

NEW JERSEY DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

July 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
Actual Allocation vs FY 2013 Investment Plan Target¹**

7/31/13

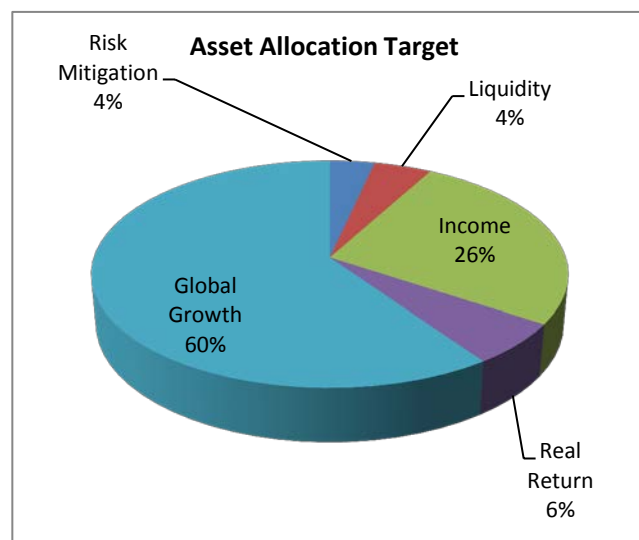
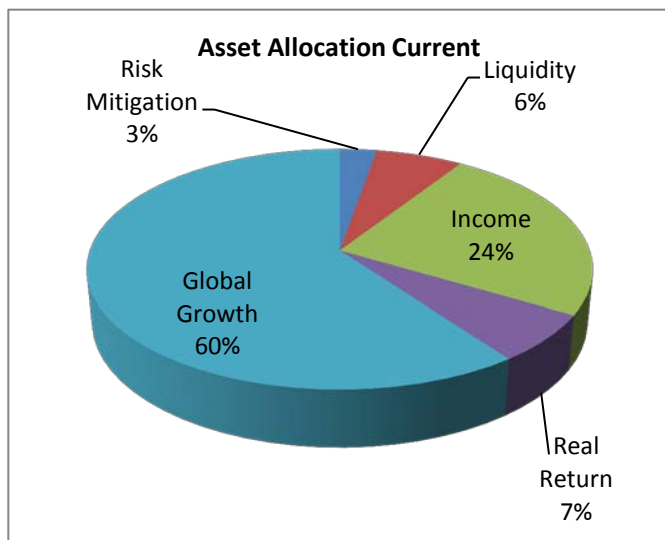
	Actual Allocation %	Target %	Difference%	Allocation\$ ⁽²⁾
Absolute Return/Risk Mitigation	2.73%	3.50%	-0.77%	2,062.46
Risk Mitigation	2.73%	3.50%	-0.77%	2,062.46
Cash Equivalents ⁽³⁾	2.80%	1.00%	1.80%	2,118.79
TIPS	2.50%	2.50%	0.00%	1,888.11
US Treasuries	1.13%	1.00%	0.13%	853.74
Total Liquidity	6.43%	4.50%	1.93%	4,860.63
Investment Grade Credit	13.10%	12.10%	1.00%	9,909.24
High Yield Fixed Income	4.86%	5.50%	-0.64%	3,675.12
Credit Orient Hedge Funds	2.85%	3.50%	-0.65%	2,156.29
Debt Related Real Estate	1.15%	2.00%	-0.85%	866.51
Debt Related Private Equity	1.09%	2.00%	-0.91%	821.14
Police and Fire Mortgage Program	1.11%	1.20%	-0.09%	841.46
Total Income	24.16%	26.30%	-2.14%	18,269.76
Commodities and Other Real Assets	2.52%	2.50%	0.02%	1,904.37
Real Estate	3.91%	3.50%	0.41%	2,958.91
Total Real Return	6.43%	6.00%	0.43%	4,863.27
US Equity	28.53%	26.50%	2.03%	21,576.99
Non-US Developed Markets Equity	12.89%	12.70%	0.19%	9,750.85
Emerging Markets Equity	7.42%	8.00%	-0.58%	5,610.54
Equity Oriented Hedge Funds	4.05%	4.00%	0.05%	3,061.48
Buyouts/Venture Capital	6.89%	8.50%	-1.61%	5,214.39
Total Global Growth	59.78%	59.70%	0.08%	45,214.25
Other Cash and Receivables	0.48%	0.00%	0.48%	362.08
Total Pension Fund	100.00%	100.00%	0.00%	75,632.44

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.

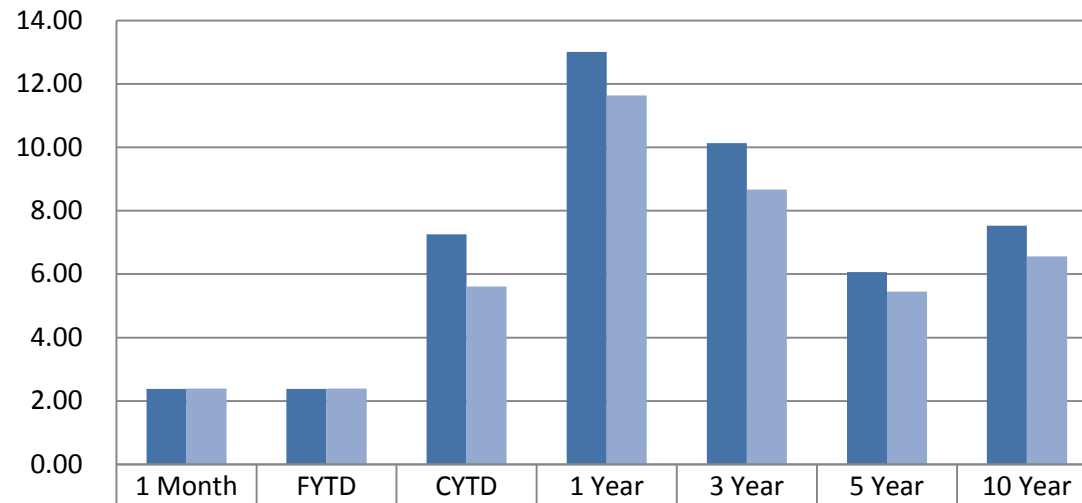
Totals may not equal sum of components due to rounding



