

NEW JERSEY DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

February 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 Target¹
 2/28/13

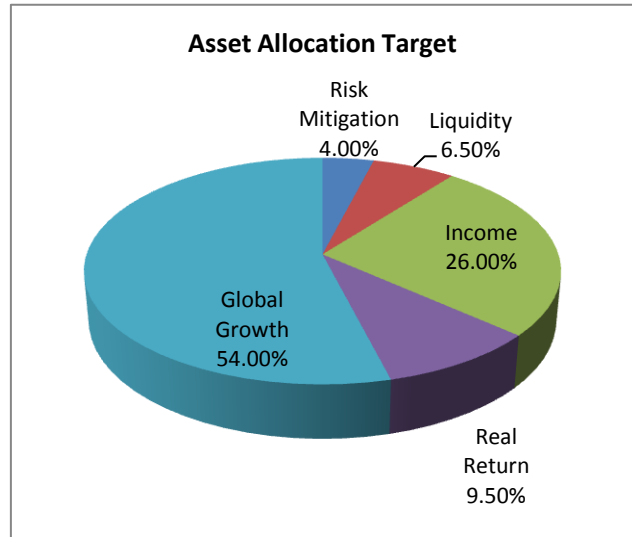
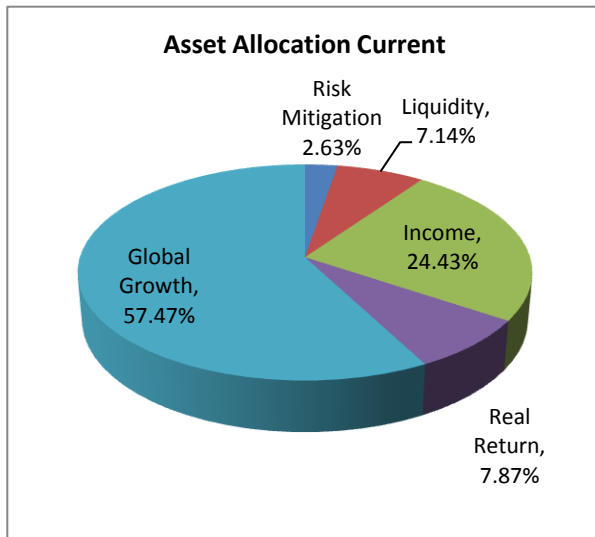
	Actual Allocation %	Target %	Difference%	Allocation\$ ⁽²⁾
Absolute Return/Risk Mitigation	2.63%	4.00%	-1.37%	1,910.28
Risk Mitigation	2.63%	4.00%	-1.37%	1,910.28
Cash Equivalents ⁽³⁾	3.75%	1.50%	2.25%	2,726.41
TIPS	2.45%	2.50%	-0.05%	1,781.85
US Treasuries	0.94%	2.50%	-1.56%	686.27
Total Liquidity	7.14%	6.50%	0.64%	5,194.53
Investment Grade Credit	15.01%	13.00%	2.01%	10,923.95
High Yield Fixed Income	4.35%	6.00%	-1.65%	3,164.89
Credit Orient Hedge Funds	2.75%	4.00%	-1.25%	1,997.29
Debt Related Private Equity	1.07%	1.50%	-0.43%	780.49
Police and Fire Mortgage Program	1.25%	1.50%	-0.25%	908.10
Total Income	24.43%	26.00%	-1.57%	17,774.72
Commodities and Other Real Assets	2.88%	4.00%	-1.12%	2,092.49
Real Estate ⁽²⁾	5.00%	5.50%	-0.50%	3,636.68
Total Real Return	7.87%	9.50%	-1.63%	5,729.17
US Equity	26.13%	23.80%	2.33%	19,014.54
Non-US Developed Markets Equity	13.35%	12.50%	0.85%	9,711.47
Emerging Markets Equity	7.32%	7.00%	0.32%	5,329.18
Equity Oriented Hedge Funds	4.00%	4.50%	-0.50%	2,910.28
Buyouts/Venture Capital	6.67%	6.20%	0.47%	4,850.50
Total Global Growth	57.47%	54.00%	3.47%	41,815.97
Other Cash and Receivables	0.46%	0.00%	0.46%	334.55
Total Pension Fund	100.00%	100.00%	0.00%	72,759.22

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

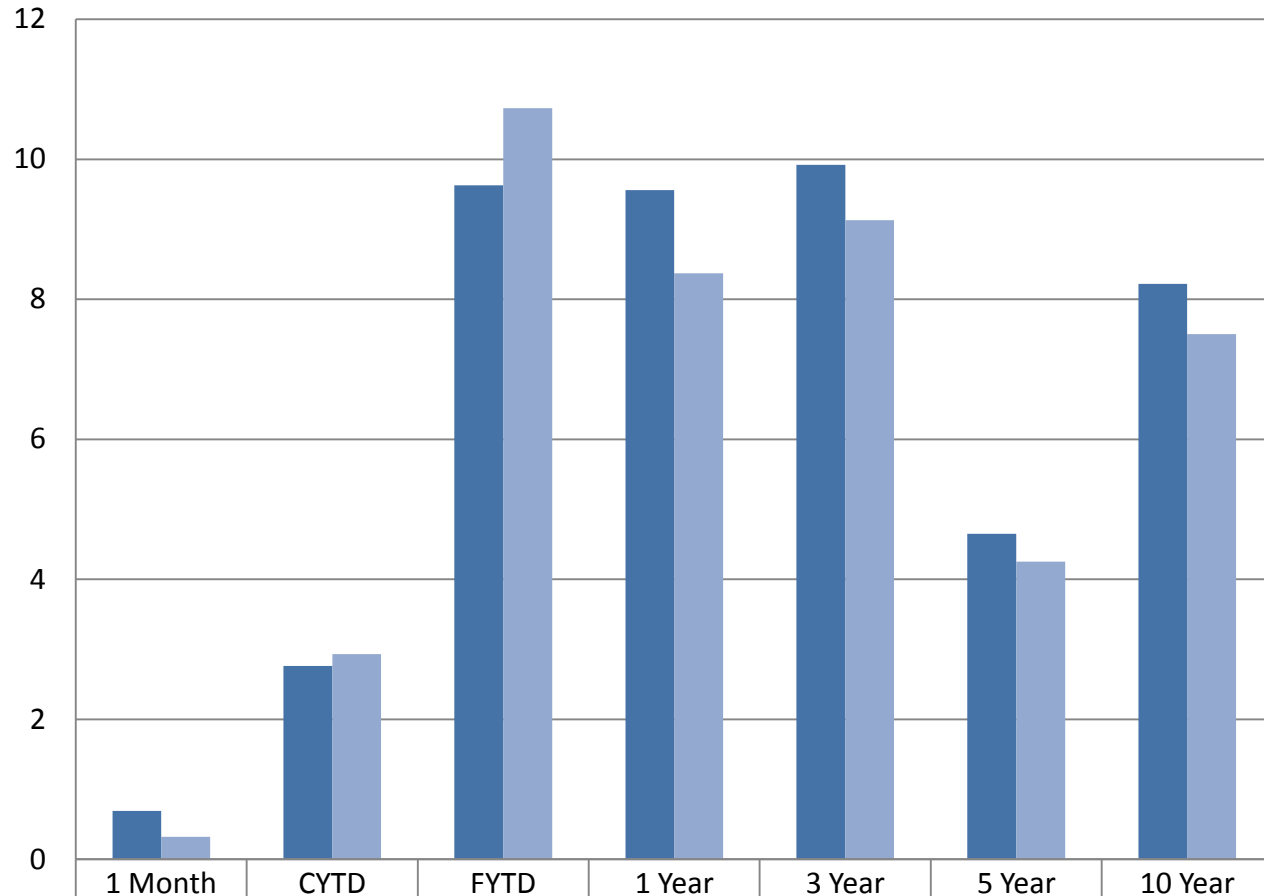


New Jersey Division of Investment

Performance Charts

2/28/13

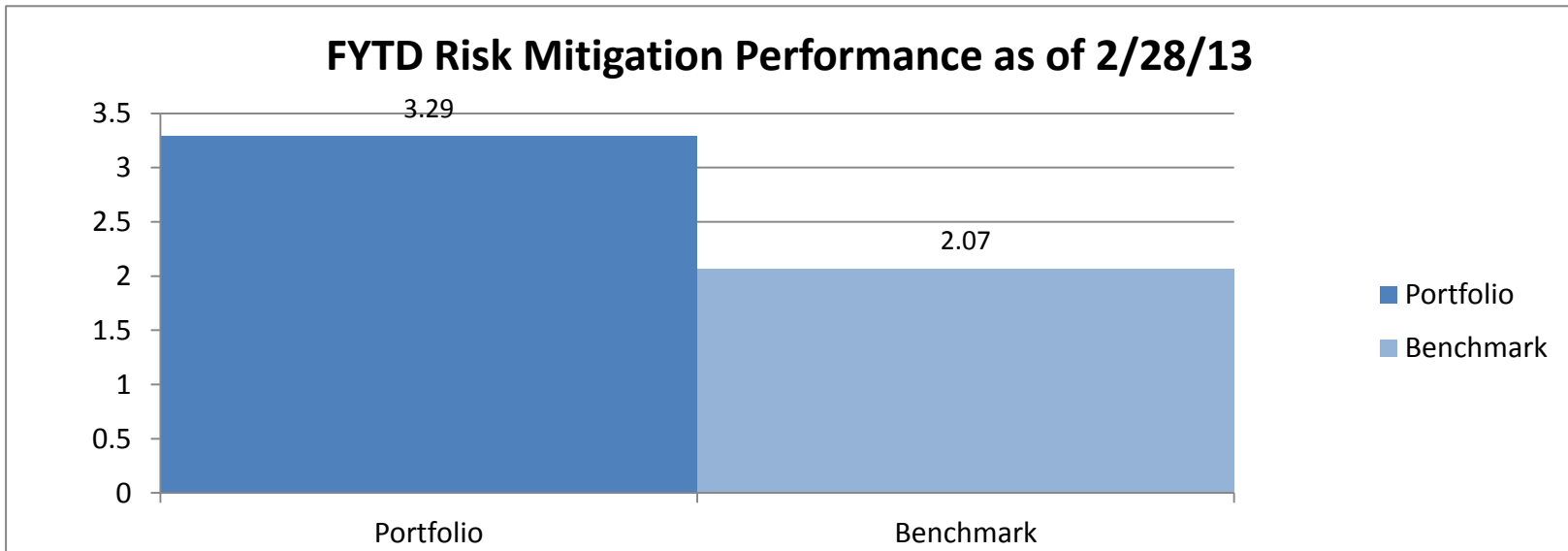
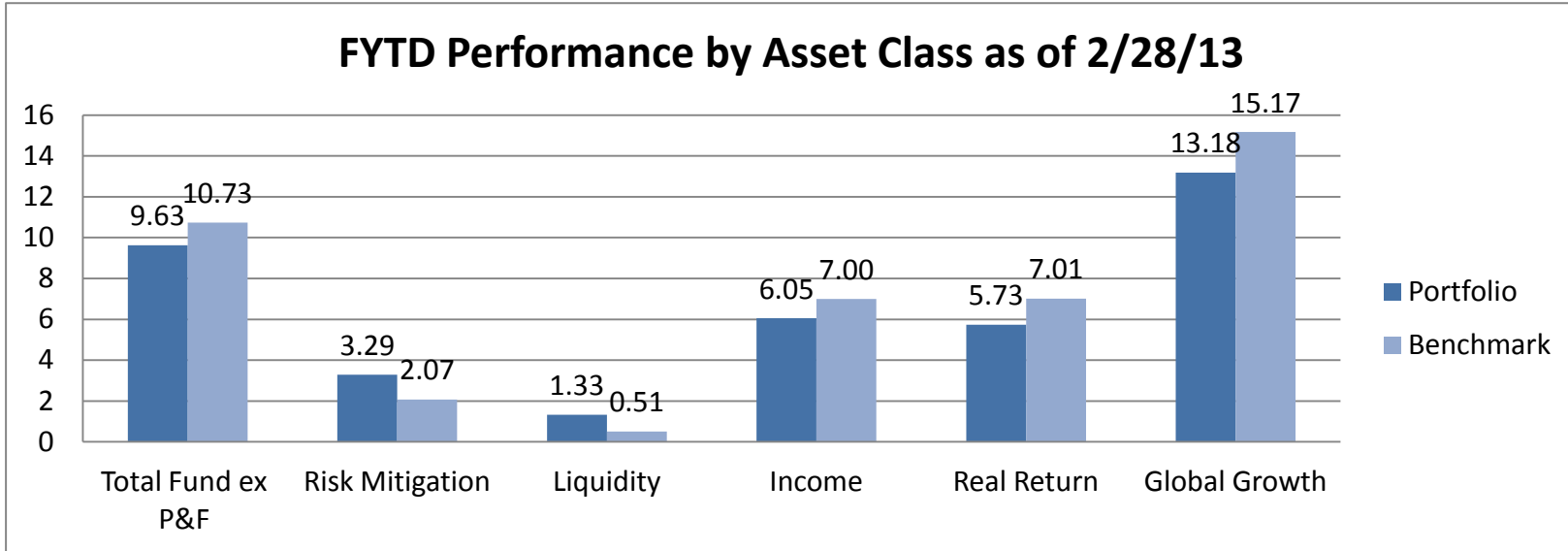
Total Fund ex Police and Fire Mortgages as of 2/28/13



