

DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

---

SEPTEMBER 2012

*“The mission of the New Jersey Division of Investment is to achieve the best possible return at an acceptable level of risk using the highest fiduciary standards.”*

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**Actual Allocation vs FY 2013 Investment Plan Target <sup>(1)</sup>**

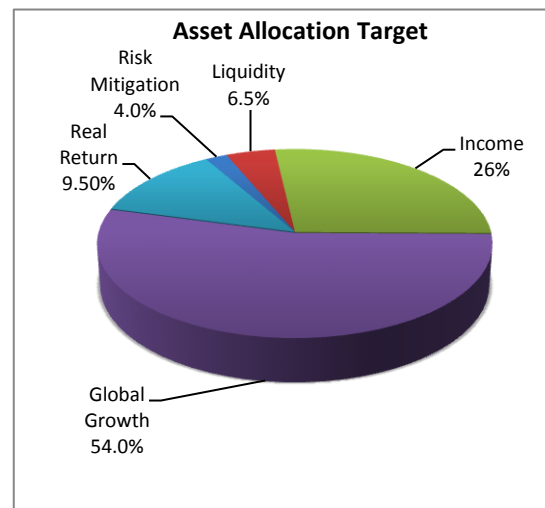
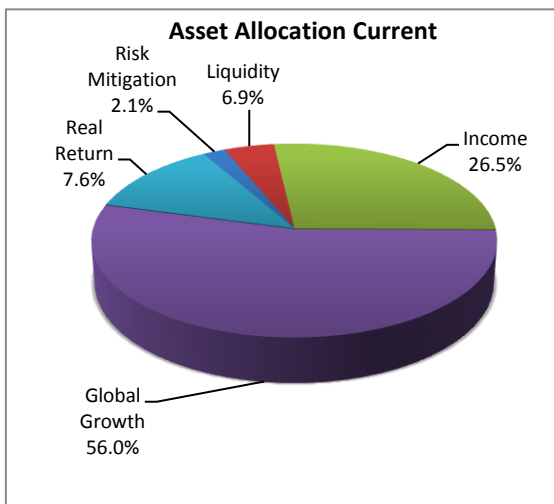
	Actual Allocation %	Target %	Difference%	Allocation\$ <sup>(2)</sup>
Absolute Return /Risk Mitigation	2.14%	4.00%	-1.86%	1,539.48
<b>Total Risk Mitigation</b>	<b>2.14%</b>	<b>4.00%</b>	<b>-1.86%</b>	<b>1,539.48</b>
Cash Equivalents <sup>(3)</sup>	2.71%	1.50%	1.21%	1,955.94
TIPS	2.33%	2.50%	-0.17%	1,680.67
US Treasuries	1.85%	2.50%	-0.65%	1,332.35
<b>Total Liquidity</b>	<b>6.90%</b>	<b>6.50%</b>	<b>0.40%</b>	<b>4,968.96</b>
Investment Grade Credit	17.90%	13.00%	4.90%	12,894.48
High Yield Fixed Income	3.65%	6.00%	-2.35%	2,626.34
Credit Orient Hedge Funds	2.54%	4.00%	-1.46%	1,828.90
Debt Related Private Equity	1.05%	1.50%	-0.45%	758.60
Police and Fire Mortgage Program	1.32%	1.50%	-0.18%	948.29
<b>Total Income</b>	<b>26.45%</b>	<b>26.00%</b>	<b>0.45%</b>	<b>19,056.61</b>
Commodities and Other Real Assets	2.88%	4.00%	-1.12%	2,072.52
Real Estate	4.76%	5.50%	-0.74%	3,430.80
<b>Total Real Return</b>	<b>7.64%</b>	<b>9.50%</b>	<b>-1.86%</b>	<b>5,503.32</b>
US Equity	25.94%	23.80%	2.14%	18,692.21
Non-US Developed Markets Equity	13.04%	12.50%	0.54%	9,395.64
Emerging Markets Equity	6.83%	7.00%	-0.17%	4,923.39
Equity Oriented Hedge Funds	3.46%	4.50%	-1.04%	2,489.46
Buyouts/Venture Capital	6.77%	6.20%	0.57%	4,875.37
<b>Total Global Growth</b>	<b>56.04%</b>	<b>54.00%</b>	<b>2.04%</b>	<b>40,376.07</b>
Other Cash and Receivables	0.84%	0.00%	0.84%	605.99
<b>Total Pension Fund</b>	<b>100.00%</b>	<b>100.00%</b>	<b>0.00%</b>	<b>72,050.43</b>

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

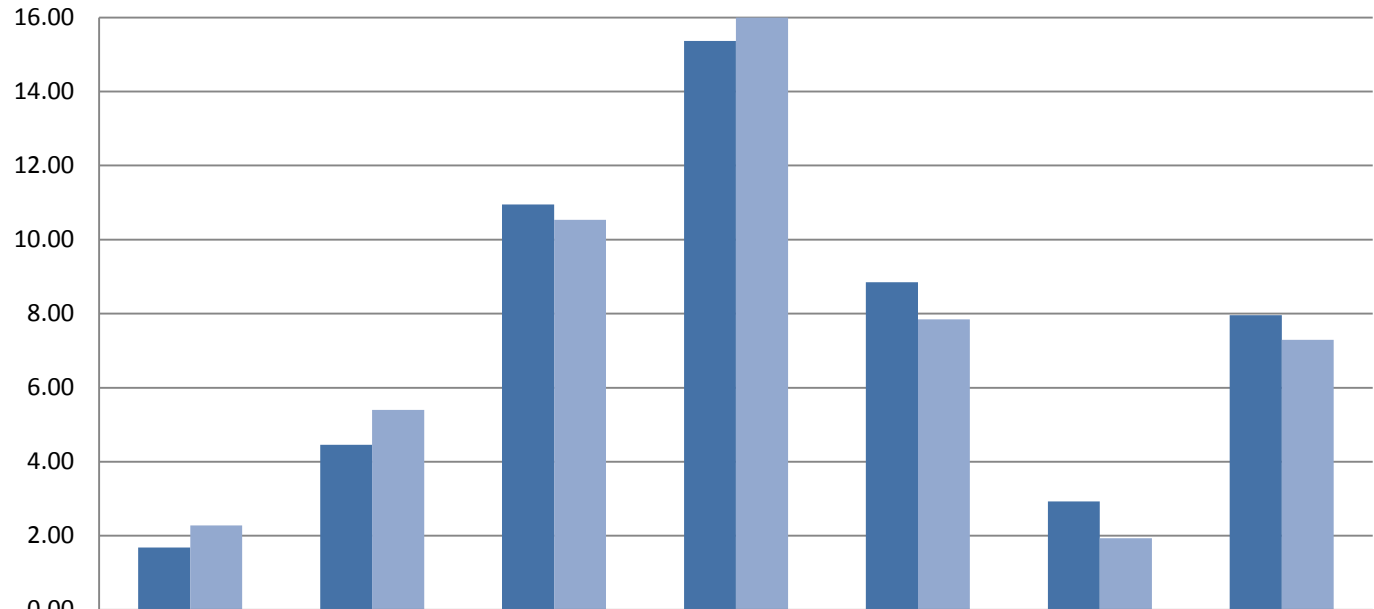
(2) Reflects the most recent market values available.

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

Totals may not equal sum of components due to rounding

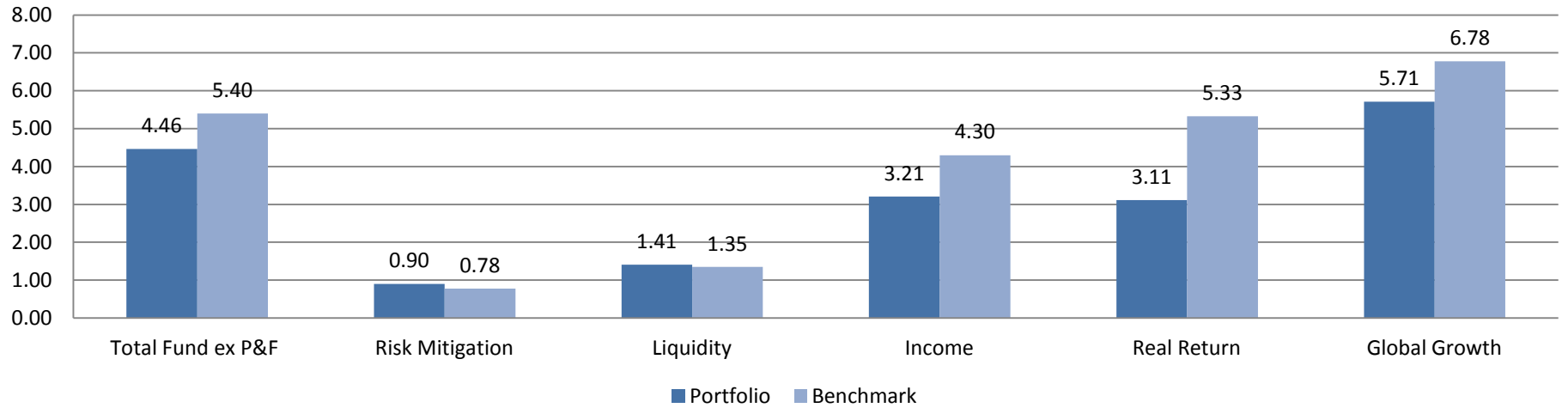


### Total Fund ex Police and Fire Performance as of Sept 30, 2012

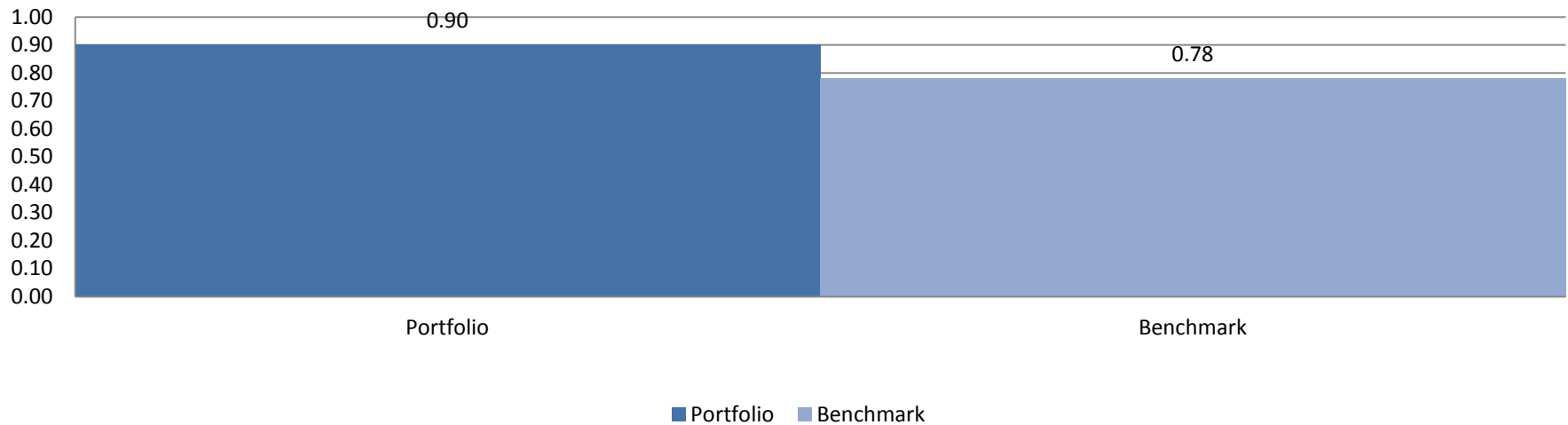


■ Total Fund ex Police and Fire	1.68	4.46	10.95	15.37	8.85	2.93	7.96
■ Benchmark	2.28	5.40	10.53	16.24	7.85	1.93	7.29

