

DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

---

JANUARY 2013

*“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  
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**Actual Allocation vs FY 2013 Investment Plan Target (1)**  
 1/31/13

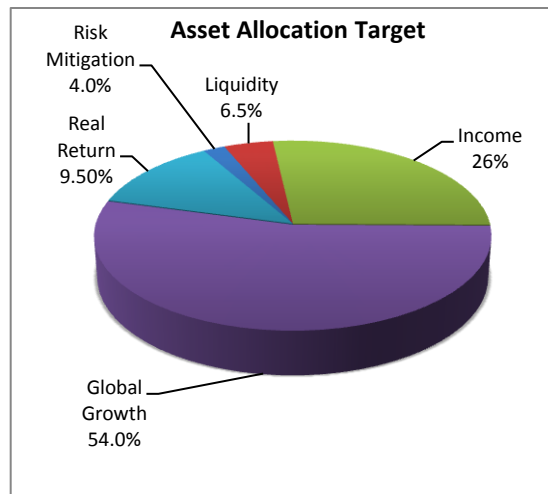
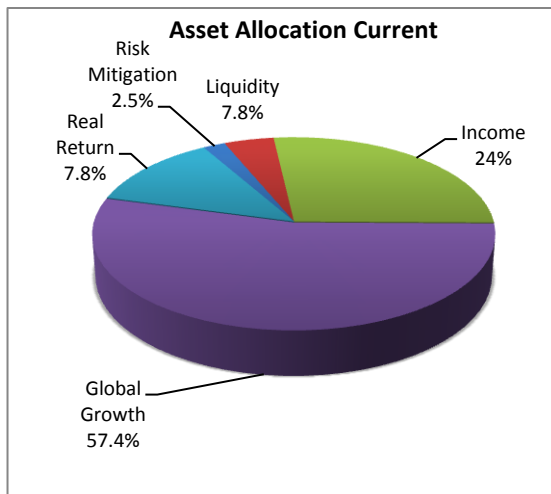
	Actual Allocation %	Target %	Difference%	Allocation\$ <sup>(2)</sup>
Absolute Return/Risk Mitigation	2.46%	4.00%	-1.54%	1,790.48
<b>Risk Mitigation</b>	<b>2.46%</b>	<b>4.00%</b>	<b>-1.54%</b>	<b>1,790.48</b>
Cash Equivalents <sup>(3)</sup>	3.92%	1.50%	2.42%	2,856.96
TIPS	2.50%	2.50%	0.00%	1,819.55
US Treasuries	1.36%	2.50%	-1.14%	989.92
<b>Total Liquidity</b>	<b>7.78%</b>	<b>6.50%</b>	<b>1.28%</b>	<b>5,666.43</b>
Investment Grade Credit	15.00%	13.00%	2.00%	10,923.68
High Yield Fixed Income	4.07%	6.00%	-1.93%	2,962.67
Credit Orient Hedge Funds	2.66%	4.00%	-1.34%	1,935.26
Debt Related Private Equity	1.10%	1.50%	-0.40%	803.31
Police and Fire Mortgage Program	1.26%	1.50%	-0.24%	918.30
<b>Total Income</b>	<b>24.10%</b>	<b>26.00%</b>	<b>-1.90%</b>	<b>17,543.22</b>
Commodities and Other Real Assets	2.93%	4.00%	-1.07%	2,135.06
Real Estate <sup>(2)</sup>	4.82%	5.50%	-0.68%	3,507.51
<b>Total Real Return</b>	<b>7.75%</b>	<b>9.50%</b>	<b>-1.75%</b>	<b>5,642.57</b>
US Equity	25.83%	23.80%	2.03%	18,807.79
Non-US Developed Markets Equity	13.43%	12.50%	0.93%	9,779.49
Emerging Markets Equity	7.43%	7.00%	0.43%	5,409.70
Equity Oriented Hedge Funds	4.06%	4.50%	-0.44%	2,959.52
Buyouts/Venture Capital	6.67%	6.20%	0.47%	4,857.99
<b>Total Global Growth</b>	<b>57.43%</b>	<b>54.00%</b>	<b>3.43%</b>	<b>41,814.50</b>
Other Cash and Receivables	0.48%	0.00%	0.48%	350.72
<b>Total Pension Fund</b>	<b>100.00%</b>	<b>100.00%</b>	<b>0.00%</b>	<b>72,807.91</b>

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

(2) Reflects the most recent market values available.

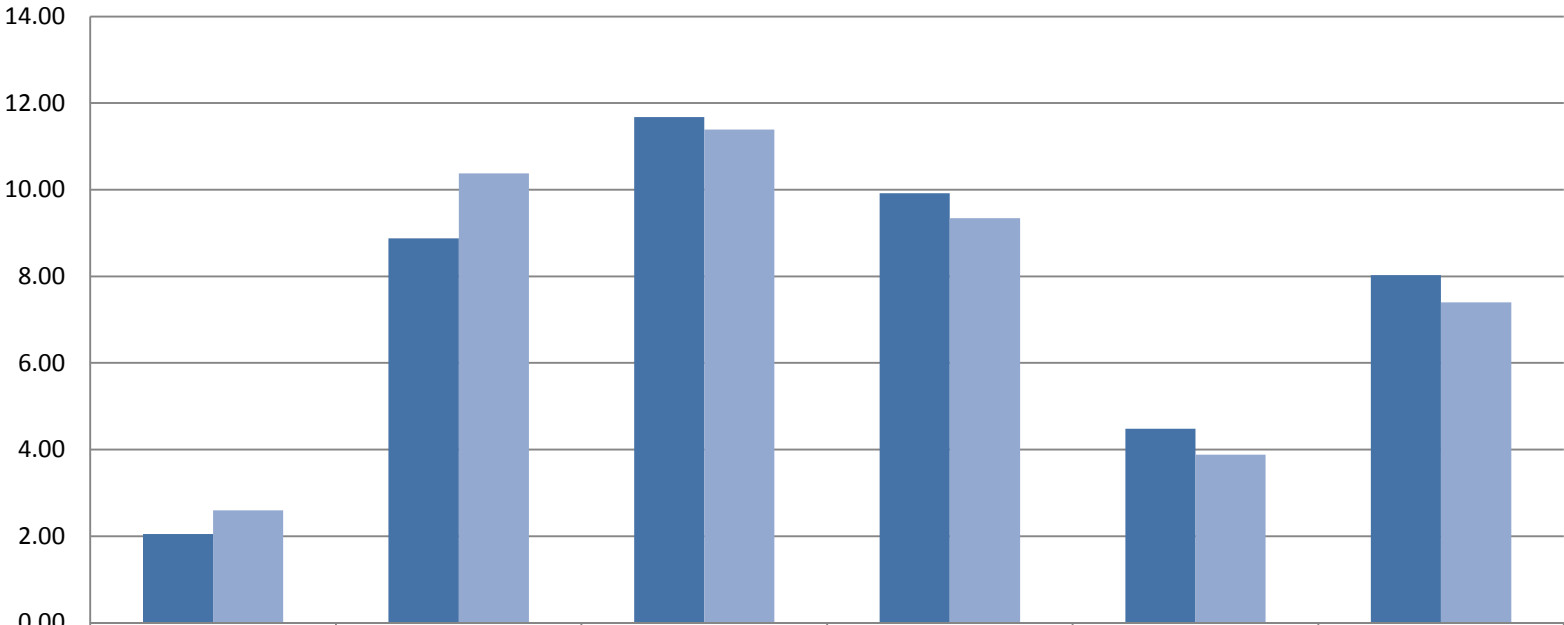
(3) The cash aggregate comprises the four common fund cash accounts, in addition to the seven plan cash accounts.

Totals may not equal sum of components due to rounding



**New Jersey Division of Investment**

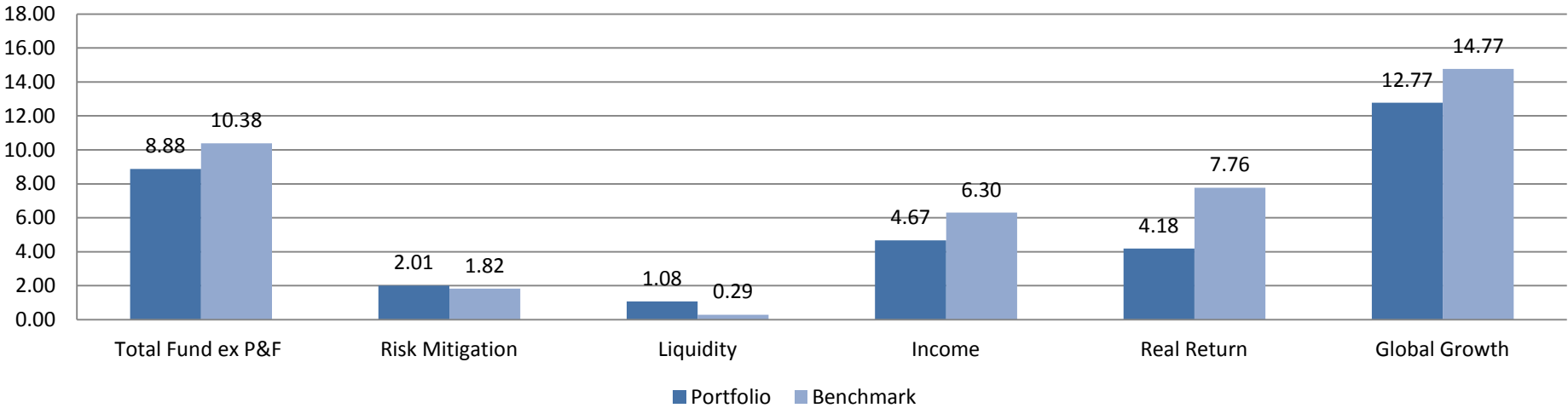
**Total Fund ex Police and Fire Performance as of Jan 31, 2013**



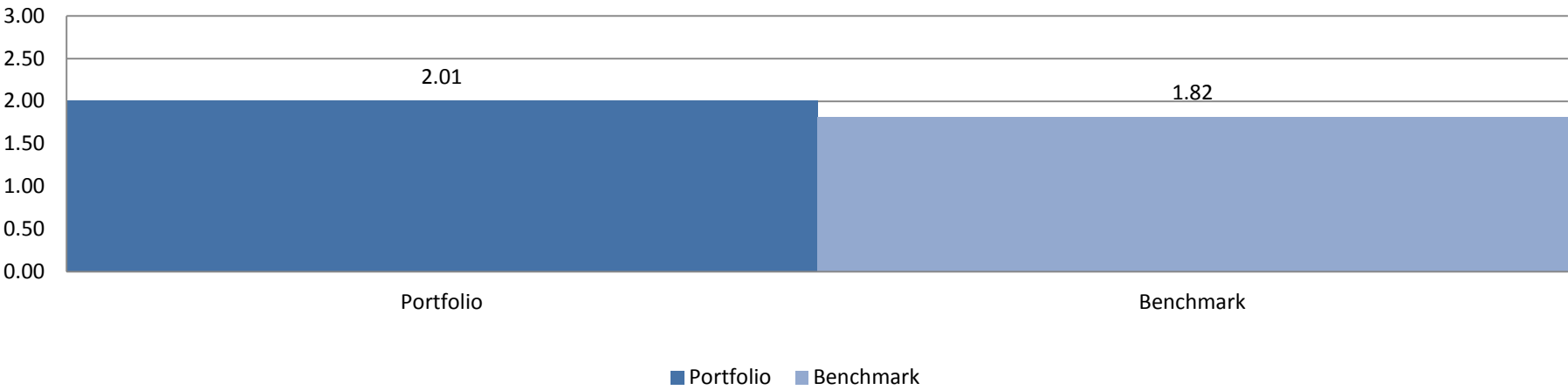
	1 Month	FYTD	1 Year	3 Year	5 Year	10 Year
■ Total Fund ex Police and Fire	2.05	8.88	11.68	9.92	4.48	8.03
■ Benchmark	2.60	10.38	11.39	9.34	3.88	7.40