Performance Charts

7/31/13

Total Fund ex Police and Fire Mortgages as of 7/31/13

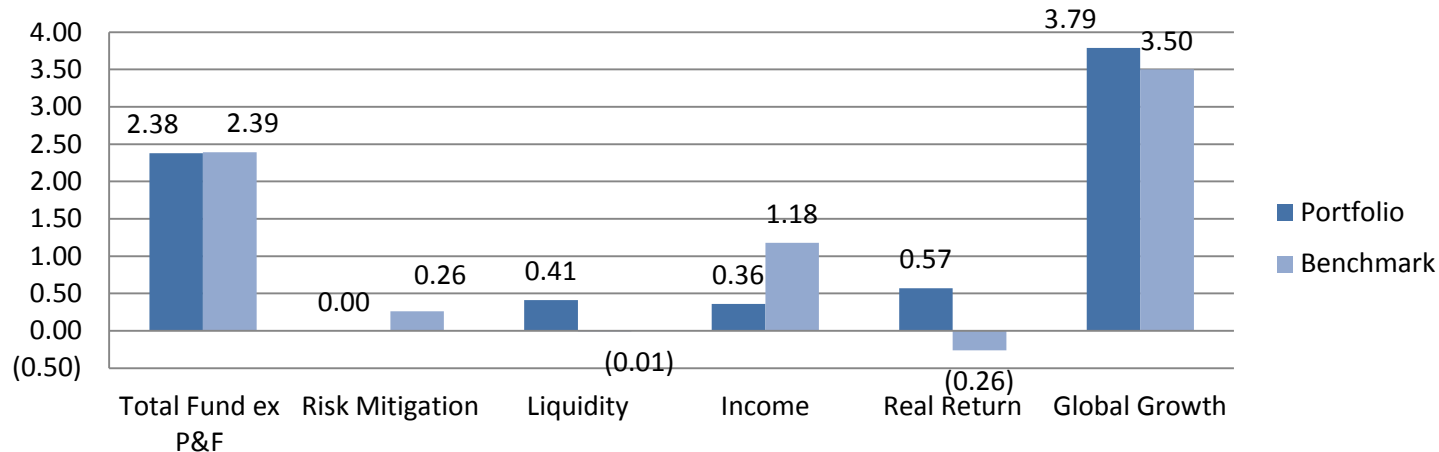


	1 Month	FYTD	CYTD	1 Year	3 Year	5 Year	10 Year
■ Total Fund ex Police & Fire Mortgage	2.38	2.38	7.26	13.01	10.13	6.06	7.53
■ Benchmark	2.39	2.39	5.61	11.64	8.67	5.45	6.56

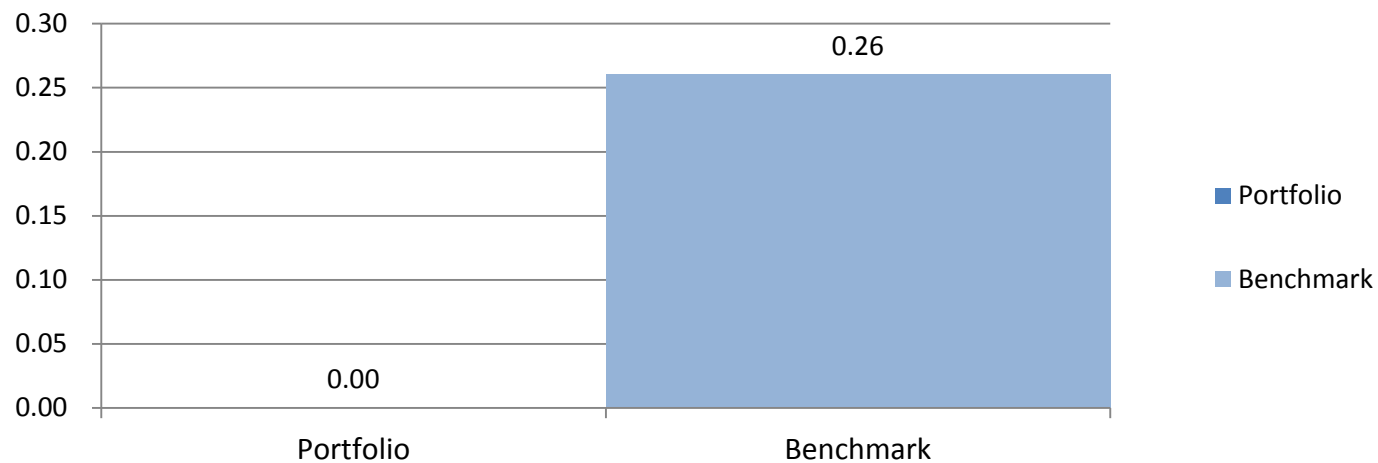
Performance Charts

7/31/13

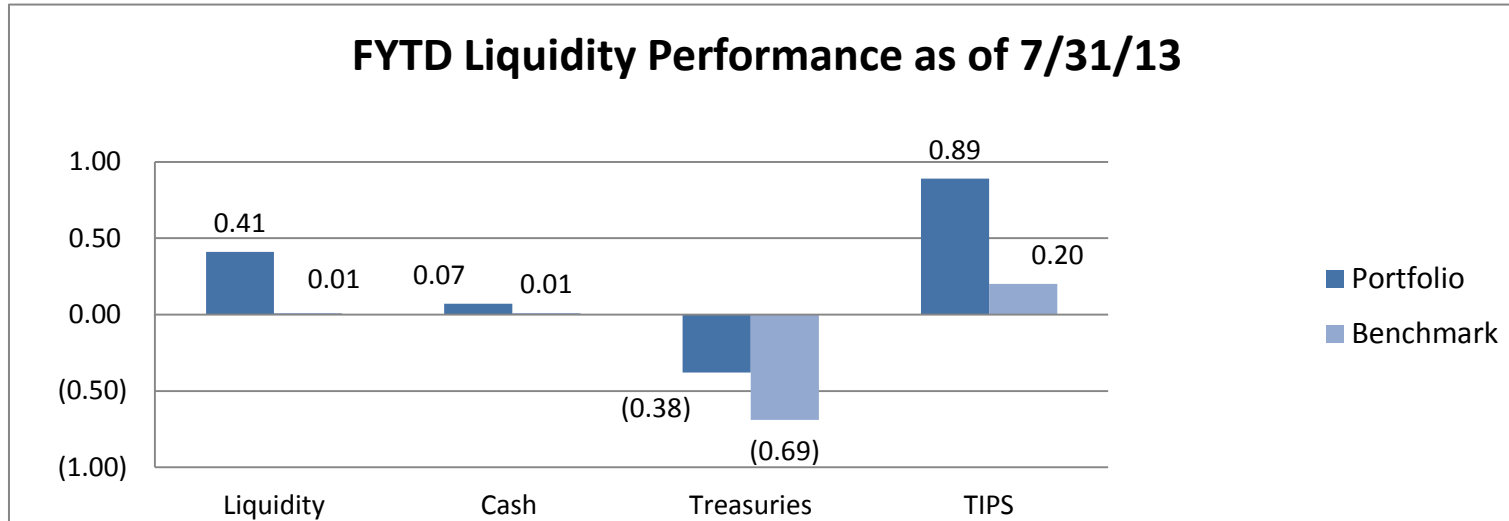
FYTD Performance by Asset Class as of 7/31/13