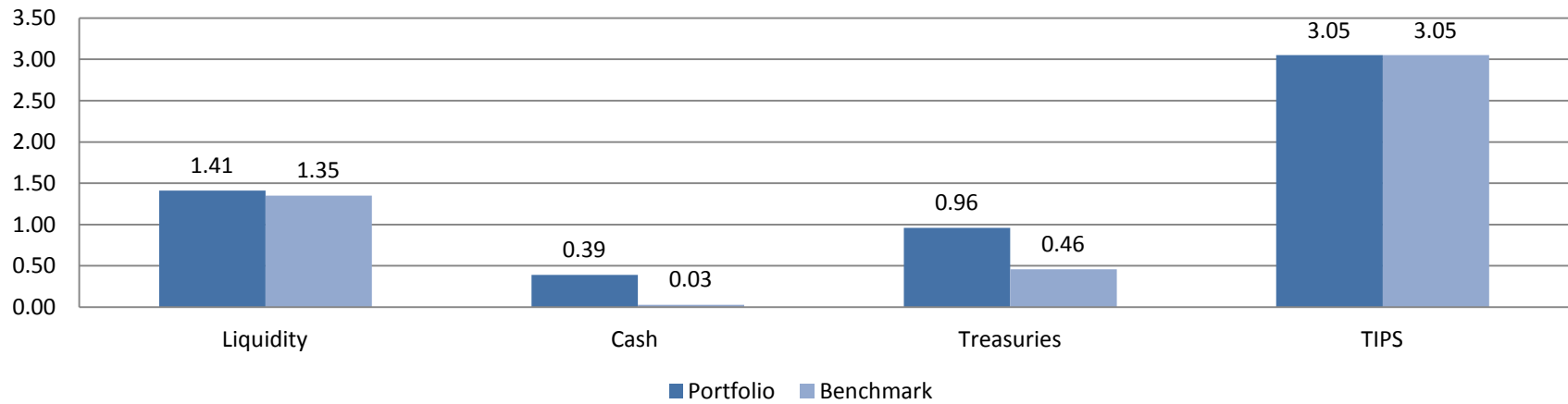
### FYTD Performance as of Sept 30, 2012 by Asset Class



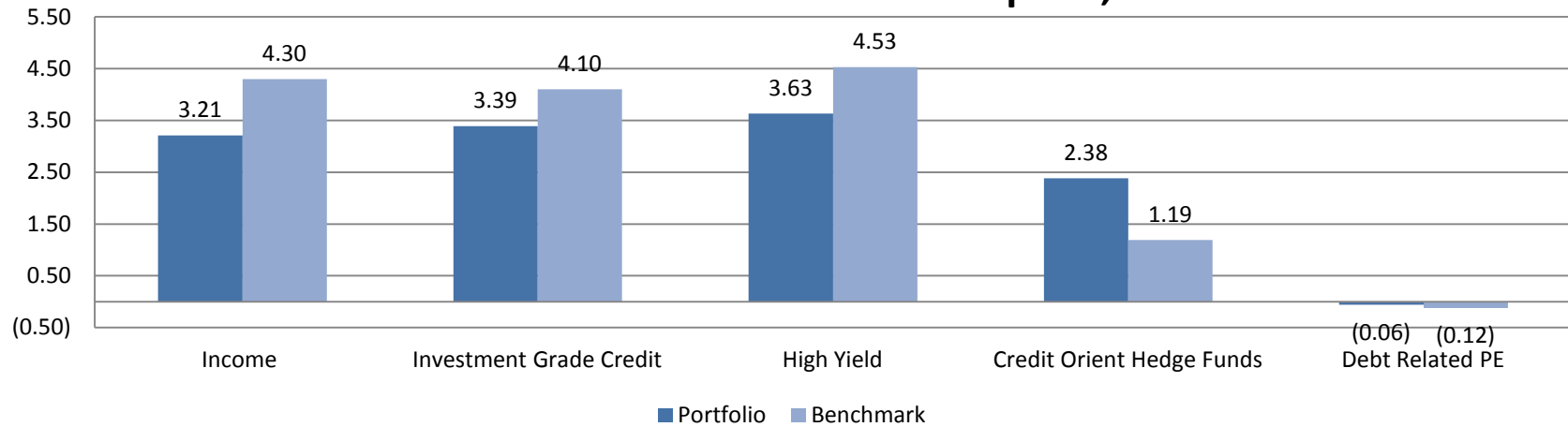
### Risk Mitigation FYTD Performance as of Sept 30, 2012



### Liquidity FYTD Performance as of Sept 30, 2012

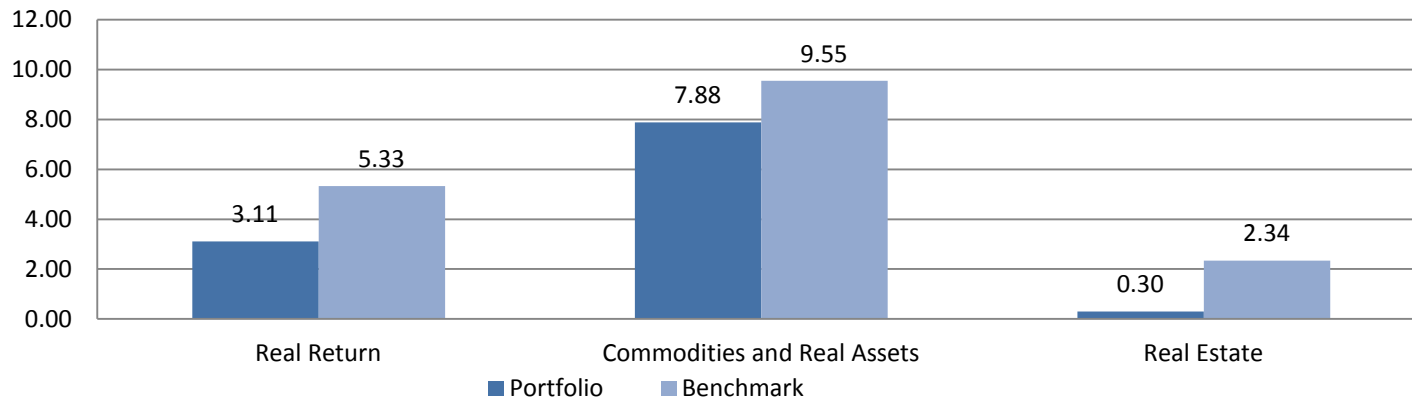


### Income FYTD Performance as of Sept 30, 2012

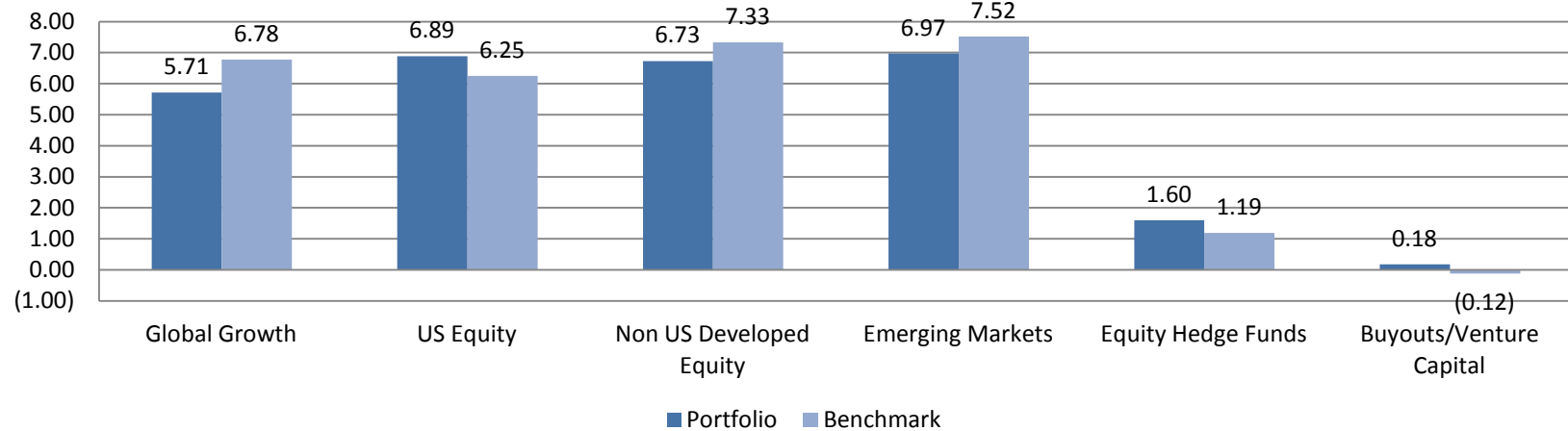


Credit Oriented Hedge Funds and Benchmark are on a one month lag

### Real Return FYTD Performance as of Sept 30, 2012



### Global Growth FYTD Performance as of Sept 30, 2012



\*Equity Hedge Funds and Benchmark are on a one month lag

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 Pension Fund Performance (1) Versus Benchmark

September 30, 2012

	1 month	FYTD	CYTD	1 Year	3 Years	5 Years	10 Years
<b>Common Fund A (Domestic Equity) with Cash, Hedges, Miscellaneous</b>	2.57	6.87	17.30	31.59	13.94	2.67	9.19
<b>S&amp;P 1500 Composite</b>	2.52	6.25	16.13	30.18	13.37	1.36	8.34
Equity Only (Ex Cash)	2.57	6.89	17.32	31.92	14.26	2.82	9.27
Equity Only-Diversified Fund	2.52	6.55	16.99	31.73			
Equity Only-Concentrated Fund	2.67	7.57	18.05	32.37			
<b>Common Fund B (Domestic Fixed Income) with Cash, Hedges, Miscellaneous <sup>(4)</sup></b>	0.25	3.16	8.35	10.17	11.01	10.96	7.27
<b>Common B Blended Benchmark</b>	0.58	3.71	7.71	9.73	10.20	9.55	7.45
Investment Grade	0.15	3.16	7.81	9.93	11.15	10.79	7.19
<i>Investment Grade Blended Benchmark</i>	0.33	3.44	8.66	11.45	12.59	10.97	8.15
High Yield	1.02	3.63	14.84	15.15	13.83		
<i>Barclays High Yield Index</i>	1.39	4.53	12.13	19.37	12.90		
<b>Common Fund D (International Equity) with Cash, Hedges, Miscellaneous</b>	3.60	6.47	11.30	15.39	0.44	-4.17	8.34
<b>Custom International Equity Markets Index</b>	4.16	7.42	11.03	14.47			
<b>MSCI All World Country Index (ex US)</b>	3.74	7.40	10.38	14.48	3.17	-4.12	9.84
Developed Markets Equity	2.96	6.73	11.18	14.53			
<i>Custom International Equity Developed Markets Index</i>	3.16	7.33	10.41	13.52			
<i>MSCI EAFE</i>	2.96	6.92	10.08	13.75			
Emerging Markets Equity	5.38	6.97	12.71	19.72			
<i>Custom International Equity Emerging Markets Index</i>	6.02	7.52	12.92	17.49			
<i>MSCI Emerging Markets</i>	6.03	7.74	11.98	16.93			
<b>Common Fund E (Alternative Investments) with Cash, Hedges, Miscellaneous</b>	0.76	1.75	6.77	5.83	8.56	0.09	
Hedge Funds <sup>(4) (5)</sup>	1.19	2.13	5.78	3.83	4.22	-0.39	
<i>HFRI Fund of Funds Composite (one month lag)</i>	0.76	1.19	1.97	-0.80	1.80	-1.38	
Private Equity <sup>(5)</sup>	0.08	0.21	8.13	5.74	11.86	2.98	
<i>Cambridge Associates (Data only available quarterly) <sup>(3)</sup></i>	-0.12	-0.12	10.88	5.86	16.45	5.32	
Real Estate <sup>(5)</sup>	0.19	0.30	7.75	10.34	8.41	-5.68	
<i>NCREIF(NPI) (Data only available quarterly) <sup>(3)</sup></i>	2.34	2.34	7.81	11.00	10.90	2.26	
Real Assets/Commodities <sup>(5)</sup>	2.49	7.97	5.75	6.13	8.47		
<i>DJUBS TR Index</i>	1.71	9.69	5.63	6.00	5.26		
<b>Police &amp; Fire Mortgage Program <sup>(5)</sup></b>	0.41	0.35	2.31	3.43			
<b>Cash Mgt. Fund <sup>(2)</sup></b>	0.01	0.05	0.11	0.16	0.29	0.97	1.95
<b>US Treasury Bills (3 month)</b>	0.01	0.02	0.05	0.05	0.10	0.64	1.73
<b>Total Pension Fund</b>	1.67	4.41	10.78	15.13			
<b>Total Pension Fund ex Police and Fire Mortgages</b>	1.68	4.46	10.95	15.37	8.85	2.93	7.96
<b>Total Fund Benchmark</b>	2.28	5.40	10.53	16.24	7.85	1.93	7.29