### New Jersey Division of Investment

## FYTD Performance as of Jan 31, 2013 by Asset Class

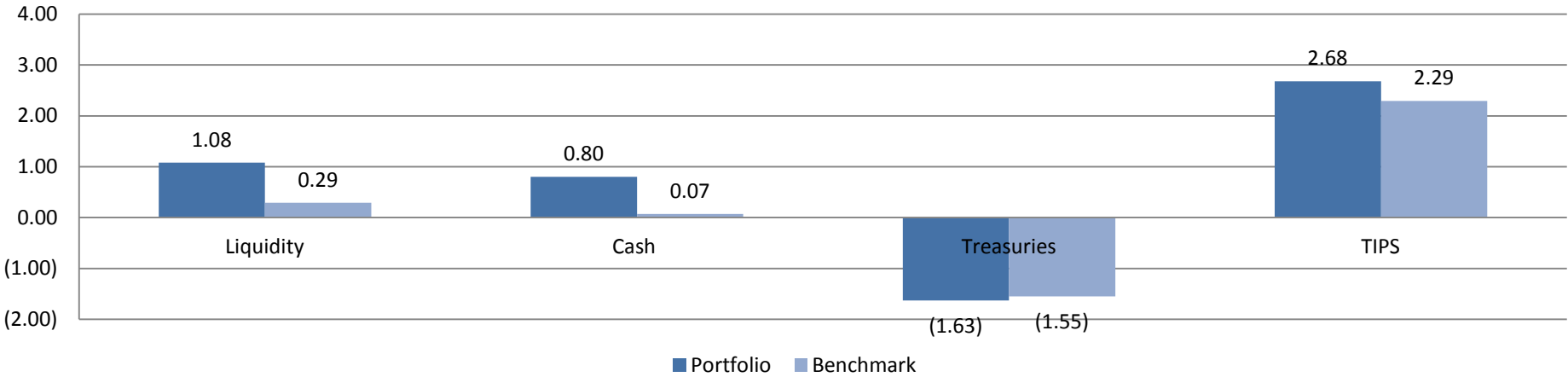


## Risk Mitigation FYTD Performance as of Jan 31, 2013

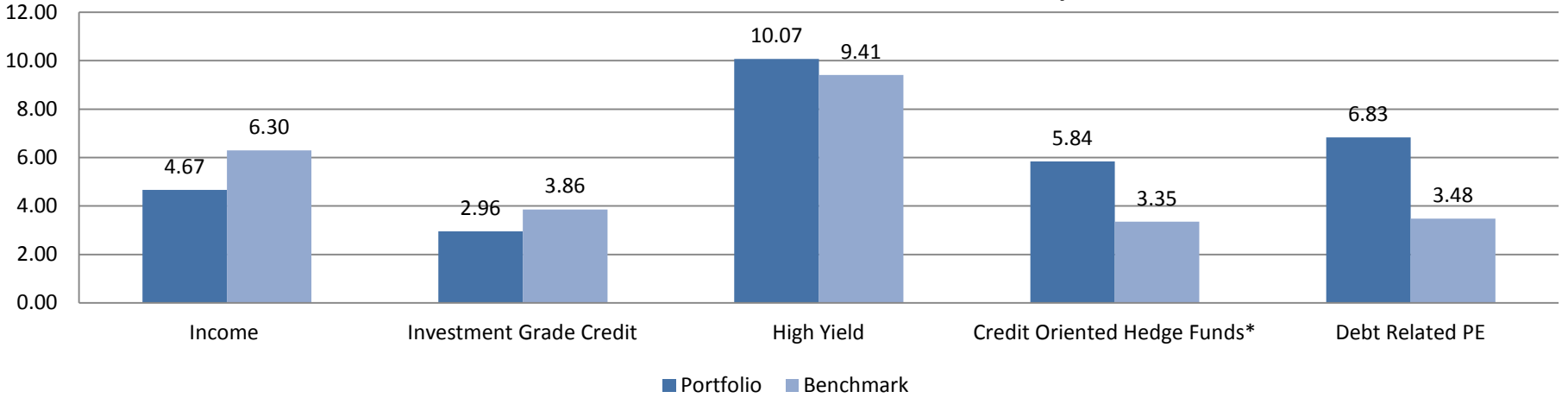


### New Jersey Division of Investment

#### Liquidity FYTD Performance as of Jan 31, 2013

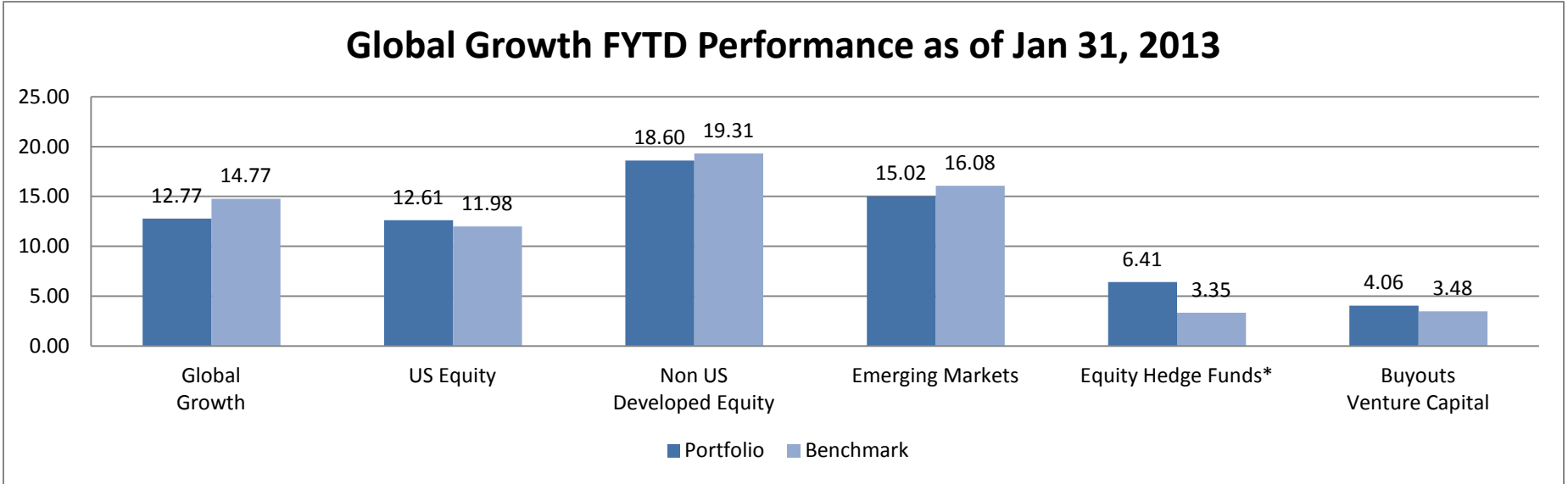
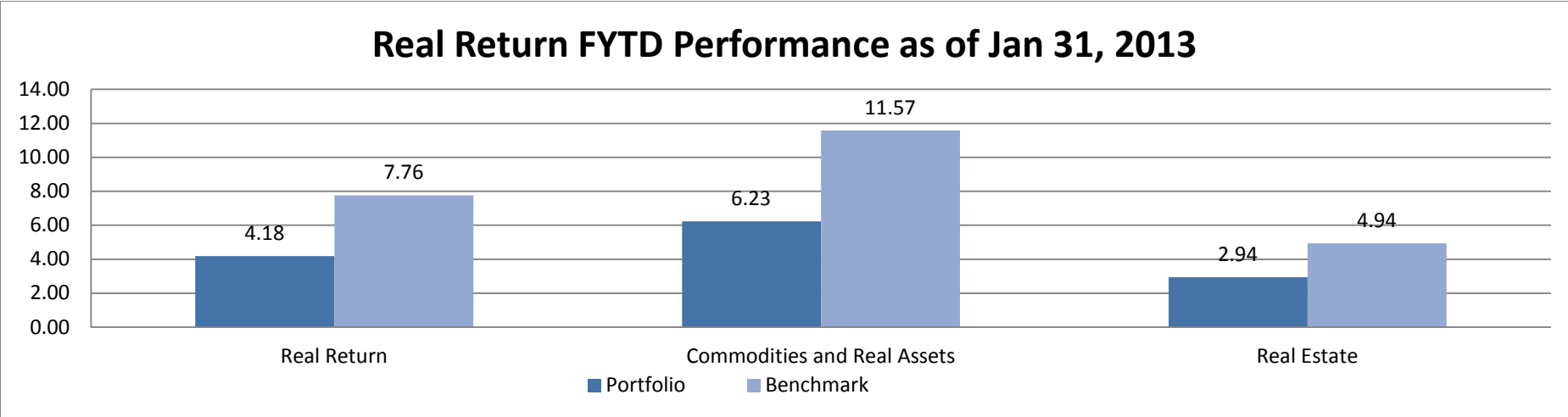


#### Income FYTD Performance as of Jan 31, 2013



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

### New Jersey Division of Investment



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

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Pension Fund Performance (1) Versus Benchmark

January 31, 2013

	1 month	FYTD	1 Year	3 Years	5 Years	10 Years
<b>Common Fund A (Domestic Equity) with Cash, Hedges, Miscellaneous</b>	5.02	12.34	17.00	14.83	5.61	9.09
<b>S&amp;P 1500 Composite</b>	5.37	11.98	16.88	14.55	4.42	8.36
Equity Only (Ex Cash)	5.14	12.61	17.18	15.17	5.80	9.19
Equity Only-Diversified Fund	5.07	11.90	16.69			
Equity Only-Concentrated Fund	5.29	13.97	18.24			
<b>Common Fund B (Domestic Fixed Income) with Cash, Hedges, Miscellaneous <sup>(4)</sup></b>	-0.78	3.69	7.52	10.75	9.57	7.23
<b>Common B Blended Benchmark</b>	-0.77	4.46	7.25	10.73	8.65	7.33
Investment Grade	-1.35	2.55	5.81	10.68	9.16	7.03
Investment Grade Blended Benchmark	-1.47	2.86	6.71	12.65	9.78	7.88
High Yield	1.79	10.07	20.24	12.74		
Barclays High Yield Index	1.34	9.41	13.91	11.89		
<b>Common Fund D (International Equity) with Cash, Hedges, Miscellaneous</b>	3.21	16.68	13.60	4.02	-0.62	8.91
<b>Custom International Equity Markets Index</b>	3.73	18.22	14.34			
<b>MSCI All World Country Index (ex US)</b>	4.07	18.30	13.86	7.03	-0.10	10.57
Developed Markets Equity	4.77	18.60	16.15			
Custom International Equity Developed Markets Index	4.89	19.31	16.21			
MSCI EAFE	5.27	19.96	17.25			
Emerging Markets Equity	0.67	15.02	9.41			
Custom International Equity Emerging Markets Index	1.57	16.08	9.87			
MSCI Emerging Markets	1.38	15.32	9.87			
<b>Common Fund E (Alternative Investments) with Cash, Hedges, Miscellaneous</b>	0.90	4.56	8.63	8.62	0.52	
Hedge Funds <sup>(4) (5)</sup>	1.24	5.30	7.93	3.97	0.51	
HFRI Fund of Funds Composite (one month lag)	1.15	3.35	4.72	1.43	-1.77	
Private Equity <sup>(5)</sup>	0.47	4.34	12.00	11.78	3.82	
Cambridge Associates (Data only available quarterly) <sup>(3)</sup>	0.00	3.48	14.87	15.49	5.84	
Real Estate <sup>(5)</sup>	0.94	2.94	9.66	11.54	-5.51	
NCREIF(NPI) (Data only available quarterly) <sup>(3)</sup>	0.00	4.94	10.55	12.63	2.13	
Real Assets/Commodities <sup>(5)</sup>	1.13	6.38	1.02	7.39		
DJUBS TR Index	2.40	5.21	-1.13	3.43		
<b>Police &amp; Fire Mortgage Program <sup>(5)</sup></b>	0.35	1.81	3.90			
<b>Plan Cash <sup>(2)</sup></b>	0.01	0.12	0.18	0.26	0.66	1.90
<b>US Treasury Bills (3 month)</b>	0.01	0.05	0.08	0.09	0.39	1.68
<b>Total Pension Fund</b>	2.03	8.78	11.53			
<b>Total Pension Fund ex Police and Fire Mortgages</b>	2.05	8.88	11.68	9.92	4.48	8.03
<b>Total Fund Benchmark</b>	2.60	10.38	11.39	9.34	3.88	7.40

<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

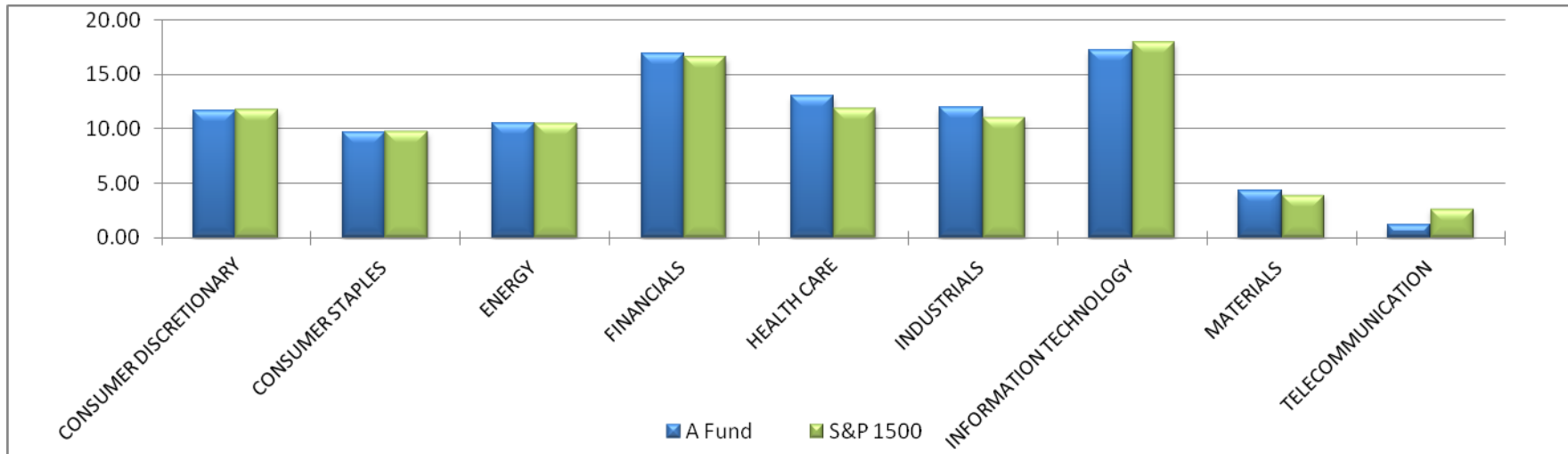
<sup>(5)</sup> Performance based on most recent values available