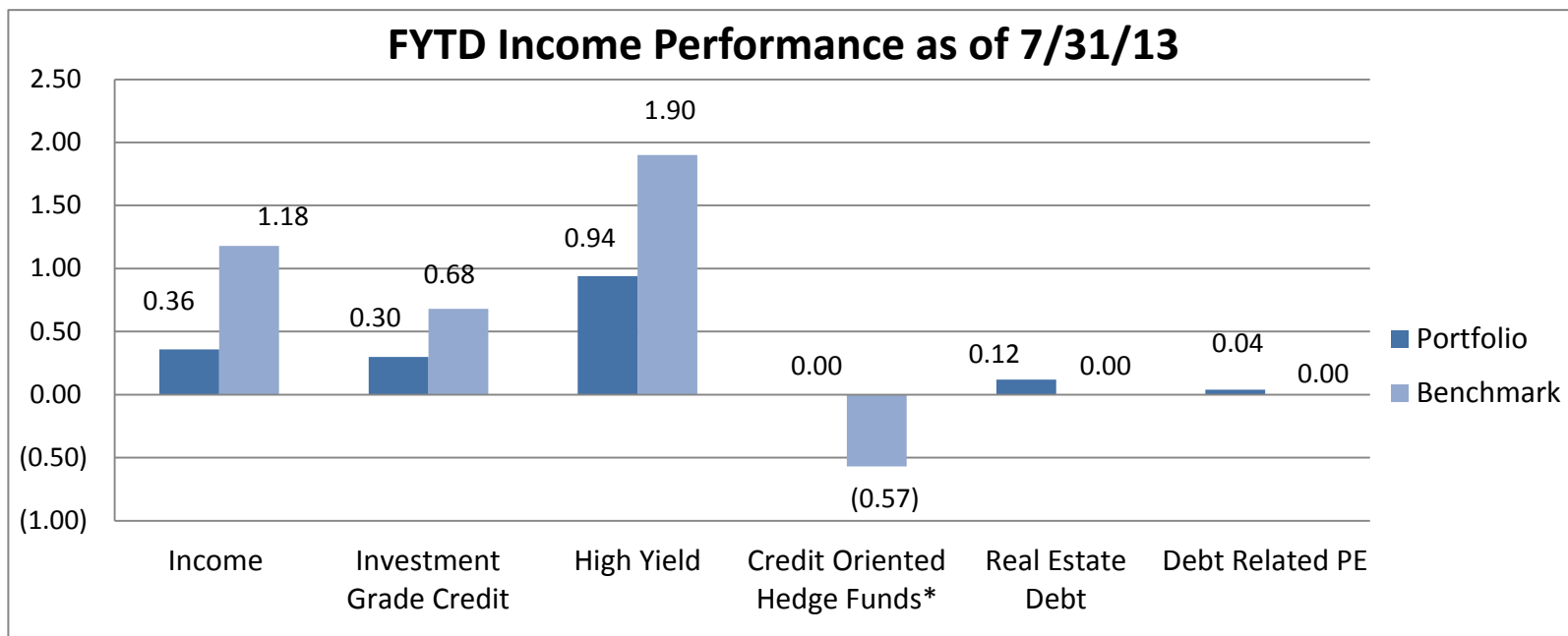
FYTD Risk Mitigation Performance as of 7/31/13



