

**DIVISION OF INVESTMENT**

**INVESTMENT REPORTING PACKAGE**

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**AUGUST 2011**

**Actual Allocation vs FY 2012 Investment Plan Target <sup>(1)</sup>**

**8/31/2011**

	Actual Allocation %	Target %	Difference%	Allocation\$
Absolute Return Hedge Funds <sup>(3)</sup> & Hedges	0.6%	2.0%	-1.4%	438.05
<b>Total Capital Preservation</b>	<b>0.6%</b>	<b>2.0%</b>	<b>-1.4%</b>	<b>438.05</b>
Cash Equivalents <sup>(4)</sup>	3.1%	2.0%	1.1%	2,181.43
US Treasuries	4.5%	2.5%	2.0%	3,154.00
<b>Total Liquidity</b>	<b>7.6%</b>	<b>4.5%</b>	<b>3.1%</b>	<b>5,335.43</b>
Investment Grade Credit	22.6%	20.0%	2.6%	15,925.03
High Yield Fixed Income	2.6%	2.5%	0.1%	1,867.51
Credit Orient Hedge Funds <sup>(3)</sup>	2.1%	3.0%	-0.9%	1,447.92
Debt Related Private Equity <sup>(4)</sup>	1.2%	1.5%	-0.3%	874.20
<b>Total Income</b>	<b>28.5%</b>	<b>27.0%</b>	<b>1.5%</b>	<b>20,114.66</b>
Commodities and Other Real Assets <sup>(2)</sup>	2.2%	4.0%	-1.8%	1,537.11
TIPS	2.2%	3.5%	-1.3%	1,577.55
Real Estate	4.0%	5.0%	-1.0%	2,819.65
<b>Total Real Return</b>	<b>8.4%</b>	<b>12.5%</b>	<b>-4.1%</b>	<b>5,934.31</b>
US Equity	24.5%	23.5%	1.0%	17,287.30
Non-US Developed Markets Equity	14.6%	15.0%	-0.4%	10,319.24
Emerging Markets Equity	4.7%	5.0%	-0.3%	3,302.22
Equity Oriented Hedge Funds <sup>(3)</sup>	3.1%	5.0%	-1.9%	2,155.40
Buyouts/Venture Capital <sup>(2)</sup>	6.4%	5.5%	0.9%	4,486.14
<b>Total Global Growth</b>	<b>53.2%</b>	<b>54.0%</b>	<b>-0.8%</b>	<b>37,550.30</b>
Police and Fire Mortgage Program <sup>(2,5)</sup>	1.6%	0.0%	1.6%	1,135.64
Other Cash and Receivables	0.1%	0.0%	0.1%	85.24
<b>Total Pension Fund</b>	<b>100.0%</b>	<b>100.0%</b>	<b>0.0%</b>	<b>70,593.63</b>

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

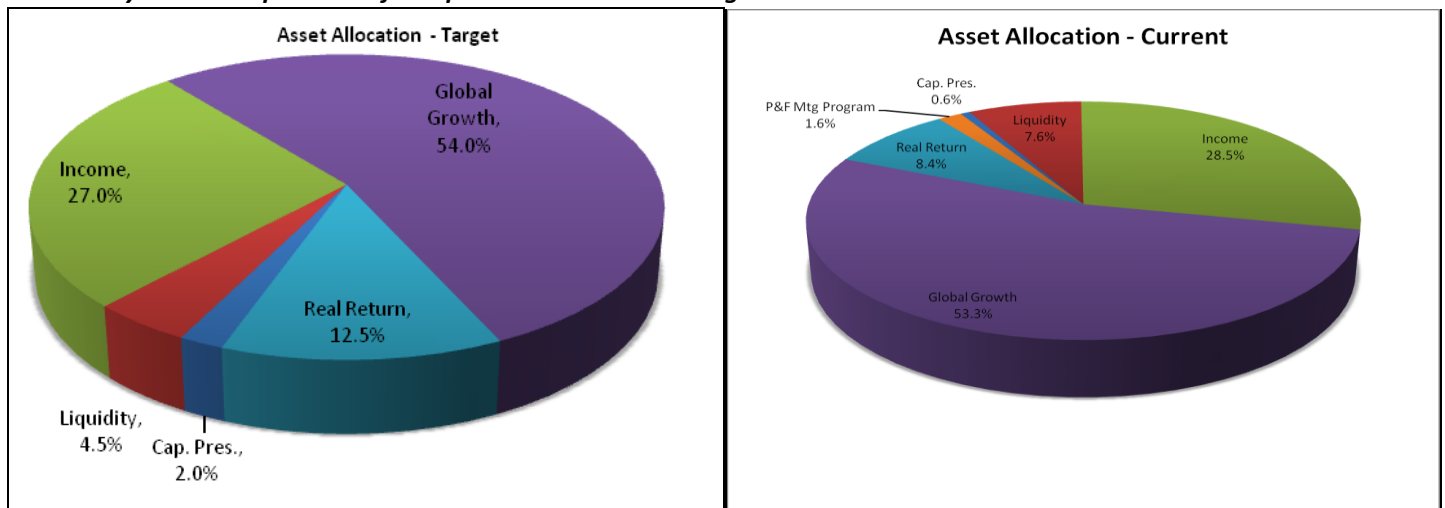
<sup>(2)</sup> Reflects the most recent market values available

<sup>(3)</sup> Values as of July 31

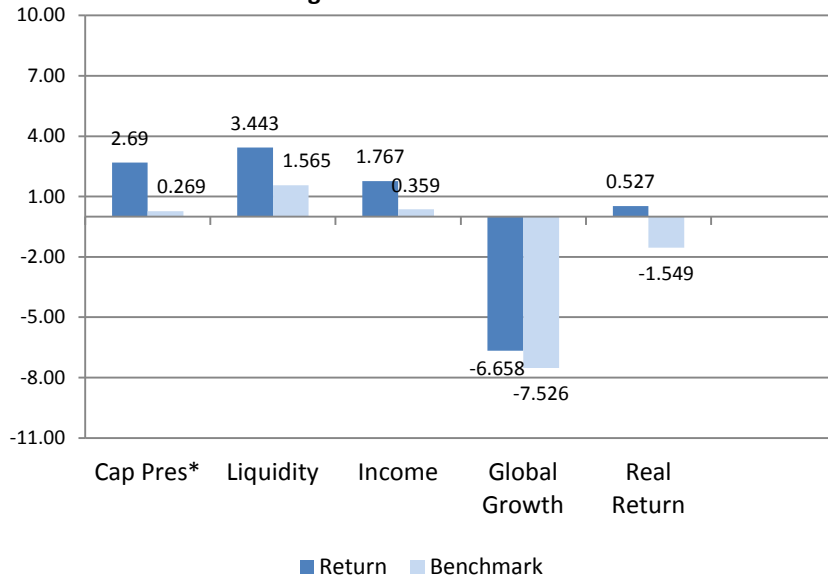
<sup>(4)</sup> The cash aggregate comprises the four common fund cash accounts, in addition to the seven plan cash accounts

<sup>(5)</sup> Police & Fire Mortgage Program is not included in target asset allocation, assets are private mortgages that cannot be sold

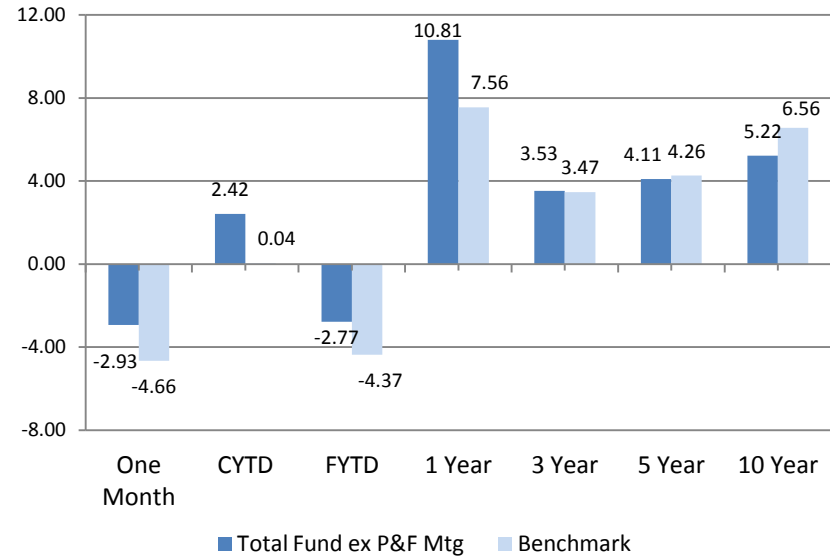
Totals may not add equal sum of components due to rounding



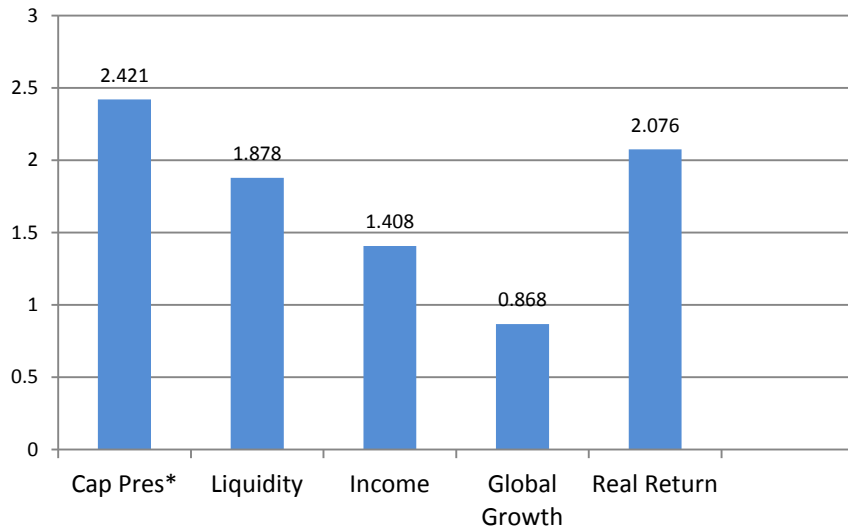
**August 2011 Performance**



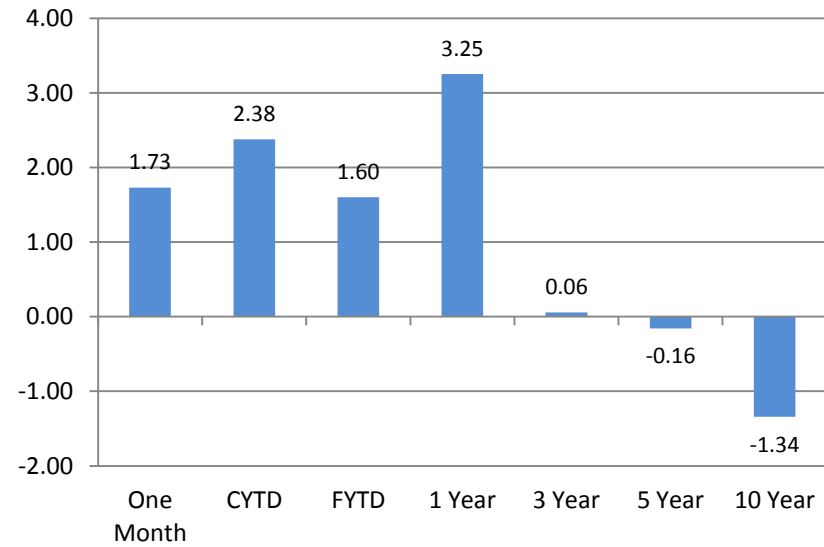
**Total Fund as of August 31, 2011**



**August Excess Returns**



**Total Fund Excess Returns as of 8/31/11**



\* Capital Preservation performance includes Absolute Return Hedge Funds. The impact of portfolio hedges is reflected in Fund Performance.