**New Jersey Division of Investment  
Domestic Equity (Common Fund A)  
1/31/13**

**Top Holdings**

<i>Company</i>	<i>% of Portfolio</i>
APPLE INC	3.79
EXXON MOBIL CORP	2.62
GENERAL ELECTRIC CO	2.01
WELLS FARGO & CO	1.73
JP MORGAN CHASE	1.72
MICROSOFT CORP	1.70
PFIZER INC	1.62
MERCK & CO	1.44
PROCTER & GAMBLE CO.	1.32
GOOGLE INC	1.32

**Portfolio Sector Weightings**



## New Jersey Division of Investment

### Investment Grade Portfolio (Common Fund B)

1/31/13

	Portfolio	Benchmark	Difference
Quality Rating	A-1	AA-3	N/A
Coupon	5.36	5.60	-0.24
Yield	4.21	4.51	-0.30
Duration	9.72	9.56*	0.16
OAS	130.13	114.73	15.40
Convexity	0.77	1.52	-0.75
Maturity	13.61	15.08*	-1.47

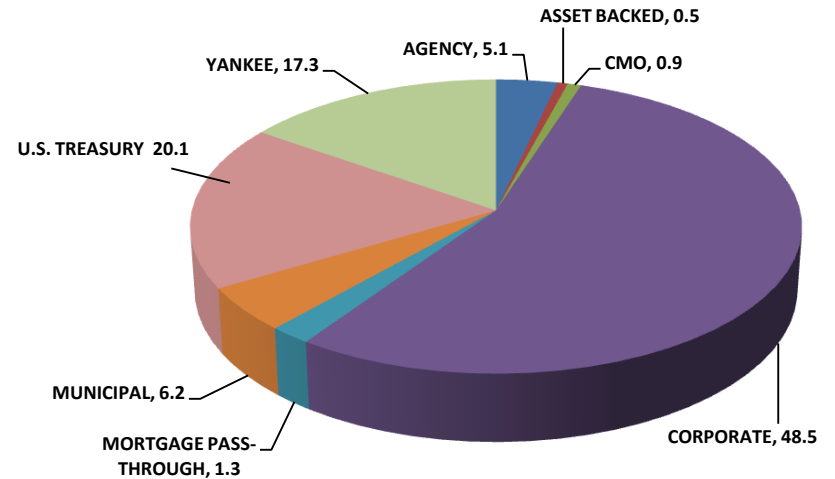
\*This is an approximate benchmark

	Issuer Name	Market Value [%]
UST	US TREASURY TIPS	13.32
UST	NOMINAL US TREASURY	3.61
UST	US TREASURY STRIPS	3.21
T	AT & T	2.78
COP	CONOCO PHILIPS	2.46
AID	AID TO ISRAEL	2.39
ONT	ONTARIO (PROVINCE OF)	2.01
BRCOL	BRITISH COLUMBIA (PROVINCE OF)	1.82
DUK	DUKE ENERGY	1.74
MP	MANITOBA	1.71

Maturities	Portfolio	Benchmark
0-5yr	8.03	0.47
5-10yr	32.76	1.17
10-15yr	18.42	10.91
15-20yr	21.77	14.06
20-25yr	10.90	20.26
25-30yr	7.05	50.74
>30yr	1.08	2.39
Unclassified	0.00	0.00

Ratings	Portfolio	Benchmark
Total	100.00	100.00
AAA	6.74	1.65
AA+ to AA	34.99	45.49
AA- to A	22.87	15.62
A- to BBB	27.67	32.01
BBB- to BB	4.52	4.59
Less than BB	0.43	0.37
Unclassified	2.78	0.27

**Sectors By %**



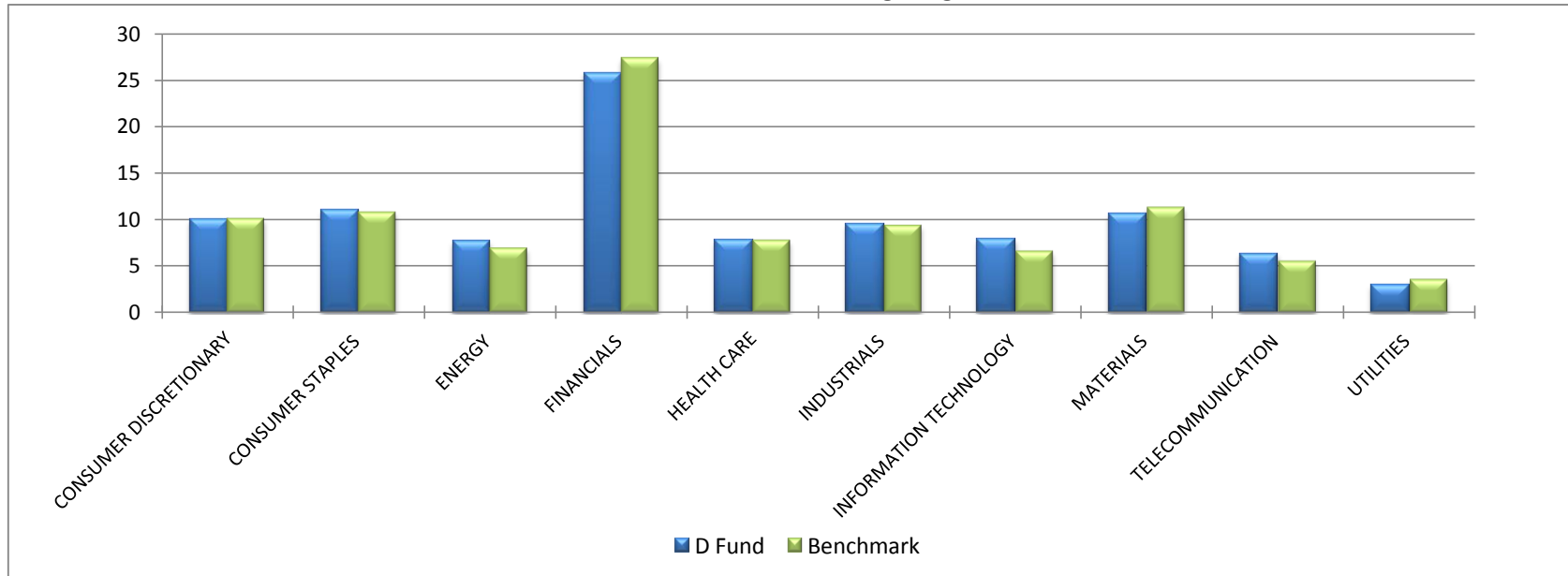
**Benchmark: Barclays US Long Gov/Credit**

**New Jersey Division of Investment  
International Equity (Common Pension Fund D)  
1/31/13**

**Top Holdings**

<i>Company</i>	<i>% of Portfolio</i>
ISHARES MSCI EMERGING MARKETS	10.99
VANGUARD FTSE EMERGING MARKETS	9.60
ISHARES MSCI EAFE	2.15
ROCHE HOLDING	1.15
NESTLE SA REG COMMON	0.95
HSBC HOLDINGS PLC	0.83
NOVARTIS AG REG COMMON	0.75
L OREAL PRIME DE FIDELITE	0.74
GLAXOSMITHKLINE PLC	0.68
SANOFI COMMON STOCK	0.67

**Portfolio Sector Weightings**



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**Common Fund D (International Equity)**  
 1/31/2013  
**Exposure By Country**

		Custom International			Net Foreign Currency		Custom International			Net Foreign Currency	
		Equity	% Equity	Index	Hedge	Exposure	Equity	% Equity	Index	Hedge	Exposure
<b>Developed Markets:</b>						<b>Emerging Markets:</b>					
Developed - Euro						EM - Global					
Austria	46.1	0.3%	0.2%		46.1	EM - Europe/Middle East/Africa	0.0	0.0%	0.0%		0.0
Belgium	99.5	0.7%	0.8%		99.5	Cyprus	0.0	0.0%	0.0%		0.0
Finland	55.9	0.4%	0.5%		55.9	Czech Republic	8.5	0.1%	0.1%		8.5
France	858.4	5.7%	5.9%		858.4	Egypt	26.4	0.1%	0.1%		26.4
Germany	780.7	5.2%	5.9%		780.7	Hungary	33.8	0.1%	0.1%		33.8
Greece	0.5	0.0%	0.1%		0.5	Morocco	1.7	0.0%	0.0%		1.7
Ireland	15.2	0.1%	0.2%		15.2	Poland	78.9	0.4%	0.6%		78.9
Italy	135.7	0.9%	1.1%		135.7	Russia	372.7	1.3%	1.7%		372.7
Netherlands	243.8	1.6%	1.9%		243.8	South Africa	386.8	1.5%	2.3%		386.8
Portugal	51.9	0.3%	0.1%		51.9	Turkey	185.8	0.5%	0.7%		185.8
Spain	267.9	1.8%	2.2%		267.9	EM - Latam					
Euro Currency					-32.9	Argentina	14.0	0.0%	0.0%		14.0
Developed - Non-Euro						Brazil	687.8	2.8%	4.0%		687.8
Australia	732.7	4.9%	6.6%		732.7	Chile	73.9	0.5%	0.7%		73.9
Canada	1046.4	6.9%	8.1%		1046.4	Colombia	37.3	0.3%	0.5%		37.3
Denmark	131.1	0.9%	0.9%		131.1	Mexico	291.6	1.4%	2.0%		291.6
Hong Kong	291.9	1.9%	2.3%		291.9	Peru	31.4	0.2%	0.2%		31.4
Israel	31.4	0.2%	0.4%		31.4	EM - Asia ex Japan					
Japan	1784.5	11.8%	13.6%	-205.6	1579.0	China	960.0	4.8%	6.8%		960.0
New Zealand	0.7	0.0%	0.1%		0.7	India	315.3	1.7%	2.4%		315.3
Norway	80.4	0.5%	0.5%		80.4	Indonesia	197.8	0.7%	1.0%		197.8
Singapore	179.1	1.2%	1.3%		179.1	Korea	764.8	3.6%	5.5%		764.8
Sweden	321.7	2.1%	2.0%		321.7	Malaysia	143.6	0.8%	1.3%		143.6
Switzerland	916.8	6.1%	6.5%		916.8	Mongolia	0.0	0.0%	0.0%		0.0
United Kingdom	1704.1	11.3%	14.7%		1704.1	Pakistan	8.6	0.0%	0.0%		8.6
						Philippines	101.5	0.2%	0.3%		101.5
						Taiwan	444.2	2.7%	3.9%		444.2
						Thailand	146.1	0.6%	0.9%		146.1

## Cash Management Fund

1/31/2013

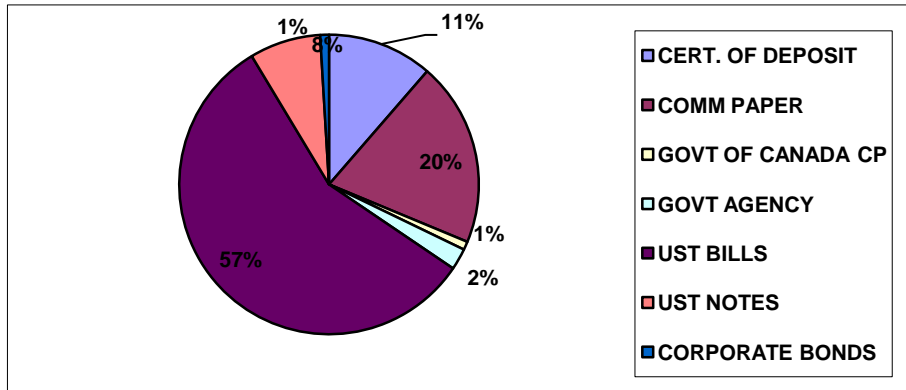
### PARTICIPATION

	VALUE	PERCENTAGE
STATE	\$7,802	66.93%
NON-STATE	\$3,854	33.07%
TOTAL*	\$11,656	100.00%

Dollar amounts in millions

### PORTFOLIO ANNUALIZED INTEREST RATES

	STATE	***NON-STATE	AVG.DAYS
1/31/2013	0.13%	0.07%	60



	Percentage	January 31, 2013
CERT. OF DEPOSIT	11.37%	\$1,325,000,000
COMM PAPER	19.89%	\$2,317,941,000
GOVT OF CANADA CP	0.90%	\$105,000,000
GOVT AGENCY	2.31%	\$269,150,000
UST BILLS	56.90%	\$6,630,504,000
UST NOTES	7.68%	\$894,775,000
CORPORATE BONDS	0.95%	\$110,500,000
TOTAL**	100.00%	\$11,652,870,000