FYTD Liquidity Performance as of 7/31/13

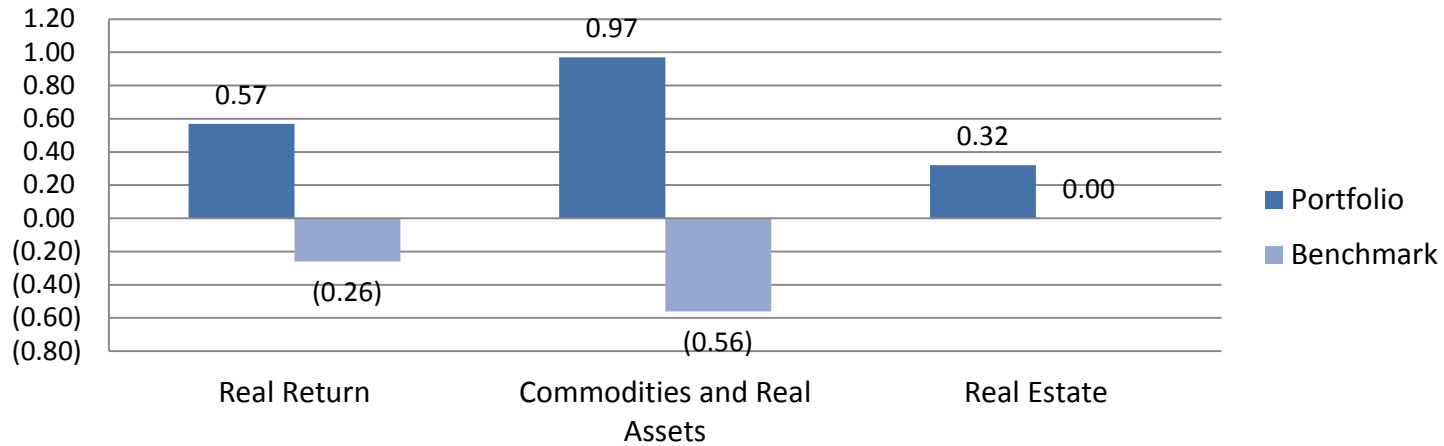


FYTD Income Performance as of 7/31/13

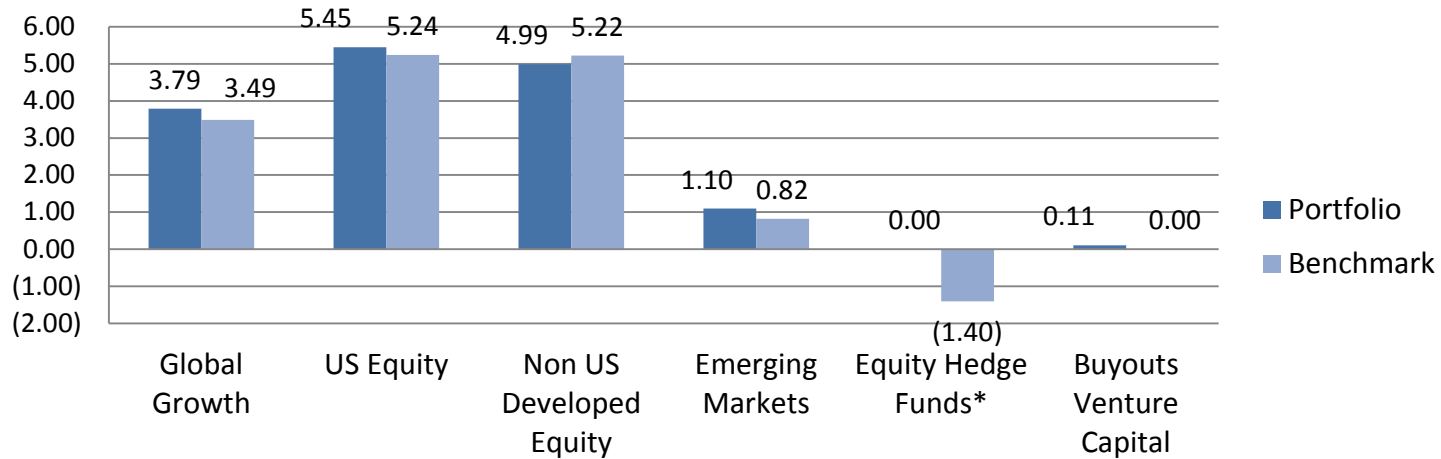


*Reported on a 1 month lag

FYTD Real Return Performance as of 7/31/13



FYTD Global Growth Performance as of 7/31/13



*Reported on a 1 month lag

7/31/13

	1 month	FYTD	CYTD	1 Year	3 Years	5 Years	10 Years
Common Fund A (Domestic Equity) with Cash, Hedges, Miscellaneous	5.31	5.31	19.67	26.45	17.88	9.43	8.91
S&P 1500 Composite	5.24	5.24	19.95	25.97	17.96	8.55	8.04
Equity Only (Ex Cash)	5.45	5.45	20.01	26.97	18.26	9.68	9.03
Equity Only-Diversified Fund	4.97	4.97	19.43	25.58	17.87		
Equity Only-Concentrated Fund	6.14	6.14	21.08	29.58	19.18		
Common Fund B (Domestic Fixed Income) with Cash, Hedges, Miscellaneous²	0.45	0.45	(2.21)	(0.50)	7.46	9.46	7.09
Common B Blended Benchmark	0.88	0.88	(3.33)	(1.21)	6.49	8.63	7.17
Investment Grade	0.34	0.34	(4.56)	(3.73)	6.65	8.64	6.69
<i>Investment Grade Blended Benchmark</i>	0.52	0.52	(5.56)	(4.63)	7.75	9.40	7.55
High Yield	0.98	0.98	6.57	14.27	12.34		
<i>Barclays High Yield Index</i>	1.90	1.90	3.34	9.49	10.15		
Common Fund D (International Equity) with Cash, Hedges, Miscellaneous	3.50	3.50	2.45	14.88	4.09	(0.14)	7.29
MSCI All World Country Index (ex US)	4.38	4.38	4.33	16.96	6.43	0.79	8.80
Custom International Equity Markets Index	3.50	3.50	2.41	15.00			
Developed Markets Equity	4.99	4.99	9.22	22.69			
<i>Custom International Equity Developed Markets Index</i>	5.22	5.22	8.86	22.34			
Emerging Markets Equity	1.10	1.10	(8.98)	2.79			
<i>Custom International Equity Emerging Markets Index</i>	0.82	0.82	(8.30)	2.75			
Common Fund E (Alternative Investments) with Cash, Hedges, Miscellaneous	0.17	0.17	7.90	11.79	10.14	1.87	
Hedge Funds ¹	0.01	0.01	8.24	12.58	7.19	2.04	
<i>HFRI Fund of Funds Composite (one month lag)</i>	(1.40)	(1.40)	4.60	7.27	3.00	(0.62)	
Private Equity ¹	0.10	0.10	10.71	15.18	13.64	6.21	
<i>Cambridge Associates (Data only available quarterly)²</i>	0.00	0.00	8.11	12.85	15.09	7.46	
Real Estate ¹	0.20	0.20	11.19	13.39	13.08	(3.62)	
<i>Real Estate Index (Data only available quarterly)²</i>	0.00	0.00	5.51	10.73	13.14	2.79	
Real Assets/Commodities ¹	0.99	0.99	(4.84)	(0.61)	3.98	(6.92)	
<i>DJUBS TR Index</i>	1.36	1.36	(9.25)	(12.42)	(1.97)	(9.11)	
Police & Fire Mortgage Program	0.32	0.32	(0.41)	1.05	3.58		
Plan Cash³	0.01	0.01	0.08	0.18	0.22	0.50	1.85
US Treasury Bills (3 month)	0.00	0.00	0.04	0.08	0.08	0.20	1.63
Total Pension Fund	2.36	2.36	7.17	12.85	10.02		
Total Pension Fund ex Police and Fire Mortgages	2.38	2.38	7.27	13.01	10.13	6.06	7.53
Total Fund Benchmark	2.39	2.40	5.61	11.64	8.67	5.46	6.56

¹ Performance based on most recent values available

² Cambridge Associates & Real Estate Index Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0%

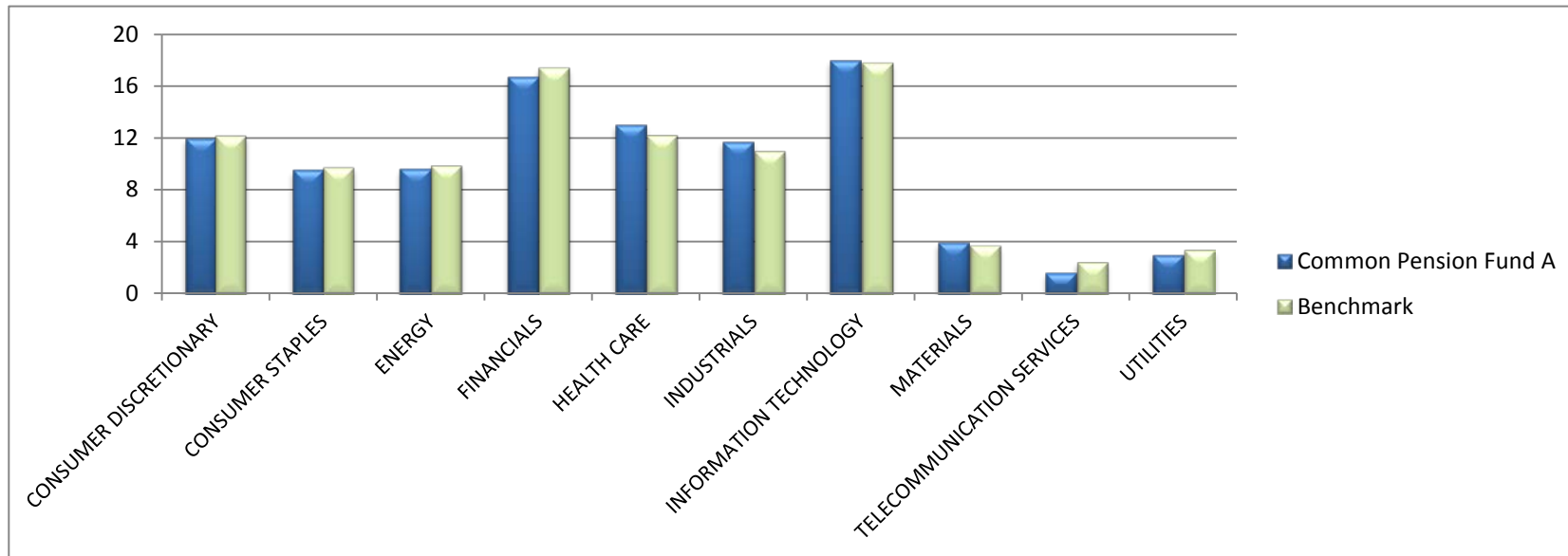
³ The cash aggregate comprises the seven plan cash accounts

New Jersey Division of Investment
Domestic Equity (Common Pension A)
7/31/13

Top Holdings

<i>Company</i>	<i>% of Portfolio</i>
APPLE INC	2.97
EXXON MOBIL CORP	2.30
WELLS FARGO & CO	1.81
MICROSOFT CORP	1.61
JPMORGAN CHASE & CO	1.58
GOOGLE INC	1.51
MERCK & CO. INC.	1.47
JOHNSON & JOHNSON	1.41
PROCTOR & GAMBLE	1.38
PFIZER INC	1.33

Portfolio Sector Weightings



Investment Grade Portfolio

7/31/13

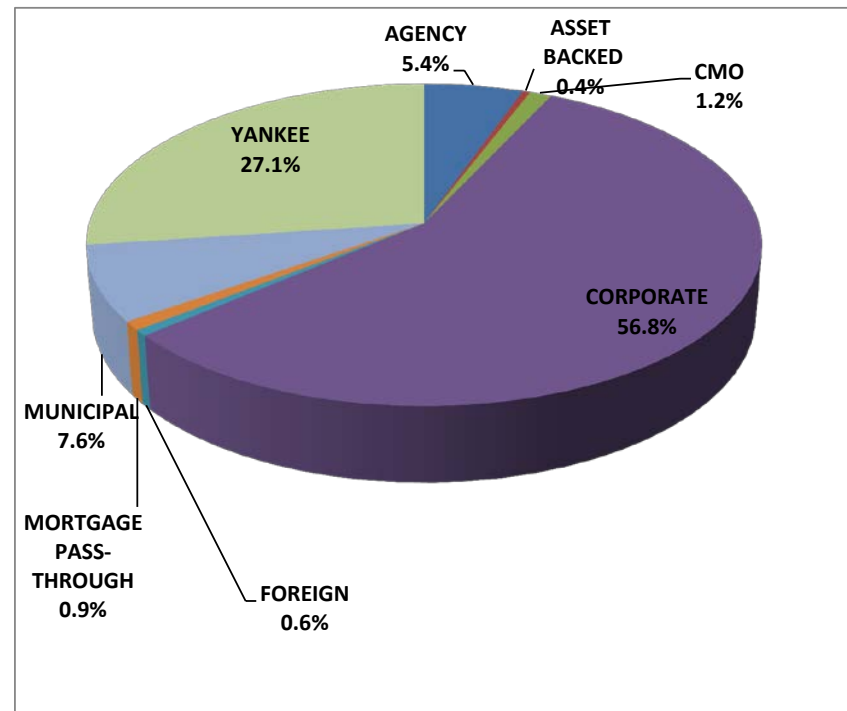
	Portfolio	Benchmark ¹	Difference
Moody's Quality Rating	AA-3	A-1	N/A
Coupon (%)	4.67	5.55	-0.88
Current Yield	3.90	4.87	-0.97
Duration	7.55	6.71*	0.84
Option Adjusted Spread	85.62	120.8	-35.18
Convexity	0.38	1.44	-1.06
Maturity (yrs)	10.07	8.85	1.22

