC 2007, LP	Sep-07	Oct-07	128,530,670	104,755,112	23,775,558	26,496,133	38,370,615	64,866,748	0.62
TPG Specialty Lending, Inc.	May-11	May-11	200,000,000	65,665,099	134,334,901	66,936,140	1,387	66,937,528	1.02
<b>Common Pension Fund B Subtotal</b>			<b>2,136,530,670</b>	<b>1,726,782,444</b>	<b>619,396,525</b>	<b>1,666,118,817</b>	<b>462,964,373</b>	<b>2,129,083,190</b>	<b>1.23</b>

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  
 December, 2012

Contributions to Common Funds from Pension Funds for the Month

Date	Contribution Amount	From Pension Fund(s)	Contribution Amount	To Common Fund(s)
12/27/2012	\$ 1,800,000.00	JRS	\$ 200,000,000.00	E
	\$ 38,400,000.00	P&F		
	\$ 70,000,000.00	PERS		
	\$ 5,400,000.00	SPRS		
	\$ 84,400,000.00	TPA		
	<u>\$ 200,000,000.00</u>		<u>\$ 200,000,000.00</u>	

Withdrawals from Common Funds to Pension Funds for the Month

Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
12/27/2012	\$ 125,000,000.00	A	\$ 1,120,000.00	JRS
			24,000,000.00	P&F
			43,750,000.00	PERS
			3,380,000.00	SPRS
			52,750,000.00	TPA
	<u>\$ 125,000,000.00</u>		<u>\$ 125,000,000.00</u>	
12/27/2012	\$ 525,000,000.00	B	\$ 4,730,000.00	JRS
			100,800,000.00	P&F
			183,750,000.00	PERS
			14,170,000.00	SPRS
			221,550,000.00	TPA
	<u>\$ 525,000,000.00</u>		<u>\$ 525,000,000.00</u>	
12/27/2012	\$ 125,000,000.00	D	\$ 1,120,000.00	JRS
			24,000,000.00	P&F
			43,750,000.00	PERS
			3,380,000.00	SPRS
			52,750,000.00	TPA
	<u>\$ 125,000,000.00</u>		<u>\$ 125,000,000.00</u>	

Transfers between Common and Pension Funds, Summarized

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ 5,170,000.00
P&F	\$ 110,400,000.00
PERS	\$ 201,250,000.00
SPRS	\$ 15,530,000.00
TPA	\$ 242,650,000.00
	<u>\$ 575,000,000.00</u>