\*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 US Treas/Agency 66.89%

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

<b>CUSIP NUMBER</b>	<b>Security Long Name</b>	<b>1/1/13 through 1/31/13</b>	<b>Shares/Par Value</b>	<b>Base Net Amount</b>
205887BR2	CONAGRA FOODS INC SR UNSECURED 01/23 3.2		10,000,000.000	9,975,400.00
4651387M1	STATE OF ISRAEL SR UNSECURED 06/23 3.15		15,000,000.000	14,917,200.00
58933YAC9	MERCK + CO INC SR UNSECURED 01/18 1.1		3,000,000.000	3,009,465.00
748148QR7	PROVINCE OF QUEBEC UNSECURED 09/29 7.5		5,000,000.000	7,692,316.67
98978VAA1	ZOETIS INC SR UNSECURED 144A 02/23 3.25		4,000,000.000	3,995,600.00
98978VAC7	ZOETIS INC SR UNSECURED 144A 02/43 4.7		7,000,000.000	6,948,760.00
98978VAF0	ZOETIS INC SR UNSECURED 144A 02/18 1.875		5,000,000.000	4,997,150.00

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
1/1/13 through 1/31/13**

<b>CUSIP NUMBER</b>	<b>Security Long Name</b>	<b>Shares/Par Value</b>	<b>Base Net Amount</b>
00130HBQ7	AES CORPORATION SR UNSECURED 04/16 9.75	175,000.000	215,414.06
00213MAA2	313 GROUP INC SR SECURED 144A 12/19 6.375	350,000.000	352,781.77
00213UAA4	A S CO ISS SUB INC / MER SR UNSECURED 144A 12/20 7.875	375,000.000	379,230.47
007903AV9	ADVANCED MICRO DEVICES SR UNSECURED 144A 08/22 7.5	225,000.000	195,510.41
00912XAH7	AIR LEASE CORP SR UNSECURED 01/16 4.5	275,000.000	278,575.00
00912XAJ3	AIR LEASE CORP COMPANY GUAR 03/20 4.75	225,000.000	225,000.00
01551UAB0	ALGECO SCOTSMAN GLOB FIN COMPANY GUAR 144A 10/19 10.75	450,000.000	478,799.65
02369AAG3	AMERICAN ACHIEVEMENT COR SECURED 144A 04/16 10.875	525,000.000	480,921.62
026874BS5	AMERICAN INTL GROUP JR SUB DEBS 05/68 VAR	900,000.000	1,204,796.56
031652BE9	AMKOR TECHNOLOGIES INC SR UNSECURED 06/21 6.625	750,000.000	778,710.94
031652BG4	AMKOR TECHNOLOGY INC SR UNSECURED 10/22 6.375	150,000.000	152,550.00
03674PAG8	ANTERO RESOURCES FINANCE COMPANY GUAR 144A 12/20 6.	235,000.000	244,987.50
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.5	550,000.000	578,104.17
03938LAR5	ARCELORMITTAL SR UNSECURED 08/15 4.25	200,000.000	210,226.39
03938LAW4	ARCELORMITTAL SR UNSECURED 02/17 5.	500,000.000	530,694.44
049296AA4	ATLAS EN HLDGS OP CO/ATL SR UNSECURED 144A 01/21 7.75	425,000.000	425,000.00
04939MAH2	ATLAS PIPELINE LP/FIN CO COMPANY GUAR 144A 08/23 5.875	365,000.000	365,000.00
05542DAA3	BC LUXCO 1 SA SR SECURED 144A 01/20 7.375	150,000.000	150,000.00
05542HAA4	BC MOUNTAIN LLC/BC MTN COMPANY GUAR 144A 02/21 7.	1,050,000.000	1,069,312.50
060505DT8	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR	250,000.000	287,243.92
07556QBC8	BEAZER HOMES USA COMPANY GUAR 144A 02/23 7.25	350,000.000	352,812.50
090613AF7	BIOMET INC COMPANY GUAR 144A 08/20 6.5	1,275,000.000	1,395,895.83
097751BB6	BOMBARDIER INC SENIOR NOTES 144A 01/16 4.25	200,000.000	200,000.00
097751BF7	BOMBARDIER INC SENIOR NOTES 144A 01/23 6.125	1,000,000.000	1,026,202.78
103253AA8	BOYD ACQUISITION SUB/FIN COMPANY GUAR 144A 02/18 8.375	500,000.000	547,447.92
111621AL2	BROCADE COMMUNICATIONS COMPANY GUAR 144A 01/23 4.625	250,000.000	250,000.00
1248EPAZ6	CCO HLDGS LLC/CAP CORP COMPANY GUAR 02/23 5.125	100,000.000	100,712.50
12543DAR1	CHS/COMMUNITY HEALTH SYS SR SECURED 08/18 5.125	325,000.000	349,455.12
12545DAB4	CHC HELICOPTER SA SR SECURED 10/20 9.25	750,000.000	833,020.83
125577BC9	CIT GROUP INC SR UNSECURED 144A 04/18 6.625	350,000.000	407,088.89
125581GP7	CIT GROUP INC SR UNSECURED 08/17 4.25	900,000.000	958,456.25
12612DAG1	CNG HOLDINGS INC SR SECURED 144A 05/20 9.375	1,000,000.000	1,039,270.83
127693AF6	CAESARS OPERATING ESCROW SR SECURED 144A 02/20 9.	675,000.000	721,321.88
131347BW5	CALPINE CORP SR SECURED 144A 02/21 7.5	750,000.000	859,687.50
14574XAB0	CARROLS RESTAURANT GROUP SECURED 05/18 11.25	300,000.000	306,310.65
147448AG9	CASELLA WASTE SYSTEMS IN COMPANY GUAR 02/19 7.75	500,000.000	510,446.26
15135RAA4	CENGAGE LEARNING ACQ INC SR SECURED 144A 04/20 11.5	100,000.000	91,130.56
15672JAA1	CEQUEL COM HLDG I/CAP CP SR UNSECURED 144A 09/20 6.375	825,000.000	890,604.69
165167BU0	CHESAPEAKE ENERGY CORP COMPANY GUAR 11/20 6.875	200,000.000	221,597.22
16524RAE3	ACCESS MIDSTREAM PARTNER COMPANY GUAR 07/22 6.125	410,000.000	446,572.57
165749AA0	CHESTER DOWNS + MARINA SR SECURED 144A 02/20 9.25	750,000.000	774,156.26
170031AA6	CHIQUITA BRANDS INTL / L SR SECURED 144A 02/21 7.875	250,000.000	248,185.00
172967GF2	CITIGROUP INC JR SUBORDINA 12/49 VAR	1,325,000.000	1,363,981.52
184496AK3	CLEAN HARBORS INC COMPANY GUAR 144A 06/21 5.125	100,000.000	104,583.68

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
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18538RAF0	CLEARWATER PAPER CORP COMPANY GUAR 144A 02/23 4.5	220,000.000	220,000.00
192108AX6	COEUR D ALENE MINES CORP COMPANY GUAR 144A 02/21 7.875	325,000.000	325,000.00
205887BQ4	CONAGRA FOODS INC SR UNSECURED 01/18 1.9	525,000.000	525,000.00
205887BR2	CONAGRA FOODS INC SR UNSECURED 01/23 3.2	525,000.000	523,708.50
205887BS0	CONAGRA FOODS INC SR UNSECURED 01/43 4.65	525,000.000	524,238.75
212015AH4	CONTINENTAL RESOURCES COMPANY GUAR 09/22 5.	20,000.000	21,855.56
228189AA4	CROWN AMER/CAP CORP IV COMPANY GUAR 144A 01/23 4.5	2,550,000.000	2,564,743.75
24823UAH1	DENBURY RESOURCES INC COMPANY GUAR 07/23 4.625	500,000.000	500,000.00
25389MAD1	DIGITALGLOBE INC COMPANY GUAR 144A 02/21 5.25	325,000.000	326,543.75
26817CAB7	DYNCORP INTERNTL INC COMPANY GUAR 07/17 10.375	265,000.000	251,035.97
269246BK9	E TRADE FINANCIAL CORP SR UNSECURED 11/19 6.375	75,000.000	78,542.97
269871AA7	EAGLE SPINCO INC COMPANY GUAR 144A 02/21 4.625	865,000.000	880,356.25
29269QAK3	ENERGY FUTURE/EFIH FINAN SR SECURED 144A 12/20 10.	3,265,000.000	3,656,164.85
302051AQ0	EXIDE TECHNOLOGIES SR SECURED 02/18 8.625	325,000.000	294,367.97
30251GAH0	FMG RESOURCES AUG 2006 COMPANY GUAR 144A 11/19 8.25	1,500,000.000	1,625,343.75
303109AA0	FAGE DAIRY INDU/FAGE USA COMPANY GUAR 144A 02/20 9.875	100,000.000	114,995.49
319963AT1	FIRST DATA CORPORATION COMPANY GUAR 09/15 10.55	375,000.000	395,144.79
319963AV6	FIRST DATA CORPORATION COMPANY GUAR 03/16 11.25	225,000.000	234,210.94
319963BB9	FIRST DATA CORPORATION COMPANY GUAR 01/21 12.625	50,000.000	56,408.51
319963BF0	FIRST DATA CORPORATION COMPANY GUAR 144A 01/21 11.25	575,000.000	575,281.25
35906AAF5	FRONTIER COMMUNICATIONS SR UNSECURED 04/17 8.25	35,000.000	41,652.19
35906AAM0	FRONTIER COMMUNICATIONS SR UNSECURED 01/23 7.125	350,000.000	377,125.00
36186CBZ5	ALLY FINANCIAL INC COMPANY GUAR 12/13 7.5	250,000.000	265,781.25
368682AQ3	GENCORP INC SECURED 144A 03/21 7.125	775,000.000	785,625.00
37244DAC3	GENON ENERGY INC SR UNSECURED 10/18 9.5	1,175,000.000	1,432,062.50
373200AY0	AXIALL CORP COMPANY GUAR 144A 05/23 4.875	465,000.000	472,500.00
374689AD9	GIBRALTAR INDUSTRIES INC COMPANY GUAR 144A 02/21 6.25	125,000.000	125,000.00
398436AA3	GRIFOLS INC COMPANY GUAR 02/18 8.25	2,375,000.000	2,726,648.44
404030AD0	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 09/22 7.	50,000.000	55,844.44
404119AP4	HCA INC SR UNSECURED 01/15 6.375	1,375,000.000	1,503,558.59
40412CAC5	HCA HOLDINGS INC SR UNSECURED 02/21 6.25	600,000.000	640,774.31
40415RAJ4	HD SUPPLY INC COMPANY GUAR 144A 07/20 11.5	250,000.000	293,118.06
40415RAL9	HD SUPPLY INC COMPANY GUAR 144A 01/21 10.5	2,150,000.000	2,164,700.00
40415RAN5	HD SUPPLY INC SR UNSECURED 144A 07/20 7.5	3,500,000.000	3,500,000.00
40537QAC4	HALCON RESOURCES CORP COMPANY GUAR 144A 05/21 8.875	970,000.000	1,034,760.97
410345AG7	HANESBRANDS INC COMPANY GUAR 12/20 6.375	750,000.000	826,289.06
413627BM1	CAESARS ENTERTAINMENT OP SECURED 12/18 10.	400,000.000	287,465.27
428302AD5	HEXION US FINANCE CORP SR SECURED 144A 04/20 6.625	900,000.000	926,056.25
442488AZ5	K HOVNIANIAN ENTERPRISES COMPANY GUAR 05/16 7.5	1,000,000.000	1,020,416.67
442488BK7	K HOVNIANIAN ENTERPRISES COMPANY GUAR 10/15 11.875	600,000.000	676,708.33
44332PAA9	HUB INTERNATIONAL LTD COMPANY GUAR 144A 10/18 8.125	250,000.000	266,914.06
44701QAZ5	HUNTSMAN INTERNATIONAL L COMPANY GUAR 11/20 4.875	100,000.000	100,744.79
44919PAA0	IAC/INTERACTIVECORP COMPANY GUAR 144A 12/22 4.75	1,200,000.000	1,211,312.50
45072PAD4	IASIS HEALTHCARE/CAP CRP COMPANY GUAR 05/19 8.375	500,000.000	510,043.40
451102AH0	ICAHN ENTERPRISES/FIN COMPANY GUAR 01/18 8.	500,000.000	540,486.11
45867UAA8	INTERFACE SEC SYS HDGS/L SR SECURED 144A 01/18 9.25	50,000.000	50,000.00