*This is an approximate benchmark

Maturities	Portfolio	Benchmark ¹
0-5yr	24.60	0.33
5-10yr	42.09	0.98
10-15yr	9.54	10.74
15-20yr	15.17	14.78
20-25yr	5.79	23.39
25-30yr	2.13	47.32
>30yr	0.68	2.47
Unclassified	0.00	0.00

	Issuer Name ²	Market Value [%]
UST	UST Tips	14.91%
UST	UST Nominal	5.62%
ONT	Prov Ontario	2.71%
MP	Prov Manitoba	2.27%
AID	Aid to Israel	2.16%
T	AT&T	2.08%
COP	Conoco Philips	1.98%
BRCOL	Prov Brit Colombia	1.85%
DUK	Duke Energy	1.56%
Q	Prov Quebec	1.47%

Sectors By %³



1) Barclay's Gov/Credit Long

2) Includes all affiliated entities

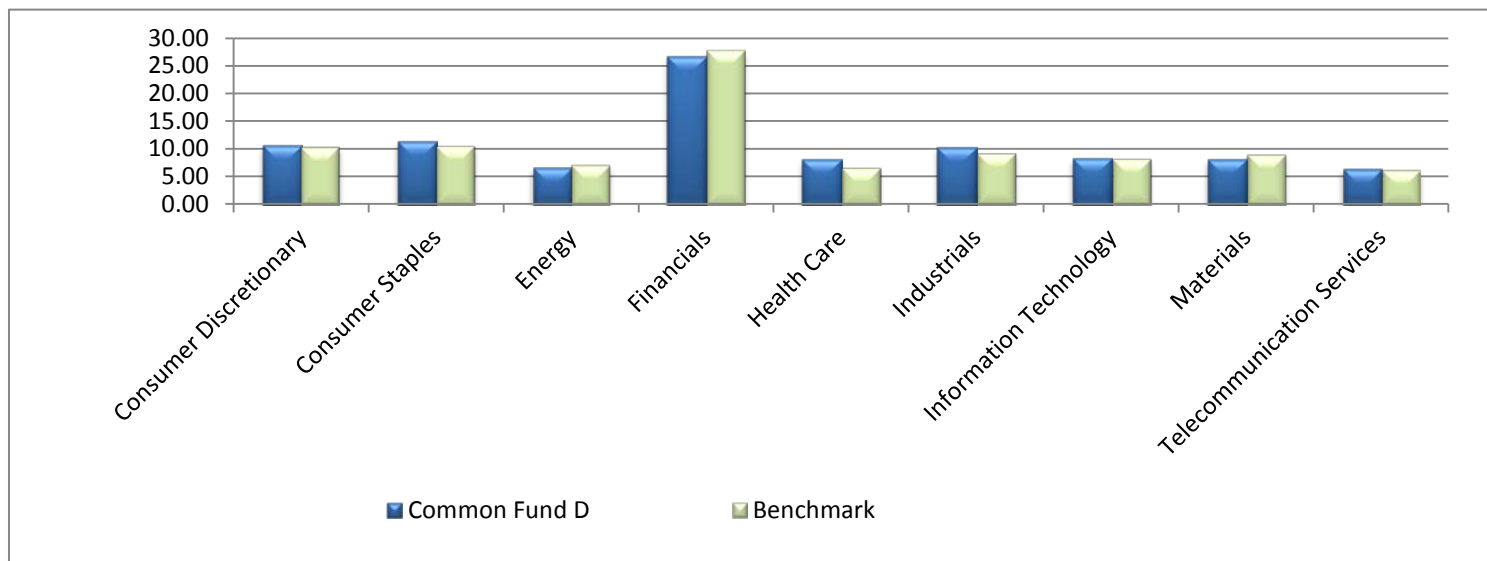
3) Excluding US Treasuries and Tips

New Jersey Division of Investment
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International Equity (Common Pension D)
 7/31/13

Top Holdings

<i>Company</i>	<i>% of Portfolio</i>
VANGUARD FTSE EMERGING MARKETS	7.46
ISHARES MSCI EMERGING MARKETS	6.99
ISHARES MSCI EMERGING MARKETS	1.44
ROCHE HOLDINGS AG GENUSSCHEIN	1.08
NESTLE SA REG	1.00
HSBC HOLDINGS	0.95
ISHARES MSCI EAFE ETF	0.87
L OREAL PRIME DE FIDELITE	0.82
TOYOTA MOTOR CORP	0.81
GLAXOSMITHKLINE PLC	0.79

Portfolio Sector Weightings



Exposure by Country

7/31/13

		Custom		Net Foreign				Custom		Net Foreign	
		International		Currency				International		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>	
Developed Markets:						Emerging Markets:					
Developed - Euro						EM - Global					
Austria	26.9	0.2%	0.2%		26.9	7.9	0.1%	0.0%		7.9	
Belgium	103.7	0.7%	0.7%		103.7	EM - Europe/Middle East/Africa					
Finland	56.9	0.4%	0.4%		56.9	Cyprus	0.0	0.0%	0.0%	0.0	
France	904.8	5.9%	4.8%		904.8	Czech Republic	12.7	0.1%	0.1%	12.7	
Germany	807.6	5.3%	5.1%		807.6	Egypt	24.3	0.2%	0.1%	24.3	
Greece	0.1	0.0%	0.0%		0.1	Hungary	44.1	0.3%	0.1%	44.1	
Ireland	26.0	0.2%	0.2%		26.0	Morocco	0.8	0.0%	0.0%	0.8	
Italy	150.8	1.0%	0.9%		150.8	Poland	109.4	0.7%	0.7%	109.4	
Netherlands	240.1	1.6%	1.6%		240.1	Russia	399.3	2.6%	1.9%	399.3	
Portugal	33.5	0.2%	0.1%		33.5	South Africa	407.8	2.7%	2.6%	407.8	
Spain	264.5	1.7%	1.7%		264.5	Turkey	165.2	1.1%	0.7%	165.2	
Euro Currency				-193.3	-193.3	United Arab Emirates	5.8	0.0%	0.0%	5.8	
Developed - Non-Euro						EM - Latam					
Australia	687.2	4.5%	4.5%		687.2	Argentina	9.7	0.1%	0.0%	9.7	
Canada	923.7	6.0%	6.0%		923.7	Brazil	632.4	4.1%	4.4%	632.4	
Denmark	117.4	0.8%	0.7%		117.4	Chile	64.9	0.4%	0.7%	64.9	
Hong Kong	257.9	1.7%	1.7%		257.9	Colombia	34.7	0.2%	0.5%	34.7	
Israel	41.2	0.3%	0.3%		41.2	Mexico	287.2	1.9%	2.3%	287.2	
Japan	1899.0	12.4%	12.3%	-292.9	1606.1	Panama	0.0	0.0%	0.0%	0	
New Zealand	0.3	0.0%	0.1%		0.3	Peru	33.4	0.2%	0.2%	33.4	
Norway	78.2	0.5%	0.4%		78.2	EM - Asia ex Japan					
Singapore	152.0	1.0%	1.0%		152.0	China	1004.6	6.6%	7.5%	1004.6	
Sweden	278.6	1.8%	1.7%		278.6	India	336.8	2.2%	2.5%	336.8	
Switzerland	930.1	6.1%	5.2%		930.1	Indonesia	234.1	1.5%	1.2%	234.1	
United Kingdom	1800.3	11.8%	11.6%		1800.3	Korea	637.5	4.2%	5.9%	637.5	
						Malaysia	195.0	1.3%	1.6%	195.0	
						Mongolia	0.0	0.0%	0.0%	0.0	
						Pakistan	11.0	0.1%	0.0%	11.0	
						Philippines	124.1	0.8%	0.4%	124.1	
						Taiwan	522.1	3.4%	4.7%	522.1	
						Thailand	190.9	1.2%	1.1%	190.9	