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

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

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

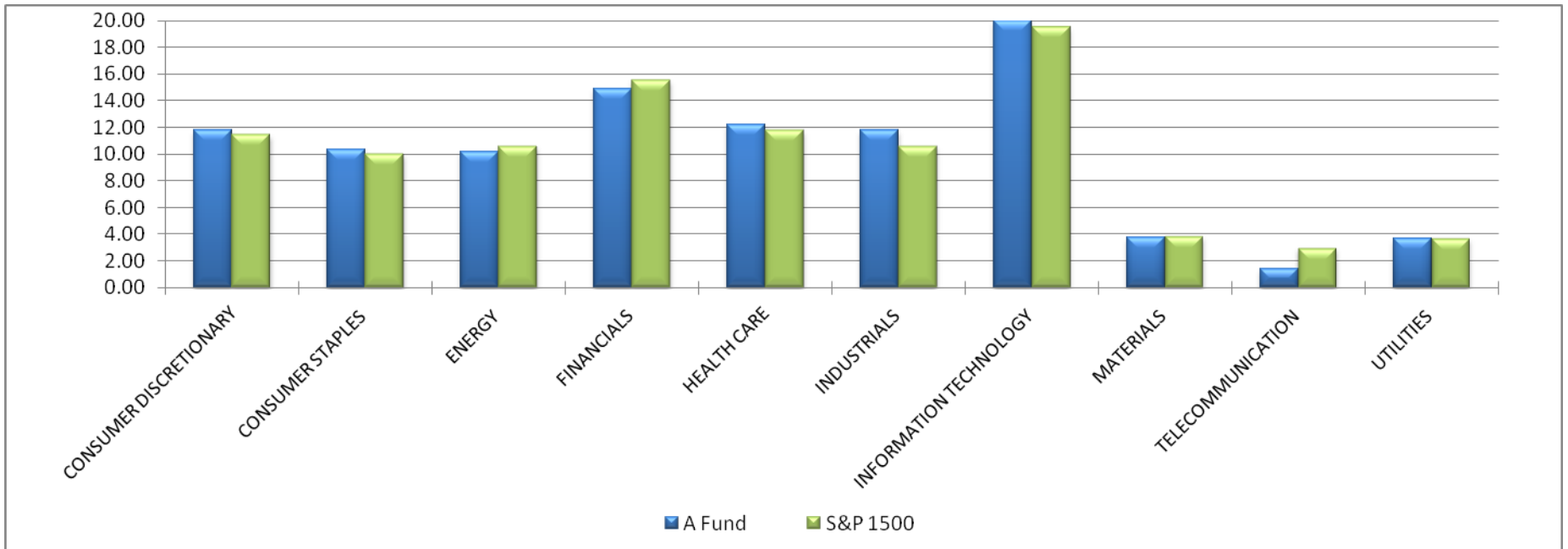
<sup>(4)</sup> Common Fund B and Hedge Fund performance include the effect of transferring a number of bank loan funds from Common Fund E to Common Fund B in Fiscal Year 2009. Trailing Hedge Fund Performance including bank loans funds as of June 30, 2012 as calculated by Hedge Fund Consultant Cliffwater is: 1 Year: 0.69%, 3 Year: 9.86%; 5 Year 2.42%.

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

### Top Holdings

<i>Company</i>	<i>% of Portfolio</i>
APPLE INC	6.19
EXXON MOBIL CORP	2.76
GENERAL ELECTRIC CO	2.18
MICROSOFT CORP	1.87
WELLS FARGO & CO	1.66
MERCK & CO	1.63
PFIZER INC	1.51
JPMORGAN CHASE & CO	1.51
COCA COLA	1.44
PROCTER & GAMBLE CO	1.39

### Portfolio Sector Weightings



## Investment Grade Portfolio (Common Fund B) 9/30/12

	Portfolio	Benchmark	Difference
Quality Rating	A-1	AA-3	N/A
Coupon	5.44	5.68	-0.24
Yield	4.20	4.35	-0.15
Duration	10.03	9.55*	0.48
OAS	127.02	120.38	6.64
Convexity	0.61	1.56	-0.95
Maturity	14.31	15.60*	-1.29

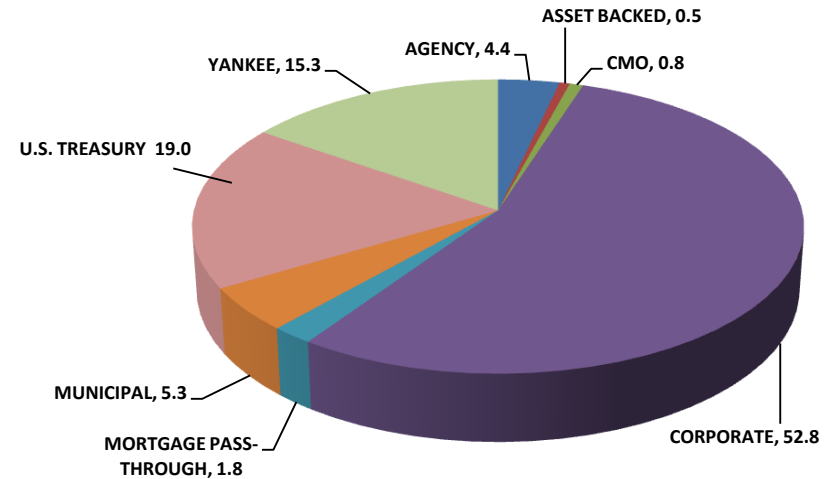
\*This is an approximate benchmark

	Issuer Name	Market Value [%]
US/T	US TREASURY N/B	5.25
TGR	US TREASURY STRIPS	4.16
T	AT&T	2.89
VZ	VERIZON COMMUNICATIONS INC.	2.63
COP	CONOCO PHILIPS	2.47
AID	GOV'T OF ISRAEL	2.36
DUK	DUKE ENERGY	1.94
MP	PROVENCE OF MANITOBA	1.82
QHEL	HYDRO QUEBEC	1.77
ONT	ONTARIO (PROVINCE OF)	1.56

Maturities	Portfolio	Benchmark
0-5yr	6.61	0.23
5-10yr	33.06	0.56
10-15yr	18.31	10.24
15-20yr	19.52	14.47
20-25yr	10.54	18.08
25-30yr	10.87	54.01
>30yr	1.09	2.39
Unclassified	0.00	0.00

Ratings	Portfolio	Benchmark
Total	100.00	100.00
AAA	6.16	1.71
AA+ to AA	32.58	47.81
AA- to A	23.76	15.13
A- to BBB	30.85	30.45
BBB- to BB	3.21	4.42
Less than BB	0.65	0.46
Unclassified	2.80	0.01

**Sectors By %**



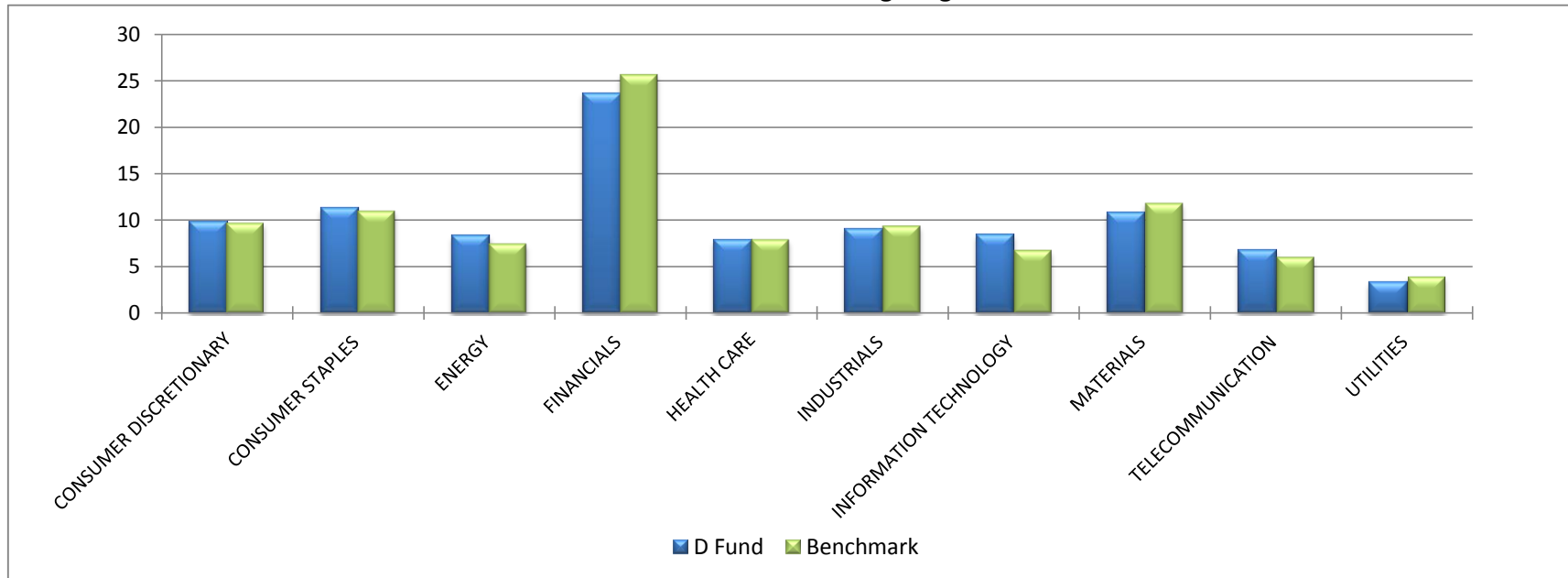
**Benchmark: Barclays US Long Gov/Credit**

**New Jersey Division of Investment  
International Equity (Common Pension Fund D)  
9/30/12**

**Top Holdings**

<i>Company</i>	<i>% of Portfolio</i>
ISHARES MSCI EAFE INDEX FUND	6.12
ISHARES MSCI EMERGING MARKETS ISHARE	4.22
ROCHE HOLDING AG	1.23
NESTLE SA REG	1.17
GLAXOSMITHKLINE PLC	0.98
ISHARES S&P /TSX 60 INDEX FUND	0.97
HSBC HOLDINGS PLC	0.87
NOVARTIS AG	0.85
VODAFONE GROUP PLC	0.85
LOREAL PRIME DE FIDELITE	0.78

**Portfolio Sector Weightings**



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**Common Fund D (International Equity)**  
 09/30/2012  
**Exposure By Country**

		Custom International			Net Foreign Currency		Custom International			Net Foreign Currency	
<u>Equity</u>	<u>% Equity</u>	<u>Index</u>	<u>Hedge</u>	<u>Exposure</u>	<u>Equity</u>	<u>% Equity</u>	<u>Index</u>	<u>Hedge</u>	<u>Exposure</u>		
<b>Developed Markets:</b>					<b>Emerging Markets:</b>						
Developed - Euro					EM - Global						
Austria	46.2	0.3%	0.2%	46.2	0.0	0.0%	0.0%		0.0		
Belgium	85.9	0.6%	0.8%	85.9	EM - Europe/Middle East/Africa						
Finland	53.7	0.4%	0.4%	53.7	Cyprus	0.0	0.0%	0.0%	0.0		
France	783.6	5.7%	5.7%	783.6	Czech Republic	11.6	0.1%	0.1%	11.6		
Germany	666.4	4.8%	5.5%	666.4	Egypt	28.3	0.2%	0.1%	28.3		
Greece	0.5	0.0%	0.0%	0.5	Hungary	25.3	0.2%	0.1%	25.3		
Ireland	13.5	0.1%	0.2%	13.5	Morocco	2.5	0.0%	0.0%	2.5		
Italy	112.4	0.8%	1.0%	112.4	Poland	63.5	0.5%	0.4%	63.5		
Netherlands	206.9	1.5%	1.8%	206.9	Russia	305.8	2.2%	1.2%	305.8		
Portugal	43.3	0.3%	0.1%	43.3	South Africa	366.0	2.7%	1.8%	366.0		
Spain	201.1	1.5%	2.0%	201.1	Turkey	134.2	1.0%	0.5%	134.2		
Euro Currency				0.0	0.0	EM - Latam					
Developed - Non-Euro					Argentina						
Australia	683.4	5.0%	6.6%	683.4	Brazil	637.9	4.6%	2.8%	637.9		
Canada	1073.8	7.8%	8.9%	1073.8	Chile	65.5	0.5%	0.5%	65.5		
Denmark	120.9	0.9%	0.9%	120.9	Colombia	35.1	0.3%	0.3%	35.1		
Hong Kong	278.3	2.0%	2.1%	278.3	Mexico	223.7	1.6%	1.2%	223.7		
Israel	35.2	0.3%	0.4%	35.2	Peru	23.7	0.2%	0.2%	23.7		
Japan	1687.2	12.2%	14.0%	-228.0	1459.2	EM - Asia ex Japan					
New Zealand	1.0	0.0%	0.1%	1.0	China	759.4	5.5%	4.4%	759.4		
Norway	98.2	0.7%	0.6%	98.2	India	238.8	1.7%	1.6%	238.8		
Singapore	175.0	1.3%	1.4%	175.0	Indonesia	167.3	1.2%	0.7%	167.3		
Sweden	323.5	2.3%	2.0%	323.5	Korea	730.8	5.3%	3.8%	730.8		
Switzerland	810.9	5.9%	6.2%	810.9	Malaysia	143.9	1.0%	0.9%	143.9		
United Kingdom	1662.2	12.1%	15.2%	1662.2	Mongolia	0.0	0.0%		0.0		
					Pakistan	8.6	0.1%	0.0%	8.6		
					Philippines	79.1	0.6%	0.2%	79.1		
					Taiwan	442.5	3.2%	2.8%	442.5		
					Thailand	118.7	0.9%	0.5%	118.7		