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
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459745GE9	INTL LEASE FINANCE CORP SR UNSECURED 09/17 8.875	1,500,000.000	1,825,546.88
47010BAA2	JAGUAR LAND ROVER PLC COMPANY GUAR 144A 02/23 5.625	1,075,000.000	1,102,972.66
51509BAC8	LANDRY S INC SENIOR NOTES 144A 05/20 9.375	500,000.000	548,437.50
51509EAA6	LANDRY S HOLDINGS II INC SR UNSECURED 144A 01/18 10.25	500,000.000	513,416.67
521865AT2	LEAR CORP COMPANY GUAR 144A 01/23 4.75	950,000.000	955,741.31
532716AU1	LIMITED BRANDS INC COMPANY GUAR 02/22 5.625	752,000.000	840,125.00
546347AH8	LOUISIANA PACIFIC CORP COMPANY GUAR 06/20 7.5	120,000.000	138,400.00
549463AE7	ALCATEL LUCENT USA INC SR UNSECURED 03/29 6.45	325,000.000	271,923.44
552715AC8	MEMC ELECTRONICS MATERIA COMPANY GUAR 04/19 7.75	125,000.000	116,273.44
55277BAC9	MCE FINANCE LTD COMPANY GUAR 144A 02/21 5.	700,000.000	700,000.00
552953BW0	MGM RESORTS INTL COMPANY GUAR 02/19 8.625	675,000.000	709,213.49
55336TAC9	MOMENTIVE PERFORMANCE SR SECURED 10/20 8.875	1,350,000.000	1,376,292.19
56656UAD4	MARFRIG HOLDING EUROPE B COMPANY GUAR 144A 07/17 9.875	475,000.000	479,125.00
56808RAB2	MARINA DISTRICT FINANCE SR SECURED 10/15 9.5	100,000.000	104,836.11
570506AR6	MARKWEST ENERGY PART/FIN COMPANY GUAR 07/23 4.5	1,860,000.000	1,884,218.75
629377BR2	NRG ENERGY INC COMPANY GUAR 05/19 7.625	500,000.000	544,585.07
63080TAA5	NARA CABLE FUNDING SR SECURED 144A 12/18 8.875	100,000.000	104,783.68
63080TAD9	NARA CABLE FUNDING SR SECURED 144A 12/18 8.875	300,000.000	311,493.75
64110LAD8	NETFLIX INC SR UNSECURED 144A 02/21 5.375	175,000.000	175,000.00
64126XAA0	NEUSTAR INC COMPANY GUAR 144A 01/23 4.5	150,000.000	150,000.00
654902AC9	NOKIA CORP SR UNSECURED 05/39 6.625	650,000.000	617,599.24
657337AK7	NORTH ATLANTIC TRADING SECURED 144A 01/17 19.	4,160.000	4,160.00
67021BAE9	NII CAPITAL CORP COMPANY GUAR 04/21 7.625	550,000.000	455,478.65
68276CAA5	ONEX USI ACQUISITION COR SR UNSECURED 144A 01/21 7.75	450,000.000	445,865.63
68628CAA0	ORION ENGINEERED CARB FI COMPANY GUAR 144A 08/19 9.25	2,500,000.000	2,475,000.00
69144UAA3	OXFORD FINANCE LLC/COS SR UNSECURED 144A 01/18 7.25	800,000.000	801,500.00
693656AA8	PVH CORP SR UNSECURED 12/22 4.5	1,090,000.000	1,106,758.76
707569AN9	PENN NATIONAL GAMING INC SR SUBORDINA 08/19 8.75	455,000.000	538,653.65
71645AAA7	PETROBAKKEN ENERGY LTD SR UNSECURED 144A 02/20 8.625	250,000.000	267,023.44
726505AP5	PLAINS EXPLORATION + PRO COMPANY GUAR 02/23 6.875	400,000.000	468,534.72
729416AV9	PLY GEM INDUSTRIES INC COMPANY GUAR 04/17 9.375	1,795,000.000	1,882,820.72
737446AB0	POST HOLDINGS INC COMPANY GUAR 02/22 7.375	1,225,000.000	1,308,238.07
74965WAA5	ROC FINANCE LLC/ROC FIN SECURED 144A 09/18 12.125	25,000.000	30,136.72
758766AF6	REGAL ENTERTAINMENT GRP SR UNSECURED 02/25 5.75	425,000.000	426,562.50
76116AAA6	RESOLUTE ENERGY CORP COMPANY GUAR 144A 05/20 8.5	250,000.000	263,590.28
761735AF6	REYNOLDS GRP ISS/REYNOLD COMPANY GUAR 02/21 8.25	200,000.000	215,625.00
761735AP4	REYNOLDS GRP ISS/REYNOLD SR SECURED 10/20 5.75	1,350,000.000	1,375,875.00
767754AR5	RITE AID CORP SR UNSECURED 144A 12/28 6.875	1,000,000.000	857,170.14
77340RAP2	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 01/19 6.	225,000.000	225,000.00
78442FEP9	SLM CORP SR UNSECURED 09/15 3.875	50,000.000	52,333.44
78442FEQ7	SLM CORP SR UNSECURED 01/23 5.5	175,000.000	171,710.00
785592AA4	SABINE PASS LIQUEFACTION SR SECURED 144A 02/21 5.625	715,000.000	719,875.00
796038AA5	SAMSON INVESTMENT COMPAN SR UNSECURED 144A 02/20 9.75	300,000.000	337,587.50
817320AT1	SEQUA CORP COMPANY GUAR 144A 12/17 7.	75,000.000	76,806.25
81753FAA3	SERTA SIMMONS HOLDINGS L SR UNSECURED 144A 10/20 8.125	250,000.000	261,189.23
81760NAN9	SERVICEMASTER COMPANY COMPANY GUAR 02/20 8.	1,000,000.000	1,088,722.22

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
1/1/13 through 1/31/13**

822538AA2	SHELF DRILL HOLD LTD SR SECURED 144A 11/18 8.625	25,000.000	27,125.52
82967NAG3	SIRIUS XM RADIO INC COMPANY GUAR 144A 08/22 5.25	175,000.000	182,185.94
83545GAU6	SONIC AUTOMOTIVE INC COMPANY GUAR 144A 07/22 7.	1,500,000.000	1,664,166.67
83545GAV4	SONIC AUTOMOTIVE INC COMPANY GUAR 07/22 7.	2,400,000.000	2,565,579.25
835834AA0	SORENSEN COMMUNICATIONS SECURED 144A 02/15 10.5	150,000.000	133,925.00
847788AR7	SPEEDWAY MOTORSPORTS INC COMPANY GUAR 144A 02/19 6.75	235,000.000	253,800.00
85171RAA2	SPRINGLEAF FINANCE CORP SR UNSECURED 12/17 6.9	500,000.000	477,870.83
85749P9B9	STATE STR INSTL LIQUID RESVS	75,652,809.900	75,652,809.90
86723CAA6	SUNCOKE ENRGY PART LP/FI SR UNSECURED 144A 02/20 7.375	150,000.000	150,000.00
868536AT0	SUPERVALU INC SR UNSECURED 05/16 8.	1,025,000.000	1,035,642.35
88033GBX7	TENET HEALTHCARE CORP SR SECURED 144A 04/21 4.5	1,775,000.000	1,782,687.50
884768AE2	THOMPSON CREEK METALS CO COMPANY GUAR 05/19 12.5	50,000.000	51,795.14
88947EAK6	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	1,250,000.000	1,455,802.95
89236YAA2	TPC GROUP INC SECURED 144A 12/20 8.75	100,000.000	101,777.78
89421EAB9	TRAVELPORT LLC COMPANY GUAR 09/14 9.875	150,000.000	141,432.81
89668QAA6	TRINSEO OP / TRINSEO FIN SR SECURED 144A 02/19 8.75	775,000.000	775,000.00
90347CAA4	US COAT ACQ/FLASH DUTCH2 COMPANY GUAR 144A 05/21 7.375	2,975,000.000	3,012,093.75
909218AB5	UNIT CORP COMPANY GUAR 05/21 6.625	100,000.000	99,713.19
911365AY0	UNITED RENTALS NORTH AM SECURED 07/18 5.75	250,000.000	256,947.92
911365AZ7	UNITED RENTALS NORTH AM COMPANY GUAR 04/22 7.625	1,680,000.000	1,790,491.68
911365BA1	UNITED RENTALS NORTH AM COMPANY GUAR 05/20 7.375	850,000.000	862,580.89
91359PAJ9	UNIVERSAL HOSPITAL SERVI SECURED 08/20 7.625	400,000.000	415,571.26
91728CAE3	US FOODS INC SR UNSECURED 144A 06/19 8.5	1,450,000.000	1,507,861.46
91911XAQ7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 08/21 6.75	250,000.000	276,562.51
92552VAF7	VIASAT INC COMPANY GUAR 06/20 6.875	1,375,000.000	1,443,102.91
948565AA4	WEEKLEY HOMES LLC/ FINAN SR UNSECURED 144A 02/23 6.	50,000.000	50,000.00
94973BAA9	WELLS ENTERPRISES INC SR SECURED 144A 02/20 6.75	525,000.000	539,062.50
96208TAA2	WEX INC COMPANY GUAR 144A 02/23 4.75	200,000.000	200,000.00
97315LAA7	WIND ACQUISITION HOLDING SR SECURED 144A 07/17 12.25	406,500.000	426,500.00
97381WAY0	WINDSTREAM CORP COMPANY GUAR 144A 08/23 6.375	2,795,000.000	2,858,000.00
988745AA3	ZACHRY HOLDINGS INC SENIOR NOTES 144A 02/20 7.5	145,000.000	145,000.00
98978VAA1	ZOETIS INC SR UNSECURED 144A 02/23 3.25	500,000.000	499,450.00
98978VAC7	ZOETIS INC SR UNSECURED 144A 02/43 4.7	250,000.000	248,170.00
98978VAD5	ZOETIS INC SR UNSECURED 144A 02/16 1.15	500,000.000	499,865.00
98978VAF0	ZOETIS INC SR UNSECURED 144A 02/18 1.875	500,000.000	499,715.00

New Jersey Division of Investment

OTHER FUNDS

Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
1/1/13 through 1/31/13

**PURCHASES: CASH MANAGEMENT FUND**

<u>Cusip</u>	<u>Company Name</u>	<u>Par Value</u>	<u>\$ Amount Purchased</u>
68323JQU	ONTARIO PROVINCE DISC CP	50,000,000.00	49,988,916.67

**PURCHASES: DEFERRED COMPENSATION PLAN - FIXED INCOME**

98978VAA	ZOETIS INC	3,000,000.00	2,996,700.00
98978VAC	ZOETIS INC	3,000,000.00	2,978,040.00

State Investment Council  
Regulation Violations and Other Reportable Matters  
January 31, 2013