New Jersey Division of Investment

Cash Management Fund

7/31/13

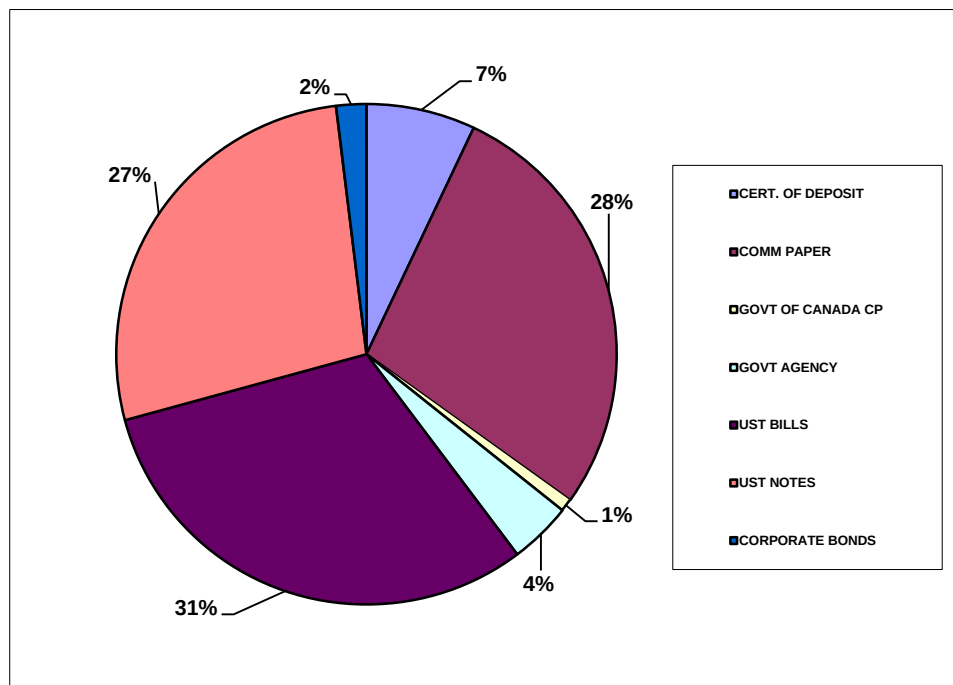
PARTICIPATION

	VALUE	PERCENTAGE
STATE	\$8,354	73.02%
NON-STATE	\$3,087	26.98%
TOTAL*	\$11,441	100.00%

Dollar amounts in millions

PORTFOLIO ANNUALIZED INTEREST RATES

	STATE	NON-STATE	AVG.DAYS
7/31/2013	0.10%	0.04%	120



	Percentage	July 31, 2013
CERT. OF DEPOSIT	7.04%	\$787,000,000
COMM PAPER	27.87%	\$3,116,670,000
GOVT OF CANADA CP	0.80%	\$90,000,000
GOVT AGENCY	4.01%	\$448,000,000
UST BILLS	31.05%	\$3,473,145,000
UST NOTES	27.29%	\$3,051,712,000
CORPORATE BONDS	1.95%	\$218,000,000
TOTAL**	100.00%	\$11,184,527,000

Total US Treas/Agency

62.34%

*Total is at market.

**Total is at par.

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
7/1/2013 through 7/31/2013**

CUSIP Number	Security Long Name	Shares/Par Value	Base Net Amount
459200HP9	IBM CORP	40,000,000.000	39,872,000.00
B1HH4FII6	INTER AMERICAN DEVEL BK	15,000,000.000	14,195,048.92
471048AF5	JPN BANK FOR INT L COOP	100,000,000.000	99,430,000.00
629568AT3	NABORS INDUSTRIES INC	5,000,000.000	6,292,090.28
68323ACE2	ONTARIO (PROVINCE OF)	75,000,000.000	74,973,750.00
68389XAQ8	ORACLE CORP	10,000,000.000	9,965,200.00
642866FY8	PROV OF NEW BRUNSWICK	20,000,000.000	23,255,822.21
91913YAN0	VALERO ENERGY CORP	19,000,000.000	25,604,146.67
91913YAM2	VALERO ENERGY CORP	47,000,000.000	54,447,920.28