August 31, 2011

	1 month	FYTD	CYTD	1 Year	3 Years	5 Years	10 Years
<b>Common Fund A (Domestic Equity) with Cash, Hedges, Miscellaneous</b>	-6.46	-8.32	-2.64	19.04	2.00	2.67	3.65
<b>vs. S&amp;P 1500 Composite</b>	-5.66	-7.74	-1.93	19.09	0.87	1.16	3.22
Equity Only (Ex Cash)	-6.47	-8.37	-2.31	19.75	2.22	2.81	3.72
Equity Only-Diversified Fund	-6.37	-8.32	-2.35	18.74			
Equity Only-Concentrated Fund	-6.66	-8.34	-1.99	22.41			
<b>Common Fund B (Domestic Fixed Income) with Cash, Hedges, Miscellaneous <sup>(6)</sup></b>	2.56	6.04	10.63	6.36	11.47	9.29	7.28
<b>vs. Common B Blended Benchmark <sup>(2)</sup></b>	3.07	6.35	9.83	2.94	10.07	7.94	7.30
Investment Grade	3.07	6.93	11.56	6.29	11.04	9.04	7.15
<b>vs. Barclays Long Gov/Credit</b>	4.46	9.06	12.63	5.57	11.00	8.48	7.57
High Yield	-1.79	-1.37	8.68	15.57	17.65		
<i>Barclays High Yield Index</i>	-4.00	-2.89	1.94	8.39	11.95		
<b>Common Fund D (International Equity) with Cash, Hedges, Miscellaneous</b>	-9.73	-11.24	-9.13	6.56	-1.89	0.13	5.17
<b>vs. Custom International Equity Markets Index</b>	-8.60	-9.72					
<b>vs. MSCI All World Country Index (ex US)</b>	-8.57	-9.82	-6.39	10.34	-0.97	0.79	6.89
Developed Markets Equity	-10.37	-11.93	-8.05	7.69			
<i>Custom International Equity Developed Markets Index (ex Canada)</i>	-8.53	-9.88					
<i>MSCI EAFE</i>	-9.03	-10.48	-6.02	10.01			
Emerging Markets Equity	-8.19	-8.61	-8.67	8.74			
<i>Custom International Equity Emerging Markets Index</i>	-8.80	-9.21					
<i>MSCI Emerging Markets</i>	-8.94	-9.34	-8.55	9.07			
<b>Common Fund E (Alternative Investments) with Cash, Hedges, Miscellaneous</b>	0.12	0.20	10.47	17.38	-0.80	2.08	
Hedge Funds (July) <sup>(5) (6)</sup>	0.78	0.78	4.35	10.45	0.29	1.97	
<i>HFRI Fund of Funds Composite (July)</i>	0.40	-0.92	2.29	6.28	-0.80	1.67	
Private Equity	0.01	-0.03	16.58	21.67	4.00	5.48	
<i>Cambridge Associates (Data only available quarterly) <sup>(4)</sup></i>	0.00	0.00	13.43	21.33	4.29	10.40	
Real Estate	-0.78	-0.82	11.51	17.03	-12.29	-4.30	
<i>NCREIF(NPI) (Data only available quarterly) <sup>(4)</sup></i>	0.00	0.00	7.43	16.73	-2.57	3.44	
Real Assets/Commodities	0.25	1.40	6.26	25.63	-5.71		
<i>DJUBS TR Index</i>	1.00	3.99	1.31	25.83	-4.50	0.84	
<b>Mortgage-Backed Securities</b>	0.79	1.27	3.43	5.18	7.29	6.99	5.81
<b>vs. Barclays MBS</b>	1.25	2.19	5.12	4.98	7.23	6.80	5.75
<b>Police &amp; Fire Mortgage Program <sup>(5)</sup></b>	0.38	0.38	4.24	5.86			
<b>Cash Mgt. Fund <sup>(3)</sup></b>	0.01	0.03	0.17	0.30	0.66	2.05	2.18
<b>vs. US Treasury Bills (3 month)</b>	0.01	0.01	0.07		0.25	1.70	1.95
<b>Total Pension Fund</b>	-2.88	-2.72	2.45	10.72			
<b>Total Pension Fund ex Police and Fire Mortgages</b>	-2.93	-2.77	2.42	10.81	3.53	4.11	5.22
<b>Total Fund Benchmark</b>	-4.66	-4.37	0.04	7.56	3.50	4.26	6.56

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

<sup>(2)</sup> Common Fund B Blended Benchmark from 7/1/11 forward is a 50/50 blend of BC Gov/Credit Long and the BC Gov/Credit. Prior to 7/1/11 it was 100% BC Gov/Credit Long.

<sup>(3)</sup> The cash aggregate comprises the seven plan cash accounts

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

<sup>(5)</sup> Hedge funds and the Police and Fire Mortgage Program are recorded on one month lag.

<sup>(6)</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 June 30, 2011 as calculated by Hedge Fund Consultant Cliffwater is: 1 Year: 12.88%, 3 Year: 4.27%; 5 Year 5.14%.

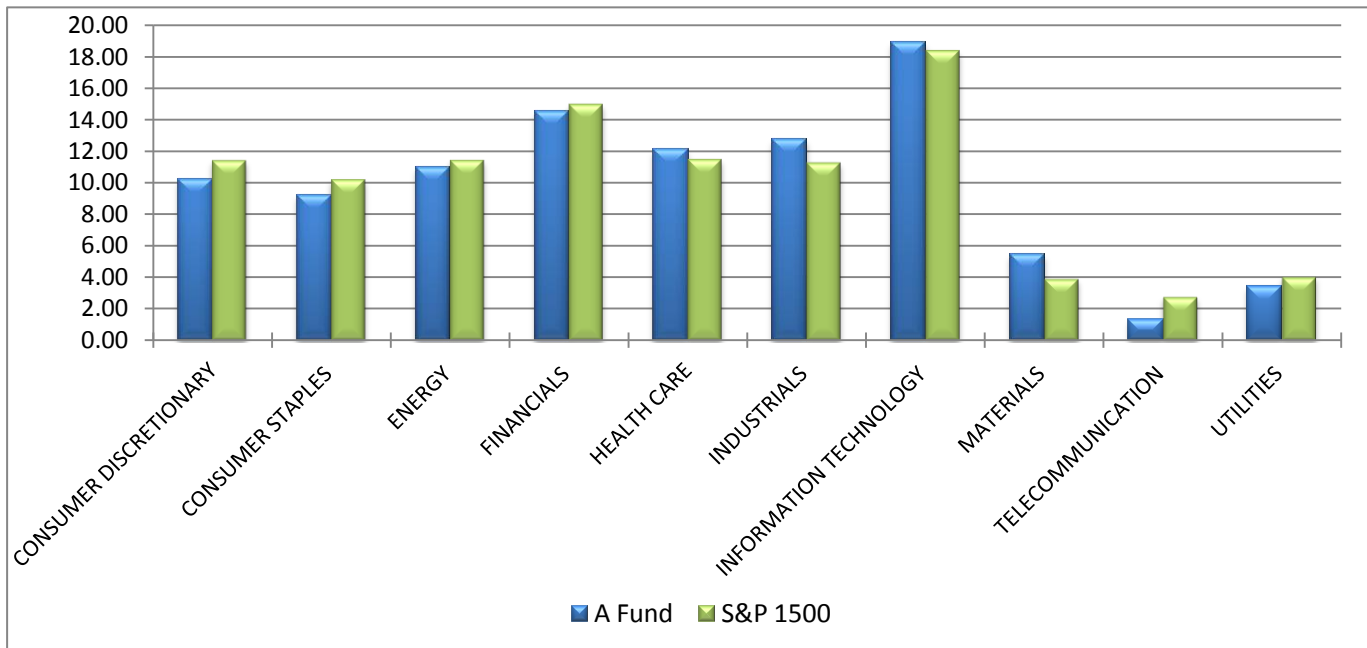
**Common Fund A (Domestic Equity)**

**8/31/2011**

**Top Holdings**

<i>Company</i>	<i>% of Portfolio</i>
APPLE INC	4.29
EXXON MOBIL CORP	2.73
MICROSOFT CORP	2.01
JPMORGAN CHASE & CO	1.79
GENERAL ELECTRIC CO	1.61
MERCK & CO. INC.	1.45
PFIZER INC	1.42
USINESS MACHINES CORP	1.24
PROCTOR & GAMBLE	1.22
CONOCOPHILLIPS	1.21

**Portfolio Sector Weightings**



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**Investment Grade Portfolio (Common Fund B)**  
**8/31/2011**

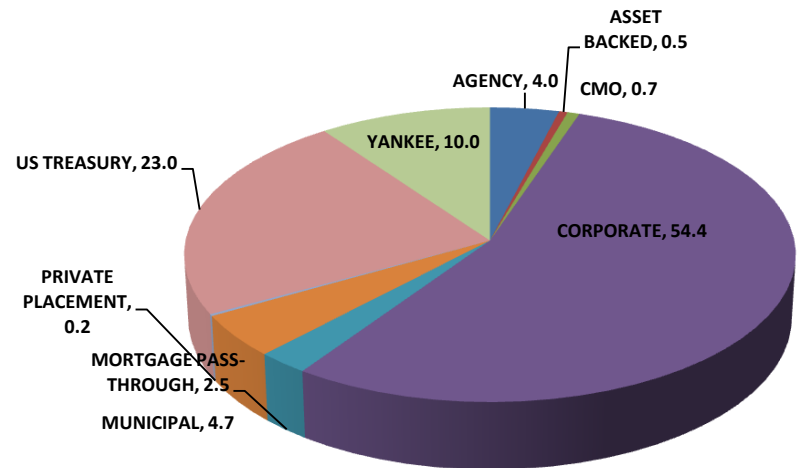
	Portfolio	Benchmark	Difference
Total Return	6.18	8.49	-2.31
Quality Rating	AA-3	AA-2	N/A
Coupon	5.28	5.94	-0.66
Yield	4.39	4.97	-0.58
Duration	9.74	13.35	-3.61
OAS	130.31	125.76	4.55
Convexity	0.67	1.20	-0.53
Maturity	14.71	23.47	-8.76