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			
		None	

**Alternative Investments as of January 31, 2013**

**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	
	Inception Date	Last Valuation Date	Amount Committed	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
<b>Private Equity</b>									
<b>Co-Investments</b>			<b>700,000,000</b>	<b>389,926,424</b>	<b>309,861,987</b>	<b>365,724,581</b>	<b>75,784,003</b>	<b>441,508,584</b>	<b>1.13</b>
NB/NJ Custom Investment Fund II	Apr-12	Sep-12	200,000,000	49,552,634	150,447,366	48,528,204	-	48,528,204	0.98
SONJ Private Opportunities Fund II, L.P.	Nov-07	Sep-12	400,000,000	243,714,580	156,073,831	238,556,518	63,246,575	301,803,093	1.24
SONJ Private Opportunities Fund, L.P.	Sep-06	Sep-12	100,000,000	96,659,210	3,340,790	78,639,859	12,537,428	91,177,287	0.94
<b>Distressed Debt</b>			<b>1,077,807,307</b>	<b>835,574,303</b>	<b>331,064,700</b>	<b>471,145,630</b>	<b>582,397,288</b>	<b>1,053,542,918</b>	<b>1.26</b>
Avenue Asia Special Situations Fund IV	Aug-06	Sep-12	30,000,000	26,283,722	-	14,165,813	14,054,832	28,220,645	1.07
Avenue Special Situations Fund V, LP	May-07	Sep-12	200,000,000	200,000,000	-	12,038,509	252,913,315	264,951,824	1.32
Avenue Special Situations IV	Nov-05	Sep-12	20,000,000	20,000,000	-	786,387	27,172,255	27,958,642	1.40
Centerbridge Capital Partners II, L.P.	May-11	Sep-12	100,000,000	44,858,421	60,452,065	42,896,242	5,319,319	48,215,561	1.07
Centerbridge Capital Partners, L.P.	Jun-06	Sep-12	80,000,000	123,332,343	5,830,122	71,803,780	118,832,981	190,636,761	1.55
HIG Bayside Debt & LBO II	May-08	Sep-12	100,000,000	50,032,216	49,967,784	50,757,595	11,965,861	62,723,456	1.25
Knight/TPG NPL - R, L.P.	Mar-12	Sep-12	100,000,000	30,200,820	69,799,180	32,732,962	2,506	32,735,468	1.08
KPS Special Situations Fund III, LP	May-07	Sep-12	25,000,000	20,411,374	12,956,101	13,150,210	14,207,813	27,358,023	1.34
MatlinPatterson Global Opps. Ptnrs. III	Jun-07	Sep-12	100,000,000	91,001,162	11,176,856	61,511,684	47,263,863	108,775,547	1.20
MHR Institutional Partners III, L.P.	May-07	Dec-12	75,000,000	70,500,000	29,083,291	57,089,526	35,983,579	93,073,105	1.32
TPG Financial Partners, L.P.	May-08	Sep-12	47,807,307	35,285,615	13,005,055	11,690,623	19,883,820	31,574,443	0.89
TPG Opportunities Partners II, L.P.	Mar-12	Sep-12	100,000,000	37,081,739	62,918,261	36,674,652	232,353	36,907,005	1.00
WLR Recovery Fund IV, LP	Oct-07	Sep-12	100,000,000	86,586,891	15,875,985	65,847,647	34,564,791	100,412,438	1.16
<b>Domestic Midmarket Buyout</b>			<b>2,350,000,000</b>	<b>1,676,434,688</b>	<b>847,048,478</b>	<b>1,387,803,627</b>	<b>731,492,246</b>	<b>2,119,295,873</b>	<b>1.26</b>
American Industrial Partners Capital Fund V	Dec-11	Sep-12	50,000,000	9,807,888	40,192,112	8,909,048	-	8,909,048	0.91
Court Square Capital Partners II, L.P.	May-07	Sep-12	100,000,000	90,795,453	10,647,952	95,646,672	25,579,975	121,226,647	1.34
InterMedia Partners VII, L.P.	Dec-05	Sep-12	75,000,000	92,733,820	1,483,663	93,646,492	20,819,465	114,465,956	1.23
JLL Partners Fund V, L.P.	Dec-05	Sep-12	50,000,000	50,031,763	4,292,515	45,129,830	25,644,307	70,774,137	1.41
JLL PARTNERS FUND VI, LP	Jun-08	Sep-12	150,000,000	107,843,024	86,703,083	44,226,936	90,668,516	134,895,452	1.25
Lindsay Goldberg III, L.P.	Jul-08	Sep-12	200,000,000	113,949,418	86,871,357	102,234,611	18,406,686	120,641,297	1.06
Lindsay, Goldberg & Bessemer II, L.P.	Jul-06	Sep-12	100,000,000	88,828,619	11,171,381	69,254,998	46,970,540	116,225,538	1.31
New Mountain Partners III, L.P.	May-07	Sep-12	100,000,000	105,326,790	9,602,594	88,881,952	30,814,536	119,696,488	1.14
Oak Hill Capital Partners II, L.P.	Jul-05	Sep-12	75,000,000	82,563,153	1,138,774	39,242,770	81,100,431	120,343,201	1.46
Oak Hill Capital Partners III, L.P.	Oct-07	Sep-12	250,000,000	241,943,185	60,472,668	210,208,320	53,127,912	263,336,233	1.09
Onex Partners II, LP	Aug-06	Sep-12	100,000,000	88,650,972	11,349,028	62,256,738	75,536,340	137,793,078	1.55
Onex Partners III, LP	Dec-08	Sep-12	100,000,000	86,047,346	22,665,220	73,673,290	18,551,661	92,224,951	1.07
Quadrangle Capital Partners II	Aug-05	Sep-12	50,000,000	45,125,687	4,627,590	26,271,358	31,007,547	57,278,905	1.27
Roark Capital Partners III L.P.	Sep-12	Sep-12	100,000,000	11,454,121	88,545,879	10,547,802	-	10,547,802	0.92
Sterling Capital Partners IV, L.P.	Apr-12	Sep-12	100,000,000	19,052,466	80,947,534	20,307,039	-	20,307,039	1.07
Tenex Capital Partners, L.P.	Jan-11	Sep-12	50,000,000	23,648,666	29,683,841	16,381,503	3,363,681	19,745,184	0.83
The Resolute Fund II, L.P.	Dec-07	Sep-12	100,000,000	77,880,282	25,183,478	74,944,887	10,363,587	85,308,474	1.10
TPG [STAR], LP	Mar-07	Sep-12	100,000,000	90,358,321	15,156,194	70,296,548	54,888,023	125,184,571	1.39
TPG Growth II, L.P.	Jun-12	Sep-12	100,000,000	13,989,472	86,010,528	12,182,080	6,004	12,188,084	0.87
Vista Equity Partners Fund III, L.P.	Jul-07	Sep-12	100,000,000	95,257,848	9,372,016	82,679,549	134,451,062	217,130,611	2.28
Vista Equity Partners Fund IV, L.P.	Oct-11	Sep-12	200,000,000	74,886,747	127,190,717	66,645,388	5,881,139	72,526,527	0.97
Welsh, Carson, Anderson & Stowe XI, L.P.	Oct-08	Sep-12	100,000,000	66,259,646	33,740,354	74,235,815	4,310,834	78,546,649	1.19
<b>Emerging Managers</b>			<b>400,000,000</b>	<b>324,946,145</b>	<b>121,129,107</b>	<b>252,580,940</b>	<b>115,814,834</b>	<b>368,395,774</b>	<b>1.13</b>
CS/NJDI Emerging Opp			200,000,000	184,535,932	61,539,320	118,539,987	97,973,058	216,513,045	1.17

**Alternative Investments as of January 31, 2013**

**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		
	Inception Date	Last Valuation Date	Amount Committed	Unfunded Commitment	Current Market Value3	Total Distributed2	Total Value	Total Value Multiple	
CS/NJDI Emerging Opp (2007-1 Series)	Apr-07	Sep-12	100,000,000	100,249,248	21,244,026	62,166,082	57,064,782	119,230,864	1.19
CS/NJDI Emerging Opp (2008-1 Series)	Apr-07	Sep-12	100,000,000	84,286,684	40,295,294	56,373,905	40,908,276	97,282,181	1.15
Fairview Capstone Partners II, LP	Sep-08	Sep-12	100,000,000	65,519,287	34,480,713	59,860,361	5,448,237	65,308,598	1.00
Fairview Capstone Partners, LP	May-07	Sep-12	100,000,000	74,890,926	25,109,074	74,180,592	12,393,539	86,574,131	1.16
<b>International</b>			<b>1,535,236,821</b>	<b>1,065,390,643</b>	<b>489,558,777</b>	<b>874,739,572</b>	<b>301,240,678</b>	<b>1,175,980,249</b>	<b>1.10</b>
Anacap Credit Opportunities II, LP	Dec-11	Sep-12	81,870,277	28,123,915	54,330,851	25,355,168	737,130	26,092,298	0.93
Anacap Financial Partners II	May-08	Sep-12	146,377,729	86,789,044	73,140,133	79,669,406	28,577,142	108,246,548	1.25
GS Private Equity Partners (NJ)	Feb-06	Sep-12	200,000,000	187,660,171	18,986,709	130,771,573	59,147,434	189,919,007	1.01
GS Private Equity Partners (NJ) II	Jul-07	Sep-12	206,988,815	150,568,063	58,485,836	143,734,881	13,970,254	157,705,135	1.05
New Jersey Asia Investors II, L.P.	Jul-11	Sep-12	200,000,000	35,120,925	165,391,066	33,255,807	3,004,729	36,260,536	1.03
New Jersey Asia Investors, L.P.	Jan-08	Sep-12	100,000,000	83,205,838	26,838,477	83,678,573	23,000,703	106,679,276	1.28
NJHL European BO Investment II Series B	Apr-07	Dec-12	200,000,000	133,696,209	29,514,571	122,186,235	32,394,168	154,580,403	1.16
NJHL European Buyout Investment Series A	Feb-08	Dec-12	200,000,000	181,699,267	22,203,634	128,565,392	67,429,233	195,994,625	1.08
NJHL European Buyout Investment Series C	Mar-08	Dec-12	200,000,000	178,527,211	40,667,499	127,522,537	72,979,884	200,502,421	1.12
<b>Large Buyout</b>			<b>1,693,250,000</b>	<b>1,588,282,946</b>	<b>411,431,958</b>	<b>1,135,366,385</b>	<b>645,488,704</b>	<b>1,780,855,089</b>	<b>1.12</b>
Apollo Investment Fund VI, L.P.	Nov-05	Sep-12	50,000,000	128,844,022	10,547,441	47,349,154	84,260,181	131,609,335	1.02
Blackstone Capital Partners V, L.P.	Oct-05	Sep-12	100,000,000	97,591,812	601,102	82,117,129	16,679,572	98,796,701	1.01
Blackstone Capital Partners VI, L.P.	Mar-12	Sep-12	50,000,000	4,062,319	45,935,724	5,231,508	9,647	5,241,156	1.29
Hellman & Friedman Capital Partners VI	Apr-07	Sep-12	100,000,000	95,050,584	4,784,268	57,489,363	61,421,586	118,910,949	1.25
Silver Lake Partners III, LP	Jan-07	Sep-12	100,000,000	83,379,451	27,552,044	61,917,417	53,687,096	115,604,513	1.39
TPG Partners V, L.P.	Sep-06	Sep-12	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	Sep-12	180,000,000	242,271,384	46,498,541	122,545,494	86,913,179	209,458,673	0.86
Warburg Pincus Private Equity IX, LP	Aug-05	Sep-12	200,000,000	200,000,000	-	179,969,248	147,991,712	327,960,960	1.64
Warburg Pincus Private Equity VIII	Jun-06	Sep-12	25,750,000	26,883,000	-	21,294,488	37,587,537	58,882,025	2.19
Warburg Pincus Private Equity X, LP	Oct-07	Sep-12	400,000,000	391,600,000	15,400,000	387,160,163	63,118,595	450,278,758	1.15
Warburg Pincus Private Equity XI, LP	May-12	Sep-12	300,000,000	65,132,377	234,867,623	62,613,961	-	62,613,961	0.96
<b>Mezzanine Debt</b>			<b>610,000,000</b>	<b>472,404,465</b>	<b>208,187,572</b>	<b>275,286,925</b>	<b>313,636,125</b>	<b>588,923,051</b>	<b>1.25</b>
Audax Mezzanine Partners II	Nov-06	Sep-12	50,000,000	55,045,520	770,669	16,208,450	50,612,342	66,820,792	1.21
Blackstone Mezzanine Partners II, LP	Apr-06	Sep-12	45,000,000	40,017,311	7,804,388	20,414,736	35,718,055	56,132,791	1.40
Carlyle Mezzanine Partners II, L.P.	Dec-07	Sep-12	75,000,000	88,701,532	6,065,204	52,568,824	46,995,942	99,564,766	1.12
Gleacher Mezzanine Fund II, LP	Nov-06	Sep-12	40,000,000	35,377,098	4,697,989	19,601,486	20,536,937	40,138,423	1.13
GSO Capital Opportunities Fund II, LP	Nov-11	Sep-12	150,000,000	27,281,785	123,141,624	30,867,425	3,102,746	33,970,171	1.25
GSO Capital Opportunities Fund, LP	Jul-08	Sep-12	100,000,000	113,680,046	5,792,279	79,838,843	82,605,678	162,444,521	1.43
Newstone Capital Partners II, L.P.	May-11	Sep-12	100,000,000	49,933,843	57,311,847	36,173,670	18,295,809	54,469,479	1.09
Newstone Capital Partners, L.P.	Feb-07	Sep-12	50,000,000	62,367,331	2,603,571	19,613,491	55,768,617	75,382,108	1.21
<b>Secondaries</b>			<b>275,338,173</b>	<b>257,189,901</b>	<b>38,490,743</b>	<b>194,572,826</b>	<b>135,454,848</b>	<b>330,027,675</b>	<b>1.28</b>
Lexington Capital Partners VI-B	Jun-06	Sep-12	50,000,000	49,436,184	1,558,992	29,696,531	29,714,409	59,410,940	1.20
NB Sec Opps Offshore Fund II LP	Jul-08	Sep-12	100,000,000	87,727,792	22,038,005	68,358,861	50,848,209	119,207,070	1.36
Partners Group Secondary 2006 LP	Sep-06	Sep-12	52,868,495	52,493,207	4,608,344	26,889,228	35,637,575	62,526,803	1.19
Partners Group Secondary 2008, L.P.	Sep-08	Sep-12	72,469,678	67,532,719	10,285,402	69,628,207	19,254,655	88,882,862	1.32
<b>Small/Midsize Buyout</b>			<b>650,000,000</b>	<b>573,446,942</b>	<b>165,671,881</b>	<b>448,324,793</b>	<b>225,515,760</b>	<b>673,840,553</b>	<b>1.18</b>
CSFB/NJDI Investment Fund			650,000,000	573,446,942	165,671,881	448,324,793	225,515,760	673,840,553	1.18