■ Total Fund ex Police & Fire	0.69	2.76	9.63	9.56	9.92	4.65	8.22
■ Benchmark	0.32	2.93	10.73	8.37	9.13	4.25	7.5

New Jersey Division of Investment Performance Charts

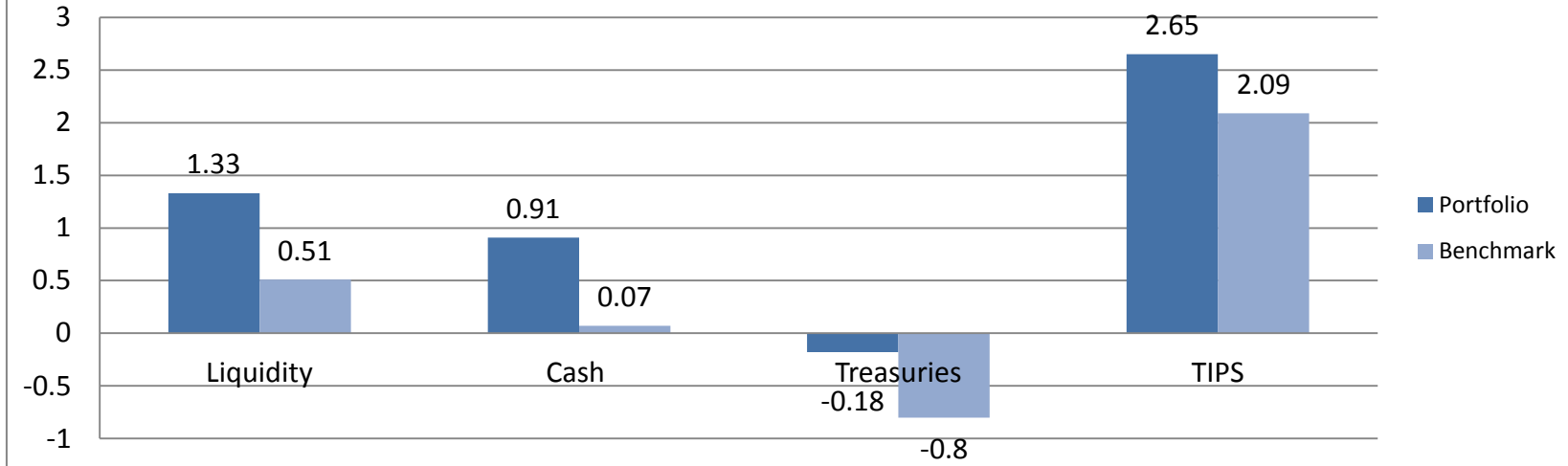
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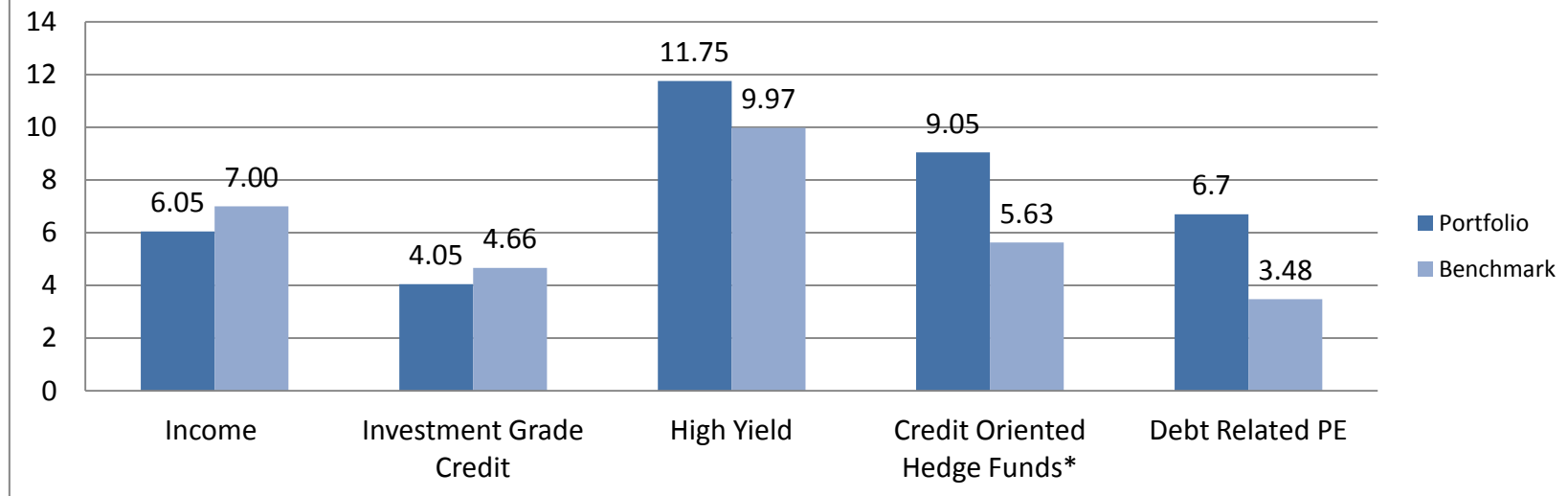
Performance Charts

2/28/13

FYTD Liquidity Performance as of 2/28/13



FYTD Income Performance as of 2/28/13

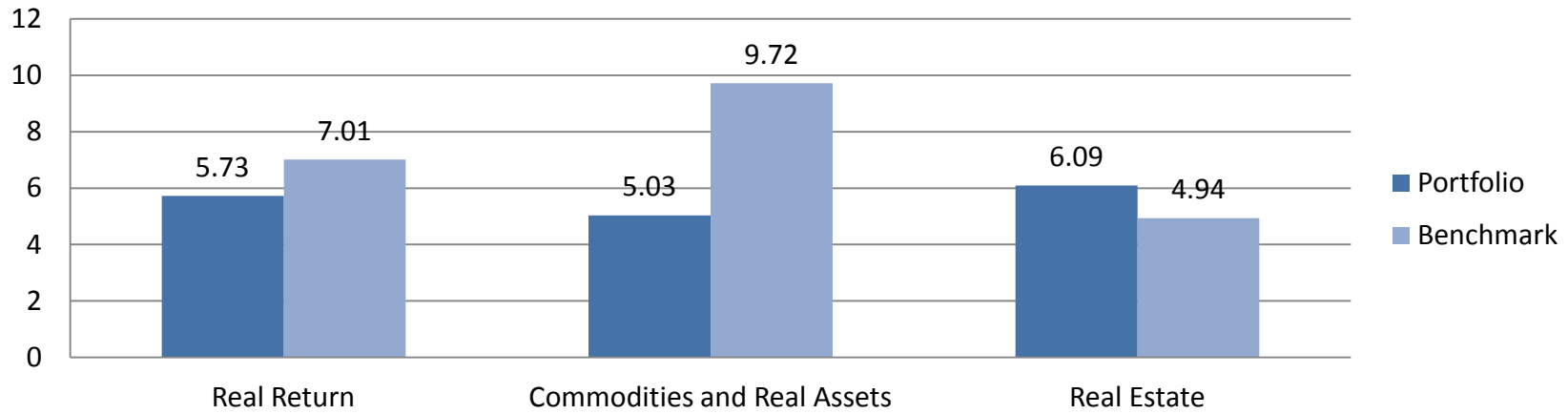


*Reported on a 1 month lag

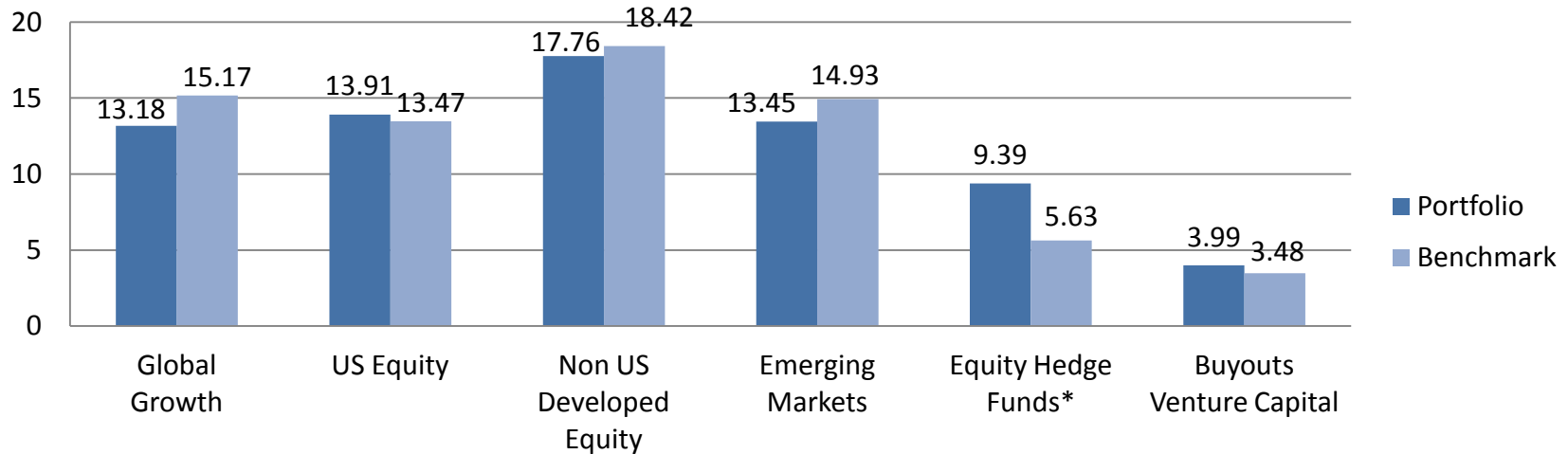
Performance Charts

2/28/13

FYTD Real Return Performance as of 2/28/13



FYTD Global Growth Performance as of 2/28/13



*Reported on a 1 month lag

New Jersey Division of Investment
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Pension Fund Performance¹ Versus Benchmark