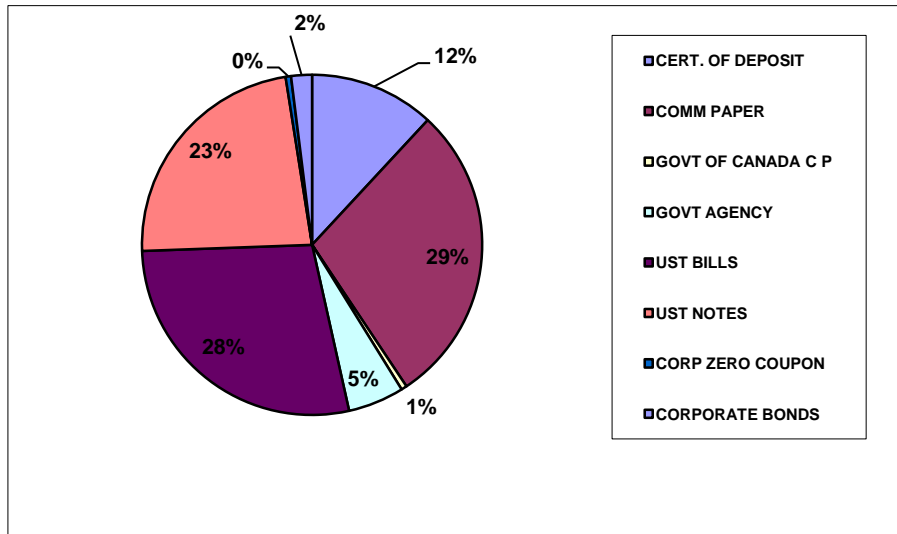
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**Cash Management Fund**  
 9/28/2012

	VALUE	PERCENTAGE
STATE	\$6,692	70.71%
NON-STATE	\$2,772	29.29%
TOTAL*	\$9,464	100.00%

Dollar amounts in millions

**PORTFOLIO ANNUALIZED INTEREST RATES**

	STATE	NON-STATE	AVG.DAYS
9/28/2012	0.15%	0.05%	84



	Percentage	September 28, 2012
CERT. OF DEPOSIT	11.90%	\$1,114,298,000
COMM PAPER	28.74%	\$2,689,723,000
GOVT OF CANADA C P	0.53%	\$50,000,000
GOVT AGENCY	5.33%	\$498,801,000
UST BILLS	27.92%	\$2,613,763,000
UST NOTES	23.08%	\$2,160,480,000
CORP ZERO COUPON	0.51%	\$48,000,000
CORPORATE BONDS	1.98%	\$185,310,000
TOTAL**	100.00%	\$9,360,375,000

Total US Treas/Agency      56.33%

\*Total is at market.

\*\*Total is at par.

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
9/1/12 through 9/30/12**

<b>CUSIP NUMBER</b>	<b>Security Long Name</b>	<b>Shares/Par Value</b>	<b>Base Net Amount</b>
00846UAH4	AGILENT TECHNOLOGIES INC 10/22 3.2	7,000,000.000	6,986,140.00
171340AH5	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	20,000,000.000	19,981,000.00
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4.	20,000,000.000	19,840,800.00
457187AA0	INGREDION INC SR UNSECURED 09/17 1.8	10,000,000.000	9,943,800.00
589331AS6	MERCK + CO INC SR UNSECURED 09/42 3.6	5,000,000.000	4,920,550.00
589331AT4	MERCK + CO INC SR UNSECURED 09/22 2.4	15,000,000.000	14,994,750.00
58933YAC9	MERCK + CO INC SR UNSECURED 01/18 1.1	25,000,000.000	24,949,250.00
63946BAH3	NBCUNIVERSAL MEDIA LLC SR UNSECURED 01/23 2.875	30,000,000.000	29,945,100.00
63946BAJ9	NBCUNIVERSAL MEDIA LLC SR UNSECURED 01/43 4.45	30,000,000.000	29,897,700.00
66989HAE8	NOVARTIS CAPITAL CORP 09/22 2.4	25,000,000.000	24,806,250.00
66989HAF5	NOVARTIS CAPITAL CORP 09/42 3.7	5,000,000.000	4,916,250.00
748148QR7	PROVINCE OF QUEBEC UNSECURED 09/29 7.5	10,000,000.000	15,239,333.34
816851AT6	SEMPRA ENERGY SR UNSECURED 10/22 2.875	15,000,000.000	14,994,750.00
842434CK6	SOUTHERN CALIF GAS CO 1ST MORTGAGE 09/42 3.75	15,000,000.000	14,925,150.00
911312AR7	UNITED PARCEL SERVICE SR UNSECURED 10/42 3.625	10,000,000.000	9,875,400.00
92857WAY6	VODAFONE GROUP PLC SR UNSECURED 09/17 1.25	10,000,000.000	9,969,100.00
92857WAZ3	VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	7,000,000.000	6,908,930.00
942683AF0	WATSON PHARMACEUTICALS I SR UNSECURED 10/22 3.25	12,000,000.000	11,899,800.00
942683AG8	WATSON PHARMACEUTICALS I SR UNSECURED 10/17 1.875	7,000,000.000	6,967,870.00
942683AH6	WATSON PHARMACEUTICALS I SR UNSECURED 10/42 4.625	8,000,000.000	7,881,280.00

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

<b>CUSIP NUMBER</b>	<b>Security Long Name</b>	<b>9/1/12 through 9/30/12</b>	<b>Shares/Par Value</b>	<b>Base Net Amount</b>
00508XAF1	ACTUANT CORPORATION COMPANY GUAR 06/22 5.625		150,000.000	151,921.88
007903AV9	ADVANCED MICRO DEVICES SR UNSECURED 144A 08/22 7.5		100,000.000	99,708.33
00855UAB5	AGROKOR D.D COMPANY GUAR 144A 02/20 8.875		100,000.000	100,000.00
009127AB7	AIR MEDICAL GROUP HOLDIN SR SECURED 11/18 9.25		1,000,000.000	1,061,052.21
00912XAG9	AIR LEASE CORP COMPANY GUAR 144A 01/16 4.5		275,000.000	275,000.00
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625		425,000.000	426,437.50
031652BF6	AMKOR TECHNOLOGY INC COMPANY GUAR 144A 10/22 6.375		385,000.000	385,000.00
04939MAG4	ATLAS PIPELINE LP/FIN CO COMPANY GUAR 144A 10/20 6.625		205,000.000	205,000.00
090613AF7	BIOMET INC COMPANY GUAR 144A 08/20 6.5		1,045,000.000	1,107,438.75
090613AG5	BIOMET INC COMPANY GUAR 144A 10/20 6.5		2,000,000.000	1,981,857.64
110394AE3	BRISTOW GROUP INC COMPANY GUAR 10/22 6.25		395,000.000	395,000.00
12514BAA7	CDRT HOLDING CORP SENIOR NOTES 144A 10/17 9.25		2,100,000.000	2,037,000.00
12543DAL4	CHS/COMMUNITY HEALTH SYS COMPANY GUAR 11/19 8.		540,000.000	608,648.90
12562TAA9	CKE INC SENIOR NOTES 144A 03/16 10.5		63,281.000	63,281.00
12621EAG8	CNO FINANCIAL GROUP INC SR SECURED 144A 10/20 6.375		100,000.000	100,000.00
12686CBB4	CABLEVISION SYSTEMS CORP SR UNSECURED 09/22 5.875		235,000.000	235,000.00
144577AF0	CARRIZO OIL + GAS INC COMPANY GUAR 09/20 7.5		125,000.000	125,000.00
147448AH7	CASELLA WASTE SYSTEMS IN COMPANY GUAR 144A 02/19 7.75		500,000.000	498,362.50
14879EAC2	CATALENT PHARMA SOLUTION COMPANY GUAR 144A 10/18 7.875		1,050,000.000	1,050,750.00
16524RAC7	ACCESS MIDSTREAM PARTNER COMPANY GUAR 04/21 5.875		450,000.000	479,920.31
179584AM9	CLAIRE S STORES INC SR SECURED 144A 03/19 9.		175,000.000	179,593.75
18451QAG3	CLEAR CHANNEL WORLDWIDE COMPANY GUAR 03/20 7.625		125,000.000	124,347.22
197677AD9	HCA INC SR UNSECURED 11/15 7.19		200,000.000	222,593.61
210795QB9	CONTL AIRLINES 2012 2 A PASS THRU CE 04/26 4.		150,000.000	150,000.00
210795QC7	CONTL AIRLINES 2012 2 B PASS THRU CE 04/22 5.5		50,000.000	50,000.00
23327BAK9	DJO FIN LLC/DJO FIN CORP SR UNSECURED 144A 04/18 9.875		2,150,000.000	2,150,000.00
23331ABE8	D.R. HORTON INC COMPANY GUAR 09/22 4.375		275,000.000	275,000.00
25380WAE6	DIGICEL GROUP LTD SR UNSECURED 144A 09/20 8.25		1,475,000.000	1,475,000.00
25470XAB1	DISH DBS CORP COMPANY GUAR 09/19 7.875		500,000.000	583,390.63
262049AA7	DRILL RIGS HLDS INC SR SECURED 144A 10/17 6.5		325,000.000	323,274.25
269246BH6	E TRADE FINANCIAL CORP SR UNSECURED 06/16 6.75		200,000.000	214,112.50
284138AN4	ELAN FIN PLC/ELAN FIN CP COMPANY GUAR 144A 10/19 6.25		1,375,000.000	1,377,000.00
29269QAD9	ENERGY FUTURE/EFIH FINAN SECURED 144A 03/22 11.75		350,000.000	378,478.82
30040PAB9	EVERTEC LLC/EVERTEC FIN COMPANY GUAR 10/18 11.		700,000.000	767,876.59
302051AQ0	EXIDE TECHNOLOGIES SR SECURED 02/18 8.625		100,000.000	86,530.21
30251GAH0	FMG RESOURCES AUG 2006 COMPANY GUAR 144A 11/19 8.25		150,000.000	156,787.50
319963BB9	FIRST DATA CORPORATION COMPANY GUAR 01/21 12.625		775,000.000	809,436.81
319963BE3	FIRST DATA CORPORATION SR SECURED 144A 11/20 6.75		525,000.000	532,973.44
346091BF7	FOREST OIL CORPORATION COMPANY GUAR 144A 09/20 7.5		75,000.000	75,000.00
369300AM0	GENERAL CABLE CORP COMPANY GUAR 144A 10/22 5.75		140,000.000	140,000.00
377316AL8	P.H. GLATFELTER CO COMPANY GUAR 144A 10/20 5.375		100,000.000	100,000.00
389375AF3	GRAY TELEVISION INC COMPANY GUAR 144A 10/20 7.5		600,000.000	595,596.00
403777AB1	GYMBOREE CORP COMPANY GUAR 12/18 9.125		1,000,000.000	1,004,195.31
404119BL2	HCA INC COMPANY GUAR 10/18 8.		100,000.000	118,283.33
421924BK6	HEALTHSOUTH CORP COMPANY GUAR 11/24 5.75		125,000.000	125,000.00