**Alternative Investments as of January 31, 2013**

**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
	Inception Date	Last Valuation Date	Commitment	Amount Contributed1	Unfunded Commitment	Current Market Value3	Total Distributed2	Total Value	Total Value Multiple
CSFB/NJDI Investment Fund 2005-1 Series	Nov-05	Sep-12	200,000,000	208,658,940	20,341,640	155,181,844	91,657,285	246,839,130	1.18
CSFB/NJDI Investment Fund 2006-1 Series	Nov-05	Sep-12	250,000,000	245,113,388	40,411,965	199,551,875	94,971,151	294,523,026	1.20
CSFB/NJDI Investment Fund 2008-1 Series	Nov-05	Sep-12	200,000,000	119,674,614	104,918,276	93,591,074	38,887,323	132,478,397	1.11
<b>Special Situations</b>			<b>500,000,000</b>	<b>63,619,321</b>	<b>448,616,517</b>	<b>67,726,031</b>	<b>12,249,707</b>	<b>79,975,738</b>	<b>1.26</b>
Blackstone TOP Fund-A, L.P.	Jan-12	Sep-12	500,000,000	63,619,321	448,616,517	67,726,031	12,249,707	79,975,739	1.26
<b>Venture Capital</b>			<b>280,000,000</b>	<b>185,906,931</b>	<b>126,221,844</b>	<b>176,813,924</b>	<b>47,682,852</b>	<b>224,496,776</b>	<b>1.21</b>
General Catalyst Group VI, L.P.	Jan-12	Sep-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			50,000,000	44,600,418	11,564,671	42,197,983	8,478,294	50,676,277	1.14
JP Morgan Direct VC Institutional III	Jun-06	Sep-12	10,000,000	875,350	200,400	1,265,939	195,314	1,461,253	1.67
JP Morgan Pooled VC Institutional III	Jun-06	Sep-12	40,000,000	43,725,068	11,364,271	40,932,044	8,282,980	49,215,024	1.13
Khosla Venutres IV, L.P.	Jan-12	Sep-12	25,000,000	7,375,000	17,625,000	6,457,313	1,272,455	7,729,768	1.05
NB Crossroads Fund XVIII	Nov-06	Sep-12	50,000,000	42,000,000	13,000,000	43,799,368	9,825,560	53,624,928	1.28
NB/NJ Custom Investment Fund	Aug-07	Sep-12	100,000,000	85,488,572	35,475,114	78,500,413	28,106,543	106,606,956	1.25
Tenaya Capital VI, L.P.	Jul-12	Sep-12	40,000,000	4,267,941	35,732,059	4,017,133	-	4,017,133	0.94
<b>Private Equity Subtotal</b>			<b>10,071,632,301</b>	<b>7,433,122,710</b>	<b>3,497,283,563</b>	<b>5,650,085,234</b>	<b>3,186,757,046</b>	<b>8,836,842,280</b>	<b>1.19</b>
<b>Real Estate</b>									
AEW Core Property Trust U.S. Inc.	Oct-07	Dec-12	100,000,000	100,000,000	0	84,963,313	18,740,061	103,703,374	1.04
ARA Asia Dragon Limited	Sep-07	Sep-12	100,000,000	92,842,000	7,158,000	85,068,330	37,041,331	122,109,661	1.32
Blackrock Diamond Property Fund	Jun-06	Dec-12	50,000,000	50,000,000	0	20,253,471	780,976	21,034,447	0.42
Blackstone Real Estate V	Feb-06	Sep-12	75,000,000	78,170,516	3,313,359	85,506,590	31,892,412	117,399,002	1.50
Blackstone Real Estate VI	Feb-07	Sep-12	100,000,000	97,163,223	6,691,659	116,075,777	20,682,936	136,758,713	1.41
Blackstone Real Estate Partners VI, Sec	Feb-07	Sep-12	43,624,688	39,023,668	4,601,020	50,637,696	5,939,924	56,577,620	1.45
Blackstone Real Estate VII	Dec-11	Sep-12	300,000,000	126,151,674	174,429,515	133,316,033	7,720,666	141,036,699	1.12
Capri Urban	Sep-07	Sep-12	50,000,000	49,475,115	524,885	32,804,438	0	32,804,438	0.66
Carlyle Realty Partners V LP	Feb-07	Sep-12	100,000,000	118,356,992	40,716,181	62,855,154	75,382,490	138,237,644	1.17
CBRE Strategic Partners Europe Fund III	May-07	Sep-12	54,714,100	53,981,104	732,996	27,733,543	0	27,733,543	0.51
CBRE Strategic Partners U.S. Opp V	Nov-07	Sep-12	75,000,000	69,388,002	7,564,490	59,524,189	2,979,274	62,503,463	0.90
CBRE Strategic Partners US Fund IV	Dec-05	Sep-12	50,000,000	50,000,000	0	11,054,830	0	11,054,830	0.22
CIM Fund III, L.P.	Jul-07	Sep-12	50,000,000	42,005,507	7,994,493	51,971,658	657,827	52,629,485	1.25
CIM Urban REIT, LLC	Jun-06	Sep-12	50,000,000	50,000,000	0	52,337,644	9,799,307	62,136,951	1.24
CPI Capital Partners Europe	Nov-06	Sep-12	74,125,454	63,806,754	12,358,622	30,253,521	4,772,153	35,025,674	0.55
CT High Grade Partners II, LLC	May-08	Dec-12	675,000,000	572,861,303	99,133,604	676,232,246	55,636,645	731,868,891	1.28
Exeter - Core Industrial Venture Fund	Apr-12	Sep-12	200,000,000	47,346,750	152,653,250	47,152,994	742,500	47,895,494	1.01
Five Mile Capital Partners II, LP	Dec-07	Sep-12	100,000,000	100,000,000	8,810,268	71,920,405	29,252,143	101,172,547	1.01
Guggenheim Structured Real Estate III	Sep-07	Sep-12	100,000,000	100,000,000	0	35,384,455	41,763,322	77,147,777	0.77
Heitman America Real Estate Trust, L.P.	Jan-07	Dec-12	100,000,000	100,000,000	0	102,208,196	18,395,504	120,603,700	1.21
Hunt Commercial Realty Partners II, L.P.	Mar-06	Sep-12	75,000,000	64,224,413	10,775,587	21,776,531	15,871,304	37,647,835	0.59
Hunt Commercial Realty Partners III, L.P.	Aug-07	Sep-12	50,000,000	42,973,931	7,026,069	20,139,381	8,237,639	28,377,020	0.66
Hunt UK Realty Partners, L.P.	Mar-07	Sep-12	47,644,626	47,625,409	19,217	5,608,035	0	5,608,035	0.12
JP Morgan Alternative Property Fund II	Mar-06	Sep-12	50,000,000	48,484,531	1,515,469	8,820,504	26,516,198	35,336,702	0.73
L&B Diversified Strategy Partners, LP	Mar-08	Sep-12	34,300,000	31,856,592	2,443,409	19,255,357	14,914,368	34,169,725	1.07
LaSalle Asia Opportunity Fund III	Jul-07	Sep-12	80,000,000	62,407,265	21,878,405	42,441,077	14,849,634	57,290,711	0.92
Lone Star Fund VII (U.S.) LP	May-11	Sep-12	300,000,000	244,517,198	58,071,765	204,513,624	80,467,105	284,980,729	1.17

**Alternative Investments as of January 31, 2013**

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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
	Inception Date	Last Valuation Date	Commitment	Amount Contributed1	Unfunded Commitment	Current Market Value3	Total Distributed2	Total Value	Total Value Multiple
Lone Star Real Estate Fund II (U.S.) LP	May-11	Sep-12	100,000,000	45,515,973	54,409,027	37,703,207	12,096,110	49,799,316	1.09
Lubert Adler Real Estate Fund VI-B	Feb-11	Sep-12	100,000,000	70,000,000	30,664,823	65,959,193	11,000,000	76,959,193	1.10
MacFarlane Urban Real Estate Fund II, LP	Nov-06	Sep-12	75,000,000	74,028,098	2,630,979	15,841,051	1,652,837	17,493,888	0.24
NJDOI/GMAM Core Plus RE Investment	May-08	Sep-12	81,500,000	66,787,127	18,937,609	44,535,566	44,832,815	89,368,381	1.34
NJDOI/GMAM Opp RE Investment Program	May-08	Sep-12	25,000,000	11,903,659	12,369,559	10,627,919	1,973,767	12,601,686	1.06
Northwood Real Estate Co-Invest	May-12	Sep-12	75,000,000	0	75,000,000	0	0	0	0.00
Northwood Real Estate Partners	May-12	Sep-12	75,000,000	6,395,226	68,604,774	6,395,226	0	6,395,226	1.00
PLA Residential Fund III	Feb-08	Sep-12	50,000,000	50,000,000	0	54,596,760	186,986	54,783,746	1.10
Prime Property Fund	Aug-07	Dec-12	130,000,000	150,000,000	0	82,142,410	57,753,591	139,896,001	0.93
PRISA II	Jun-07	Dec-12	60,000,000	100,000,000	0	45,563,003	47,649,624	93,212,627	0.93
PRISA Real Estate Separate Account	Dec-06	Dec-12	265,000,000	300,000,000	0	167,547,559	114,299,499	281,847,058	0.94
RE Capital Asia Partners III, L.P.	Aug-12	Sep-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	Sep-12	100,000,000	96,000,000	0	95,827,576	19,463,161	115,290,737	1.20
Realty Associates Fund VIII	Aug-06	Sep-12	100,000,000	100,000,000	0	66,968,655	4,915,895	71,884,550	0.72
RREEF Global Opportunity Fund II	Oct-06	Sep-12	100,000,000	100,000,001	0	45,791,847	0	45,791,847	0.46
Silverpeak Legacy Pension Partners III, L.P.	May-08	Sep-12	100,000,000	44,586,329	55,219,766	18,368,632	794,526	19,163,158	0.43
Tucker Development/Acquisition Fund	Oct-07	Sep-12	50,000,000	47,799,780	2,200,220	46,776,368	0	46,776,368	0.98
Walton Street Mexico Fund I, LP	Jun-08	Sep-12	25,000,000	17,850,000	7,150,000	15,046,157	0	15,046,157	0.84
Walton Street Real Estate Fund Sidecar V	Dec-06	Sep-12	25,000,000	25,000,000	0	6,651,088	3,260,870	9,911,958	0.40
Walton Street Real Estate Fund V	Jun-06	Sep-12	75,000,000	75,000,000	0	41,150,994	4,697,762	45,848,756	0.61
Walton Street Real Estate Fund VI	Oct-07	Sep-12	75,000,000	63,485,899	11,514,101	57,101,851	13,562,736	70,664,587	1.11
Warburg Pincus Real Estate Fund I	Sep-06	Sep-12	100,000,000	95,333,333	500,000	85,224,918	35,550,000	120,774,918	1.27
Westbrook Real Estate Fund VIII	Feb-08	Sep-12	100,000,000	110,980,414	0	89,878,775	38,665,832	128,544,607	1.16
Westbrook VII	Jan-07	Sep-12	40,000,000	40,000,000	0	31,443,505	7,078,790	38,522,295	0.96
Wheelock SREF NJ CO-Invest Feeder, LP	Nov-12	N/A	50,000,000	0	50,000,000	0	0	0	0.00
Wheelock Street Real Estate Fund, L.P.	Dec-11	Sep-12	150,000,000	46,717,276	103,282,724	45,029,614	358,103	45,387,717	0.97
<b>Real Estate Subtotal</b>			<b>5,290,908,868</b>	<b>4,289,609,269</b>	<b>1,191,499,267</b>	<b>3,345,377,442</b>	<b>942,996,252</b>	<b>4,288,373,693</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>516,542,700</b>	<b>0</b>	<b>516,542,700</b>	<b>1.03</b>
BlueCrest Capital Management LLP	Apr-12	Dec-12	200,000,000	200,000,000	-	206,370,600	0	206,370,600	1.03
Brevan Howard Fund Limited	Nov-11	Dec-12	200,000,000	200,000,000	-	207,475,000	0	207,475,000	1.04
MKP Opportunity Partners, L.P.	Sep-12	Dec-12	150,000,000	100,000,000	50,000,000	102,697,100	0	102,697,100	1.03
<b>Credit</b>			<b>1,213,000,000</b>	<b>1,143,000,000</b>	<b>70,000,000</b>	<b>1,030,807,083</b>	<b>228,363,556</b>	<b>1,259,170,638</b>	<b>1.10</b>
Canyon Value Realization Fund	Jun-07	Dec-12	75,000,000	75,000,000	-	107,004,075	0	107,004,075	1.43
Canyon Balanced Fund	Jul-11	Dec-12	125,000,000	125,000,000	-	144,249,590	891,591	145,141,181	1.16
Claren Road Credit Master Fund, Ltd.	Jun-12	Dec-12	150,000,000	150,000,000	-	152,496,150	0	152,496,150	1.02
Golden Tree Mast Fund-L1	Jan-07	Nov-12	100,000,000	100,000,000	-	2,066,628	67,966,218	70,032,846	0.70
GSO Credit Partners - A, L.P.	Mar-12	Dec-12	250,000,000	230,000,000	20,000,000	259,096,840	0	259,096,840	1.13
GSO Special Situations Fund, L.P.	Feb-12	Nov-12	100,000,000	100,000,000	-	110,236,000	0	110,236,000	1.10
Lazard Rathmore Fund, Ltd.	Aug-12	Dec-12	150,000,000	100,000,000	50,000,000	101,051,000	0	101,051,000	1.01
Pimco Distressed Mortgage Fund, LP	Oct-07	Dec-12	113,000,000	113,000,000	-	0	159,505,746	159,505,746	1.41
Regiment Capital Ltd. Fund	Dec-11	Dec-12	150,000,000	150,000,000	-	154,606,800	0	154,606,800	1.03
<b>Distressed</b>			<b>450,000,000</b>	<b>450,000,000</b>	<b>-</b>	<b>468,251,780</b>	<b>105,252,979</b>	<b>573,504,759</b>	<b>1.27</b>
Centerbridge Credit Partners	Oct-07	Dec-12	200,000,000	200,000,000	-	246,662,697	16,480,356	263,143,053	1.32