2/28/13

	1 month	CYTD	FYTD	1 Year	3 Years	5 Years	10 Years
Common Fund A (Domestic Equity) with Cash, Hedges, Miscellaneous	1.14	6.22	13.62	12.87	13.92	6.38	9.51
S&P 1500 Composite	1.33	6.77	13.47	13.59	13.81	5.36	8.86
Equity Only (Ex Cash)	1.15	6.35	13.91	13.01	14.25	6.57	9.61
Equity Only-Diversified Fund	1.23	6.36	13.28	13.03			
Equity Only-Concentrated Fund	1.01	6.36	15.13	13.03			
Common Fund B (Domestic Fixed Income) with Cash, Hedges, Miscellaneous²	0.99	0.20	4.72	8.62	11.14	9.64	7.16
Common B Blended Benchmark	0.61	-0.17	5.09	8.17	10.84	8.84	7.08
Investment Grade	0.93	-0.43	3.51	6.98	11.05	9.21	6.95
<i>Investment Grade Blended Benchmark</i>	0.64	-0.85	3.52	7.80	12.78	9.98	7.64
High Yield	1.53	3.34	11.75	20.68	13.34		
<i>Barclays High Yield Index</i>	0.51	1.86	9.97	11.83	12.01		
Common Fund D (International Equity) with Cash, Hedges, Miscellaneous	-0.88	2.31	15.66	6.53	4.15	-1.16	9.06
Custom International Equity Markets Index	-0.83	2.86	17.23	7.31			
MSCI All World Country Index (ex US)	-1.06	2.96	17.05	6.66	6.65	-0.87	10.69
Developed Markets Equity	-0.70	4.03	17.76	9.18			
<i>Custom International Equity Developed Markets Index</i>	-0.75	4.11	18.42	9.32			
<i>MSCI EAFE</i>	-0.95	4.28	18.82	9.84			
Emerging Markets Equity	-1.37	-0.71	13.45	1.90			
<i>Custom International Equity Emerging Markets Index</i>	-1.00	0.56	14.93	2.48			
<i>MSCI Emerging Markets</i>	-1.26	0.11	13.87	0.28			
Common Fund E (Alternative Investments) with Cash, Hedges, Miscellaneous	1.27	2.18	5.88	9.30	9.04	0.63	
Hedge Funds ^{2,3}	2.42	3.69	7.85	9.67	4.65	0.98	
<i>HFRI Fund of Funds Composite (one month lag)</i>	2.14	3.35	5.63	5.15	2.30	-0.76	
Private Equity ³	-0.12	0.34	4.21	11.78	11.88	3.77	
<i>Cambridge Associates (Data only available quarterly)⁴</i>	0.00	0.00	3.48	14.87	15.49	5.84	
Real Estate ³	3.06	4.03	6.09	12.32	12.85	-4.93	
<i>NCREIF(NPI) (Data only available quarterly)⁴</i>	0.00	0.00	4.94	10.54	12.63	2.13	
Real Assets/Commodities ³	-1.17	-0.06	5.13	-2.18	5.75		
<i>DJUBS TR Index</i>	-4.09	-1.79	0.91	-7.66	0.77		
Police & Fire Mortgage Program³	0.34	0.69	2.16	3.87			
Plan Cash⁵	0.01	0.02	0.13	0.18	0.25	0.64	1.89
US Treasury Bills (3 month)	0.00	0.01	0.06	0.08	0.09	0.35	1.67
Total Pension Fund	0.69	2.73	9.53	9.44			
Total Pension Fund ex Police and Fire Mortgages	0.69	2.76	9.63	9.56	9.92	4.65	8.22
Total Fund Benchmark	0.32	2.93	10.73	8.37	9.12	4.25	7.50

¹ Figures are unaudited and are subject to change

² 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 Yr: 10.51%, 3 Yr: 7.62%; 5 Yr 3.18%.

³ Performance based on most recent values available

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

⁵ The cash aggregate comprises the seven plan cash accounts

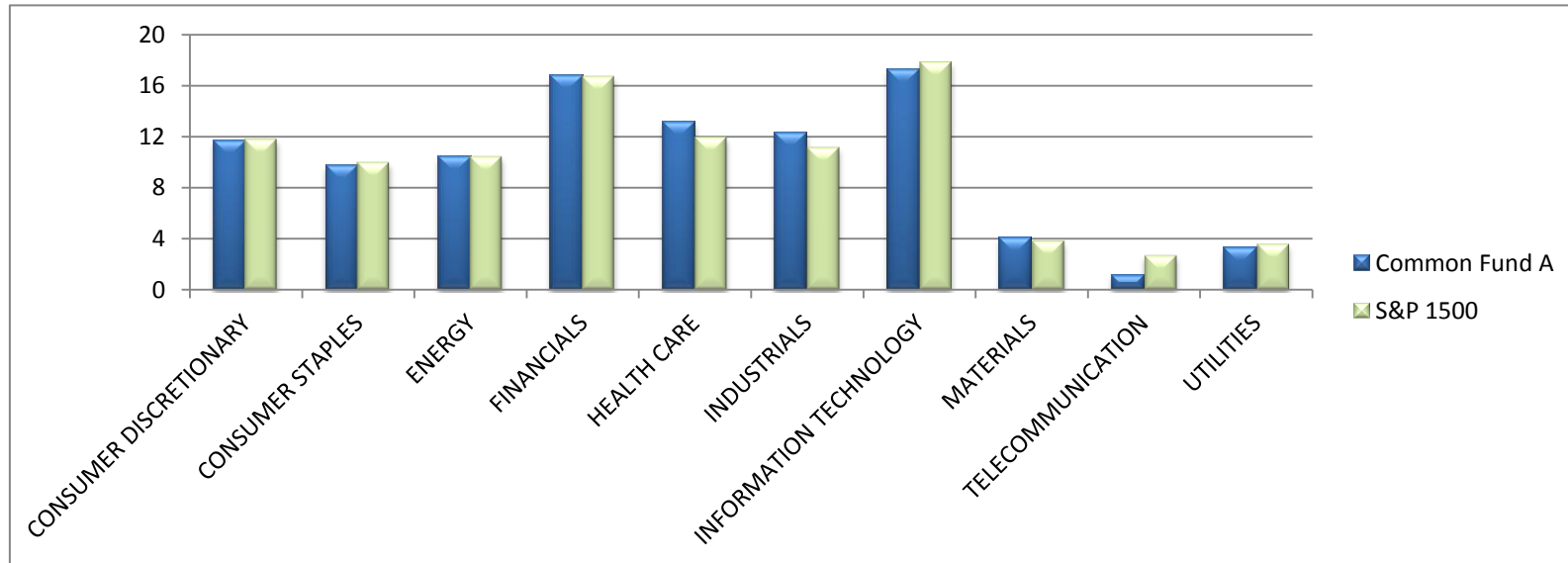
**New Jersey Division of Investment
Domestic Equity (Common Pension A)**

2/28/13

Top Holdings

<i>Company</i>	<i>% of Portfolio</i>
APPLE INC	3.64
EXXON MOBIL CORP	2.62
GENERAL ELECTRIC CO	1.98
JP MORGAN CHASE	1.74
WELLS FARGO & CO	1.73
MICROSOFT CORP	1.70
PFIZER INC	1.59
MERCK & CO	1.43
GOOGLE INC	1.38
PHILIP MORRIS	1.33

Portfolio Sector Weightings



Investment Grade Portfolio (Common Pension B)

2/28/13

	Portfolio	Benchmark	Difference
Moody's Quality Rating	AA-3	A-1	N/A
Coupon (%)	5.31	5.59	-0.28
Current Yield	4.14	4.47	-0.33
Duration	9.89	9.44*	0.16
Option Adjusted Spread	130.00	115.74	14.26
Convexity	0.90	1.34	-0.44
Maturity (yrs)	13.83	15.14*	-1.47

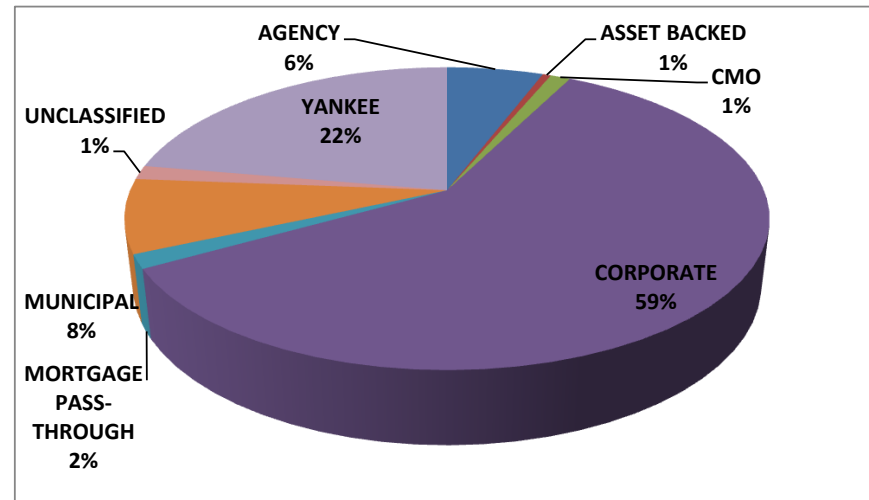
*This is an approximate benchmark

	Issuer Name	Market Value [%]
TII	US TIPS	13.29%
UST	UST STRIPS	3.16%
T	AT & T	2.83%
AID	AID TO ISRAEL	2.46%
COP	CONOCO PHIL	2.37%
ONT	PROV OF ONTARIO	2.36%
Q	PROV OF QUEBEC	2.01%
MP	PROV OF MANITOBA	1.96%
UST	UST NOMINAL	1.96%
BRCOL	PROV OF BRITISH COLUMBIA	1.87%

Maturities	Portfolio	Benchmark
0-5yr	8.85	0.04
5-10yr	32.84	0.39
10-15yr	17.14	10.18
15-20yr	21.57	13.54
20-25yr	9.92	20.94
25-30yr	7.73	51.92
>30yr	1.94	3.00
Unclassified	0.00	0.00

Ratings	Portfolio	Benchmark
AAA	7.12	0.85
AA+ to AA	33.34	43.62
AA- to A	24.04	12.61
A- to BBB	27.46	29.75
BBB- to BB	4.66	4.39
Less than BB	0.44	0.35
Unclassified	2.94	8.43
Total	100.00	100.00

Sectors By %



Benchmark: Barclays US Long Gov/Credit

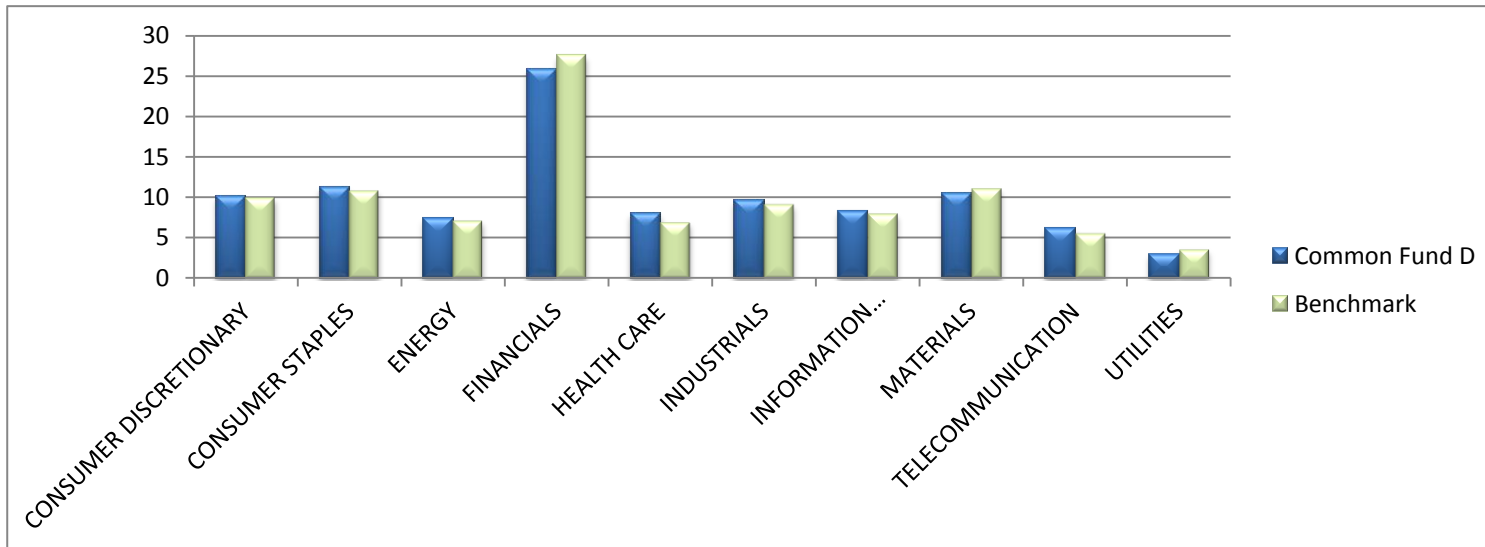
**New Jersey Division of Investment
International Equity (Common Pension D)**