	Issuer Name	Market Value [%]
US/T	US TREASURY N/B	13.09
US/S	STRIPS	3.47
FHLMC	FEDERAL HOME LN MTG CORP	2.83
AID	GOV'T OF ISRAEL	1.69
VZ	VERIZON COMMUNICATIONS INC	1.42
QHEL	HYDRO QUEBEC	1.37
T	AT&T INC	1.35
ONT	ONTARIO (PROVINCE OF)	1.29
RFC	RFCSP STRIP PRINCIPAL	1.20
JNJ	JOHNSON & JOHNSON	1.16

Maturities	Portfolio	Benchmark
0-5yr	8.23	1.23
5-10yr	34.03	0.87
10-15yr	18.23	11.96
15-20yr	12.66	16.31
20-25yr	9.47	13.99
25-30yr	15.39	54.08
>30yr	0.99	1.56
Unclassified	1.00	0.00

Ratings	Portfolio	Benchmark
Total	100.00	100.00
AAA	32.03	48.25
AA+ to AA	8.92	5.34
AA- to A	23.23	14.12
A- to BBB	28.70	25.63
BBB- to BB	3.42	6.20
Less than BB	1.06	0.47
Unclassified	2.56	0.00

**Sectors By %**



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

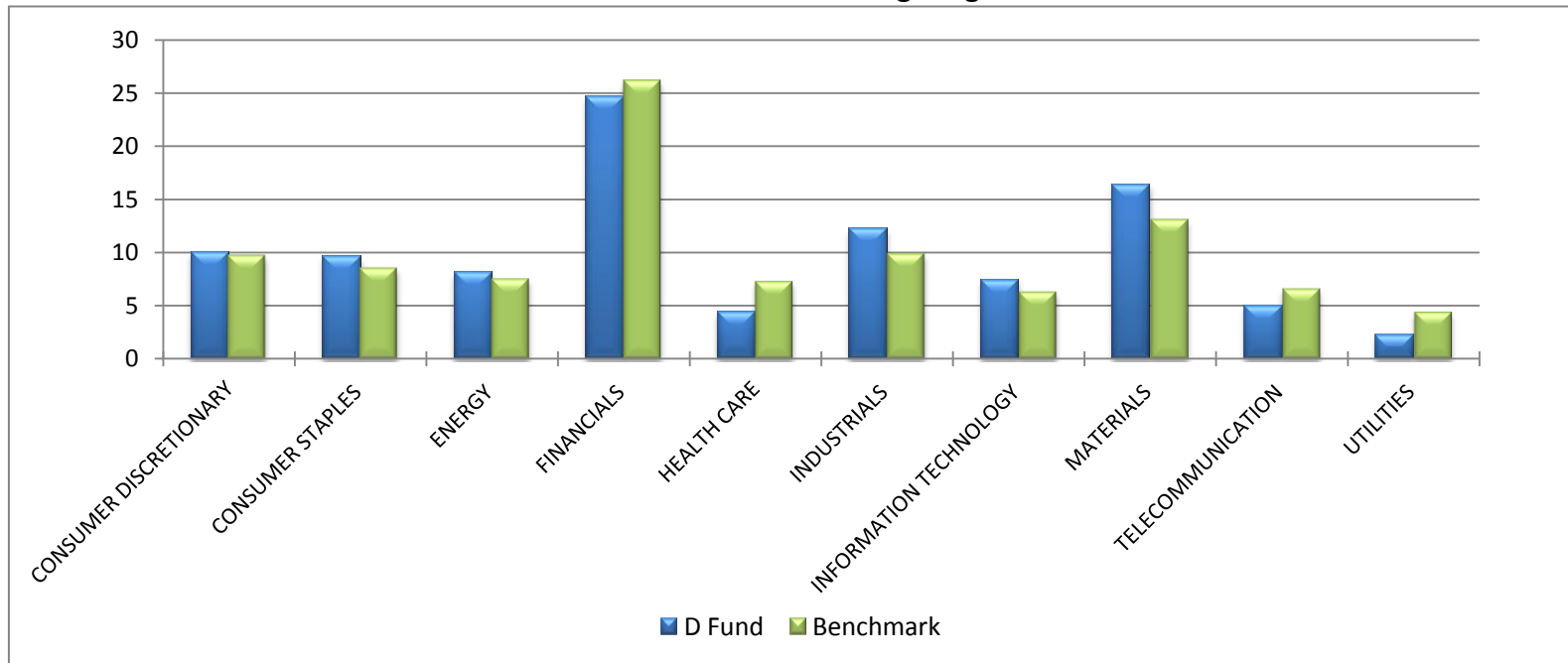
**Common Fund D (International Equity)**

**8/31/2011**

**Top Holdings**

<i>Company</i>	<i>% of Portfolio</i>
ISHARES MSCI EAFE INDEX FUND	6.57
VANGUARD EMERGING MARKETS ET	5.36
ISHARES MSCE EMERGING MARKETS	4.57
HSBC HOLDINGS PLC	2.09
BHP BILLITON PLC	1.60
RIO TINTO PLC	1.39
ROCHE HOLDING AG GENUSSCHEIN	1.20
GIVAUDAN AG	1.07
XSTRATA PLC	0.99
JAPAN TOBACCO INC	0.95

**Portfolio Sector Weightings**



**Exposure By Country**

	<u>Equity</u>	<u>% Equity</u>	<u>Custom International Index</u>	<u>Net Foreign Currency Hedge</u>	<u>Exposure</u>		<u>Equity</u>	<u>% Equity</u>	<u>Custom International Index</u>	<u>Net Foreign Currency Hedge</u>	<u>Exposure</u>
<b>Developed Markets:</b>						<b>Emerging Markets:</b>					
Australia	554.0	4.1%	6.7%		554.0	EM - Global	0.8	0.0%			0.8
Austria	153.2	1.1%	0.2%		153.2	EM - Europe/Middle East/Africa					0.0
Belgium	92.5	0.7%	0.7%		92.5	Czech Republic	25.0	0.2%	0.1%		25.0
Canada	1225.0	9.1%	9.3%		1225.0	Egypt	29.1	0.2%	0.1%		29.1
Denmark	130.9	1.0%	0.7%		130.9	Guernsey	0.5	0.0%			0.5
Finland	199.2	1.5%	0.5%		199.2	Hungary	18.2	0.1%	0.1%		18.2
France	954.9	7.1%	5.7%		954.9	Jersey	0.8	0.0%			0.8
Germany	481.4	3.6%	5.3%		481.4	Lebanon	1.3	0.0%			1.3
Greece	21.6	0.2%	0.1%		21.6	Luxembourg	2.4	0.0%			2.4
Hong Kong	388.1	2.9%	2.1%		388.1	Maruitius	0.1	0.0%			0.1
Ireland	6.2	0.0%	0.2%		6.2	Morocco	0.2	0.0%	0.0%		0.2
Israel	26.3	0.2%	0.5%		26.3	Poland	38.7	0.3%	0.4%		38.7
Italy	216.7	1.6%	1.3%		216.7	Russia	209.3	1.5%	1.3%		209.3
Japan	1731.1	12.8%	15.5%	631.2	1099.9	South Africa	260.0	1.9%	1.6%		260.0
Netherlands	208.6	1.5%	1.8%		208.6	Turkey	69.6	0.5%	0.3%		69.6
New Zealand	1.2	0.0%	0.1%		1.2	Ukraine	0.4	0.0%			0.4
Norway	122.5	0.9%	0.6%		122.5	EM - Latam					
Portugal	177.4	1.3%	0.2%		177.4	Argentina	13.4	0.1%			13.4
Singapore	267.9	2.0%	1.4%		267.9	Brazil	533.1	3.9%	3.3%		533.1
Spain	184.5	1.4%	2.5%		184.5	Chile	43.0	0.3%	0.5%		43.0
Sweden	522.0	3.9%	1.7%		522.0	Colombia	10.5	0.1%	0.2%		10.5
Switzerland	837.3	6.2%	4.2%		837.3	Mexico	148.7	1.1%	1.2%		148.7
United Kingdom	1855.1	13.7%	14.6%		1855.1	Peru	18.0	0.1%	0.2%		18.0
						EM - Asia ex Japan					
Euro Currency				181.2	-181.2	China	454.5	3.4%	4.4%		454.5
						India	178.8	1.3%	1.7%		178.8
						Indonesia	135.3	1.0%	0.7%		135.3
						Kazakhstan			0.0%		0.0
						Korea	480.1	3.5%	3.7%		480.1
						Malaysia	86.2	0.6%	0.8%		86.2
						Pakistan	7.2	0.1%			7.2
						Philippines	52.0	0.4%	0.2%		52.0

**Cash Management Fund**

8/31/2011

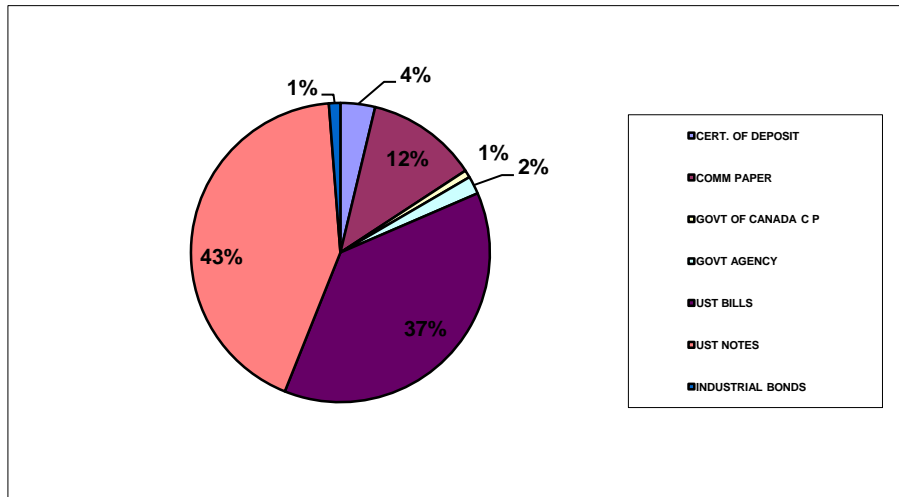
**PARTICIPATION**

	VALUE	PERCENTAGE
STATE	\$7,526	67.63%
NON-STATE	\$3,602	32.37%
TOTAL*	\$11,128	100.00%

Dollar amounts in millions

**PORTFOLIO ANNUALIZED INTEREST RATES**

	STATE	NON-STATE	AVG.DAYS
8/31/2011	0.19%	0.04%	129



	Percentage	August 31, 2011
CERT. OF DEPOSIT	3.74%	\$415,000,000
COMM PAPER	12.03%	\$1,333,501,000
GOVT OF CANADA C P	0.81%	\$90,000,000
GOVT AGENCY	1.93%	\$214,130,000
UST BILLS	37.54%	\$4,161,234,000
UST NOTES	42.71%	\$4,733,731,000
INDUSTRIAL BONDS	1.24%	\$137,000,000
TOTALS*	100.00%	\$11,084,596,000

Total US Treas/Agency 82.18%

\*Total is at market.