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
9/1/12 through 9/30/12**

43129TAA0	HILAND PART LP/CORP COMPANY GUAR 144A 10/20 7.25	425,000.000	425,000.00
44332PAA9	HUB INTERNATIONAL LTD COMPANY GUAR 144A 10/18 8.125	2,925,000.000	2,933,657.50
450913AC2	IAMGOLD CORP COMPANY GUAR 144A 10/20 6.75	325,000.000	325,000.00
458207AH0	INTELSAT JACKSON HLDG COMPANY GUAR 11/19 8.5	200,000.000	229,091.67
505742AA4	LADDER CAP FIN LLC CORP 10/17 7.375	250,000.000	250,000.00
536022AC0	LINN ENERGY LLC/FIN CORP COMPANY GUAR 04/20 8.625	250,000.000	285,388.02
549463AE7	ALCATEL LUCENT USA INC SR UNSECURED 03/29 6.45	250,000.000	173,910.41
552953BZ3	MGM RESORTS INTL COMPANY GUAR 144A 10/20 6.75	690,000.000	690,000.00
55303QAA8	MGM RESORTS INTL COMPANY GUAR 03/18 11.375	400,000.000	479,274.05
55973BAA0	MAGNUM HUNTER RESOURCES COMPANY GUAR 144A 05/20 9.75	150,000.000	155,668.75
59804VAA3	MIDSTATES PETRO INC/LLC COMPANY GUAR 144A 10/20 10.75	2,025,000.000	2,025,000.00
609453AG0	MONITRONICS INTERNATIONA COMPANY GUAR 04/20 9.125	165,000.000	179,289.69
62886EAE8	NCR CORP 07/22 5	420,000.000	420,000.00
629377BS0	NRG ENERGY INC COMPANY GUAR 05/21 7.875	120,000.000	134,223.75
629377BT8	NRG ENERGY INC COMPANY GUAR 144A 03/23 6.625	1,655,000.000	1,672,462.76
63860UAG5	NATIONSTAR MORT/CAP CORP COMPANY GUAR 144A 10/20 7.875	1,200,000.000	1,210,257.04
644274AC6	NEW ENTERPRISE STONE + L SR SECURED 144A 03/18 13.	13,500.000	13,500.00
65409QAZ5	NIELSEN FINANCE LLC/CO SENIOR NOTES 144A 10/20 4.5	550,000.000	550,000.00
657337AG6	NORTH ATLANTIC TRADING SECURED 144A 07/16 11.5	75,000.000	77,091.67
67021BAC3	NII CAPITAL CORP COMPANY GUAR 12/19 8.875	200,000.000	177,789.58
67021BAE9	NII CAPITAL CORP COMPANY GUAR 04/21 7.625	100,000.000	79,521.18
67090FAD8	NUVEEN INVESTMENTS INC COMPANY GUAR 11/15 10.5	2,150,000.000	2,316,910.42
67090FAF3	NUVEEN INVESTMENTS INC SR UNSECURED 144A 10/17 9.125	1,575,000.000	1,575,000.00
67090FAG1	NUVEEN INVESTMENTS INC SR UNSECURED 144A 10/20 9.5	385,000.000	385,000.00
696026AA1	PALACE ENT HLDG LLC/CORP SR SECURED 144A 04/17 8.875	115,000.000	126,525.16
701081AT8	PARKER DRILLING CO COMPANY GUAR 04/18 9.125	50,000.000	53,963.34
704549AL8	PEABODY ENERGY CORP COMPANY GUAR 144A 11/21 6.25	650,000.000	680,017.36
729416AN7	PLY GEM INDUSTRIES COMPANY GUAR 07/14 13.125	400,000.000	428,488.28
729416AU1	PLY GEM INDUSTRIES INC SENIOR NOTES 144A 04/17 9.375	1,175,000.000	1,175,000.00
74733VAC4	QEP RESOURCES INC SR UNSECURED 05/23 5.25	725,000.000	725,000.00
75886AAG3	REGENCY ENERGY PARTNERS COMPANY GUAR 04/23 5.5	500,000.000	500,000.00
761735AB5	REYNOLDS GRP ISS/REYNOLD COMPANY GUAR 05/18 8.5	75,000.000	78,607.29
761735AN9	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 10/20 5.75	1,750,000.000	1,750,000.00
774477AJ2	ROCKWOOD SPECIALTIES GRO 10/20 4.625	1,325,000.000	1,325,000.00
78375RAA1	RYERSON INC / JOSEPH T R SR SECURED 144A 10/17 9.	1,425,000.000	1,425,000.00
783764AR4	RYLAND GROUP COMPANY GUAR 10/22 5.375	125,000.000	125,000.00
78388JAP1	SBA COMMUNICATIONS CORP SR UNSECURED 144A 10/19 5.625	325,000.000	325,000.00
785583AF2	SABINE PASS LNG LP SR SECURED 11/16 7.5	285,000.000	315,875.00
78571CAA6	SABRE INC SR SECURED 144A 05/19 8.5	1,025,000.000	1,094,272.91
79546VAJ5	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 06/22 5.75	100,000.000	108,038.89
811727AA4	SEADRILL LTD SR UNSECURED 144A 09/17 5.625	200,000.000	200,000.00
81753FAA3	SERTA SIMMONS HLDGS LLC SENIOR NOTES 144A 10/20 8.125	2,575,000.000	2,575,000.00
83084LAA6	SKY GROWTH ACQUISITION C COMPANY GUAR 144A 10/20 7.375	2,925,000.000	2,930,818.75
83272TAC7	SMURFIT KAPPA ACQUISITIO SR SECURED 144A 09/18 4.875	175,000.000	175,000.00
835898AF4	SOTHEBY S COMPANY GUAR 144A 10/22 5.25	100,000.000	100,000.00
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75	200,000.000	207,732.64

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
9/1/12 through 9/30/12**

852061AF7	SPRINT NEXTEL CORP SR UNSECURED 08/17 8.375	150,000.000	168,890.10
85571NAA7	STARZ LLC/STARZ FIN CORP SENIOR NOTES 144A 09/19 5.	175,000.000	175,000.00
85749P9B9	STATE STR INSTL LIQUID RESVS	26,205,276.210	26,205,276.21
87255MAA8	CENGAGE LEARNING ACQ INC COMPANY GUAR 144A 01/15 10.5	125,000.000	107,973.96
87311XAC2	TW TELECOM HOLDINGS INC COMPANY GUAR 144A 10/22 5.375	75,000.000	75,000.00
881609AY7	TESORO CORP COMPANY GUAR 10/17 4.25	75,000.000	75,000.00
881609AZ4	TESORO CORP COMPANY GUAR 10/22 5.375	375,000.000	375,000.00
88160QAB9	TESORO LOGISTICS LP/CORP SENIOR NOTES 144A 10/20 5.875	180,000.000	180,000.00
914906AP7	UNIVISION COMMUNICATIONS SR SECURED 144A 09/22 6.75	200,000.000	206,500.00
91829KAA1	VPI ESCROW CORP COMPANY GUAR 144A 10/20 6.375	1,600,000.000	1,603,250.00
91911XAT1	VALEANT PHARMACEUTICALS SENIOR NOTES 144A 10/20 6.375	190,000.000	190,000.00
94354EAA2	WAVEDIVISION ESCROW/WAVE SR UNSECURED 144A 09/20 8.125	50,000.000	51,485.24
978097AA1	WOLVERINE WORLD WIDE COMPANY GUAR 144A 10/20 6.125	705,000.000	713,931.25
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6.	135,000.000	147,584.16
989194AG0	ZAYO GROUP LLC/ZAYO CAP SR SECURED 01/20 8.125	1,150,000.000	1,192,644.97
989194AH8	ZAYO GROUP LLC/ZAYO CAP COMPANY GUAR 07/20 10.125	1,475,000.000	1,527,157.36
ACI02G0C1	CON L RUBBER CRP AMERICA SR SECURED 144A 09/19 4.5	1,325,000.000	1,327,385.00

**New Jersey Division of Investment**

**OTHER FUNDS**

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations**  
**9/1/12 through 9/30/12**

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

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Purchased</b>
911312AQ	UNITED PARCEL SERVICES SR NOTES	10,000,000.00	9,986,700.00

**PURCHASES: CASH MANAGEMENT FUND**

74800JNH	QUEBEC PROVINCE DISC CP	25,000,000.00	24,985,833.33
68323JLT	ONTARIO PROVINCE DISC CP	5,000,000.00	4,998,658.34

State Investment Council  
Regulation Violations and Other Reportable Matters  
September 30, 2012

Newly Reported Violations			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
		None	

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

Other Reportable Matters			
		None	

**Alternative Investments as of September 30, 2012**

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

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

			A	B	C	=(B+C)	=(B+C)/A		
	SIC								
	Presentation Date	Inception Date	Amount Commitment	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple	
<b>Private Equity</b>									
<b>Co-Investments</b>									
			<b>700,000,000</b>	<b>361,192,962</b>	<b>338,595,449</b>	<b>390,312,618</b>	<b>16,733,564</b>	<b>407,046,182</b>	<b>1.13</b>
NB/NJ Custom Investment Fund II	Jan-12	Apr-12	200,000,000	36,223,021	163,776,979	35,670,113	0	35,670,113	0.98
SONJ Private Opportunities Fund II, L.P.	Nov-07	Nov-07	400,000,000	228,310,731	171,477,680	259,437,315	14,056,969	273,494,284	1.20
SONJ Private Opportunities Fund, L.P.	Oct-05	Sep-06	100,000,000	96,659,210	3,340,790	95,205,191	2,676,595	97,881,786	1.01
<b>Distressed Debt</b>									
			<b>1,077,807,307</b>	<b>798,005,257</b>	<b>364,613,859</b>	<b>440,196,049</b>	<b>540,287,815</b>	<b>980,483,864</b>	<b>1.23</b>
Avenue Asia Special Situations Fund IV	Jul-06	Aug-06	30,000,000	26,283,722	0	16,682,674	11,771,938	28,454,612	1.08
Avenue Special Situations Fund V, LP	Apr-07	May-07	200,000,000	200,000,000	0	10,935,687	252,913,315	263,849,002	1.32
Avenue Special Situations IV	Oct-05	Nov-05	20,000,000	20,000,000	0	557,296	27,172,255	27,729,551	1.39
Centerbridge Capital Partners II, L.P.	Mar-11	May-11	100,000,000	42,350,959	62,959,527	35,631,160	5,319,319	40,950,479	0.97
Centerbridge Capital Partners, L.P.	Jun-06	Jun-06	80,000,000	123,137,309	5,830,122	78,728,533	105,124,138	183,852,671	1.49
HIG Bayside Debt & LBO II	May-08	May-08	100,000,000	50,032,216	49,967,784	50,575,150	9,834,894	60,410,043	1.21
Knight/TPG NPL - R, L.P.	Dec-11	Mar-12	100,000,000	14,388,304	85,611,696	15,011,289	0	15,011,289	1.04
KPS Special Situations Fund III, LP	Apr-07	May-07	25,000,000	20,538,739	12,809,530	15,700,531	10,280,389	25,980,921	1.26
MatlinPatterson Global Opps. Ptnrs. III	Apr-07	Jun-07	100,000,000	92,699,898	8,756,657	58,410,087	46,092,953	104,503,040	1.13
MHR Institutional Partners III, L.P.	Jun-06	May-07	75,000,000	70,500,000	26,010,116	54,678,736	29,124,639	83,803,375	1.19
TPG Financial Partners, L.P.	May-08	May-08	47,807,307	35,285,615	12,994,045	13,312,343	17,277,239	30,589,582	0.87
TPG Opportunities Partners II, L.P.	Jul-11	Mar-12	100,000,000	19,149,576	80,850,424	18,249,374	0	18,249,374	0.95
WLR Recovery Fund IV, LP	Oct-07	Oct-07	100,000,000	83,638,919	18,823,957	71,723,190	25,376,735	97,099,925	1.16
<b>Domestic Midmarket Buyout</b>									
			<b>2,350,000,000</b>	<b>1,539,158,818</b>	<b>968,190,466</b>	<b>1,396,025,829</b>	<b>536,963,669</b>	<b>1,932,989,498</b>	<b>1.26</b>
American Industrial Partners Capital Fund V	Dec-11	Dec-11	50,000,000	3,385,913	46,614,087	2,758,835	0	2,758,835	0.81
Court Square Capital Partners II, L.P.	Mar-07	May-07	100,000,000	88,850,976	12,592,429	101,748,241	13,637,988	115,386,229	1.30
InterMedia Partners VII, L.P.	Nov-05	Dec-05	75,000,000	90,426,222	3,791,261	92,218,542	19,863,672	112,082,214	1.24
JLL Partners Fund V, L.P.	Nov-05	Dec-05	50,000,000	49,223,475	5,100,803	38,657,995	25,644,307	64,302,302	1.31
JLL PARTNERS FUND VI, LP	May-08	Jun-08	150,000,000	106,779,954	87,766,153	44,252,885	90,668,516	134,921,401	1.26
Lindsay Goldberg III, L.P.	Jul-08	Jul-08	200,000,000	91,434,417	109,386,358	83,592,705	13,925,273	97,517,978	1.07
Lindsay, Goldberg & Bessemer II, L.P.	May-06	Jul-06	100,000,000	88,828,619	11,171,381	82,722,342	31,851,505	114,573,847	1.29
New Mountain Partners III, L.P.	May-07	May-07	100,000,000	84,637,558	30,291,826	69,072,739	28,511,617	97,584,356	1.15
Oak Hill Capital Partners II, L.P.	Jun-05	Jul-05	75,000,000	82,127,544	1,574,382	60,692,182	64,579,132	125,271,314	1.53
Oak Hill Capital Partners III, L.P.	Sep-07	Oct-07	250,000,000	239,850,215	52,561,115	212,737,384	43,123,389	255,860,773	1.07
Onex Partners II, LP	Jul-06	Aug-06	100,000,000	88,595,222	11,404,778	60,675,141	73,330,250	134,005,391	1.51
Onex Partners III, LP	Nov-08	Dec-08	100,000,000	56,305,025	52,407,541	45,266,188	9,739,948	55,006,136	0.98
Quadrangle Capital Partners II	Jun-05	Aug-05	50,000,000	44,842,973	4,910,304	39,027,104	19,507,609	58,534,713	1.31
Roark Capital Partners III L.P.	Aug-11	Sep-12	100,000,000	12,169,657	87,830,343	12,169,657	0	12,169,657	1.00
Sterling Capital Partners IV, L.P.	Sep-11	Apr-12	100,000,000	8,677,283	91,322,717	8,193,524	0	8,193,524	0.94
Tenex Capital Partners, L.P.	Nov-10	Jan-11	50,000,000	15,537,161	37,795,346	9,617,243	3,340,782	12,958,024	0.83
The Resolute Fund II, L.P.	Dec-07	Dec-07	100,000,000	67,504,556	34,537,878	63,001,681	9,264,336	72,266,017	1.07
TPG [STAR], LP	Feb-07	Mar-07	100,000,000	89,351,489	16,163,026	104,155,278	15,347,530	119,502,808	1.34
TPG Growth II, L.P.	Mar-12	Jun-12	100,000,000	9,846,831	90,153,169	8,112,292	6,004	8,118,296	0.82
Vista Equity Partners Fund III, L.P.	May-07	Jul-07	100,000,000	94,940,564	6,658,731	129,827,920	70,818,137	200,646,057	2.11