2/28/13

Top Holdings

<i>Company</i>	<i>% of Portfolio</i>
ISHARES MSCI EMERGING MARKETS	10.83
VANGUARD FTSE EMERGING MARKETS	9.45
ISHARES MSCI EAFE INDEX FUND	2.14
ROCHE HOLDING AG GENUSSSCHEIN	1.20
NESTLE SA	0.96
HSBC HOLDINGS PLC	0.82
NOVARTIS AG REG	0.78
L OREAL PRIME DE FIDELITE	0.75
GLAXOSMITHKLINE PLC	0.67
SANOFI	0.66

Portfolio Sector Weightings



Exposure by Country
 2/28/13

	Custom International				Net Foreign	Custom International				Net Foreign	
	Equity	% Equity	Index	Hedge	Currency Exposure	Equity	% Equity	Index	Hedge	Currency Exposure	
Developed Markets:					Emerging Markets:						
Developed - Euro						EM - Global	0.1	0.0%		0.0%	0.1
Austria	44.1	0.3%	0.2%		44.1	EM - Europe/Middle East/Africa					
Belgium	98.0	0.7%	0.8%		98.0	Cyprus	0.0	0.0%		0.0%	0.0
Finland	56.3	0.4%	0.4%		56.3	Czech Republic	10.0	0.1%		0.1%	10.0
France	841.5	5.6%	5.0%		841.5	Egypt	22.4	0.1%		0.1%	22.4
Germany	747.1	5.0%	4.9%		747.1	Hungary	33.8	0.2%		0.1%	33.8
Greece	0.3	0.0%	0.0%		0.3	Morocco	0.3	0.0%		0.0%	0.3
Ireland	15.4	0.1%	0.2%		15.4	Poland	74.9	0.5%		0.5%	74.9
Italy	115.5	0.8%	0.8%		115.5	Russia	355.8	2.4%		1.8%	355.8
Netherlands	226.9	1.5%	1.5%		226.9	South Africa	376.4	2.5%		2.1%	376.4
Portugal	47.6	0.3%	0.1%		47.6	Turkey	179.4	1.2%		0.7%	179.4
Spain	249.9	1.7%	1.8%		249.9	EM - Latam					
Euro Currency					0.0	Argentina	4.6	0.0%		0.0%	4.6
Developed - Non-Euro						Brazil	675.6	4.5%		4.1%	675.6
Australia	765.7	5.1%	5.9%		765.7	Chile	70.0	0.5%		0.7%	70.0
Canada	1026.4	6.9%	6.9%		1026.4	Colombia	34.3	0.2%		0.5%	34.3
Denmark	127.2	0.9%	0.8%		127.2	Mexico	276.0	1.8%		2.0%	276.0
Hong Kong	289.8	1.9%	2.0%		289.8	Peru	29.7	0.2%		0.2%	29.7
Israel	31.7	0.2%	0.3%		31.7	EM - Asia ex Japan					
Japan	1835.1	12.3%	12.0%	-146.8	1688.3	China	919.4	6.1%		6.8%	919.4
New Zealand	0.6	0.0%	0.1%		0.6	India	299.5	2.0%		2.3%	299.5
Norway	78.4	0.5%	0.4%		78.4	Indonesia	216.8	1.5%		1.1%	216.8
Singapore	180.6	1.2%	1.2%		180.6	Korea	800.6	5.4%		5.5%	800.6
Sweden	320.9	2.1%	1.7%		320.9	Malaysia	145.6	1.0%		1.2%	145.6
Switzerland	939.3	6.3%	5.7%		939.3	Mongolia	0.0	0.0%		0.0%	0.0
United Kingdom	1665.1	11.1%	12.4%		1665.1	Pakistan	9.2	0.1%		0.0%	9.2
						Philippines	107.9	0.7%		0.4%	107.9
						Taiwan	457.9	3.1%		4.0%	457.9
						Thailand	146.4	1.0%		0.9%	146.4

New Jersey Division of Investment

Cash Management Fund

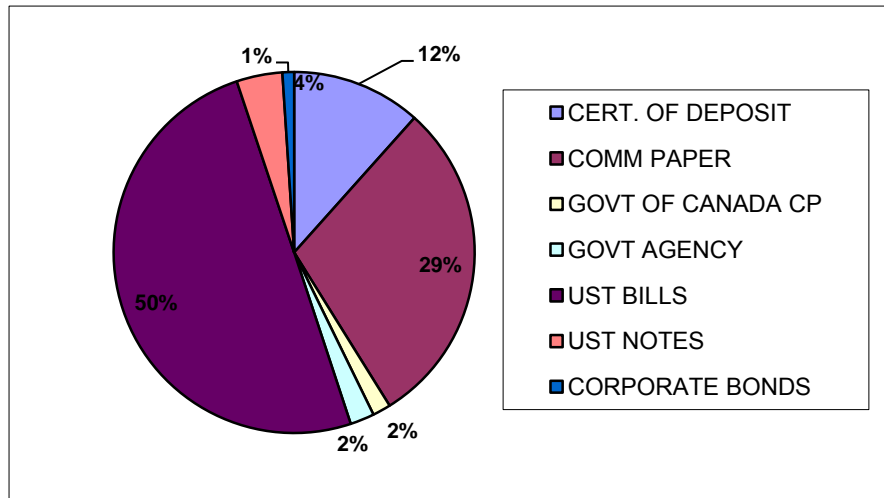
2/28/13

PARTICIPATION

	VALUE	PERCENTAGE
STATE	\$6,727	63.49%
NON-STATE	\$3,868	36.51%
TOTAL*	\$10,595	100.00%
Dollar amounts in millions		

PORTFOLIO ANNUALIZED INTEREST RATES

	STATE	NON-STATE	AVG.DAYS
2/28/2013	0.13%	0.07%	58



	Percentage	February 28, 2013
CERT. OF DEPOSIT	11.61%	\$1,230,000,000
COMM PAPER	29.52%	\$3,127,524,000
GOVT OF CANADA CP	1.63%	\$172,535,000
GOVT AGENCY	2.16%	\$229,150,000
UST BILLS	49.93%	\$5,289,371,000
UST NOTES	4.11%	\$435,000,000
CORPORATE BONDS	1.04%	\$110,500,000
TOTAL**	100.00%	\$10,594,080,000

Total US Treas/Agency 56.20%

**Total is at market.*

***Total is at par.*

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
 2/1/13 through 2/28/13**

CUSIP Number	Security Long Name	Shares/Par Value	Base Net Amount
14149YAW8	CARDINAL HEALTH INC SR UNSECURED 03/43 4.6	5,000,000	\$ 4,982,850.00
14149YAX6	CARDINAL HEALTH INC 03/18 1.7	5,000,000	\$ 4,992,000.00
14149YAY4	CARDINAL HEALTH INC 03/23 3.2	7,000,000	\$ 6,985,510.00
191216AZ3	COCA COLA CO/THE SR UNSECURED 04/23 2.5	50,000,000	\$ 49,796,000.00
191216BA7	COCA COLA CO/THE SR UNSECURED 04/18 1.15	50,000,000	\$ 49,892,000.00
232820AJ9	CYTEC INDS INC 04/23 3.5	15,000,000	\$ 14,895,450.00
494550BQ8	KINDER MORGAN ENER PART SR UNSECURED 09/23 3.5	7,000,000	\$ 6,981,100.00
529772AF2	LEXMARK INTL INC SR UNSECURED 03/20 5.125	15,000,000	\$ 14,999,700.00
563469TX3	MANITOBA (PROVINCE OF) SR UNSECURED 09/22 2.1	27,000,000	\$ 26,593,875.00
683234C55	ONTARIO (PROVINCE OF) SR UNSECURED 02/18 1.2	75,000,000	\$ 74,920,500.00
713448CE6	PEPSICO INC 02/16 0.7	30,000,000	\$ 29,989,500.00
748148QR7	PROVINCE OF QUEBEC SR UNSECURED 09/29 7.5	5,000,000	\$ 7,595,016.67
748149AG6	PROVINCE OF QUEBEC UNSECURED 02/23 2.625	100,000,000	\$ 99,590,000.00
87020DAF1	KINGDOM OF SWEDEN NOTES 144A 02/18 1.	50,000,000	\$ 49,893,000.00
91324PCC4	UNITEDHEALTH GROUP INC SR UNSECURED 03/23 2.875	15,000,000	\$ 14,938,950.00