\*\*Total is at par.

**COMMON PENSION FUND B**  
**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations**  
**8/1/11 through 8/31/11**

Cusip	Company Name	Par Value	\$ Amount Purchased
057224BA4	BAKER HUGHES INC 08/21 FIXED 3.20	20,000,000	19,959,200
12189TAZ7	BURLINGTON NORTHN SANTA FE COR DEB	10,000,000	11,686,708
126408GK3	CSX CORP NT	7,525,000	8,976,817
14912L4X6	CATERPILLAR FINANCIAL SE 08/16 FIXED 2.05	10,000,000	10,122,336
166754AJ0	CHEVRON PHILLIPS CHEM CO 02/21 FIXED 4.75	2,000,000	2,121,701
186108CF1	CLEVELAND ELEC ILLUM CO 04/17 FIXED 5.7	7,350,000	8,432,300
191216AS9	COCA COLA CO/THE 09/16 FIXED 1.8	25,000,000	24,995,000
191216AT7	COCA COLA CO/THE 09/21 FIXED 3.3	20,000,000	19,982,600
20030NAR2	COMCAST CORP NEW NT	10,000,000	11,795,332
202795HZ6	COMMONWEALTH EDISON CO 09/21 FIXED 3.4	15,000,000	14,995,050
249030AB3	DENTSPLY INTERNATIONAL 8/16 FIXED 2.75	10,000,000	9,985,700
25468PCN4	WALT DISNEY COMPANY/THE 08/21 FIXED 2.75	35,000,000	34,550,950
25746UBM0	DOMINION RESOURCES INC 08/41 FIXED 4.9	7,000,000	6,892,970
4581X0BR8	INTER AMERICAN DEVEL BK 08/18 FIXED 1.75	75,000,000	74,892,000
459058BS1	INTL BANK RECON + DEVELOP 09/16 FIXED 1	30,000,000	29,725,200
465139DG5	AID ISRAEL US GOVT GUAR 09/18 0.00000	39,000,000	32,885,970
465139DR1	AID ISRAEL US GOVT GUAR 03/23 0.00000	19,000,000	12,807,330
46513EGV8	AID ISRAEL US GOVT GUAR 12/23 5.5	50,000,000	61,583,444
46513EJX1	AID ISRAEL US GOVT GUAR 04/24 5.5	64,000,000	81,144,036
494550BJ4	KINDER MORGAN ENER PART 03/22 FIXED 4.15	15,000,000	14,987,100
55907RAA6	MAGELLAN MIDSTREAM PARTN 02/21 FIXED 4.25	7,000,000	7,305,587
665859AM6	NORTHERN TRUST CORP 08/21 FIXED 3.375	15,000,000	14,934,450
674599CC7	OCCIDENTAL PETE CORP 2/22 FIXED 3.125	15,000,000	14,713,950
69351UAP8	PPL ELECTRIC UTILITIES 09/21 FIXED 3	10,000,000	9,919,100
713448BW7	PEPSICO INC 08/21 FIXED 3	35,000,000	34,787,550
74005PAZ7	PRAXAIR INC 09/21 FIXED 3	15,000,000	14,875,950
742718DV8	PROCTER + GAMBLE CO 08/16 FIXED 1.45	35,000,000	34,718,600
744448CE9	PUBLIC SERVICE COLORADO 08/41 FIXED 4.75	4,000,000	3,984,720
748149AF8	PROVINCE OF QUEBEC NOTES 08/21 2.75	80,000,000	79,635,201
796269VA3	SAN ANTONIO TX INDEP SCH DIST SANSCD 08/28 FIXED 4.006	5,000,000	5,000,000
797440BN3	SAN DIEGO G + E 08/21 FIXED 3.0	5,000,000	4,974,350
842587CH8	SOUTHERN CO 09/16 FIXED 1.95	10,000,000	9,984,800
883556AZ5	THERMO FISHER SCIENTIFIC 08/21 FIXED 3.6	15,000,000	14,971,350
883556BA9	THERMO FISHER SCIENTIFIC 08/16 FIXED 2.25	15,000,000	14,973,900
907818CF3	UNION PAC CORP DEB	4,000,000	5,007,826
907818DJ4	UNION PAC CORP 09/41 FIXED 4.75	25,000,000	24,507,750
911308AB0	UNITED PARCEL SVC AMER INC DEB INT RATE FRN	5,000,000	7,353,318
913017BA6	UNITED TECHNOLOGIES CORP DEB	7,000,000	10,247,183
918204AV0	V F CORP 09/21 FIXED 3.5	10,000,000	9,969,000
94106LAX7	WASTE MANAGEMENT INC 09/16 FIXED 2.6	10,000,000	9,999,100

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
8/1/11 through 8/31/11**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Purchased</b>
00088JAA1	ACL I CORP 02/16 FIXED 10.625	16,716	16,716
00130HBR5	AES CORPORATION 07/21 FIXED 7.375	75,000	74,095
00165AAD0	AMC ENTERTAINMENT INC 12/20 FIXED 9.75	675,000	690,734
00828DAN1	AFFINION GROUP INC 12/18 FIXED 7.875	300,000	302,412
008294AB6	AFFINION GROUP HLDGS INC 11/15 FIXED 11.625	725,000	739,896
014477AL7	ALERIS INTL INC 02/18 FIXED 7.625	250,000	240,371
02076XAC6	ALPHA NATURAL RESOURCES 06/21 FIXED 6.25	50,000	50,543
021332AC5	ALTA MESA HLDGS/FINANC S 10/18 FIXED 9.625	350,000	358,611
028865AB9	AMERICAN PETROLIUM TAN 05/15 FIXED 10.25	625,000	640,243
03070QAM3	AMERICAN CASINOS INC 04/21 FIXED 7.50	1,000,000	1,036,042
031652BD1	AMKOR TECHNOLOGIES INC 06/21 FIXED 6.625	225,000	212,120
03674PAD5	ANTERO RESOURCES FINANCE 08/19 FIXED 7.25 SER 144,	100,000	101,581
039380AF7	ARCH COAL INC 06/21 FIXED 7.25 SER 144A	375,000	376,686
043436AK0	ASBURY AUTOMOTIVE GROUP 11/20 FIXED 8.375	125,000	127,530
053810AB3	AVIV HLTH PROP/AVIV HLTH 02/19 FIXED 7.75	175,000	177,924
060505DR2	BANK OF AMERICA CORP 12/49 FRN	300,000	267,981
06647FAA0	BANKRATE INC 07/15 FIXED 11.75	797,000	795,846
085789AD7	BERRY PETROLEUM CO 06/14 FIXED 10.25	90,000	102,426
085790AW3	BERRY PLASTICS CORP 01/21 FIXED 9.75	850,000	817,505
090613AD2	BIOMET INC SR TOGGLE NT	250,000	270,115
090613AE0	BIOMET INC SR SUB NT	125,000	136,910
09664PAA0	BOART LONGYEAR MANAGEMENT 04/21 FIXED 7.00	160,000	168,351
117777AA0	SYNIVERSE HOLDINGS INC 01/19 FIXED 9.125	75,000	75,574
121579AF3	BURLINGTON COAT FACTORY 02/19 FIXED 10 144A	250,000	240,580
12429WAB3	BWAY PARENT COMANY INC 11/15 FIXED 10.125	343,162	345,728
12513NAA2	CDW ESCROW CORP 4/19 FIXED 8.5	75,000	74,248
12527GAB9	CF INDUSTRIES HOLDINGS I 05/20 FIXED 7.125	195,000	225,467
12618MAC4	CPI INTERNATIONAL INC 02/18 FIXED 8	450,000	450,300
12768RAA5	CAESARS ENTMT OPER CO INC 04/18 FIXED 12.75	300,000	296,265
131347BY1	CALPINE CORP 1/23 FIXED 7.875 144A	150,000	145,886
147446AR9	CASE NEW HOLLAND INC 12/17 FIXED 7.875	490,000	508,629
15672WAA2	CEQUEL COM HLDG I/CAP CP 11/17 FIXED 8.625	250,000	248,117
17121EAC1	CHRYSLER GP CG CO ISSUER 06/21 FIXED 8.25	1,400,000	1,235,963
184496AF4	CLEAN HARBORS INC 8/16 FIXED 7.625	650,000	680,619
184502BG6	CLEAR CHANNEL COMMUNICAT 03/21 FIXED 9	1,700,000	1,760,174
18451QAC2	CLEAR CHANNEL WORLDWIDE 12/17 FIXED 9.25	330,000	358,990
18538TAA7	CLEARWIRE COMM/FINANCE 12/15 FIXED 12	650,000	600,592
19190AAB3	COFFEYVILLE RESOURCES 04/17 FIXED 10.875	45,000	51,867
197677AD9	COLUMBIA /HCA HEALTHCARE CORP 11/15 FIXED 7.19	175,000	173,025
203372AH0	COMMSCOPE INC 01/19 FIXED 8.25	250,000	252,745
226566AM9	CRICKET COMMUNICATIONS I 10/20 FIXED 7.75	225,000	208,647
23833NAG9	DAVE + BUSTERS INC SR NT 06/18 FIXED 11	600,000	645,737
242370AA2	DEAN FOODS CO NEW SR NT	25,000	23,302