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
7/1/13 through 7/31/13**

CUSIP NUMBER	Security Long Name	Shares/Par Value	Base Net Amount
00213UAA4	A S CO ISS SUB INC / MER	50,000.00	51,621.88
008635AC8	AGUILA 3 SA	1,550,000.00	1,594,659.38
00912XAF1	AIR LEASE CORP	7,825,000.00	8,359,755.84
01741RAF9	ALLEGHENY TECHNOLOGIES	125,000.00	124,988.75
02005NAP5	ALLY FINANCIAL INC	4,200,000.00	4,200,000.00
02377UAA2	AMERICAN AIRLINES 2013 2	2,200,000.00	2,200,000.00
025676AL1	AMERICAN EQUITY INVESTME	925,000.00	925,000.00
03232PAB4	AMSURG CORP	300,000.00	309,234.38
03512TAD3	ANGLOGOLD HOLDINGS PLC	1,450,000.00	1,450,000.00
044209AN4	ASHLAND INC	620,000.00	637,248.06
060505ED2	BANK OF AMERICA CORP	350,000.00	320,841.12
085789AF2	BERRY PETROLEUM CO	75,000.00	77,811.72
086516AM3	BEST BUY CO INC	5,000,000.00	4,999,850.00
090613AJ9	BIOMET INC	725,000.00	805,504.50
097793AB9	BONANZA CREEK ENERGY INC	5,050,000.00	5,296,632.06
109478AB3	BRIGHTSTAR CORP	1,000,000.00	1,001,006.93
121579AG1	BURLINGTON COAT FACTORY	1,060,000.00	1,219,588.88
12543DAL4	CHS/COMMUNITY HEALTH SYS	675,000.00	727,762.50
12543DAR1	CHS/COMMUNITY HEALTH SYS	100,000.00	102,863.19
12545DAF5	CHC HELICOPTER SA	800,000.00	811,875.00
125581GR3	CIT GROUP INC	5,150,000.00	5,097,672.05
12623EAE1	CNH CAPITAL LLC	440,000.00	438,007.78
150191AD6	CEDAR FAIR LP/CANADA S W	25,000.00	24,995.83
15080BAC0	CEDC FIN CORP INTL INC	578,673.00	624,627.53
15080BAD8	CEDC FIN CORP INTL INC	249,111.00	230,480.40
15089QAC8	CELANESE US HOLDINGS LLC	1,035,000.00	1,120,662.66
16169PAA5	CHASSIX INC	720,000.00	720,000.00
163893AD2	CHEMTURA CORP	700,000.00	700,000.00
165258AB0	CHESAPEAKE OIL OP/FIN	225,000.00	227,484.38
184502BB7	CLEAR CHANNEL COMMUNICAT	175,000.00	165,475.87
184502BL5	CLEAR CHANNEL COMMUNICAT	75,000.00	71,486.55
184502BN1	CLEAR CHANNEL COMMUNICAT	800,000.00	832,000.00
18451QAL2	CLEAR CHANNEL WORLDWIDE	2,025,000.00	2,030,080.68
18451QAM0	CLEAR CHANNEL WORLDWIDE	2,525,000.00	2,604,953.47
201723AK9	COMMERCIAL METALS CO	500,000.00	475,718.75
20337XAA7	COMMScope HOLDINGS INC	1,000,000.00	1,007,529.51
212015AL5	CONTINENTAL RESOURCES	1,750,000.00	1,783,213.01
23283PAB0	CYRUSONE LP/CYRUSONE FIN	175,000.00	176,673.44
235825AC0	DANA HOLDING CORP	400,000.00	400,000.00
235825AD8	DANA HOLDING CORP	850,000.00	850,000.00
237266AD3	DARLING INTERNATIONAL IN	1,289,000.00	1,450,500.96
23918KAP3	DAVITA HEALTHCARE PARTNE	1,000,000.00	1,005,500.00
262049AA7	DRILL RIGS HLDS INC	1,000,000.00	1,016,430.56
26433UAA3	DUFY FINANCE SCA	350,000.00	362,186.81
26817RAA6	DYNEGY INC	150,000.00	145,517.71
269246BK9	E TRADE FINANCIAL CORP	100,000.00	104,384.38
27749TAC9	EASTON BELL SPORTS INC	2,000,000.00	2,164,708.33
29078EAA3	EMBARQ CORP	1,000,000.00	1,078,242.50
29269QAD9	ENERGY FUTURE/EFIH FINAN	750,000.00	881,182.29
29444UAM8	EQUINIX INC	125,000.00	130,131.51

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
7/1/13 through 7/31/13**

CUSIP NUMBER	Security Long Name	Shares/Par Value	Base Net Amount
302203AA2	EXPRO FINANCE LUXEMBOURG	1,775,000.00	1,868,351.04
30767E406	FARM CREDIT BK OF TEXAS	15,000.00	1,500,000.00
30767EAB5	FARM CREDIT BK OF TEXAS	15,000.00	1,500,000.00
316781AA1	FIFTH THIRD CAP TRUST IV	2,000,000.00	2,035,722.22
319963AV6	FIRST DATA CORPORATION	500,000.00	513,062.50
319963BB9	FIRST DATA CORPORATION	650,000.00	722,985.41
319963BH6	FIRST DATA CORPORATION	500,000.00	527,296.00
319963BK9	FIRST DATA CORPORATION	300,000.00	295,672.92
364725AX9	GANNETT CO INC	1,000,000.00	985,660.00
37045XAK2	GENERAL MOTORS FINL CO	500,000.00	490,736.11
37185LAE2	GENESIS ENERGY LP/GENESI	3,700,000.00	3,834,473.72
37476RAA5	GIBSON BRANDS INC	850,000.00	870,074.83
37476RAB3	GIBSON BRANDS INC	500,000.00	500,000.00
37953C102	GLOBAL AVIATION HD INC CL A	1,431.00	-
37953DAB6	GLOBAL AVIATION HLDGS INC	8,673.45	3,122.44
37953DAD2	GLOBAL AVIATION HLDGS INC	889.03	889.03
404121AE5	HCA INC	475,000.00	495,944.53
404121AF2	HCA INC	4,025,000.00	4,012,099.65
41146AAD8	HARBINGER GROUP INC	1,050,000.00	1,067,587.50
413627BL3	CAESARS ENTERTAINMENT OP	50,000.00	52,765.63
420088AA4	HAWK ACQUISITION SUB INC	250,000.00	248,930.56
427093AG4	HERCULES OFFSHORE INC	565,000.00	576,607.30
436440AF8	HOLOGIC INC	350,000.00	376,590.28
44919PAC6	IAC/INTERACTIVECORP	5,700,000.00	5,695,512.34
451102AV9	ICAHN ENTERPRISES/FIN	1,750,000.00	1,750,000.00
45824TAL9	INTELSAT JACKSON HLDG	500,000.00	519,048.61
46625HHA1	JPMORGAN CHASE + CO	1,000,000.00	1,134,530.56
48126HAA8	JPMORGAN CHASE + CO	450,000.00	450,000.00
48244BAA8	KCG HOLDINGS INC	575,000.00	576,279.17
487526AA3	KEHE DISTRIBUTORS LLC/FI	450,000.00	454,843.75
489399AC9	KENNEDY WILSON INC	125,000.00	133,661.76
50015QAG5	KODIAK OIL + GAS CORP	965,000.00	968,750.00
502160AK0	LSB INDUSTRIES	1,000,000.00	1,000,000.00
521865AR6	LEAR CORP	1,200,000.00	1,317,000.00
52989LAH2	LIBBEY GLASS INC	100,000.00	106,069.44
532716AR8	L BRANDS INC	464,000.00	542,248.43
55181WAA2	LYNX I CORP	1,500,000.00	1,532,026.04
553322AA6	MPH INTERMEDIATE HLDNG 2	4,100,000.00	4,133,750.00
55933JAA2	MAGNACHIP SEMICONDUCTOR	225,000.00	223,875.00
594082AA7	MICHAELS FINCO HLDG/INC	1,275,000.00	1,275,000.00
59565XAA8	MIDCONTINENT COMM + FIN	125,000.00	125,000.00
609450AA9	MONITRONICS ESCROW CORP	425,000.00	436,418.92
624758AD0	MUELLER WATER PRODUCTS	608,000.00	688,897.78
62704PAD5	MURRAY ENERGY CORP	180,000.00	184,171.88
62875FAB4	NAI ENTERTAINMENT HLDING	150,000.00	150,000.00
629377BU5	NRG ENERGY INC	450,000.00	460,143.75
62941YAB3	NPC INTL/OPER CO A+B INC	175,000.00	205,216.67
63860UAM2	NATIONSTAR MORT/CAP CORP	500,000.00	500,000.00
656559BR1	NORTEK INC	100,000.00	110,969.44
66977WAN9	NOVA CHEMICALS CORP	1,090,000.00	1,090,000.00
67021BAE9	NII CAPITAL CORP	50,000.00	39,995.49

Total Purchases for Fixed Income Required to be Reported by State Investment Council
7/1/13 through 7/31/13