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
 2/1/13 through 2/28/13**

CUSIP Number	Security Long Name	Shares/Par Value	Base Net Amount
00088JAB9	ACL I CORP SR UNSECURED 02/16 10.625	14,144	\$ 14,144.00
00164VAC7	AMC NETWORKS INC COMPANY GUAR 12/22 4.75	1,000,000	\$ 1,001,930.56
00434NAA3	ACCESS MIDSTREAM PARTNER COMPANY GUAR 05/23 4.875	1,000,000	\$ 998,125.00
014477AQ6	ALERIS INTL INC COMPANY GUAR 11/20 7.875	1,950,000	\$ 1,992,825.01
01449JAE5	ALERE INC COMPANY GUAR 10/18 8.625	800,000	\$ 871,600.00
02005N605	ALLY FINANCIAL INC PREFERRED STOCK 7.	250	\$ 242,750.00
02076XAC6	ALPHA NATURAL RESOURCES COMPANY GUAR 06/21 6.25	150,000	\$ 136,307.29
021332AC5	ALTA MESA HLDGS/FINANC S COMPANY GUAR 10/18 9.625	125,000	\$ 127,341.50
02406PAM2	AMERICAN AXLE + MFG INC COMPANY GUAR 03/21 6.25	1,375,000	\$ 1,375,175.00
02636PAA0	AMERICAN GILSONITE CO SR SECURED 144A 09/17 11.5	231,000	\$ 259,284.67
026874BS5	AMERICAN INTL GROUP JR SUB DEBS 05/68 VAR	500,000	\$ 668,513.54
03070QAN1	AMERISTAR CASINOS INC COMPANY GUAR 04/21 7.5	1,000,000	\$ 1,102,291.67
03674PAG8	ANTERO RESOURCES FINANCE COMPANY GUAR 144A 12/20 6.	100,000	\$ 104,416.67
038521AL4	ARAMARK CORP COMPANY GUAR 144A 03/20 5.75	1,575,000	\$ 1,576,437.50
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.5	500,000	\$ 522,812.50
03969AAA8	ARDAGH PKG FIN/MP HD USA SR UNSECURED 144A 11/20 7.	1,775,000	\$ 1,794,117.36
044209AG9	ASHLAND INC SR UNSECURED 144A 03/16 3.	150,000	\$ 150,000.00
044209AJ3	ASHLAND INC SR UNSECURED 144A 04/18 3.875	950,000	\$ 950,000.00
044209AL8	ASHLAND INC SR UNSECURED 144A 05/43 6.875	750,000	\$ 750,000.00
044209AN4	ASHLAND INC COMPANY GUAR 144A 08/22 4.75	1,205,000	\$ 1,196,762.88
045086AD7	ASHTON WOODS USA/FINANCE UNSECURED 144A 02/21 6.875	1,300,000	\$ 1,290,904.90
04570VAC7	ASSOC MAT LLC/AMH NEW FI SR SECURED 11/17 9.125	500,000	\$ 536,947.92
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625	500,000	\$ 508,603.47
07556QBC8	BEAZER HOMES USA COMPANY GUAR 144A 02/23 7.25	1,300,000	\$ 1,311,771.53
090613AF7	BIOMET INC COMPANY GUAR 144A 08/20 6.5	725,000	\$ 763,774.31
090613AG5	BIOMET INC COMPANY GUAR 144A 10/20 6.5	500,000	\$ 527,909.72
111621AL2	BROCADE COMMUNICATIONS COMPANY GUAR 144A 01/23 4.625	500,000	\$ 494,362.85
12168PAA5	BURLINGTON HLDG LLC/FIN SR UNSECURED 144A 02/18 9.	325,000	\$ 318,500.00
1248EPAX1	CCO HLDGS LLC/CAP CORP COMPANY GUAR 01/22 6.625	400,000	\$ 437,494.45
1248EPAY9	CCO HLDGS LLC/CAP CORP COMPANY GUAR 09/22 5.25	2,000,000	\$ 2,052,192.72
1248EPAZ6	CCO HLDGS LLC/CAP CORP COMPANY GUAR 02/23 5.125	1,250,000	\$ 1,246,218.57
12514BAA7	CDRT HOLDING CORP SENIOR NOTES 144A 10/17 9.25	500,000	\$ 536,000.00
12545DAB4	CHC HELICOPTER SA SR SECURED 10/20 9.25	200,000	\$ 220,204.17
125581GQ5	CIT GROUP INC SR UNSECURED 08/22 5.	1,000,000	\$ 1,071,527.78
12621PAC2	CRC HEALTH CORP COMPANY GUAR 02/16 10.75	500,000	\$ 502,687.50
12686CBA6	CABLEVISION SYSTEMS CORP SR UNSECURED 04/20 8.	575,000	\$ 657,651.94
12686CBB4	CABLEVISION SYSTEMS CORP SR UNSECURED 09/22 5.875	500,000	\$ 504,847.22
127693AC3	CAESARS ENTERTAINMENT OP SR SECURED 144A 02/20 9.	250,000	\$ 257,562.50
127693AG4	CAESARS OPERATING ESCROW SR SECURED 144A 02/20 9.	2,105,000	\$ 2,053,000.00
138608AA2	CCRE CO LP LLC / FIN COR COMPANY GUAR 144A 02/18 7.75	400,000	\$ 395,936.00
13959RAB0	CAPELLA HEALTHCARE COMPANY GUAR 07/17 9.25	500,000	\$ 550,815.97
14879EAC2	CATALENT PHARMA SOLUTION COMPANY GUAR 144A 10/18 7.875	950,000	\$ 1,004,267.19
15135RAD8	CENGAGE LEARNING ACQ INC SECURED 144A 06/19 12.	425,000	\$ 162,550.00
156700AM8	CENTURYLINK INC SR UNSECURED 09/39 7.6	300,000	\$ 305,828.33
156700AS5	CENTURYLINK INC SR UNSECURED 03/22 5.8	675,000	\$ 707,691.25
17004RAA8	KINETICS CONCEPT/KCI USA SECURED 144A 11/18 10.5	600,000	\$ 665,741.67
172967GF2	CITIGROUP INC JR SUBORDINA 12/49 VAR	150,000	\$ 153,961.67
184502BG6	CLEAR CHANNEL COMMUNICAT SR SECURED 03/21 9.	500,000	\$ 489,250.00
184502BJ0	CLEAR CHANNEL COMMUNICAT SR SECURED 144A 12/19 9.	800,000	\$ 776,825.00
184502BM3	CLEAR CHANNEL COMMUNICAT SR SECURED 144A 03/21 11.25	350,000	\$ 350,000.00

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
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18451QAH1	CLEAR CHANNEL WORLDWIDE COMPANY GUAR 03/20 7.625	500,000	\$	536,944.44
185401AD8	CLEAVER BROOKS INC SR SECURED 144A 12/19 8.75	200,000	\$	217,354.17
189909AC8	CMA CGM SR UNSECURED 144A 04/17 8.5	500,000	\$	452,965.28
21244WAA9	CONVATEC HEALTHCARE COMPANY GUAR 144A 12/18 10.5	750,000	\$	850,125.00
225310AD3	CREDIT ACCEPTANC SR SECURED 02/17 9.125	900,000	\$	992,196.87
228189AA4	CROWN AMER/CAP CORP IV COMPANY GUAR 144A 01/23 4.5	2,000,000	\$	1,979,500.00
23327BAD5	DJO FIN LLC/DJO FIN CORP COMPANY GUAR 10/17 9.75	500,000	\$	507,739.59
23327BAM5	DJO FIN LLC/DJO FIN CORP COMPANY GUAR 04/18 9.875	1,250,000	\$	1,290,985.24
247126AH8	DELPHI CORP COMPANY GUAR 02/23 5.	750,000	\$	750,000.00
24823UAH1	DENBURY RESOURCES INC COMPANY GUAR 07/23 4.625	1,200,000	\$	1,173,952.78
25380QAG4	DIGICEL LIMITED SR UNSECURED 144A 04/21 6.	1,000,000	\$	998,875.00
25389MAD1	DIGITALGLOBE INC COMPANY GUAR 144A 02/21 5.25	125,000	\$	124,955.21
25456NAD7	DIRECTBUY HLDGS INC 10/19 12	1,978	\$	1,978.00
25470XAE5	DISH DBS CORP COMPANY GUAR 06/21 6.75	800,000	\$	906,475.01
254993421	DIRECTBUY HLDGS INC. COMMON STOCK	693	\$	8,793.90
268783AA5	EPE HLDNG/EP ENERGY BOND SR UNSECURED 144A 12/17 8.12	500,000	\$	510,000.00
269246BK9	E TRADE FINANCIAL CORP SR UNSECURED 11/19 6.375	250,000	\$	265,505.21
29264FAJ5	ENDO HEALTH SOLUTIONS IN COMPANY GUAR 01/22 7.25	1,000,000	\$	1,103,458.33
29444UAJ5	EQUINIX INC SR UNSECURED 03/18 8.125	1,050,000	\$	1,147,125.00
29977HAB6	EP ENERGY/EP FINANCE INC SR UNSECURED 05/20 9.375	500,000	\$	583,593.75
302203AA2	EXPRO FINANCE LUXEMBOURG SR SECURED 144A 12/16 8.5	693,000	\$	742,568.75
30251GAN7	FMG RESOURCES AUG 2006 COMPANY GUAR 144A 04/22 6.875	500,000	\$	545,000.00
319963AV6	FIRST DATA CORPORATION COMPANY GUAR 03/16 11.25	300,000	\$	310,289.07
319963BB9	FIRST DATA CORPORATION COMPANY GUAR 01/21 12.625	1,300,000	\$	1,397,190.28
319963BE3	FIRST DATA CORPORATION SR SECURED 144A 11/20 6.75	725,000	\$	771,081.25
319963BF0	FIRST DATA CORPORATION COMPANY GUAR 144A 01/21 11.25	125,000	\$	126,718.75
33938EAP2	FLEXTRONICS INTL LTD COMPANY GUAR 144A 02/20 4.625	975,000	\$	975,625.00
36186CBY8	ALLY FINANCIAL INC COMPANY GUAR 11/31 8.	350,000	\$	450,816.66
370425RZ5	ALLY FINANCIAL INC SR UNSECURED 11/31 8.	425,000	\$	544,183.33
37185LAD4	GENESIS ENERGY LP/GENESI COMPANY GUAR 144A 02/21 5.75	530,000	\$	530,000.00
37953C102	GLOBAL AVIATION HLDGS INC COMMON STOCK	1,431	\$	1,431.00
389375AG1	GRAY TELEVISION INC COMPANY GUAR 10/20 7.5	600,000	\$	608,988.19
398176AA5	GRIFFEY INTR INC / FIN S SENIOR NOTES 144A 10/20 7.	500,000	\$	522,347.22
402629AG4	GULFMARK OFFSHORE INC SR UNSECURED 03/22 6.375	125,000	\$	128,548.18
404121AF2	HCA INC SR SECURED 05/23 4.75	1,000,000	\$	1,015,569.44
404121AG0	HCA INC COMPANY GUAR 05/23 5.875	1,200,000	\$	1,263,574.03
40415RAJ4	HD SUPPLY INC COMPANY GUAR 144A 07/20 11.5	500,000	\$	600,763.89
40415RAN5	HD SUPPLY INC SR UNSECURED 144A 07/20 7.5	3,650,000	\$	3,666,302.09
41146AAD8	HARBINGER GROUP INC SR SECURED 144A 07/19 7.875	450,000	\$	472,640.63
428302AD5	HEXION US FINANCE CORP SR SECURED 144A 04/20 6.625	200,000	\$	203,085.42
431318AL8	HILCORP ENERGY I/HILCORP SENIOR NOTES 144A 04/21 7.625	900,000	\$	1,009,290.63
43162RAE4	HILLMAN GROUP INC COMPANY GUAR 144A 06/18 10.875	350,000	\$	380,460.67
436440AD3	HOLOGIC INC COMPANY GUAR 144A 08/20 6.25	402,000	\$	428,897.71
44332PAA9	HUB INTERNATIONAL LTD COMPANY GUAR 144A 10/18 8.125	1,000,000	\$	1,079,385.41
44701QAZ5	HUNTSMAN INTERNATIONAL L COMPANY GUAR 11/20 4.875	500,000	\$	503,796.88
44919PAA0	IAC/INTERACTIVECORP COMPANY GUAR 144A 12/22 4.75	1,500,000	\$	1,495,621.53
45072PAD4	IASIS HEALTHCARE/CAP CRP COMPANY GUAR 05/19 8.375	1,750,000	\$	1,826,517.37
451102AD9	ICAHN ENTERPRISES/FIN COMPANY GUAR 01/16 7.75	450,000	\$	472,301.04
451702AA2	IGLOO HOLDINGS CORP SR UNSECURED 144A 12/17 8.25	500,000	\$	523,302.09
457983AE4	INMET MINING CORP COMPANY GUAR 144A 06/21 7.5	1,000,000	\$	1,089,166.67
458204AJ3	INTELSAT LUXEMBOURG SA COMPANY GUAR 02/17 11.5	500,000	\$	534,256.94
45824TAC9	INTELSAT JACKSON HLDG COMPANY GUAR 10/20 7.25	1,000,000	\$	1,037,254.81