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
8/1/11 through 8/31/11**

242370AC8	DEAN FOODS CO 12/18 FIXED 9.75	225,000	227,925
25272PAC6	DIAMOND RESORTS CORP 08/18 FIXED 12.0	1,000,000	1,066,591
25470XAD7	DISH DBS CORP 6/21 FIXED 6.75	175,000	175,983
268520AA1	EH HOLDING CORP 06/19 FIXED 6.5	100,000	100,371
268520AC7	EH HOLDING CORP 06/21 FIXED 7.625	100,000	100,258
269246AT1	E TRADE FINL CORP SPRING LIEN NT EXCELSIOR CORP	350,000	419,757
281023AU5	EDISON MISSION ENERGY 05/17 FIXED 7.0	125,000	88,510
29444UAJ5	EQUINIX INC 03/18 FIXED 8.125	250,000	270,333
30040PAA1	EVERTEC INC 10/18 FIXED 11	150,000	167,683
302203AA2	EXPRO FINANCE LUXEMBOURG 12/16 FIXED 8.5	500,000	489,563
319963AT1	FIRST DATA CORPORATION 09/15 FIXED 10.55	300,000	282,000
319963AV6	FIRST DATA CORP 03/16 FIXED 11.25	100,000	85,250
319963BA1	FIRST DATA CORPORATION 01/21 FIXED 12.625	100,000	90,947
340627AA6	FLORIDA EAST COAST HLDGS 08/17 FIXED 10.5 SER 144A	26,562	26,562
345143AA9	FORBES ENERGY SERVICES 06/19 FIXED 9	800,000	803,741
345370CA6	FORD MOTOR COMPANY 07/31 FIXED 7.45	275,000	305,689
35687MAQ0	FREESCALE SEMICONDUCTOR 03/18 FIXED 10.125	550,000	607,692
36155WAH9	GCI INC 06/21 FIXED 6.75	25,000	25,384
36186CBY8	ALLY FINANCIAL INC 11/31 FIXED 8.000	225,000	222,161
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01	47	1,225
37045V118	GENERAL MOTORS CO WTS CALL EXP 10JUL16	43	746
37045V126	GENERAL MOTORS CO WTS CALL EXP 10JUL19	43	521
38211PAA7	GOOD SAM ENTERPRISES LLC 12/16 FIXED 11.5	800,000	856,212
398433AF9	GRIFFON CORPORATION 04/18 FIXED 7.125	150,000	154,216
404121AD7	HCA INC 02/22 FIXED 7.5	375,000	363,307
413627BM1	HARRAHS OPERATING CO INC 12/18 FIXED 10	375,000	319,920
428040CH0	HERTZ CORP 04/19 FIXED 6.75	250,000	247,828
44701QAX0	HUNTSMAN INTERNATIONAL L 03/21 FIXED 8.625	375,000	410,668
44984WAA5	INEOS FINANCE PLC 05/15 FIXED 9	100,000	103,925
45073HAA7	IVD ACQUISITION CORP 08/19 FIXED 11.125	925,000	918,612
45661YAA8	INEOS GROUP HLDGS PLC 02/16 FIXED 8.25 144A	250,000	220,050
458204AH7	INTELSAT BERMUDA LTD 02/17 FIXED 11.25	157,000	154,692
459745FW0	INTERNATIONAL LEASE FIN CORP 09/15 VAR	325,000	348,710
46122EAA3	INVENTIV HEALTH INC 08/18 FIXED 10	625,000	577,486
47009XAB5	JAGUAR LAND ROVER PLC 05/21 FIXED 8.125	150,000	146,263
48283GAA9	KABEL BW ERSTE BETEILIGU 03/19 FIXED 7.5 144A	550,000	559,500
494578AA5	KINDRED HEALTHCARE INC 06/19 FIXED 8.25	100,000	89,321
527297AA3	LEVEL 3 ESCROW INC 07/19 FIXED 8.125	50,000	50,728
527298AM5	LEVEL 3 FING INC 11/14 FIXED 9.25	400,000	416,408
536022AG1	LINN ENERGY LLC/FIN CORP 05/19 FIXED 6.5	175,000	163,375
552953BB6	MGM MIRAGE SR NT	250,000	231,800
552953BE0	MGM MIRAGE 11/13 FIXED 13.00	150,000	183,746
55303QAA8	MGM RESORTS INTERNATIONAL 03/18 FIXED 11.375	350,000	383,601
56808RAD8	MARINA DISTRICT FINANCE 08/18 FIXED 9.875	325,000	337,119
582411AF1	MCMORAN EXPLORATION CO 11/14 FIXED 11.875	800,000	882,782
594073AB4	MICHAEL FOODS INC 07/18 FIXED 9.75	750,000	769,066

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
8/1/11 through 8/31/11**

594087AR9	MICHAELS STORES INC 11/18 FIXED 7.75	1,000,000	1,011,900
651715AD6	NEWPAGE CORP SR SECD NT	25,000	4,750
65409QAY8	NIELSON FINANCE LLC/CO 10/18 FIXED 7.75	300,000	316,966
67090FAD8	NUVEEN INVESTMENTS INC 11/15 FIXED 10.5	250,000	248,460
682129AE1	OMNOVA SOLUTIONS INC 11/18 FIXED 7.875	125,000	128,035
683797AB0	OPPENHEIMER HOLDINGS INC 04/18 FIXED 8.75	1,335,000	1,378,791
700677AN7	PARK OHIO INDUSTRIES INC 4/21 FIXED 8.125	75,000	76,964
72347QAC7	PINNACLE FOODS FIN LLC SR NT	150,000	157,155
72347QAD5	PINNACLE FOODS FIN LLC SR SUB NT	125,000	135,614
729416AQ0	PLY GEM INDUSTRIES 02/18 FIXED 8.25	500,000	519,479
745310AD4	PUGET ENERGY INC 09/21 FIXED 6	275,000	278,071
74959HAA6	REYNOLDS GRP ISS/REYNOLD 08/19 FIXED 7.875	300,000	300,500
74965WAA5	ROC FINANCE LLC ROC FIN 09/18 FIXED 12.125 SER 144A	500,000	491,330
75040PAK4	RADIO ONE INC 05/16 FIXED 15	18,658	18,658
75524DAN0	RBS GLOBAL AND REXNORD COR 05/18 FIXED 8.5	250,000	260,125
75605EBU3	REALOGY CORP 02/19 FIXED 7.875 SER 144A	75,000	66,408
758766AE9	REGAL ENTERTAINMENT GRP 08/18 FIXED 9.125	225,000	224,495
767754BM5	RITE AID CORP SR NT 15/03/01 8.625	25,000	22,363
767754BQ6	RITE AID CORP SR NT	50,000	42,919
767754BX1	RITE AID CORP 06/16 FIXED 9.75	135,000	150,218
81180WAD3	SEAGATE HDD CAYMAN 05/20 FIXED 6.875	775,000	777,186
82088KAA6	SHEA HOMES LP/FNDG CP 05/19 FIXED 8.625	100,000	92,204
823777AH0	SHERIDAN GROUP INC/THE 04/14 FIXED 12.5	1,050,000	1,031,331
852060AD4	SPRINT CAPITAL CORP 11/28 FIXED 6.875	50,000	45,114
852060AT9	SPRINT CAP CORP 8.75PCT 15MAR32	315,000	305,990
852061AF7	SPRINT NEXTEL CORP 8/17 FIXED 8.375	275,000	301,833
85749P9B9	STATE STR INSTL LIQUID RESVS	19,667,670	19,667,670
870755AB1	SWIFT SERVICES HLDGS INC 11/18 FIXED 10	225,000	231,257
87612BAF9	TARGA RES PARTNERS LP 10/18 FIXED 7.875	250,000	256,563
87952VAF3	TELESAT CANADA/TELESAT L 11/17 FIXED 12.5	225,000	268,433
883435AJ8	THERMADYNE HOLDINGS CORP 12/17 FIXED 9	350,000	355,689
88830MAF9	TITAN INTERNATIONAL INC 10/17 FIXED 7.875	380,000	395,813
893647AN7	TRANSDIGM INC 12/18 FIXED 7.75 SER 144A	500,000	516,889
911365AW4	UNITED RENTALS NORTH AMER INC 09/20 FIXED 8.375	150,000	146,339
914906AH5	UNIVISION COMMUNICATIONS 11/20 FIXED 7.875 144A	250,000	243,406
914906AK8	UNIVISION COMMUNICATIONS 05/21 FIXED 8.5	137,000	120,449
952355AK1	WEST CORP 01/19 FIXED 7.875	325,000	332,038
97314XAE4	WIND ACQUISITION FIN SA 07/17 FIXED 11.75	200,000	212,672
98375NAA8	XM SATELLITE RADIO INC 08/14 FIXED 13 SERIES 144A	25,000	28,721
98375YAZ9	XM SATELLITE RADIO INC 11/18 FIXED 7.625 SER 144A	125,000	127,674

**OTHER FUNDS**

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
8/1/11 through 8/31/11**

**PURCHASES: CASH MANAGEMENT FUND**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Purchased</b>
68323KYM	ONTARIO PROVINCE DISC CP	75,000,000.00	74,983,125.00
369550AK	GENERAL DYNAMICS CORP	25,000,000.00	26,542,500.00
74800KYM	QUEBEC PROVINCE DISC CP	15,000,000.00	14,996,625.00
693304AD	PECO ENERGY CO	10,000,000.00	10,449,500.00

State Investment Council  
 Regulation Violations and Other Reportable Matters  
 August 31, 2011

Newly Reported Violations

Date of Violation	Regulation Violated	Description of Violation	Date Corrected
8/22/2011	17:16-41.4(a)3	Total amount of stock purchased or acquired of any one corporation shall not exceeded the five percent limit of voting rights. Common Pension Fund A purchased 30,000 shares of Caribou Coffee which represents 5.015% of the voting rights.	8/24/2011

Status of Outstanding Violations Previously Reported

Date of Violation	Regulation Violated	Description of Violation	Date Corrected
		None	

Other Reportable Matters

		The following companies, while incorporated in other than a developed market country, will be classified as a developed market company based upon our review of the various factors as set forth in the State Investment Council Regulations: Experian PLC, Genting Singapore PLC, Millicom International Cellular SA, Randgold Resources Ltd, Sands China, Seadrill Ltd, SES SA, Shire PLC, Subsea 7 Sa, Tenaris SA, Wolseley PLC, and WPP PLC.	
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Alternative Investments as of August 31, 2011