**Alternative Investments as of September 30, 2012**

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

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

	SIC		A		B		C	=(B+C)	=(B+C)/A
	Presentation Date	Inception Date	Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
Vista Equity Partners Fund IV, L.P.	Jul-11	Oct-11	200,000,000	67,755,946	132,244,054	61,722,662	3,803,675	65,526,337	0.97
Welsh, Carson, Anderson & Stowe XI, L.P.	Sep-08	Oct-08	100,000,000	58,087,217	41,912,783	65,803,291	0	65,803,291	1.13
<b>Emerging Managers</b>			<b>400,000,000</b>	<b>301,118,321</b>	<b>139,685,170</b>	<b>244,336,184</b>	<b>89,893,480</b>	<b>334,229,663</b>	<b>1.11</b>
CS/NJDI Emerging Opp	Jan-07	Apr-07	200,000,000	172,648,183	68,155,308	129,728,131	73,679,352	203,407,483	1.18
Fairview Capstone Partners II, LP	Jun-08	Sep-08	100,000,000	56,564,287	43,435,713	49,621,009	4,577,631	54,198,640	0.96
Fairview Capstone Partners, LP	Jan-07	May-07	100,000,000	71,905,851	28,094,149	64,987,044	11,636,497	76,623,541	1.07
<b>International</b>			<b>1,439,133,519</b>	<b>1,013,908,754</b>	<b>435,569,450</b>	<b>825,798,234</b>	<b>259,851,281</b>	<b>1,085,649,514</b>	<b>1.07</b>
Anacap Credit Opportunities II, LP	Oct-11	Dec-11	82,934,427	16,289,366	66,645,061	14,984,924	202,953	15,187,877	0.93
Anacap Financial Partners II	Mar-08	May-08	152,327,857	84,543,330	76,127,695	78,401,879	23,352,846	101,754,725	1.20
GS Private Equity Partners (NJ)	Aug-05	Feb-06	200,000,000	180,642,720	23,121,417	136,015,070	42,092,467	178,107,537	0.99
GS Private Equity Partners (NJ) II	Mar-07	Jul-07	203,871,235	143,925,713	61,441,053	130,986,329	9,052,538	140,038,867	0.97
New Jersey Asia Investors II, L.P.	May-11	Jul-11	100,000,000	28,499,655	71,949,038	25,632,757	2,824,704	28,457,461	1.00
New Jersey Asia Investors, L.P.	Nov-07	Jan-08	100,000,000	78,112,672	31,931,643	70,248,041	23,000,703	93,248,744	1.19
NJHL European BO Investment II Series B	Nov-06	Apr-07	200,000,000	130,666,528	32,544,252	118,041,796	29,229,718	147,271,514	1.13
NJHL European Buyout Investment Series A	Aug-05	Feb-06	200,000,000	174,628,617	29,274,284	115,424,324	62,988,476	178,412,800	1.02
NJHL European Buyout Investment Series C	Mar-08	Mar-08	200,000,000	176,600,153	42,535,007	136,063,114	67,106,875	203,169,989	1.15
<b>Large Buyout</b>			<b>1,693,250,000</b>	<b>1,553,853,247</b>	<b>443,183,017</b>	<b>1,169,237,745</b>	<b>516,105,295</b>	<b>1,685,343,040</b>	<b>1.08</b>
Apollo Investment Fund VI, L.P.	Jul-05	Nov-05	50,000,000	128,844,022	10,547,441	51,210,670	78,923,573	130,134,242	1.01
Blackstone Capital Partners V, L.P.	Jul-05	Oct-05	100,000,000	96,832,827	0	84,184,625	11,463,652	95,648,277	0.99
Blackstone Capital Partners VI, L.P.	Dec-11	Mar-12	50,000,000	729,675	49,259,974	723,110	0	723,110	0.99
Hellman & Friedman Capital Partners VI	Dec-06	Apr-07	100,000,000	94,968,970	4,865,882	80,088,178	33,179,379	113,267,557	1.19
Silver Lake Partners III, LP	Jan-07	Jan-07	100,000,000	82,899,197	27,130,380	63,079,933	50,986,089	114,066,022	1.38
TPG Partners V, L.P.	Mar-06	Sep-06	187,500,000	252,519,041	26,194,172	114,271,297	81,234,845	195,506,143	0.77
TPG Partners VI, L.P.	May-08	May-08	180,000,000	232,444,138	55,917,545	111,424,243	81,391,409	192,815,652	0.83
Warburg Pincus Private Equity IX, LP	Jun-05	Aug-05	200,000,000	199,925,000	75,000	205,823,176	114,566,689	320,389,865	1.60
Warburg Pincus Private Equity VIII	Jun-06	Jun-06	25,750,000	26,883,000	0	21,541,427	36,728,663	58,270,090	2.17
Warburg Pincus Private Equity X, LP	Sep-07	Oct-07	400,000,000	387,600,000	19,400,000	387,747,620	27,630,995	415,378,615	1.07
Warburg Pincus Private Equity XI, LP	Mar-12	May-12	300,000,000	50,207,377	249,792,623	49,143,466	0	49,143,466	0.98
<b>Mezzanine Debt</b>			<b>610,000,000</b>	<b>458,154,581</b>	<b>211,251,530</b>	<b>295,230,105</b>	<b>263,839,028</b>	<b>559,069,133</b>	<b>1.22</b>
Audax Mezzanine Partners II	Sep-06	Nov-06	50,000,000	53,983,671	1,832,518	20,796,946	44,542,041	65,338,987	1.21
Blackstone Mezzanine Partners II, LP	Apr-06	Apr-06	45,000,000	40,017,311	7,804,388	20,633,619	34,559,241	55,192,860	1.38
Carlyle Mezzanine Partners II, L.P.	Dec-07	Dec-07	75,000,000	79,412,419	11,837,490	54,238,988	34,290,260	88,529,248	1.11
Gleacher Mezzanine Fund II, LP	Aug-06	Nov-06	40,000,000	33,127,995	6,947,092	21,327,964	15,851,590	37,179,554	1.12
GSO Capital Opportunities Fund II, LP	Jun-11	Nov-11	150,000,000	27,281,785	122,718,215	31,198,522	1,062,784	32,261,306	1.18
GSO Capital Opportunities Fund, LP	May-08	Jul-08	100,000,000	113,180,046	6,292,279	81,368,232	72,448,465	153,816,697	1.36
Newstone Capital Partners II, L.P.	Mar-11	May-11	100,000,000	49,940,093	50,059,907	45,696,044	7,531,432	53,227,476	1.07
Newstone Capital Partners, L.P.	Dec-06	Feb-07	50,000,000	61,211,262	3,759,640	19,969,790	53,553,215	73,523,005	1.20
<b>Secondaries</b>			<b>274,560,245</b>	<b>252,331,275</b>	<b>39,425,858</b>	<b>202,169,692</b>	<b>107,383,915</b>	<b>309,553,607</b>	<b>1.23</b>