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
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45824TAL9	INTELSAT JACKSON HLDG COMPANY GUAR 144A 12/22 6.625	500,000	\$	521,815.97
46284PAN4	IRON MOUNTAIN INC COMPANY GUAR 10/19 7.75	1,000,000	\$	1,138,756.94
47010BAA2	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 02/23 5.6	1,500,000	\$	1,530,312.50
516807AE4	LAREDO PETROLEUM INC COMPANY GUAR 05/22 7.375	500,000	\$	559,177.09
521865AT2	LEAR CORP COMPANY GUAR 144A 01/23 4.75	175,000	\$	171,052.78
526057BM5	LENNAR CORP COMPANY GUAR 144A 11/22 4.75	500,000	\$	492,652.78
527298AP8	LEVEL 3 FINANCING INC COMPANY GUAR 02/18 10.	350,000	\$	389,201.94
549463AE7	ALCATEL LUCENT USA INC SR UNSECURED 03/29 6.45	200,000	\$	163,302.50
55181WAA2	LYNX I CORP SR SECURED 144A 04/21 5.375	725,000	\$	731,850.78
55181XAA0	LYNX II CORP SR UNSECURED 144A 04/23 6.375	200,000	\$	200,000.00
552715AC8	MEMC ELECTRONICS MATERIA COMPANY GUAR 04/19 7.75	500,000	\$	469,854.17
55277BAC9	MCE FINANCE LTD COMPANY GUAR 144A 02/21 5.	500,000	\$	501,250.00
552953BW0	MGM RESORTS INTL COMPANY GUAR 02/19 8.625	500,000	\$	580,375.00
552953CA7	MGM RESORTS INTL COMPANY GUAR 12/21 6.625	750,000	\$	783,814.24
56808RAD8	MARINA DISTRICT FINANCE SR SECURED 08/18 9.875	500,000	\$	534,276.04
570506AR6	MARKWEST ENERGY PART/FIN COMPANY GUAR 07/23 4.5	1,000,000	\$	977,375.00
573334AC3	MRT MID PART/MRT MID FIN SR UNSECURED 144A 02/21 7.25	810,000	\$	810,812.22
579489AF2	MCCLATCHY CO SR SECURED 144A 12/22 9.	325,000	\$	346,775.00
59001AAS1	MERITAGE HOMES CORP SR UNSECURED 144A 03/18 4.5	125,000	\$	125,000.00
59407TAA9	MICHAEL FOODS HOLDING SR UNSECURED 144A 07/18 8.5	500,000	\$	522,909.72
59804VAA3	MIDSTATES PETRO INC/LLC COMPANY GUAR 144A 10/20 10.75	1,000,000	\$	1,147,048.61
62546RAB7	MULTIPLAN INC COMPANY GUAR 144A 09/18 9.875	1,000,000	\$	1,160,458.34
62886HAJ0	NCL CORP LTD COMPANY GUAR 144A 02/18 5.	150,000	\$	149,176.50
62914QAA5	NII INTERNATL TELECOM SA 08/19 11.375	600,000	\$	600,000.00
63080TAA5	NARA CABLE FUNDING SR SECURED 144A 12/18 8.875	1,000,000	\$	1,073,331.60
637004AC6	NATIONAL MONEY MART CO COMPANY GUAR 12/16 10.375	700,000	\$	784,211.46
63860UAJ9	NATIONSTAR MORT/CAP CORP COMPANY GUAR 144A 07/21 6.5	1,175,000	\$	1,189,983.33
64066FAA1	NEOVIA LOGISTICS INT HLD SENIOR NOTES 144A 02/18 10.	775,000	\$	775,000.00
64126XAA0	NEUSTAR INC COMPANY GUAR 144A 01/23 4.5	500,000	\$	487,937.50
654902AC9	NOKIA CORP SR UNSECURED 05/39 6.625	50,000	\$	47,508.33
67051XAA2	NUFARM AUSTRALIA LIMITED COMPANY GUAR 144A 10/19 6.375	500,000	\$	545,427.08
67102BAA9	ONO FINANCE II PLC COMPANY GUAR 144A 07/19 10.875	500,000	\$	536,041.67
68276CAA5	ONEX USI ACQUISITION COR SR UNSECURED 144A 01/21 7.75	850,000	\$	840,911.11
68628CAA0	ORION ENGINEERED CARB FI COMPANY GUAR 144A 08/19 9.25	1,000,000	\$	1,007,159.73
69352JAN7	PPL ENERGY SUPPLY LLC SR UNSECURED 12/21 4.6	90,144	\$	80,739.19
698657AM5	PANTRY INC COMPANY GUAR 144A 08/20 8.375	500,000	\$	537,762.15
702150AA1	PARTY CITY HOLDINGS INC SR UNSECURED 144A 08/20 8.875	1,000,000	\$	1,089,666.67
714239AA8	PERMIAN HOLDINGS INC SR SECURED 144A 01/18 10.5	400,000	\$	403,378.13
71601UAA5	PETCO HOLDINGS INC SENIOR NOTES 144A 10/17 8.5	500,000	\$	532,812.50
71645AAA7	PETROBAKKEN ENERGY LTD SR UNSECURED 144A 02/20 8.625	1,000,000	\$	1,030,989.58
726505AP5	PLAINS EXPLORATION + PRO COMPANY GUAR 02/23 6.875	425,000	\$	487,635.85
73179PAJ5	POLYONE CORP SR UNSECURED 144A 03/23 5.25	475,000	\$	475,000.00
747262AH6	QVC INC SR SECURED 07/22 5.125	50,000	\$	50,249.13
74837RAG9	QUICKSILVER RESOURCES IN COMPANY GUAR 08/19 9.125	250,000	\$	230,579.00
74977XAA9	RSI HOME PRODUCTS INC 03/18 6.875	1,075,000	\$	1,082,779.52
759479AA6	RELIANCE INTERMEDIATE HO SR SECURED 144A 12/19 9.5	865,000	\$	991,554.31
761519BC0	REVLON CONSUMER PRODS COMPANY GUAR 144A 02/21 5.75	1,075,000	\$	1,075,000.00
761735AF6	REYNOLDS GRP ISS/REYNOLD COMPANY GUAR 02/21 8.25	875,000	\$	900,559.90
761735AP4	REYNOLDS GRP ISS/REYNOLD SR SECURED 10/20 5.75	350,000	\$	362,954.86
780097AU5	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 03/49 VAR	100,000	\$	93,574.89
796038AA5	SAMSON INVESTMENT COMPAN SR UNSECURED 144A 02/20 9.7	250,000	\$	266,437.50
80007PAT6	SANDRIDGE ENERGY INC COMPANY GUAR 02/23 7.5	1,000,000	\$	1,025,833.33

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
 2/1/13 through 2/28/13**

806261AC7	SCHAEFFLER FINANCE BV SR SECURED 144A 02/17 7.75	500,000	\$	563,684.03
81753FAA3	SERTA SIMMONS HOLDINGS L SR UNSECURED 144A 10/20 8.125	1,000,000	\$	1,055,407.99
822538AA2	SHELF DRILL HOLD LTD SR SECURED 144A 11/18 8.625	1,000,000	\$	1,088,614.58
828326AA6	SIL II BO/SIL II US HOLD COMPANY GUAR 144A 12/20 7.75	1,000,000	\$	1,063,215.28
83084LAA6	SKY GROWTH ACQUISITION C COMPANY GUAR 144A 10/20 7.375	1,000,000	\$	1,068,024.31
84763BAC0	SPEC BRNDS ESCROW CORP COMPANY GUAR 144A 11/22 6.625	750,000	\$	823,664.06
847791AA8	SPEEDY CASH INT HLDG COR SR SECURED 144A 05/18 10.75	225,000	\$	244,639.06
85171RAA2	SPRINGLEAF FINANCE CORP SR UNSECURED 12/17 6.9	500,000	\$	499,208.34
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875	500,000	\$	513,298.61
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75	100,000	\$	121,475.69
852061AF7	SPRINT NEXTEL CORP SR UNSECURED 08/17 8.375	675,000	\$	781,940.63
852061AS9	SPRINT NEXTEL CORP SR UNSECURED 11/22 6.	500,000	\$	512,333.33
85749P9B9	STATE STR INSTL LIQUID RESVS	137,002,056	\$	137,002,055.67
857691AC3	STATION CASINOS LLC COMPANY GUAR 144A 03/21 7.5	600,000	\$	600,000.00
864486AE5	SUBURBAN PROPANE PARTNRS SR UNSECURED 10/18 7.5	147,000	\$	158,392.50
867363AV5	SUNGARD DATA SYSTEMS INC COMPANY GUAR 144A 11/19 6.62	1,000,000	\$	1,044,875.00
870755AB1	SWIFT SERVICES HLDGS INC SECURED 11/18 10.	2,100,000	\$	2,450,972.22
87264MAJ8	TRW AUTOMOTIVE INC 03/21 4.5	450,000	\$	450,000.00
87509TAA7	TAMINCO ACQUISITION CORP SR UNSECURED 144A 12/17 9.125	1,250,000	\$	1,274,353.30
88156LAC4	TERVITA CORP SR SECURED 144A 11/18 8.	575,000	\$	577,611.11
89236YAA2	TPC GROUP INC SR SECURED 144A 12/20 8.75	800,000	\$	823,340.27
89400RAC3	TRANSUNION HOLDING CO SR UNSECURED 144A 06/18 8.125	1,000,000	\$	1,079,704.86
89668QAA6	TRINSEO OP / TRINSEO FIN SR SECURED 144A 02/19 8.75	250,000	\$	250,538.19
896818AG6	TRIUMPH GROUP INC 04/21 4.875	450,000	\$	450,000.00
90320XAA9	UPCB FINANCE VI LTD SR SECURED 144A 01/22 6.875	1,000,000	\$	1,092,829.86
903293AR9	USG CORP SR UNSECURED 11/16 6.3	1,000,000	\$	1,065,775.00
903293AS7	USG CORP SR UNSECURED 01/18 9.75	250,000	\$	297,151.04
90347CAA4	US COAT ACQ/FLASH DUTCH2 COMPANY GUAR 144A 05/21 7.375	910,000	\$	936,984.52
90473RAA7	UNIFRAX I LLC/UNIFRAX HO COMPANY GUAR 144A 02/19 7.5	1,675,000	\$	1,687,057.30
913364AA3	UNITYMEDIA HESSEN / NRW SR SECURED 144A 03/19 7.5	1,000,000	\$	1,123,541.67
914906AP7	UNIVISION COMMUNICATIONS SR SECURED 144A 09/22 6.75	1,500,000	\$	1,628,468.75
91829KAA1	VPI ESCROW CORP COMPANY GUAR 144A 10/20 6.375	1,000,000	\$	1,090,322.92
918436AE6	VWR FUNDING INC COMPANY GUAR 144A 09/17 7.25	500,000	\$	546,593.75
92203PAE6	VANGUARD HLT HDG LLC/INC COMPANY GUAR 02/18 8.	500,000	\$	537,777.78
92240MAZ1	VECTOR GROUP LTD SR SECURED 144A 02/21 7.75	1,375,000	\$	1,385,227.08
92769XAF2	VIRGIN MEDIA SECURED FIN SR SECURED 01/21 5.25	500,000	\$	526,041.67
93443TAB2	WARNER CHILCOTT CO LLC COMPANY GUAR 09/18 7.75	1,000,000	\$	1,099,361.12
959319AA2	WESTERN REFINING INC SR SECURED 144A 06/17 11.25	1,000,000	\$	1,103,125.00
97314XAE4	WIND ACQUISITION FIN SA SECURED 144A 07/17 11.75	650,000	\$	704,198.26
97315LAA7	WIND ACQUISITION HOLDING SR SECURED 144A 07/17 12.25	200,000	\$	211,750.00

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
2/1/13 through 2/28/13**

Purchases: Cash Management Fund

CUSIP	Company Name	Par Value	Amount Purchased
74800JQJ	QUEBEC PROVINCE DISC CP	50,000,000	\$ 49,995,555.55
74800JQR	QUEBEC PROVINCE DISC CP	50,000,000	\$ 49,994,222.20
68323JRF	ONTARIO PROVINCE DISC CP	22,535,000	\$ 22,530,687.50
149123BU	CATERPILLAR INC NOTES	20,000,000	\$ 20,254,000.00