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

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

				A	B	C	=(B+C)		
	Alternative Category	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
<b>Private Equity</b>									
<b>Co-Investments</b>									
	SONJ Private Opportunities Fund II, L.P.	Buyout	Nov-07	Nov-07	400,000,000	126,959,999	272,728,317	770,552	145,624,294
	SONJ Private Opportunities Fund, L.P.	Buyout	Oct-05	Sep-06	100,000,000	96,659,210	3,340,790	249,916	101,129,460
<b>Distressed Debt</b>									
	Avenue Asia Special Situations Fund IV	Debt related	Jul-06	Aug-06	30,000,000	26,283,722	0	19,592,553	9,993,080
	Avenue Special Situations Fund V, LP	Debt related	Apr-07	May-07	200,000,000	200,529,783	0	27,840,164	243,377,293
	Avenue Special Situations IV	Debt related	Oct-05	Nov-05	20,000,000	20,000,000	0	1,707,628	25,739,123
	BDCM Opportunity Fund II, L.P.	Debt related	Dec-05	Feb-06	40,000,000	43,230,909	6,569,684	40,136,345	13,600,211
	Centerbridge Capital Partners, L.P.	Debt related	Jun-06	Jun-06	80,000,000	116,828,958	8,458,634	86,794,318	80,206,524
	Centerbridge Capital Partners II, L.P.	Debt related	Mar-11	May-11	100,000,000	9,223,043	90,776,282	8,099,999	0
	HIG Bayside Debt & LBO II	Debt related	May-08	May-08	100,000,000	38,500,000	61,500,000	35,048,836	8,702,919
	KPS Special Situations Fund III, LP	Debt related	Apr-07	May-07	25,000,000	11,746,005	20,121,003	8,826,387	7,341,592
	MatlinPatterson Global Opps. Ptnrs. III	Debt related	Apr-07	Jun-07	100,000,000	91,360,212	13,000,101	62,947,496	8,253,466
	MHR Institutional Partners III, L.P.	Debt related	Jun-06	May-07	75,000,000	62,806,238	23,299,886	61,100,406	12,281,816
	Wayzata Opportunities Fund II, LLC	Debt related	Nov-07	Dec-07	100,000,000	113,800,000	39,800,000	104,100,801	53,600,000
	Wayzata Opportunities Fund, LLC	Debt related	Dec-05	Feb-06	40,000,000	55,384,000	7,688,000	48,008,544	30,912,000
	WLR Recovery Fund IV, LP	Debt related	Oct-07	Oct-07	100,000,000	59,608,156	42,854,720	58,316,228	13,850,924
<b>Domestic Midmarket Buyout</b>									
	Court Square Capital Partners II, L.P.	Buyout	Mar-07	May-07	100,000,000	67,653,175	35,275,199	81,929,780	3,745,487
	DLJ Merchant Banking Partners IV, LP	Buyout	Jun-06	Jun-06	50,000,000	50,954,827	3,030,757	26,933,946	8,104,259
	GTCR IX, L.P.	Buyout	Jun-06	Sep-06	70,000,000	63,468,681	6,531,318	61,133,597	5,166,801
	InterMedia Partners VII, L.P.	Buyout	Nov-05	Dec-05	75,000,000	86,153,322	7,872,843	84,207,593	19,863,672
	JLL Partners Fund V, L.P.	Buyout	Nov-05	Dec-05	50,000,000	48,881,541	5,942,737	35,943,452	25,644,307
	JLL PARTNERS FUND VI, LP	Buyout	May-08	Jun-08	150,000,000	73,754,725	120,791,382	16,617,324	90,668,516
	Lindsay Goldberg III, L.P.	Buyout	Jul-08	Jul-08	200,000,000	52,418,108	148,402,667	37,211,248	9,754,493
	Lindsay, Goldberg & Bessemer II, L.P.	Buyout	May-06	Jul-06	100,000,000	88,437,299	11,562,701	82,138,642	13,748,291
	New Mountain Partners III, L.P.	Buyout	May-07	May-07	100,000,000	73,086,972	41,842,939	50,762,365	23,239,383
	Oak Hill Capital Partners II, L.P.	Buyout	Jun-05	Jul-05	75,000,000	79,656,993	3,776,994	75,362,812	40,111,833
	Oak Hill Capital Partners III, L.P.	Buyout	Sep-07	Oct-07	250,000,000	196,507,599	95,903,731	149,324,831	43,123,389
	Onex Partners II, LP	Buyout	Jul-06	Aug-06	100,000,000	88,416,027	11,583,973	72,695,152	61,084,709
	Onex Partners III, LP	Buyout	Nov-08	Dec-08	100,000,000	54,367,059	54,345,507	42,658,945	8,821,540
	Quadrangle Capital Partners II	Buyout	Jun-05	Aug-05	50,000,000	43,205,262	6,548,015	40,625,340	15,677,134
	Tenex Capital Partners, L.P.	Buyout	Nov-10	Jan-11	50,000,000	9,592,302	40,441,809	9,555,811	2,382
	The Resolute Fund II, L.P.	Buyout	Dec-07	Dec-07	100,000,000	47,862,802	53,625,844	40,761,010	7,811,189
	TPG [STAR], LP	Buyout	Feb-07	Mar-07	100,000,000	84,643,122	20,871,393	108,311,207	9,520,191
	Vista Equity Partners Fund III, L.P.	Buyout	May-07	Jul-07	100,000,000	80,068,690	21,004,987	106,066,754	46,855,113
	Vista Equity Partners Fund IV, L.P.	Buyout	Jul-11	TBD	200,000,000	0	200,000,000	0	0
	Welsh, Carson, Anderson & Stowe XI, L.P.	Buyout	Sep-08	Oct-08	100,000,000	39,910,607	60,089,393	41,412,962	0
<b>Emerging Managers</b>									
	CS/NJDI Emerging Opp	Buyout	Jan-07	Apr-07	200,000,000	143,655,057	95,066,463	105,917,051	51,396,392
	Fairview Capstone Partners II, LP	Buyout	Jun-08	Sep-08	100,000,000	37,659,287	62,340,713	31,879,030	487,552
	Fairview Capstone Partners, LP	Buyout	Jan-07	May-07	100,000,000	58,473,015	41,526,985	53,859,038	1,683,284
<b>International</b>									
	Anacap Financial Partners II	Buyout	Mar-08	May-08	149,516,413	67,007,735	90,851,845	65,834,966	20,674,590
	GS Private Equity Partners (NJ)	Buyout	Aug-05	Feb-06	200,000,000	169,476,713	33,110,549	140,357,654	24,650,006
	GS Private Equity Partners (NJ) II	Buyout	Mar-07	Jul-07	213,915,556	113,578,512	100,716,387	106,651,306	4,296,913
	New Jersey Asia Investors, L.P.	Buyout	Nov-07	Jan-08	100,000,000	53,001,166	54,317,930	37,030,175	17,152,197

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Alternative Investments as of August 31, 2011

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

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

		SIC Presentation		Inception	A		B	C	=(B+C)	
	Alternative Category	Date	Date	Date	Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value
New Jersey Asia Investors II, L.P.	Buyout	May-11	Jul-11		100,000,000	4,237,268	95,762,732	4,237,268	0	4,237,268
NJHL European BO Investment II Series B	Buyout	Nov-06	Apr-07		200,000,000	107,258,344	59,076,642	99,148,871	13,923,813	113,072,684
NJHL European Buyout Investment Series A	Buyout	Aug-05	Feb-06		200,000,000	162,322,948	40,992,036	147,350,344	14,807,882	162,158,226
NJHL European Buyout Investment Series C	Buyout	Mar-08	Mar-08		200,000,000	138,539,387	85,438,569	135,888,433	36,076,724	171,965,157
<b>Large Buyout</b>					<b>1,835,750,000</b>	<b>1,538,320,459</b>	<b>423,113,121</b>	<b>1,397,392,574</b>	<b>345,070,100</b>	<b>1,742,462,674</b>
Apollo Investment Fund VI, L.P.	Buyout	Jul-05	Nov-05		100,000,000	126,873,050	12,518,413	112,739,463	50,647,308	163,386,772
Blackstone Capital Partners V, L.P.	Buyout	Jul-05	Oct-05		100,000,000	95,260,299	1,551,434	87,940,056	6,569,872	96,509,927
Hellman & Friedman Capital Partners VI	Buyout	Dec-06	Apr-07		100,000,000	87,368,052	12,466,800	87,900,581	14,492,118	102,392,699
Madison Dearborn Capital Partners V, LP	Buyout	Mar-07	May-06		125,000,000	112,771,791	20,681,051	105,666,004	16,262,414	121,928,418
Silver Lake Partners III, LP	Buyout	Jan-07	Jan-07		100,000,000	64,859,175	43,622,970	68,487,381	22,112,368	90,599,749
Thomas H. Lee Equity Partners Fund VI	Buyout	Apr-07	Apr-07		75,000,000	53,125,420	25,104,124	57,197,218	3,989,343	61,186,561
TPG Partners V, L.P.	Buyout	Mar-06	Sep-06		250,000,000	247,380,674	40,589,540	147,475,419	61,364,803	208,840,222
TPG Partners VI, L.P.	Buyout	May-08	May-08		360,000,000	207,998,998	170,378,789	177,703,424	30,016,370	207,719,794
Warburg Pincus Private Equity IX, LP	Buyout	Jun-05	Aug-05		200,000,000	200,000,000	0	206,887,631	86,460,150	293,347,781
Warburg Pincus Private Equity VIII	Buyout	Jun-06	Jun-06		25,750,000	26,883,000	0	28,017,658	30,547,479	58,565,137
Warburg Pincus Private Equity X, LP	Buyout	Sep-07	Oct-07		400,000,000	315,800,000	96,200,000	317,377,739	20,607,875	337,985,614
<b>Mezzanine Debt</b>					<b>607,807,307</b>	<b>512,022,906</b>	<b>177,583,871</b>	<b>311,678,924</b>	<b>260,266,490</b>	<b>571,945,414</b>
Audax Mezzanine Partners II	Debt related	Sep-06	Nov-06		50,000,000	49,839,644	2,239,163	30,810,897	28,424,899	59,235,796
Blackstone Mezzanine Partners II, LP	Debt related	Apr-06	Apr-06		45,000,000	42,307,819	8,017,004	26,825,418	27,680,113	54,505,531
Carlyle Mezzanine Partners II, L.P.	Debt related	Dec-07	Dec-07		75,000,000	48,048,550	43,751,158	24,933,493	28,816,836	53,750,329
Carlyle Mezzanine Partners, L.P.	Debt related	Apr-06	May-06		50,000,000	54,182,600	4,439,980	19,694,707	26,003,906	45,698,613
Gleacher Mezzanine Fund II, LP	Debt related	Aug-06	Nov-06		40,000,000	21,845,371	18,179,681	16,181,930	6,877,329	23,059,260
GSO Capital Opportunities Fund, LP	Debt related	May-08	Jul-08		100,000,000	112,930,375	8,281,523	92,601,032	44,021,192	136,622,224
Newstone Capital Partners, L.P.	Debt related	Dec-06	Feb-07		50,000,000	60,772,689	2,565,266	25,896,487	45,111,488	71,007,975
Newstone Capital Partners II, L.P.	Debt related	Mar-11	May-11		100,000,000	27,477,812	72,659,787	27,816,616	0	27,816,616
OCM Mezzanine Fund II, L.P.	Debt related	Feb-06	Mar-06		50,000,000	57,200,000	5,775,000	26,002,515	40,827,404	66,829,919
TPG Financial Partners, L.P.	Debt related	May-08	May-08		47,807,307	37,418,047	11,675,309	20,915,827	12,503,323	33,419,150
<b>Secondaries</b>					<b>295,233,155</b>	<b>209,103,705</b>	<b>79,401,007</b>	<b>185,220,446</b>	<b>70,195,054</b>	<b>255,415,500</b>
Lexington Capital Partners VI-A	Buyout	May-06	Jun-06		50,000,000	48,519,288	1,480,712	35,825,543	18,121,009	53,946,552
NB Sec Opps Offshore Fund II LP	Buyout	Jul-08	Jul-08		100,000,000	50,843,238	50,659,926	49,631,116	21,159,723	70,790,839
Partners Group Secondary 2006 LP	Buyout	May-06	Sep-06		55,520,311	50,871,928	6,653,663	31,658,401	23,127,853	54,786,254
Partners Group Secondary 2008, L.P.	Buyout	Sep-08	Sep-08		89,712,844	58,869,925	20,606,707	68,105,387	7,786,469	75,891,855
<b>Small/Midsize Buyout</b>					<b>650,000,000</b>	<b>443,838,024</b>	<b>271,955,377</b>	<b>417,425,235</b>	<b>95,420,855</b>	<b>512,846,089</b>
CSFB/NJDI Investment Fund	Buyout	Aug-05	Nov-05		650,000,000	443,838,024	271,955,377	417,425,235	95,420,855	512,846,089
<b>Venture Capital</b>					<b>200,000,000</b>	<b>157,430,409</b>	<b>62,592,988</b>	<b>148,551,517</b>	<b>29,750,292</b>	<b>178,301,809</b>
JP Morgan Direct/Pooled VC Instit III	Venture Capital	Feb-06	Jun-06		50,000,000	36,370,409	16,665,493	34,579,275	3,294,380	37,873,655
<i>JP Morgan Direct VC Institutional III</i>	Venture Capital				10,000,000	872,050	203,700	1,036,077	0	1,036,077
<i>JP Morgan Pooled VC Institutional III</i>	Venture Capital				40,000,000	35,498,359	16,461,793	33,543,198	3,294,380	36,837,578
NB Crossroads Fund XVIII	Venture Capital	Aug-06	Nov-06		50,000,000	40,000,000	10,500,000	44,318,637	2,825,560	47,144,197
NB/NJ Custom Investment Fund	Venture Capital	Mar-07	Aug-07		100,000,000	81,060,000	35,427,495	69,653,605	23,630,352	93,283,957
<b>Private Equity Subtotal</b>					<b>8,982,222,431</b>	<b>6,317,884,283</b>	<b>3,313,428,819</b>	<b>5,360,328,590</b>	<b>1,927,674,249</b>	<b>7,288,002,839</b>
<b>Real Estate</b>										
AEW Core Property Trust U.S. Inc.	Real Estate	Apr-07	Oct-07		100,000,000	100,000,000	0	78,085,247	11,807,015	89,892,262
ARA Asia Dragon Limited	Real Estate	Jul-07	Sep-07		100,000,000	78,246,000	21,754,000	90,432,423	4,924,020	95,356,443
Blackrock Diamond Property Fund	Real Estate	Nov-05	Jun-06		50,000,000	50,000,000	0	17,695,723	673,370	18,369,093
Blackstone Real Estate V	Real Estate	Feb-06	Feb-06		75,000,000	81,586,035	3,520,395	82,004,138	25,062,277	107,066,415
Blackstone Real Estate VI	Real Estate	Feb-07	Feb-07		100,000,000	94,205,004	16,242,358	106,329,565	6,721,781	113,051,346