**Alternative Investments as of September 30, 2012**

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

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

	SIC		A		B		C	=(B+C)	=(B+C)/A
	Presentation Date	Inception Date	Amount Commitment	Unfunded Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
Lexington Capital Partners VI-A	May-06	Jun-06	50,000,000	50,995,176	0	32,101,423	26,600,367	58,701,790	1.15
NB Sec Opps Offshore Fund II LP	Jul-08	Jul-08	100,000,000	81,310,174	25,310,041	70,626,124	39,432,370	110,058,494	1.35
Partners Group Secondary 2006 LP	May-06	Sep-06	52,627,793	52,493,207	4,367,641	27,396,476	29,122,964	56,519,440	1.08
Partners Group Secondary 2008, L.P.	Sep-08	Sep-08	71,932,452	67,532,719	9,748,176	72,045,669	12,228,213	84,273,883	1.25
<b>Small/Midsize Buyout</b>			<b>650,000,000</b>	<b>537,642,695</b>	<b>195,233,952</b>	<b>459,204,138</b>	<b>177,041,973</b>	<b>636,246,110</b>	<b>1.18</b>
CSFB/NJDI Investment Fund	Aug-05	Nov-05	650,000,000	537,642,695	195,233,952	459,204,138	177,041,973	636,246,110	1.18
<b>Special Situations</b>			<b>500,000,000</b>	<b>39,192,799</b>	<b>469,579,700</b>	<b>33,819,924</b>	<b>8,779,847</b>	<b>42,599,771</b>	<b>1.09</b>
Blackstone TOP Fund-A, L.P.	Dec-11	Jan-12	500,000,000	39,192,799	469,579,700	33,819,924	8,779,847	42,599,771	1.09
<b>Venture Capital</b>			<b>280,000,000</b>	<b>182,173,532</b>	<b>127,086,195</b>	<b>177,639,186</b>	<b>42,038,444</b>	<b>219,677,631</b>	<b>1.21</b>
General Catalyst Group VI, L.P.	Dec-11	Jan-12	15,000,000	1,275,000	13,725,000	1,041,322	0	1,041,322	0.82
JP Morgan Direct/Pool VC Instit III	Feb-06	Jun-06	50,000,000	43,603,524	12,561,565	43,282,963	6,975,389	50,258,352	1.15
<i>JP Morgan Direct VC Institutional III</i>			10,000,000	873,700	202,050	1,296,860	195,314	1,492,174	1.71
<i>JP Morgan Pooled VC Institutional III</i>			40,000,000	42,729,824	12,359,515	41,986,104	6,780,075	48,766,179	1.14
Khosla Venures IV, L.P.	May-11	Jan-12	25,000,000	7,375,000	17,625,000	7,323,198	0	7,323,198	0.99
NB Crossroads Fund XVIII	Aug-06	Nov-06	50,000,000	42,000,000	11,750,000	45,143,824	8,575,560	53,719,384	1.28
NB/NJ Custom Investment Fund	Mar-07	Aug-07	100,000,000	85,488,572	33,856,066	78,416,443	26,487,495	104,903,938	1.23
Tenaya Capital VI, L.P.	Dec-11	Jul-12	40,000,000	2,431,436	37,568,564	2,431,436	0	2,431,436	1.00
<b>Private Equity Subtotal</b>			<b>9,974,751,070</b>	<b>7,036,732,241</b>	<b>3,732,414,645</b>	<b>5,633,969,704</b>	<b>2,558,918,309</b>	<b>8,192,888,013</b>	<b>1.16</b>
<b>Real Estate</b>									
AEW Core Property Trust U.S. Inc.	Apr-07	Oct-07	100,000,000	100,000,000	0	82,886,703	16,469,125	99,355,828	0.99
ARA Asia Dragon Limited	Jul-07	Sep-07	100,000,000	90,172,000	9,828,000	105,618,037	13,517,123	119,135,160	1.32
Blackrock Diamond Property Fund	Nov-05	Jun-06	50,000,000	50,000,000	0	18,885,217	756,838	19,642,055	0.39
Blackstone Real Estate V	Feb-06	Feb-06	75,000,000	78,170,516	3,313,359	85,890,465	28,019,237	113,909,703	1.46
Blackstone Real Estate VI	Feb-07	Feb-07	143,624,688	135,313,989	12,165,581	168,196,243	17,943,879	186,140,122	1.38
Blackstone Real Estate VII	Aug-11	Dec-11	300,000,000	97,703,404	202,296,596	101,183,757	5,286,468	106,470,225	1.09
Capri Urban	Apr-07	Sep-07	50,000,000	49,475,115	524,885	32,406,893	0	32,406,893	0.66
Carlyle Realty Partners V LP	Nov-06	Feb-07	100,000,000	117,398,427	41,192,559	68,986,034	62,275,586	131,261,620	1.12
CBRE Strategic Partners Europe Fund III	Feb-07	May-07	54,675,814	53,981,104	694,710	29,132,150	0	29,132,150	0.54
CBRE Strategic Partners U.S. Opp V	Sep-07	Nov-07	75,000,000	69,388,002	7,564,490	59,927,059	2,649,454	62,576,513	0.90
CBRE Strategic Partners US Fund IV	Nov-05	Dec-05	50,000,000	50,000,000	0	11,473,600	0	11,473,600	0.23
CIM Fund III, L.P.	Apr-07	Jul-07	50,000,000	40,951,681	9,048,319	51,085,979	300,822	51,386,801	1.25
CIM Urban REIT, LLC	Apr-06	Jun-06	50,000,000	50,000,000	0	52,938,589	8,669,867	61,608,456	1.23
CPI Capital Partners Europe	Mar-06	Nov-06	79,896,520	62,786,294	19,150,148	24,573,214	4,777,346	29,350,560	0.47
CT High Grade Partners II, LLC	Mar-12	May-08	675,000,000	572,861,303	99,133,604	640,708,731	55,636,645	696,345,376	1.22
Exeter - Core Industrial Venture Fund	Dec-11	Apr-12	200,000,000	17,646,750	182,353,250	17,526,999	0	17,526,999	0.99
Five Mile Capital Partners II, LP	Oct-07	Dec-07	100,000,000	100,000,000	8,810,268	71,194,516	28,259,949	99,454,465	0.99
Guggenheim Structured Real Estate III	Sep-07	Sep-07	100,000,000	100,000,000	0	35,384,965	41,315,322	76,700,287	0.77
Heitman America Real Estate Trust, L.P.	Nov-06	Jan-07	100,000,000	100,000,000	0	98,734,476	15,712,523	114,446,999	1.14
Hunt Commercial Realty Partners II, L.P.	Feb-06	Mar-06	75,000,000	64,224,413	10,775,587	23,276,790	13,583,411	36,860,201	0.57

**Alternative Investments as of September 30, 2012**

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

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

	SIC		A		B		C	=(B+C)	=(B+C)/A
	Presentation Date	Inception Date	Amount Commitment	Unfunded Contributed <sup>1</sup>	Current Market Commitment	Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
Hunt Commercial Realty Partners III, L.P.	Jul-07	Aug-07	50,000,000	42,973,931	7,026,069	21,822,916	6,452,188	28,275,104	0.66
Hunt UK Realty Partners, L.P.	Dec-06	Mar-07	47,644,982	47,625,409	19,573	5,684,073	0	5,684,073	0.12
JP Morgan Alternative Property Fund II	Dec-05	Mar-06	50,000,000	48,484,531	1,515,469	24,364,261	8,334,871	32,699,132	0.67
L&B Diversified Strategy Partners, LP	Sep-07	Mar-08	34,300,000	31,856,592	2,443,409	18,691,203	14,819,485	33,510,688	1.05
LaSalle Asia Opportunity Fund III	Jul-07	Jul-07	100,000,000	62,407,265	41,878,405	43,299,993	13,334,853	56,634,846	0.91
Lone Star Fund VII (U.S.) LP	May-11	May-11	300,000,000	246,089,677	56,499,285	236,662,228	25,664,801	262,327,029	1.07
Lone Star Real Estate Fund II (U.S.) LP	May-11	May-11	100,000,000	41,471,649	58,453,351	34,310,353	6,896,425	41,206,778	0.99
Lubert Adler Real Estate Fund VI-B	Nov-10	Feb-11	100,000,000	60,000,000	40,000,000	56,671,219	9,125,000	65,796,219	1.10
MacFarlane Urban Real Estate Fund II, LP	Jul-06	Nov-06	75,000,000	73,565,602	3,093,474	16,356,486	1,652,837	18,009,323	0.24
NJDOI/GMAM Core Plus RE Investment	Sep-07	May-08	81,500,000	66,396,841	19,131,581	51,457,415	34,531,048	85,988,462	1.30
NJDOI/GMAM Opp RE Investment Program	Sep-07	May-08	25,000,000	11,517,053	12,756,165	9,586,150	1,973,767	11,559,918	1.00
PLA Residential Fund III	Feb-08	Feb-08	50,000,000	50,000,000	0	50,926,950	186,986	51,113,936	1.02
Prime Property Fund	Nov-06	Aug-07	130,000,000	150,000,000	0	78,250,268	56,978,431	135,228,699	0.90
PRISA II	Dec-06	Jun-07	60,000,000	100,000,000	0	43,763,505	47,245,260	91,008,765	0.91
PRISA Real Estate Separate Account	Sep-06	Dec-06	265,000,000	300,000,000	0	163,944,057	112,448,074	276,392,130	0.92
RE Capital Asia Partners III, L.P.	Aug-12	Aug-12	80,000,000	9,564,207	70,603,422	9,396,578	167,629	9,564,207	1.00
Realty Associates Fund IX	Aug-08	Aug-08	100,000,000	96,000,000	0	101,589,218	11,758,263	113,347,481	1.18
Realty Associates Fund VIII	Jul-06	Aug-06	100,000,000	100,000,000	0	67,246,203	4,686,307	71,932,510	0.72
RREEF Global Opportunity Fund II	Apr-06	Oct-06	100,000,000	100,000,001	0	56,445,301	0	56,445,301	0.56
Silverpeak Legacy Pension Partners III, L.P.	May-08	May-08	100,000,000	44,586,329	55,219,766	18,432,671	794,526	19,227,197	0.43
Tucker Development/Acquisition Fund	Oct-07	Oct-07	50,000,000	47,799,780	2,200,220	46,799,522	0	46,799,522	0.98
Walton Street Mexico Fund I, LP	Feb-08	Jun-08	25,000,000	17,850,000	7,150,000	15,167,538	0	15,167,538	0.85
Walton Street Real Estate Fund Sidecar V	Nov-06	Dec-06	25,000,000	25,000,000	0	5,959,565	3,260,870	9,220,435	0.37
Walton Street Real Estate Fund V	Mar-06	Jun-06	75,000,000	75,000,000	0	40,997,031	4,697,762	45,694,793	0.61
Walton Street Real Estate Fund VI	Jul-07	Oct-07	75,000,000	63,485,899	11,514,101	59,985,229	10,151,284	70,136,513	1.10
Warburg Pincus Real Estate Fund I	Jul-06	Sep-06	100,000,000	95,333,333	500,000	93,818,316	25,954,167	119,772,483	1.26
Westbrook Real Estate Fund VIII	Feb-08	Feb-08	100,000,000	110,980,414	0	93,955,845	32,953,787	126,909,632	1.14
Westbrook VII	Nov-06	Jan-07	40,000,000	40,000,000	0	30,656,597	7,078,790	37,735,387	0.94
Wheelock Street Real Estate Fund, L.P.	Oct-11	Dec-11	150,000,000	16,923,965	133,076,035	15,524,641	358,103	15,882,744	0.94
<b>Real Estate Subtotal</b>			<b>5,116,642,004</b>	<b>4,174,985,476</b>	<b>1,129,931,681</b>	<b>3,291,775,748</b>	<b>756,679,109</b>	<b>4,048,454,857</b>	<b>0.97</b>
<b>Hedge Fund</b>									
<b>Absolute Return</b>			<b>550,000,000</b>	<b>475,000,000</b>	<b>75,000,000</b>	<b>477,536,000</b>	<b>0</b>	<b>477,536,000</b>	<b>1.01</b>
BlueCrest Capital Management LLP	Mar-12	Apr-12	200,000,000	200,000,000	0	203,337,000	0	203,337,000	1.02
Brevan Howard Fund Limited	Oct-11	Nov-11	200,000,000	200,000,000	0	199,199,000	0	199,199,000	1.00
MKP Opportunity Partners, L.P.	Aug-11	Sep-12	150,000,000	75,000,000	75,000,000	75,000,000	0	75,000,000	1.00
<b>Credit</b>			<b>1,213,000,000</b>	<b>1,098,000,000</b>	<b>115,000,000</b>	<b>910,365,467</b>	<b>223,198,316</b>	<b>1,133,563,783</b>	<b>1.03</b>
Canyon Value Realization Fund	Mar-07	Jun-07	75,000,000	75,000,000	0	101,541,150	0	101,541,150	1.35
Canyon Balanced Fund	Jul-11	Jul-11	125,000,000	125,000,000	0	134,859,175	749,116	135,608,292	1.08
Claren Road Credit Master Fund, Ltd.	Mar-12	Jun-12	150,000,000	150,000,000	0	148,715,400	0	148,715,400	0.99
Golden Tree Mast Fund-L1	Nov-06	Jan-07	100,000,000	100,000,000	0	2,132,841	67,966,218	70,099,059	0.70
GSO Credit Partners - A, L.P.	Dec-11	Mar-12	250,000,000	235,000,000	15,000,000	218,263,500	0	218,263,500	0.93