State Investment Council
Regulation Violations and Other Reportable Matters
February 28, 2013

Newly Reported Violations			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
2/11/2013	17:16-41.4(a)3	The purchase of common stock of Zais Financial Corporation exceeded five percent of the outstanding shares by 12,340 shares.	2/13/2013

Status of Outstanding Violations Previously Reported			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
None			

Other Reportable Matters			
None			

2/28/13

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 Value ³	Total Distributed ²	Total Value	Total Value Multiple	
Private Equity									
Co-Investments									
			700,000,000	397,352,167	302,436,244	373,150,324	75,784,003	448,934,327	1.13
NB/NJ Custom Investment Fund II	Apr-12	Sep-12	200,000,000	56,978,377	143,021,623	55,953,947	-	55,953,947	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
Distressed Debt									
			1,077,807,307	837,110,674	331,411,724	461,751,710	593,327,579	1,055,079,289	1.26
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	-	4,733,530	260,218,294	264,951,824	1.32
Avenue Special Situations IV	Nov-05	Sep-12	20,000,000	20,000,000	-	394,874	27,563,768	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	49,407,191	13,316,265	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	14,839,496	11,266,815	16,091,208	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	88,123,262	14,339,614	67,384,018	34,564,791	101,948,809	1.16
Domestic Midmarket Buyout									
			2,370,000,000	1,682,977,181	860,505,985	1,387,259,309	738,579,059	2,125,838,368	1.26
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	50,415,096	3,909,182	39,828,772	31,328,698	71,157,470	1.41
JLL PARTNERS FUND VI, LP	Jun-08	Sep-12	150,000,000	108,586,317	85,959,790	44,970,229	90,668,516	135,638,745	1.25
Lindsay Goldberg III, L.P.	Jul-08	Sep-12	200,000,000	110,656,842	90,163,933	98,210,989	19,137,732	117,348,721	1.06
Lindsay, Goldberg & Bessemer II, L.P.	Jul-06	Sep-12	100,000,000	88,828,619	11,171,381	68,583,622	47,641,916	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

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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	30,907,263	22,425,244	23,640,102	3,363,681	27,003,783	0.87
Tenex Capital Partners LP - Secondary	Feb-13	N/A	20,000,000	0	20,000,000	0	-	0	
The Resolute Fund II, L.P.	Dec-07	Sep-12	100,000,000	78,542,434	24,521,326	75,607,039	10,363,587	85,970,626	1.09
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	75,674,441	126,403,023	67,433,082	5,881,139	73,314,221	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
Emerging Managers			400,000,000	324,946,145	121,129,107	250,063,745	118,332,029	368,395,774	1.13
CS/NJDI Emerging Opp	Apr-07		200,000,000	184,535,932	61,539,320	118,539,987	97,973,058	216,513,045	1.17
<i>CS/NJDI Emerging Opp (2007-1 Series)</i>		Sep-12	100,000,000	100,249,248	21,244,026	62,166,082	57,064,782	119,230,864	1.19
<i>CS/NJDI Emerging Opp (2008-1 Series)</i>		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	58,466,133	6,842,465	65,308,598	1.00
Fairview Capstone Partners, LP	May-07	Sep-12	100,000,000	74,890,926	25,109,074	73,057,625	13,516,506	86,574,131	1.16
International			1,528,084,484	1,074,421,899	473,909,236	862,991,581	312,760,937	1,175,752,518	1.09
Anacap Credit Opportunities II, LP	Dec-11	Sep-12	79,571,005	28,475,705	51,679,789	24,613,670	735,908	25,349,578	0.89
Anacap Financial Partners II	May-08	Sep-12	143,680,965	86,789,044	70,443,369	76,731,905	28,577,142	105,309,048	1.21
GS Private Equity Partners (NJ)	Feb-06	Sep-12	200,000,000	187,475,308	19,242,619	129,148,918	60,585,226	189,734,144	1.01
GS Private Equity Partners (NJ) II	Jul-07	Sep-12	204,832,514	150,568,063	56,359,127	136,628,647	15,849,511	152,478,159	1.01
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	88,020,478	22,457,252	86,537,186	24,956,730	111,493,916	1.27
NJHL European BO Investment II Series B	Apr-07	Dec-12	200,000,000	137,041,808	26,168,972	123,525,979	34,400,023	157,926,002	1.15
NJHL European Buyout Investment Series A	Feb-06	Dec-12	200,000,000	181,701,517	22,201,384	124,325,092	71,671,783	195,996,875	1.08
NJHL European Buyout Investment Series C	Mar-08	Dec-12	200,000,000	179,229,051	39,965,659	128,224,377	72,979,884	201,204,261	1.12
Large Buyout			1,693,250,000	1,588,282,946	411,431,958	1,127,793,854	658,919,431	1,786,713,284	1.12
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	57,255,362	61,655,587	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

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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	Dec-12	200,000,000	200,000,000	-	172,060,918	155,697,252	327,758,170	1.64
Warburg Pincus Private Equity VIII	Jun-06	Dec-12	25,750,000	26,883,000	-	20,019,718	38,641,123	58,660,841	2.18
Warburg Pincus Private Equity X, LP	Oct-07	Dec-12	400,000,000	391,600,000	15,400,000	389,179,609	67,556,195	456,735,804	1.17
Warburg Pincus Private Equity XI, LP	May-12	Dec-12	300,000,000	65,132,377	234,867,623	62,439,084	-	62,439,084	0.96
Mezzanine Debt			610,000,000	475,806,028	204,786,009	258,642,078	335,369,384	594,011,463	1.25
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	Dec-12	75,000,000	88,701,532	6,065,204	54,255,673	46,995,942	101,251,615	1.14
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	58,408,381	104,036,140	162,444,521	1.43
Newstone Capital Partners II, L.P.	May-11	Sep-12	100,000,000	53,335,406	53,910,284	39,272,436	18,598,606	57,871,042	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
Secondaries			274,789,023	257,189,901	37,941,593	192,159,615	136,117,298	328,276,913	1.28
Lexington Capital Partners VI-B	Jun-06	Sep-12	50,000,000	49,436,184	1,558,992	30,842,023	30,376,859	61,218,882	1.24
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	52,698,580	52,493,207	4,438,428	25,897,782	35,637,575	61,535,358	1.17
Partners Group Secondary 2008, L.P.	Sep-08	Sep-12	72,090,443	67,532,719	9,906,167	67,060,949	19,254,655	86,315,603	1.28
Small/Midsize Buyout			650,000,000	587,946,942	151,171,881	462,824,793	225,515,760	688,340,553	1.17
CSFB/NJDI Investment Fund	Nov-05		650,000,000	587,946,942	151,171,881	462,824,793	225,515,760	688,340,553	1.17
<i>CSFB/NJDI Investment Fund 2005-1 Series</i>		Sep-12	200,000,000	213,158,940	15,841,640	159,681,844	91,657,285	251,339,130	1.18
<i>CSFB/NJDI Investment Fund 2006-1 Series</i>		Sep-12	250,000,000	245,113,388	40,411,965	199,551,875	94,971,151	294,523,026	1.20
<i>CSFB/NJDI Investment Fund 2008-1 Series</i>		Sep-12	200,000,000	129,674,614	94,918,276	103,591,074	38,887,323	142,478,397	1.10
Special Situations			500,000,000	62,615,901	452,626,367	63,716,182	15,256,137	78,972,319	1.26
Blackstone TOP Fund-A, L.P.	Jan-12	Sep-12	500,000,000	62,615,901	452,626,367	63,716,182	15,256,137	78,972,319	1.26
Venture Capital			280,000,000	187,794,209	125,610,755	177,271,844	48,959,042	226,230,886	1.20
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	Jun-06		50,000,000	44,600,418	11,564,671	42,044,815	8,478,294	50,523,109	1.13
<i>JP Morgan Direct VC Institutional III</i>		Dec-12	10,000,000	875,350	200,400	1,261,344	195,314	1,456,658	1.66
<i>JP Morgan Pooled VC Institutional III</i>		Dec-12	40,000,000	43,725,068	11,364,271	40,783,471	8,282,980	49,066,451	1.12

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Inception	Valuation	Commitment	Contributed ¹	Commitment	Value ³	Distributed ²	Total Value	Value	
Date	Date							Multiple	
Khosla Venutres IV, L.P.	Jan-12	Sep-12	25,000,000	7,375,000	17,625,000	6,457,313	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	53,624,928	1.28	
NB/NJ Custom Investment Fund	Aug-07	Sep-12	100,000,000	85,488,572	36,751,304	77,224,223	106,606,956	1.25	
Tenaya Capital VI, L.P.	Jul-12	Sep-12	40,000,000	6,155,220	33,844,780	5,904,411	5,904,411	0.96	
Private Equity Subtotal			10,083,930,814	7,476,443,994	3,472,960,858	5,617,625,034	3,258,920,660	8,876,545,694	1.19
Real Estate									
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	Dec-12	100,000,000	92,842,000	7,158,000	93,323,675	37,041,331	130,365,006	1.40
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	Dec-12	75,000,000	78,170,516	3,313,359	86,490,307	31,892,412	118,382,719	1.51
Blackstone Real Estate VI	Feb-07	Dec-12	100,000,000	97,426,555	6,428,327	118,776,240	22,012,667	140,788,906	1.45
Blackstone Real Estate Partners VI, Sec	Nov-11	Dec-12	43,624,688	39,138,546	4,486,142	51,815,550	6,520,013	58,335,563	1.49
Blackstone Real Estate VII	Dec-11	Sep-12	300,000,000	134,660,925	165,920,264	141,825,284	7,720,666	149,545,950	1.11
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	54,687,073	53,981,104	705,969	29,138,065	0	29,138,065	0.54
CBRE Strategic Partners U.S. Opp V	Nov-07	Nov-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	Nov-12	50,000,000	50,000,000	0	11,054,830	0	11,054,830	0.22
CIM Fund III, L.P.	Jul-07	Dec-12	50,000,000	42,005,507	7,994,493	52,985,256	657,827	53,643,083	1.28
CIM Urban REIT, LLC	Jun-06	Dec-12	50,000,000	50,000,000	0	52,839,334	9,799,307	62,638,641	1.25
CPI Capital Partners Europe	Nov-06	Sep-12	73,669,777	63,806,754	11,902,945	26,710,946	4,772,153	31,483,099	0.49
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	55,761,750	144,238,250	54,825,494	742,500	55,567,994	1.00
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	Dec-12	100,000,000	100,000,000	0	32,781,128	42,163,322	74,944,450	0.75
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	Dec-12	75,000,000	64,224,413	10,775,587	24,951,667	15,871,304	40,822,971	0.64
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	47,643,808	47,625,409	18,399	5,369,255	0	5,369,255	0.11
JP Morgan Alternative Property Fund II	Mar-06	Dec-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	Dec-12	34,300,000	31,856,592	2,443,409	19,599,444	14,961,126	34,560,570	1.08
LaSalle Asia Opportunity Fund III	Jul-07	Dec-12	80,000,000	62,407,265	21,878,405	42,796,424	14,849,634	57,646,058	0.92
Lone Star Fund VII (U.S.) LP	May-11	Dec-12	300,000,000	246,351,183	56,237,780	217,157,393	106,516,951	323,674,345	1.31
Lone Star Real Estate Fund II (U.S.) LP	May-11	Dec-12	100,000,000	46,088,804	53,836,196	30,703,288	21,583,255	52,286,543	1.13
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