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Alternative Investments as of August 31, 2011

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

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

		A	B	C	=(B+C)				
		Commitment	Unfunded Commitment	Current Market Value 3	Total Distributed 2	Total Value			
Alternative Category	SIC Presentation Date	Inception Date	Amount Contributed1						
Blackstone Real Estate VII	Real Estate	Aug-11	TBD	300,000,000	0	300,000,000	0	0	
Capri Urban	Real Estate	Apr-07	Sep-07	50,000,000	39,872,680	10,127,320	22,708,648	0	22,708,648
Carlyle Realty Partners V LP	Real Estate	Nov-07	Feb-07	100,000,000	108,832,827	40,284,818	60,914,640	47,204,583	108,119,223
CBRE Strategic Partners Europe Fund III	Real Estate	Feb-07	May-07	54,758,596	53,981,104	777,492	36,660,208	0	36,660,208
CBRE Strategic Partners U.S. Opp V	Real Estate	Sep-07	Nov-07	75,000,000	69,388,002	6,895,208	51,334,686	2,209,694	53,544,380
CBRE Strategic Partners US Fund IV	Real Estate	Nov-05	Dec-05	50,000,000	50,000,000	0	11,279,750	0	11,279,750
CIM Fund III, L.P.	Real Estate	Apr-07	Jul-07	50,000,000	36,599,988	16,952,014	35,657,354	61,143	35,718,497
CIM Urban REIT, LLC	Real Estate	Apr-06	Jun-06	50,000,000	50,000,000	0	49,153,920	6,693,347	55,847,267
CPI Capital Partners Europe	Real Estate	Mar-06	Nov-06	84,421,919	61,903,600	24,534,752	27,144,878	4,732,983	31,877,861
Five Mile Capital Partners II, LP	Real Estate	Oct-07	Dec-07	100,000,000	80,069,211	20,000,000	70,098,880	255,538	70,354,418
Guggenheim Structured Real Estate III	Real Estate	Sep-07	Sep-07	100,000,000	100,000,000	0	38,256,478	37,195,322	75,451,800
Heitman America Real Estate Trust, L.P.	Real Estate	Nov-06	Jan-07	100,000,000	101,201,705	0	93,685,285	11,261,933	104,947,218
JP Morgan Alternative Property Fund II	Real Estate	Dec-05	Mar-06	50,000,000	50,000,000	0	35,086,170	6,440,344	41,526,514
L&B Diversified Strategy Partners, LP	Real Estate	Sep-07	Mar-08	34,300,000	30,571,845	3,728,156	25,714,117	1,155,518	26,869,635
LaSalle Asia Opportunity Fund III	Real Estate	Jul-07	Jul-07	100,000,000	57,356,760	47,934,026	40,014,493	7,037,162	47,051,655
Lone Star Real Estate Fund II (U.S.) LP	Real Estate	May-11	May-11	100,000,000	4,317,041	95,232,959	2,202,144	0	2,202,144
Lone Star Fund VII (U.S.) LP	Real Estate	May-11	May-11	300,000,000	50,481,282	250,603,704	41,744,492	6,122,458	47,866,949
Lubert Adler Real Estate Fund VI-B	Real Estate	Nov-10	Feb-11	100,000,000	28,060,342	72,500,000	27,791,193	2,500,000	30,291,193
MacFarlane Urban Real Estate Fund II, LP	Real Estate	Jul-06	Nov-06	75,000,000	73,045,456	3,613,620	23,651,945	1,652,837	25,304,782
NJDOI/GMAM Core Plus RE Investment	Real Estate	Sep-07	May-08	81,500,000	52,934,192	31,638,191	52,992,510	14,546,722	67,539,232
NJDOI/GMAM CT High Grade II	Real Estate	May-08	May-08	500,000,000	413,927,234	83,137,544	452,869,400	38,194,806	491,064,206
NJDOI/GMAM Opp RE Investment Program	Real Estate	Sep-07	May-08	25,000,000	7,242,397	17,034,894	6,973,103	0	6,973,103
PLA Residential Fund III	Real Estate	Feb-08	Feb-08	50,000,000	42,314,335	7,685,665	49,250,966	0	49,250,966
Prime Property Fund	Real Estate	Nov-06	Aug-07	150,000,000	150,000,000	0	114,086,034	7,261,502	121,347,535
PRISA II	Real Estate	Dec-06	Jun-07	100,000,000	100,000,000	0	75,138,644	3,799,683	78,938,327
PRISA Real Estate Separate Account	Real Estate	Sep-06	Dec-06	300,000,000	300,000,000	0	210,142,907	41,853,127	251,996,034
Realty Associates Fund IX	Real Estate	Aug-08	Aug-08	100,000,000	92,000,000	1,000,000	98,547,272	870,988	99,418,260
Realty Associates Fund VIII	Real Estate	Jul-06	Aug-06	100,000,000	100,000,000	0	66,903,689	4,542,816	71,446,505
RLJ Lodging Trust	Real Estate	May-11	May-11	0	126,136,968	0	70,999,768	0	70,999,768
RLJ Real Estate Fund III	Real Estate	Jul-07	Aug-07	75,000,000	1,978,204	0	1,211,592	0	1,211,592
RREEF Global Opportunity Fund II	Real Estate	Apr-06	Oct-06	100,000,000	100,000,001	0	70,818,301	0	70,818,301
Silverpeak Legacy Pension Partners III, L.P.	Real Estate	May-08	May-08	100,000,000	44,586,329	55,219,766	22,000,004	403,404	22,403,408
TRECAP Comm Realty Partners II LP	Real Estate	Feb-06	Mar-06	75,000,000	64,224,413	10,775,587	24,488,576	10,082,935	34,571,511
TRECAP Commercial Realty Partners III	Real Estate	Jul-07	Aug-07	50,000,000	43,151,328	7,026,069	24,028,831	1,132,841	25,161,672
TRECAP UK Realty Partners, LP	Real Estate	Dec-06	Mar-07	47,645,145	48,074,394	19,736	11,560,566	0	11,560,566
Tucker Development/Acquisition Fund	Real Estate	Oct-07	Oct-07	50,000,000	37,128,713	12,871,287	36,139,344	0	36,139,344
Walton Street Mexico Fund I, LP	Real Estate	Feb-08	Jun-08	25,000,000	13,750,000	11,250,000	10,057,273	0	10,057,273
Walton Street Real Estate Fund Sidecar V	Real Estate	Nov-06	Dec-06	25,000,000	25,000,000	0	8,232,150	0	8,232,150
Walton Street Real Estate Fund V	Real Estate	Mar-06	Jun-06	75,000,000	75,000,000	0	42,766,725	0	42,766,725
Walton Street Real Estate Fund VI	Real Estate	Jul-07	Oct-07	75,000,000	44,735,899	30,264,101	48,717,663	0	48,717,663
Warburg Pincus Real Estate Fund I	Real Estate	Jul-06	Sep-06	100,000,000	95,833,333	0	98,484,606	21,016,667	119,501,273
Westbrook Real Estate Fund VIII	Real Estate	Feb-08	Feb-08	100,000,000	46,352,946	63,690,976	30,774,926	18,160,742	48,935,668
Westbrook VII	Real Estate	Nov-06	Jan-07	40,000,000	42,707,332	0	30,500,007	1,624,243	32,124,250
<b>Real Estate Subtotal</b>				<b>4,642,625,660</b>	<b>3,516,796,901</b>	<b>1,266,314,638</b>	<b>2,725,331,232</b>	<b>347,201,799</b>	<b>3,072,533,031</b>
<b>Hedge Fund</b>									
<b>Credit</b>				<b>413,000,000</b>	<b>363,000,000</b>	<b>75,000,000</b>	<b>297,112,890</b>	<b>90,083,870</b>	<b>387,196,760</b>
Canyon Value Realization Fund	Credit Oriented Fund	Mar-07	Jun-07	75,000,000	75,000,000	0	96,846,375	0	96,846,375
Canyon Balanced Fund	Credit Oriented Fund	Jul-11	Jul-11	125,000,000	125,000,000	75,000,000	75,000,000	0	75,000,000
Golden Tree Mast Fund-L1	Credit Oriented Fund	Nov-06	Jan-07	100,000,000	100,000,000	0	8,161,245	62,987,719	71,148,964
Pimco Distressed Mortgage Fund, LP	Credit Oriented Fund	Oct-07	Oct-07	113,000,000	113,000,000	0	117,105,269	27,096,151	144,201,420
<b>Distressed</b>				<b>390,000,000</b>	<b>390,000,000</b>	<b>0</b>	<b>509,471,910</b>	<b>0</b>	<b>509,471,910</b>