**Alternative Investments as of September 30, 2012**

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

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

	SIC		A	B	C	=(B+C)	=(B+C)/A		
	Presentation Date	Inception Date	Amount Committed	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple	
GSO Special Situations Fund, L.P.	Dec-11	Feb-12	100,000,000	100,000,000	0	100,905,300	100,905,300	1.01	
Lazard Rathmore Fund, Ltd.	May-12	Aug-12	150,000,000	50,000,000	100,000,000	0	50,344,500	1.01	
Pimco Distressed Mortgage Fund, LP	Oct-07	Oct-07	113,000,000	113,000,000	0	154,482,982	154,482,982	1.37	
Regiment Capital Ltd. Fund	Dec-11	Dec-11	150,000,000	150,000,000	0	153,603,600	153,603,600	1.02	
<b>Distressed</b>			<b>450,000,000</b>	<b>450,000,000</b>	<b>0</b>	<b>497,341,376</b>	<b>85,279,024</b>	<b>582,620,400</b>	<b>1.29</b>
Centerbridge Credit Partners	Oct-07	Oct-07	200,000,000	200,000,000	0	270,321,800	0	270,321,800	1.35
King Street Capital	Nov-06	Feb-07	150,000,000	150,000,000	0	205,720,650	0	205,720,650	1.37
Marathon Special Opp Fund, LTD	Mar-08	Jul-08	100,000,000	100,000,000	0	21,298,926	85,279,024	106,577,950	1.07
<b>Equity Long/ Short</b>			<b>1,150,000,000</b>	<b>950,000,000</b>	<b>200,000,000</b>	<b>1,060,605,925</b>	<b>0</b>	<b>1,060,605,925</b>	<b>1.12</b>
Archipelago Partners, LP	Jan-06	Jun-06	150,000,000	150,000,000	0	198,981,750	0	198,981,750	1.33
Ascend Partners Fund II, LP	Apr-07	Jul-07	150,000,000	150,000,000	0	163,401,600	0	163,401,600	1.09
Asia Century Quest Capital LCC	May-08	Aug-08	150,000,000	150,000,000	0	153,180,300	0	153,180,300	1.02
Bay Pond Partners, L.P.	Jan-12	Apr-12	150,000,000	75,000,000	75,000,000	0	74,852,850	74,852,850	1.00
Cadian Fund, L.P.	Mar-12	May-12	100,000,000	50,000,000	50,000,000	0	50,254,850	50,254,850	1.01
Glenview Institutional Partners, LP	Jul-07	Aug-07	75,000,000	75,000,000	0	78,703,350	0	78,703,350	1.05
Omega Overseas Partners Ltd. Class-B	Dec-06	Jan-07	75,000,000	75,000,000	0	105,796,275	0	105,796,275	1.41
ValueAct Capital Partners II, L.P.	Oct-11	Nov-11	150,000,000	125,000,000	25,000,000	133,894,250	0	133,894,250	1.07
Visium Balanced Offshore Fund, Ltd	May-12	Aug-12	150,000,000	100,000,000	50,000,000	101,540,700	0	101,540,700	1.02
<b>Event Driven</b>			<b>900,000,000</b>	<b>645,000,000</b>	<b>255,000,000</b>	<b>750,047,015</b>	<b>0</b>	<b>750,047,015</b>	<b>1.16</b>
Cevian Capital II, L.P.	Jan-12	Apr-12	150,000,000	75,000,000	75,000,000	77,037,825	0	77,037,825	1.03
Davidson Kempner	Nov-06	Dec-06	150,000,000	150,000,000	0	191,766,750	0	191,766,750	1.28
Elliot Associates, L.P.	Oct-11	Apr-12	200,000,000	20,000,000	180,000,000	19,549,940	0	19,549,940	0.98
Pershing Square LP	Mar-10	Apr-10	200,000,000	200,000,000	0	234,980,800	0	234,980,800	1.17
Third Point Partners L.P.	Mar-11	Apr-11	100,000,000	100,000,000	0	98,806,500	0	98,806,500	0.99
York Capital Management, LP	Jan-07	Feb-07	100,000,000	100,000,000	0	127,905,200	0	127,905,200	1.28
<b>Fund of Funds</b>			<b>1,936,258,928</b>	<b>1,802,758,928</b>	<b>133,500,000</b>	<b>1,882,356,355</b>	<b>29,590,586</b>	<b>1,911,946,941</b>	<b>1.06</b>
Arden Alternative Advisors	Feb-06	Jun-06	390,000,000	390,000,000	0	394,912,292	0	394,912,292	1.01
GS Multi-Strategy Portfolio (NJ) LLC	Feb-06	Aug-06	550,000,000	550,000,000	0	633,464,731	0	633,464,731	1.15
Protege Partners, LP	Apr-07	Jun-07	150,000,000	150,000,000	0	149,731,328	0	149,731,328	1.00
RC Woodley Park, LP	Feb-06	Aug-06	646,258,928	646,258,928	0	640,648,934	29,590,586	670,239,520	1.04
Reservoir Strategic Partners Fund, LP	Mar-11	Jul-11	200,000,000	66,500,000	133,500,000	63,599,071	0	63,599,071	0.96
<b>Global Macro</b>			<b>300,000,000</b>	<b>300,000,000</b>	<b>0</b>	<b>306,324,400</b>	<b>0</b>	<b>306,324,400</b>	<b>1.02</b>
Lynx (Bermuda) Ltd.	Nov-10	Mar-11	100,000,000	100,000,000	0	103,752,000	0	103,752,000	1.04
Winton Futures Fund	Nov-10	Jan-11	200,000,000	200,000,000	0	202,572,400	0	202,572,400	1.01
<b>Multi-Strategy</b>			<b>450,000,000</b>	<b>450,000,000</b>	<b>0</b>	<b>305,223,187</b>	<b>226,150,000</b>	<b>531,373,187</b>	<b>1.18</b>
AG Garden Partners, LP	Jan-06	Mar-06	150,000,000	150,000,000	0	10,987,912	151,150,000	162,137,912	1.08
Farallon Capital Inst. Partners, L.P.	Apr-07	Jun-07	150,000,000	150,000,000	0	77,106,525	75,000,000	152,106,525	1.01

**Alternative Investments as of September 30, 2012**

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

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

			A			B	C	=(B+C)	=(B+C)/A	
	SIC									
	Presentation Date	Inception Date	Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple	
OZ Domestic Partners II, Ltd.		Jan-06	Jun-06	150,000,000	150,000,000	0	217,128,750	0	217,128,750	1.45
<b>Hedge Fund Subtotal</b>				<b>6,949,258,928</b>	<b>6,170,758,928</b>	<b>778,500,000</b>	<b>6,189,799,725</b>	<b>564,217,926</b>	<b>6,754,017,651</b>	<b>1.09</b>
<b>Real Assets</b>										
Astenbeck Commodities Fund II LP		Jul-11	Jul-11	100,000,000	100,000,000	0	96,345,900	0	96,345,900	0.96
Barclays Bank PLC		Jun-11	Jun-11	50,000,000	50,000,000	0	49,335,000	0	49,335,000	0.99
Blackstone Energy Partners, L.P.		Dec-11	Mar-12	150,000,000	42,053,649	107,946,351	21,030,164	20,438,870	41,469,034	0.99
Blackstone Resources Select Fund		Jul-11	Aug-11	250,000,000	250,000,000	0	241,707,750	0	241,707,750	0.97
Blackstone TOP Fund - A, L.P.		Dec-11	Jul-12	250,000,000	77,148,040	172,851,960	75,864,969	1,283,071	77,148,040	1.00
BX NJ Co-Invest, L.P.		Dec-11	Aug-12	20,000,000	13,347,384	6,652,616	13,347,384	0	13,347,384	1.00
Citigroup Funding Inc		May-11	May-11	50,000,000	50,000,000	0	48,575,000	0	48,575,000	0.97
Gresham Commodity Fund (ETAP)		Sep-07	Feb-08	200,000,000	200,000,000	0	110,897,550	50,000,000	160,897,550	0.80
Gresham Commodity Fund (TAP)		Sep-07	Nov-07	200,000,000	200,000,000	0	175,280,200	0	175,280,200	0.88
GSO Energy Partners - A, L.P.		Dec-11	Mar-12	500,000,000	81,896,781	418,103,219	81,828,424	941,620	82,770,044	1.01
RC Woodley Park, L.P.		May-11	May-11	135,000,000	135,000,000	0	135,754,500	0	135,754,500	1.01
Schroders Commodity Portfolio		Sep-07	Jan-08	500,000,000	450,000,000	50,000,000	384,784,800	50,000,000	434,784,800	0.97
Sheridan Production Partners I		Jul-07	Aug-07	50,000,000	52,250,000	0	48,549,007	29,375,000	77,924,007	1.49
Sheridan Production Partners II-B, L.P.		Oct-10	Nov-10	100,000,000	22,000,000	78,000,000	19,967,992	0	19,967,992	0.91
Tenaska Power Fund II, L.P.		Feb-08	Sep-08	100,000,000	65,267,394	38,928,039	56,550,703	13,421,437	69,972,140	1.07
<b>Real Assets Subtotal</b>				<b>2,655,000,000</b>	<b>1,788,963,248</b>	<b>872,482,185</b>	<b>1,559,819,344</b>	<b>165,459,998</b>	<b>1,725,279,342</b>	<b>0.96</b>
<b>Grand Total</b>				<b>24,695,652,002</b>	<b>19,171,439,893</b>	<b>6,513,328,512</b>	<b>16,675,364,521</b>	<b>4,045,275,342</b>	<b>20,720,639,863</b>	<b>1.08</b>

1. Amount Contributed do not include adjustment for portion of total distributions that are callable. Contributions do include return of unused funded capital.
2. Total distributed include callable portion of proceeds.
3. Private Equity and Real Estate represent most recently reported quarterly values from the General Partners, adjusted with cash flows through the end of current reported month-end. Hedge Funds reflect the most recent market values available and Commodity reported values are as of the current month end. Includes Return of Capital Distributions.

**High Yield/Bank Loan as of September 30, 2012**

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

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

			A		B		C	=(B+C)	=(B+C)/A
SIC	Presentation	Inception	Commitment	Amount	Unfunded	Current Market	Total		Total Value
	Date	Date		Contributed <sup>1</sup>	Commitment	Value <sup>3</sup>	Distributed <sup>2</sup>	Total Value	Multiple
<b>Common Pension Fund B</b>									
		Sep-07	400,000,000	400,000,000	113,344,343	144,691,569	226,688,686	371,380,254	0.93
		Oct-09	144,000,000	144,000,000	96,303,956	60,193,007	193,266,410	253,459,417	1.76
		Dec-11	300,000,000	162,064,677	137,935,323	168,705,601	0	168,705,601	1.04
		Sep-07	149,500,000	149,500,000	0	260,817,081	4,637,275	265,454,356	1.78
		Dec-11	100,000,000	12,900,000	87,100,000	12,728,636	0	12,728,636	0.99
		Mar-10	500,000,000	500,000,000	0	661,605,000	0	661,605,000	1.32
		Sep-07	128,530,670	104,755,112	23,775,558	39,080,038	25,786,710	64,866,748	0.62
		May-11	200,000,000	51,409,785	148,590,215	52,680,836	1,387	52,682,224	1.02
<b>Common Pension Fund B Subtotal</b>			<b>1,922,030,670</b>	<b>1,524,629,574</b>	<b>607,049,395</b>	<b>1,400,501,769</b>	<b>450,380,468</b>	<b>1,850,882,236</b>	<b>1.21</b>

1. Amount Contributed do not include adjustment for portion of total distributions that are recallable. Contributions do include return of unused funded capital.
2. Total distributed include recallable portion of proceeds.
3. Historical Cost includes the portion of capital contributed from original inception date prior to transfer from Common Pension Fund E in FY2009.
4. High Yield/ Bank Loan Funds reported values are on a one-month lag, adjusted with cash flows through period end date of the current reported month-end.

Transfers between Common and Pension Funds  
 September, 2012

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)
9/28/2012	\$ 1,000,000.00	JRS	\$ 200,000,000.00	E
	\$ 32,500,000.00	P&F		
	\$ 64,500,000.00	PERS		
	\$ 4,000,000.00	SPRS		
	\$ 98,000,000.00	TPA		
	<u>\$ 200,000,000.00</u>		<u>\$ 200,000,000.00</u>	

Withdrawals from Common Funds to Pension Funds for the Month
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Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
9/28/2012	\$ 700,000,000.00	B	\$ 3,500,000.00	JRS
			113,750,000.00	P&F
			225,750,000.00	PERS
			14,000,000.00	SPRS
			343,000,000.00	TPA
	<u>\$ 700,000,000.00</u>		<u>\$ 700,000,000.00</u>	
9/28/2012	\$ 100,000,000.00	D	\$ 500,000.00	JRS
			16,250,000.00	P&F
			32,250,000.00	PERS
			2,000,000.00	SPRS
			49,000,000.00	TPA
	<u>\$ 100,000,000.00</u>		<u>\$ 100,000,000.00</u>	

Transfers between Common and Pension Funds, Summarized
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Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ 3,000,000.00
P&F	\$ 97,500,000.00
PERS	\$ 193,500,000.00
SPRS	\$ 12,000,000.00
TPA	\$ 294,000,000.00
	<u>\$ 600,000,000.00</u>