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Date	Date	Commitment						Multiple	
MacFarlane Urban Real Estate Fund II, LP	Nov-06	Dec-12	75,000,000	74,028,098	2,630,979	13,371,135	1,652,837	15,023,972	0.20
NJDOI/GMAM Core Plus RE Investment	May-08	Sep-12	81,500,000	68,972,543	16,752,194	46,720,982	44,832,815	91,553,797	1.33
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	Dec-12	Nov-12	75,000,000	155,640	74,844,360	155,640	0	155,640	1.00
Northwood Real Estate Partners	Dec-12	Nov-12	75,000,000	10,446,151	64,553,849	10,446,151	0	10,446,151	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	16,628,358	63,539,271	16,460,729	167,629	16,628,358	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
TPG/NJ (RE) Partnership, LP	Feb-13	N/A	350,000,000	0	350,000,000	0	0	0	0.00
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
Real Estate Subtotal			5,640,425,347	4,322,774,677	1,507,850,337	3,391,716,337	980,889,821	4,372,606,158	1.01
Hedge Fund									
Absolute Return			550,000,000	525,000,000	25,000,000	542,200,275	0	542,200,275	1.03
BlueCrest Capital Management LLP	Apr-12	Jan-13	200,000,000	200,000,000	-	204,746,000	0	204,746,000	1.02
Brevan Howard Fund Limited	Nov-11	Jan-13	200,000,000	200,000,000	-	209,459,400	0	209,459,400	1.05
MKP Opportunity Partners, L.P.	Sep-12	Jan-13	150,000,000	125,000,000	25,000,000	127,994,875	0	127,994,875	1.02
Credit			1,213,000,000	1,143,000,000	70,000,000	1,054,750,189	228,542,669	1,283,292,858	1.12
Canyon Value Realization Fund	Jun-07	Dec-12	75,000,000	75,000,000	-	106,900,050	0	106,900,050	1.43
Canyon Balanced Fund	Jul-11	Jan-13	125,000,000	125,000,000	-	149,707,457	1,070,704	150,778,161	1.21
Claren Road Credit Master Fund, Ltd.	Jun-12	Jan-13	150,000,000	150,000,000	-	155,920,350	0	155,920,350	1.04

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	Last		A			B	C	=(B+C)	=(B+C)/A
Inception	Valuation		Amount	Unfunded	Current Market	Total		Total	
Date	Date	Commitment	Contributed ¹	Commitment	Value ³	Distributed ²	Total Value	Value	
								Multiple	
Golden Tree Mast Fund-L1	Jan-07	Dec-12	100,000,000	100,000,000	-	2,167,982	67,966,218	70,134,200	0.70
GSO Credit Partners - A, L.P.	Mar-12	Jan-13	250,000,000	230,000,000	20,000,000	268,421,500	0	268,421,500	1.17
GSO Special Situations Fund, L.P.	Feb-12	Dec-12	100,000,000	100,000,000	-	113,437,100	0	113,437,100	1.13
Lazard Rathmore Fund, Ltd.	Aug-12	Jan-13	150,000,000	100,000,000	50,000,000	102,261,300	0	102,261,300	1.02
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	Jan-13	150,000,000	150,000,000	-	155,934,450	0	155,934,450	1.04
Distressed			450,000,000	450,000,000	-	493,854,715	105,252,979	599,107,694	1.33
Centerbridge Credit Partners	Oct-07	Jan-13	200,000,000	200,000,000	-	266,753,327	16,480,356	283,233,683	1.42
King Street Capital	Feb-07	Jan-13	150,000,000	150,000,000	-	218,782,800	0	218,782,800	1.46
Marathon Special Opp Fund, LTD	Jul-08	Jan-13	100,000,000	100,000,000	-	8,318,588	88,772,623	97,091,211	0.97
Equity Long/ Short			1,450,000,000	1,175,000,000	275,000,000	1,139,878,132	242,350,934	1,382,229,067	1.18
Archipelago Partners, LP	Jun-06	Jan-13	150,000,000	150,000,000	-	215,930,700	0	215,930,700	1.44
Ascend Partners Fund II, LP	Jul-07	Jan-13	150,000,000	150,000,000	-	8,280,232	157,324,412	165,604,644	1.10
Asia Century Quest Capital LCC	Aug-08	Jan-13	150,000,000	150,000,000	-	162,313,800	0	162,313,800	1.08
Bay Pond Partners, L.P.	Apr-12	Jan-13	150,000,000	125,000,000	25,000,000	137,024,000	0	137,024,000	1.10
Cadian Fund, L.P.	May-12	Jan-13	100,000,000	75,000,000	25,000,000	78,486,600	0	78,486,600	1.05
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	Jan-13	225,000,000	100,000,000	125,000,000	148,045,600	0	148,045,600	1.48
Scopia PX, LLC	Jan-13	Dec-12	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	Jan-13	150,000,000	150,000,000	-	181,944,000	0	181,944,000	1.21
Visium Balanced Offshore Fund, Ltd	Aug-12	Jan-13	150,000,000	100,000,000	50,000,000	107,853,200	0	107,853,200	1.08
Event Driven			900,000,000	695,000,000	205,000,000	866,586,510	0	866,586,510	1.25
Cevian Capital II, L.P.	Apr-12	Jan-13	150,000,000	125,000,000	25,000,000	136,790,000	0	136,790,000	1.09
Davidson Kempner	Dec-06	Jan-13	150,000,000	150,000,000	-	200,503,650	0	200,503,650	1.34
Elliot Associates, L.P.	Apr-12	Dec-12	200,000,000	20,000,000	180,000,000	21,213,660	0	21,213,660	1.06
Pershing Square LP	Apr-10	Jan-13	200,000,000	200,000,000	-	258,110,600	0	258,110,600	1.29
Third Point Partners L.P.	Apr-11	Jan-13	100,000,000	100,000,000	-	117,003,700	0	117,003,700	1.17
York Capital Management, LP	Feb-07	Nov-12	100,000,000	100,000,000	-	132,964,900	0	132,964,900	1.33
Fund of Funds			2,046,258,928	1,912,758,928	133,500,000	2,059,431,179	29,590,586	2,089,021,765	1.09
Arden Garden State NJ Fund LP.	Jun-06	Dec-12	500,000,000	500,000,000	-	522,493,746	0	522,493,746	1.04
GS Multi-Strategy Portfolio (NJ) LLC	Aug-06	Dec-12	550,000,000	550,000,000	-	649,651,717	0	649,651,717	1.18
Protege Partners, LP	Jun-07	Jan-13	150,000,000	150,000,000	-	157,138,904	0	157,138,904	1.05
RC Woodley Park, LP	Aug-06	Dec-12	646,258,928	646,258,928	-	666,052,383	29,590,586	695,642,969	1.08

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	Inception Date	Last Valuation Date	A Amount Committed ¹	Unfunded Commitment	B Current Market Value ³	C Total Distributed ²	=(B+C) Total Value	=(B+C)/A Total Value Multiple	
Reservoir Strategic Partners Fund, LP	Jul-11	Jan-13	200,000,000	66,500,000	133,500,000	64,094,429	0	64,094,429	0.96
Global Macro			300,000,000	300,000,000	-	299,574,300	0	299,574,300	1.00
Lynx (Bermuda) Ltd.	Mar-11	Jan-13	100,000,000	100,000,000	-	96,918,900	0	96,918,900	0.97
Winton Futures Fund	Jan-11	Jan-13	200,000,000	200,000,000	-	202,655,400	0	202,655,400	1.01
Multi-Strategy			650,000,000	524,890,727	125,109,273	387,275,335	238,422,316	625,697,650	1.19
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	Dec-12	150,000,000	150,000,000	-	81,525,450	75,000,000	156,525,450	1.04
OZ Domestic Partners II, Ltd.	Jun-06	Jan-13	150,000,000	150,000,000	-	232,648,350	0	232,648,350	1.55
Hedge Fund Subtotal			7,559,258,928	6,725,649,655	833,609,273	6,843,550,636	844,159,483	7,687,710,119	1.14
Real Assets									
Astenbeck Commodities Fund II LP	Jul-11	Jan-13	100,000,000	100,000,000	0	1,971,015.00	96,631,366	98,602,381	0.99
Barclays Bank PLC	Jun-11	Jan-13	50,000,000	50,000,000	0	48,100,000.00	-	48,100,000	0.96
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
Blackstone Resources Select Fund	Aug-11	Jan-13	250,000,000	250,000,000	0	238,544,000.00	-	238,544,000	0.95
Blackstone TOP Fund - A, L.P.	Jul-12	Sep-12	250,000,000	125,587,434	124,412,566	118,229,218.78	7,317,885	125,547,104	1.00
BX NJ Co-Invest, L.P.	Aug-12	Sep-12	20,014,142	20,014,142	0	33,586,431.88	-	33,586,432	1.68
Citigroup Funding Inc	May-11	Jan-13	50,000,000	50,000,000	0	48,595,000.00	-	48,595,000	0.97
Gresham Commodity Fund (ETAP)	Feb-08	Jan-13	200,000,000	200,000,000	0	159,425,550.00	50,000,000	209,425,550	1.05
Gresham Commodity Fund (TAP)	Nov-07	Jan-13	200,000,000	200,000,000	0	123,942,800.00	-	123,942,800	0.62
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	97,914,488	1.01
RC Woodley Park, L.P.	May-11	Dec-12	135,000,000	135,000,000	0	136,460,400.00	-	136,460,400	1.01
Schroders Commodity Portfolio	Jan-08	Jan-13	500,000,000	450,000,000	50,000,000	360,590,000.00	50,000,000	410,590,000	0.91
Sheridan Production Partners I	Aug-07	Sep-12	50,000,000	52,250,000	0	41,654,008.50	32,375,000	74,029,009	1.42
Sheridan Production Partners II-B, L.P.	Nov-10	Sep-12	100,000,000	91,750,000	8,250,000	85,734,961.75	-	85,734,962	0.93
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	67,540,269	1.03
Real Assets Subtotal			2,655,014,142	1,941,209,088	720,250,487	1,591,887,122	274,596,201	1,866,483,323	0.96
Grand Total			25,938,629,230	20,466,077,415	6,534,670,954	17,444,779,129	5,358,566,165	22,803,345,294	1.11

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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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.

	Inception Date	Last Valuation Date	Commitment	A Amount Contributed ¹	Unfunded Commitment	B Current Market Value ³	C Total Distributed ²	=(B+C) Total Value	=(B+C)/A Total Value Multiple
Common Pension Fund B									
BlackRock Credit Investors	Oct-07	Jan-13	400,000,000	400,000,000	140,617,119	88,526,972	281,234,237	369,761,209	0.92
BlackRock Credit Investors Co-Invest	Oct-09	Jan-13	144,000,000	144,000,000	109,366,118	32,930,840	219,390,734	252,321,574	1.75
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	Jan-13	364,000,000	249,500,000	114,500,000	379,866,488	4,637,275	384,503,763	1.54
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	Jan-13	500,000,000	500,000,000	0	783,960,000	-	783,960,000	1.57
TAC 2007, LP	Oct-07	Jan-13	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
Common Pension Fund B Subtotal			2,136,530,670	1,726,782,444	659,731,463	1,618,999,492	582,824,479	2,201,823,971	1.28

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.

Transfer between Common and Pension Funds

2/28/13

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)
2/27/2013	\$ 525,000,000.00	B	\$ 1,580,000.00	JRS
			107,100,000.00	P&F
			170,610,000.00	PERS
			13,130,000.00	SPRS
			232,580,000.00	TPA
	<u>\$ 525,000,000.00</u>		<u>\$ 525,000,000.00</u>	

Transfers between Common and Pension Funds, Summarized
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Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ 1,580,000.00
P&F	107,100,000.00
PERS	170,610,000.00
SPRS	13,130,000.00
TPA	232,580,000.00
	<u>\$ 525,000,000.00</u>