**Alternative Investments as of January 31, 2013**

**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
	Inception Date	Last Valuation Date	Commitment	Amount Contributed1	Unfunded Commitment	Current Market Value3	Total Distributed2	Total Value	Total Value Multiple
King Street Capital	Feb-07	Dec-12	150,000,000	150,000,000	-	214,249,050	0	214,249,050	1.43
Marathon Special Opp Fund, LTD	Jul-08	Dec-12	100,000,000	100,000,000	-	7,340,033	88,772,623	96,112,655	0.96
<b>Equity Long/ Short</b>			<b>1,450,000,000</b>	<b>1,150,000,000</b>	<b>300,000,000</b>	<b>1,221,494,025</b>	<b>85,026,522</b>	<b>1,306,520,547</b>	<b>1.14</b>
Archipelago Partners, LP	Jun-06	Dec-12	150,000,000	150,000,000	-	206,658,150	0	206,658,150	1.38
Ascend Partners Fund II, LP	Jul-07	Dec-12	150,000,000	150,000,000	-	162,397,500	0	162,397,500	1.08
Asia Century Quest Capital LCC	Aug-08	Dec-12	150,000,000	150,000,000	-	155,855,850	0	155,855,850	1.04
Bay Pond Partners, L.P.	Apr-12	Dec-12	150,000,000	125,000,000	25,000,000	129,535,375	0	129,535,375	1.04
Cadian Fund, L.P.	May-12	Dec-12	100,000,000	75,000,000	25,000,000	73,832,925	0	73,832,925	0.98
Glenview Institutional Partners, LP	Aug-07	Sep-12	75,000,000	75,000,000	-	0	85,026,522	85,026,522	1.13
Omega Overseas Partners Ltd. Class-B	Jan-07	Dec-12	225,000,000	75,000,000	150,000,000	115,117,275	0	115,117,275	1.53
Scopia PX, LLC	Jan-13	N/A	150,000,000	100,000,000	50,000,000	100,000,000	0	100,000,000	1.00
ValueAct Capital Partners II, L.P.	Nov-11	Dec-12	150,000,000	150,000,000	-	174,104,550	0	174,104,550	1.16
Visium Balanced Offshore Fund, Ltd	Aug-12	Dec-12	150,000,000	100,000,000	50,000,000	103,992,400	0	103,992,400	1.04
<b>Event Driven</b>			<b>900,000,000</b>	<b>695,000,000</b>	<b>205,000,000</b>	<b>842,924,055</b>	<b>0</b>	<b>842,924,055</b>	<b>1.21</b>
Cevian Capital II, L.P.	Apr-12	Dec-12	150,000,000	125,000,000	25,000,000	131,040,375	0	131,040,375	1.05
Davidson Kempner	Dec-06	Dec-12	150,000,000	150,000,000	-	197,767,500	0	197,767,500	1.32
Elliot Associates, L.P.	Apr-12	Sep-12	200,000,000	20,000,000	180,000,000	20,509,980	0	20,509,980	1.03
Pershing Square LP	Apr-10	Dec-12	200,000,000	200,000,000	-	248,871,800	0	248,871,800	1.24
Third Point Partners L.P.	Apr-11	Dec-12	100,000,000	100,000,000	-	111,769,500	0	111,769,500	1.12
York Capital Management, LP	Feb-07	Nov-12	100,000,000	100,000,000	-	132,964,900	0	132,964,900	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>1,977,427,476</b>	<b>29,590,586</b>	<b>2,007,018,062</b>	<b>1.08</b>
Arden Garden State NJ Fund LP.	Jun-06	Jan-13	500,000,000	440,000,000	60,000,000	455,517,377	0	455,517,377	1.04
GS Multi-Strategy Portfolio (NJ) LLC	Aug-06	Nov-12	550,000,000	550,000,000	-	643,779,029	0	643,779,029	1.17
Protege Partners, LP	Jun-07	Dec-12	150,000,000	150,000,000	-	153,911,285	0	153,911,285	1.03
RC Woodley Park, LP	Aug-06	Nov-12	646,258,928	646,258,928	-	660,782,042	29,590,586	690,372,628	1.07
Reservoir Strategic Partners Fund, LP	Jul-11	Dec-12	200,000,000	66,500,000	133,500,000	63,437,742	0	63,437,742	0.95
<b>Global Macro</b>			<b>300,000,000</b>	<b>300,000,000</b>	<b>-</b>	<b>291,274,200</b>	<b>0</b>	<b>291,274,200</b>	<b>0.97</b>
Lynx (Bermuda) Ltd.	Mar-11	Dec-12	100,000,000	100,000,000	-	93,572,800	0	93,572,800	0.94
Winton Futures Fund	Jan-11	Dec-12	200,000,000	200,000,000	-	197,701,400	0	197,701,400	0.99
<b>Multi-Strategy</b>			<b>650,000,000</b>	<b>524,890,727</b>	<b>125,109,273</b>	<b>380,519,860</b>	<b>238,422,316</b>	<b>618,942,175</b>	<b>1.18</b>
AG Garden Partners, LP	Mar-06	Dec-12	150,000,000	150,000,000	-	9,483,123	152,150,000	161,633,123	1.08
Dyal NJ Investors, L.P.	Oct-12	Sep-12	200,000,000	74,890,727	125,109,273	63,618,412	11,272,316	74,890,727	1.00
Farallon Capital Inst. Partners, L.P.	Jun-07	Nov-12	150,000,000	150,000,000	-	80,468,925	75,000,000	155,468,925	1.04
OZ Domestic Partners II, Ltd.	Jun-06	Dec-12	150,000,000	150,000,000	-	226,949,400	0	226,949,400	1.51
<b>Hedge Fund Subtotal</b>			<b>7,559,258,928</b>	<b>6,615,649,655</b>	<b>943,609,273</b>	<b>6,729,241,178</b>	<b>686,655,958</b>	<b>7,415,897,136</b>	<b>1.12</b>
<b>Real Assets</b>									
Astenbeck Commodities Fund II LP	Jul-11	Dec-12	100,000,000	100,000,000	0	97,479,000.00	-	97,479,000	0.97
Barclays Bank PLC	Jun-11	Dec-12	50,000,000	50,000,000	0	48,555,000.00	-	48,555,000	0.97
Blackstone Energy Partners, L.P.	Mar-12	Sep-12	150,000,000	54,098,520	95,901,480	44,864,246.13	23,006,683	67,870,929	1.25

**Alternative Investments as of January 31, 2013**

**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
	Inception Date	Last Valuation Date	Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value Multiple
Blackstone Resources Select Fund	Aug-11	Dec-12	250,000,000	250,000,000	0	231,899,000.00	-	0.93
Blackstone TOP Fund - A, L.P.	Jul-12	Sep-12	250,000,000	109,960,208	140,039,792	104,818,443.06	5,101,394	1.00
BX NJ Co-Invest, L.P.	Aug-12	Sep-12	20,014,142	20,014,142	0	33,586,431.88	-	1.68
Citigroup Funding Inc	May-11	Dec-12	50,000,000	50,000,000	0	48,150,000.00	-	0.96
Gresham Commodity Fund (ETAP)	Feb-08	Dec-12	200,000,000	200,000,000	0	156,152,400.00	50,000,000	1.03
Gresham Commodity Fund (TAP)	Nov-07	Dec-12	200,000,000	200,000,000	0	120,575,800.00	-	0.60
GSO Energy Partners - A, L.P.	Mar-12	Jun-12	500,000,000	97,041,264	402,958,736	96,338,864.21	1,575,624	1.01
RC Woodley Park, L.P.	May-11	Nov-12	135,000,000	135,000,000	0	136,158,750.00	-	1.01
Schroders Commodity Portfolio	Jan-08	Dec-12	500,000,000	450,000,000	50,000,000	377,293,600.00	50,000,000	0.95
Sheridan Production Partners I	Aug-07	Sep-12	50,000,000	52,250,000	0	41,654,008.50	32,375,000	1.42
Sheridan Production Partners II-B, L.P.	Nov-10	Sep-12	100,000,000	36,250,000	63,750,000	30,235,001.25	-	0.83
Tenaska Power Fund II, L.P.	Sep-08	Sep-12	100,000,000	65,467,728	38,727,705	53,850,625.93	13,689,643	1.03
<b>Real Assets Subtotal</b>			<b>2,655,014,142</b>	<b>1,870,081,862</b>	<b>791,377,713</b>	<b>1,621,611,171</b>	<b>175,748,344</b>	<b>0.96</b>
<b>Grand Total</b>			<b>25,576,814,239</b>	<b>20,208,463,497</b>	<b>6,423,769,815</b>	<b>17,346,315,024</b>	<b>4,992,157,600</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.

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**High Yield/Bank Loan as of January 31, 2013**

**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.

			Jan-13	A		B	C	=(B+C)	=(B+C)/A
	Inception Date	Last Valuation 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>Common Pension Fund B</b>									
BlackRock Credit Investors	Oct-07	Dec-12	400,000,000	400,000,000	140,617,119	89,431,139	281,234,237	370,665,376	0.93
BlackRock Credit Investors Co-Invest	Oct-09	Dec-12	144,000,000	144,000,000	109,366,118	33,614,013	219,390,734	253,004,747	1.76
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Dec-12	300,000,000	225,746,269	74,253,731	203,508,353	34,825,871	238,334,223	1.06
Golden Tree Opportunities LP-Class D	Sep-07	Nov-12	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.	Mar-12	Sep-12	100,000,000	37,115,964	62,884,036	41,138,926	-	41,138,926	1.11
Och Ziff Capital	Apr-10	Dec-12	500,000,000	500,000,000	0	752,481,500	-	752,481,500	1.50
TAC 2007, LP	Oct-07	Dec-12	128,530,670	104,755,112	23,775,558	22,131,773	42,734,975	64,866,748	0.62
TPG Specialty Lending, Inc.	May-11	Jun-12	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>659,731,463</b>	<b>1,580,701,701</b>	<b>582,824,479</b>	<b>2,163,526,180</b>	<b>1.25</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  
 January, 2013

Contributions to Common Funds from Pension Funds for the Month
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Date	Contribution 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
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Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
1/31/2013	\$ 150,000,000.00	A	\$ 1,500,000.00 26,700,000.00 53,250,000.00 4,050,000.00 64,500,000.00	JRS P&F PERS SPRS TPA
	<u>\$ 150,000,000.00</u>		<u>\$ 150,000,000.00</u>	
1/31/2013	\$ 200,000,000.00	B	\$ 2,000,000.00 35,600,000.00 71,000,000.00 5,400,000.00 86,000,000.00	JRS P&F PERS SPRS TPA
	<u>\$ 200,000,000.00</u>		<u>\$ 200,000,000.00</u>	
1/31/2013	\$ 150,000,000.00	D	\$ 1,500,000.00 26,700,000.00 53,250,000.00 4,050,000.00 64,500,000.00	JRS P&F PERS SPRS TPA
	<u>\$ 150,000,000.00</u>		<u>\$ 150,000,000.00</u>	

Transfers between Common and Pension Funds, Summarized
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Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ 5,000,000.00
P&F	89,000,000.00
PERS	177,500,000.00
SPRS	13,500,000.00
TPA	215,000,000.00
	<u>\$ 500,000,000.00</u>