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Alternative Investments as of August 31, 2011

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

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

					A	B	C	=(B+C)	
	Alternative Category	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
Centerbridge Credit Partners	Credit Oriented Fund	Oct-07	Oct-07	140,000,000	140,000,000	0	201,622,260	0	201,622,260
King Street Capital	Credit Oriented Fund	Nov-06	Feb-07	150,000,000	150,000,000	0	200,154,750	0	200,154,750
Marathon Special Opp Fund, LTD	Credit Oriented Fund	Mar-08	Jul-08	100,000,000	100,000,000	0	107,694,900	0	107,694,900
<b>Equity Long/ Short</b>				<b>600,000,000</b>	<b>550,000,000</b>	<b>50,000,000</b>	<b>566,831,375</b>	<b>56,631,058</b>	<b>623,462,432</b>
Archipelago Partners, LP	Equity Oriented Fund	Jan-06	Jun-06	150,000,000	150,000,000	0	201,190,500	0	201,190,500
Ascend Partners Fund II, LP	Equity Oriented Fund	Apr-07	Jul-07	150,000,000	100,000,000	50,000,000	90,124,600	0	90,124,600
Asia Century Quest Capital LCC	Equity Oriented Fund	May-08	Aug-08	75,000,000	75,000,000	0	87,958,875	0	87,958,875
Glenview Institutional Partners, LP	Equity Oriented Fund	Jul-07	Aug-07	75,000,000	75,000,000	0	81,721,275	0	81,721,275
Ironbound Partners Overseas LTD.	Equity Oriented Fund	Jun-08	Aug-08	75,000,000	75,000,000	0	9,088,375	56,631,058	65,719,432
Omega Overseas Partners Ltd. Class-B	Equity Oriented Fund	Dec-06	Jan-07	75,000,000	75,000,000	0	96,747,750	0	96,747,750
<b>Event Driven</b>				<b>550,000,000</b>	<b>525,000,000</b>	<b>25,000,000</b>	<b>617,391,000</b>	<b>0</b>	<b>617,391,000</b>
Davidson Kempner	Credit Oriented Fund	Nov-06	Dec-06	150,000,000	150,000,000	0	187,136,400	0	187,136,400
Pershing Square LP	Equity Oriented Fund	Mar-10	Apr-10	200,000,000	175,000,000	25,000,000	198,410,100	0	198,410,100
Third Point Partners L.P.	Equity Oriented Fund	Mar-11	Apr-11	100,000,000	100,000,000	0	98,231,900	0	98,231,900
York Capital Management, LP	Multi-strategy Fund	Jan-07	Feb-07	100,000,000	100,000,000	0	133,612,600	0	133,612,600
<b>Fund of Funds</b>				<b>1,501,258,928</b>	<b>1,346,258,928</b>	<b>155,000,000</b>	<b>1,477,614,803</b>	<b>29,590,586</b>	<b>1,507,205,389</b>
Arden Alternative Advisors	Multi-strategy Fund	Feb-06	Jun-06	100,000,000	100,000,000	0	99,495,080	0	99,495,080
GS Multi-Strategy Portfolio (NJ) LLC	Multi-strategy Fund	Feb-06	Aug-06	550,000,000	550,000,000	0	634,312,005	0	634,312,005
Protege Partners, LP	Multi-strategy Fund			150,000,000	150,000,000	0	159,288,261	0	159,288,261
Protege Partners QP Fund Ltd.	Multi-strategy Fund			50,000,000	50,000,000	0	51,819,187	0	51,819,187
Protege Partners, LP	Multi-strategy Fund	Apr-07	Jun-07	100,000,000	100,000,000	0	107,469,074	0	107,469,074
RC Woodley Park, LP	Multi-strategy Fund	Feb-06	Aug-06	501,258,928	501,258,928	0	539,519,457	29,590,586	569,110,043
Reservoir Strategic Partners Fund, LP	Multi-strategy Fund	Mar-11	Jul-11	200,000,000	45,000,000	155,000,000	45,000,000	0	45,000,000
<b>Global Macro</b>				<b>200,000,000</b>	<b>200,000,000</b>	<b>0</b>	<b>195,566,900</b>	<b>0</b>	<b>195,566,900</b>
Lynx (Bermuda) Ltd.	Opportunistic Fund	Nov-10	Mar-11	100,000,000	100,000,000	0	96,250,100	0	96,250,100
Winton Futures Fund	Opportunistic Fund	Nov-10	Jan-11	100,000,000	100,000,000	0	99,316,800	0	99,316,800
<b>Multi-Strategy</b>				<b>550,000,000</b>	<b>550,000,000</b>	<b>0</b>	<b>460,363,050</b>	<b>143,958,598</b>	<b>604,321,648</b>
AG Garden Partners, LP	Multi-strategy Fund	Jan-06	Mar-06	150,000,000	150,000,000	0	174,301,950	0	174,301,950
Farallon Capital Inst. Partners, L.P.	Multi-strategy Fund	Apr-07	Jun-07	150,000,000	150,000,000	0	76,149,300	75,000,000	151,149,300
OZ Domestic Partners II, Ltd.	Multi-strategy Fund	Jan-06	Jun-06	150,000,000	150,000,000	0	209,911,800	0	209,911,800
Satellite Fund II	Multi-strategy Fund	Feb-07	Apr-07	100,000,000	100,000,000	0	0	68,958,598	68,958,598
<b>Hedge Fund Subtotal</b>				<b>4,204,258,928</b>	<b>3,924,258,928</b>	<b>305,000,000</b>	<b>4,124,351,927</b>	<b>320,264,112</b>	<b>4,444,616,039</b>
<b>Real Assets</b>									
Astenbeck Commodities Fund II LP	Real Assets	Jul-11	Jul-11	100,000,000	75,000,000	25,000,000	75,000,000	0	75,000,000
Barclays Bank PLC	Real Assets	Jun-11	Jun-11	50,000,000	50,000,000	0	49,025,000	0	49,025,000
Blackstone Resources Select Fund	Real Assets	Jul-11	Aug-11	250,000,000	150,000,000	100,000,000	150,000,000	0	150,000,000
Citigroup Funding Inc	Real Assets	May-11	May-11	50,000,000	50,000,000	0	50,615,000	0	50,615,000
Gresham Commodity Fund (ETAP)	Real Assets	Sep-07	Feb-08	200,000,000	200,000,000	0	170,103,600	0	170,103,600
Gresham Commodity Fund (TAP)	Real Assets	Sep-07	Nov-07	200,000,000	200,000,000	0	183,782,600	0	183,782,600
RC Woodley Park, LP	Real Assets	May-11	May-11	100,000,000	100,000,000	0	96,297,600	0	96,297,600
Schroders Commodity Portfolio	Real Assets	Sep-07	Jan-08	500,000,000	450,000,000	50,000,000	451,938,150	0	451,938,150
Sheridan Production Partners I	Real Assets	Jul-07	Aug-07	50,000,000	47,000,000	5,250,000	60,255,991	13,500,000	73,755,991
Sheridan Production Partners II-B, L.P.	Real Assets	Oct-10	Nov-10	100,000,000	8,504,007	91,500,000	8,653,995	0	8,653,995
Tenaska Power Fund II, L.P.	Real Assets	Feb-08	Sep-08	100,000,000	66,250,850	40,027,784	55,799,382	11,877,826	67,677,208
<b>Real Assets Subtotal</b>				<b>1,700,000,000</b>	<b>1,396,754,857</b>	<b>311,777,784</b>	<b>1,351,471,318</b>	<b>25,377,826</b>	<b>1,376,849,144</b>

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**Alternative Investments as of August 31, 2011**

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

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

				A	B	C	=(B+C)	
Alternative Category	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
<b>Grand Total</b>			<b>19,529,107,019</b>	<b>15,155,694,969</b>	<b>5,196,521,241</b>	<b>13,561,483,066</b>	<b>2,620,517,986</b>	<b>16,182,001,053</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 reported values are on a one-month lag and Commodities reported values are as of the current month end. Includes Return of Capital Distributions.

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High Yield/Bank Loan as of August 31, 2011

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

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			A		B		C	=(B+C)
	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
<b>Common Pension Fund B</b>								
BlackRock Credit Investors	Sep-07	Oct-07	400,000,000	400,000,000	93,959,367	198,221,509	187,918,733	386,140,242
BlackRock Credit Investors Co-Invest	Oct-09	Oct-09	144,000,000	144,000,000	82,774,725	92,301,320	166,207,945	258,509,265
Canyon Special Opportunities (Cayman)			149,500,000	149,500,000	0	5,629,895	169,241,304	174,871,199
<i>Canyon Special Opportunities (Cayman)</i>	Sep-07	Sep-07	100,000,000	100,000,000	0	5,629,895	119,741,304	125,371,199
<i>Canyon Special Opportunities (Cayman) II</i>	Jan-00	Jan-00	49,500,000	49,500,000	0	0	49,500,000	49,500,000
Golden Tree Opportunities LP-Class D	Sep-07	Sep-07	149,500,000	149,500,000	0	252,620,754	4,106,876	256,727,630
Oaktree Loan Fund LP	Sep-07	Oct-07	200,000,000	200,013,587	0	10,909	207,619,458	207,630,367
Och Ziff Capital	Mar-10	Apr-10	500,000,000	500,000,000	0	566,539,500	0	566,539,500
TAC 2007, LP	Sep-07	Oct-07	128,530,670	104,755,112	23,775,558	48,368,456	25,786,710	74,155,166
TPG Specialty Lending, Inc.	May-11	May-11	200,000,000	26,509,095	173,490,905	26,509,095	0	26,509,095
<b>Common Pension Fund B Subtotal</b>			<b>1,871,530,670</b>	<b>1,674,277,794</b>	<b>374,000,555</b>	<b>1,190,201,438</b>	<b>760,881,026</b>	<b>1,951,082,464</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.