CUSIP NUMBER	Security Long Name	Shares/Par Value	Base Net Amount
683797AB0	OPPENHEIMER HOLDINGS INC	100,000.00	108,930.56
68628CAA0	ORION ENGINEERED CARB FI	175,000.00	187,144.03
69323VAA4	PC NEXTCO HOLDINGS/FINAN	1,775,000.00	1,759,652.77
69353XAA3	PNK FINANCE CORP	2,200,000.00	2,202,906.25
701081AV3	PARKER DRILLING CO	225,000.00	225,000.00
704549AM6	PEABODY ENERGY CORP	225,000.00	220,390.62
723456AN9	PINNACLE ENTERTAINMENT	50,000.00	54,418.40
737446AD6	POST HOLDINGS INC	550,000.00	598,864.06
74112BAH8	PRESTIGE BRANDS INC	1,000,000.00	1,142,916.66
743494AC0	PROSPECT MEDICAL HOLDING	1,000,000.00	1,067,215.28
74840DAA8	QUIKSILVER INC/QS WHOLES	425,000.00	422,802.75
74840DAC4	QUIKSILVER INC/QS WHOLES	575,000.00	572,613.08
74966CAA8	RKI EXP + PROD/RKI FIN C	1,915,000.00	1,915,344.44
75966CAA5	RENAISSANCE ACQUISITION	3,425,000.00	3,430,081.22
761735AF6	REYNOLDS GRP ISS/REYNOLD	100,000.00	103,868.75
761735AH2	REYNOLDS GRP ISS/REYNOLD	275,000.00	305,338.80
78388JAQ9	SBA COMMUNICATIONS CORP	1,325,000.00	1,361,561.05
78401FAG2	SBA TELECOMMUNICATIONS	200,000.00	205,430.56
78659QAA0	SAFWAY GROUP HOLDING/FIN	900,000.00	929,050.00
796038AA5	SAMSON INVESTMENT COMPAN	500,000.00	543,201.39
80007PAQ2	SANDRIDGE ENERGY INC	315,000.00	318,325.00
80626PAA8	SCHAEFFLER HLDG FIN BV	2,175,000.00	2,163,429.00
81014AAA9	SCOTTRADE FINANC SERVICE	1,000,000.00	998,311.94
81783QAA3	SEVEN GENERATIONS ENERGY	200,000.00	214,385.83
829259AM2	SINCLAIR TELEVISION GROU	1,850,000.00	1,874,399.65
82967NAN8	SIRIUS XM RADIO INC	1,050,000.00	1,050,000.00
83545GAX0	SONIC AUTOMOTIVE INC	625,000.00	630,468.75
85171RAA2	SPRINGLEAF FINANCE CORP	100,000.00	100,094.17
85749P9B9	STATE STR INSTL LIQUID RESVS	50,905,599.52	50,905,599.52
85800TAA7	STEARNS HOLDINGS INC	75,000.00	75,000.00
86323MAB6	STREAM GLOBAL SERVICES I	700,000.00	735,755.98
86680WAA3	SUN MERGER SUB INC	625,000.00	625,000.00
86680WAB1	SUN MERGER SUB INC	1,190,000.00	1,190,000.00
867363AX1	SUNGARD DATA SYSTEMS INC	1,720,000.00	1,771,990.17
87261NAG5	TMX FIN LLC/TITLEMAX FIN	2,350,000.00	2,353,437.50
87264LAB7	TRAC INTERMODAL LLC/CORP	275,000.00	286,763.89
87612BAN2	TARGA RESOURCES PARTNERS	1,000,000.00	914,562.50
88033GBU3	TENET HEALTHCARE CORP	1,000,000.00	1,011,062.50
88156LAC4	TERVITA CORP	1,500,000.00	1,537,055.55
88160QAC7	TESORO LOGISTICS LP/CORP	1,150,000.00	1,150,000.00
88732JAS7	TIME WARNER CABLE INC	1,000,000.00	1,183,525.83
89421EAF0	TRAVELPORT LLC/TRAVELPOR	475,000.00	514,115.46
89668QAA6	TRINSEO OP / TRINSEO FIN	450,000.00	458,390.63
896818AH4	TRIUMPH GROUP INC	1,700,000.00	1,743,906.26
912909AJ7	US STEEL CORP	425,000.00	433,145.83
913364AB1	UNITYMEDIA HESSEN / NRW	1,500,000.00	1,413,750.00
92933BAE4	WMG ACQUISITION CORP	143,000.00	148,386.33
959319AG9	WESTERN REFINING INC	1,000,000.00	1,042,256.94
96926DAB6	WILLIAM LYON HOMES INC	300,000.00	303,400.00
97315LAA7	WIND ACQUISITION HOLDING	13,023.00	13,023.00
980242AA9	WOODSIDE HOMES CO LLC/FI	525,000.00	525,000.00

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
7/1/13 through 7/31/13**

CUSIP NUMBER	Security Long Name	Shares/Par Value	Base Net Amount
98212BAD5	WPX ENERGY INC	210,000.00	219,835.00
988745AA3	ZACHRY HOLDINGS INC	75,000.00	80,687.50

Total Purchases for Fixed Income Required to be Reported by State Investment Council
7/1/13 through 7/31/13

Purchases: Cash Management Fund

CUSIP	Company Name	Par Value	Amount Purchased
74800JWT	QUEBEC PROVINCE DISC CP	90,000,000.00	89,984,999.97
882508AT	TEXAS INSTRUMENTS INC NOTES	25,000,000.00	24,965,000.00
459200HD	IBM CORP SR NOTES	20,000,000.00	20,088,600.00

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

Newly Reported Violations			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
		None	
Status of Outstanding Violations Previously Reported			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
2/22/2013	17:16-23.3	Effective 2/19/13, Common Pension Fund B is the only eligible fund for global diversified credit investments; prior to that date, Common Pension Fund E was also an eligible fund. The contract for OZSC II was executed on 2/22/13 and the investment is held by Common Pension Fund E in error. The contract will be revised and the investment moved to Common Pension Fund B.	
Other Reportable Matters			
		Description	
There are no other reportable matters.			

Alternative Investments as of July 31, 2013

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

			Jul-13	A		B	C	=(B+C)	=(B+C)/A
	Inception Date	Last Valuation Date	Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value	Total Distributed ²	Total Value	Total Value Multiple
Private Equity									
Co-Investments			1,100,000,000	410,386,327	689,402,084	419,582,546	86,336,353	505,918,899	1.23
	NB/NJ Custom Investment Fund II	Apr-12 Jun-13	200,000,000	66,052,140	133,947,860	63,843,384	0	63,843,384	0.97
	SONJ Private Opportunities Fund II, L.P.	Nov-07 Jun-13	800,000,000	247,674,977	552,113,434	286,043,505	54,967,038	341,010,543	1.38
	SONJ Private Opportunities Fund, L.P.	Sep-06 Jun-13	100,000,000	96,659,210	3,340,790	69,695,657	31,369,315	101,064,972	1.05
Distressed Debt			1,277,807,307	908,218,924	480,508,375	525,406,288	664,731,893	1,190,138,181	1.31
	Avenue Asia Special Situations Fund IV	Aug-06 Jun-13	30,000,000	26,283,722	0	15,404,127	14,678,991	30,083,118	1.14
	Avenue Special Situations Fund V, LP	May-07 Jun-13	200,000,000	200,000,000	0	6,165,122	260,218,294	266,383,416	1.33
	Avenue Special Situations IV	Nov-05 Jun-13	20,000,000	20,000,000	0	677,710	27,677,870	28,355,580	1.42
	Centerbridge Capital Partners II, L.P.	May-11 Jun-13	100,000,000	66,364,945	50,864,421	55,515,808	17,238,199	72,754,007	1.10
	Centerbridge Capital Partners, L.P.	Jun-06 Jun-13	80,000,000	123,902,741	5,816,833	63,210,905	134,795,469	198,006,374	1.60
	HIG Bayside Debt & LBO II	May-08 Jun-13	100,000,000	55,532,216	44,467,784	43,807,580	30,444,507	74,252,087	1.34
	Knight/TPG NPL - R, L.P.	Mar-12 Jun-13	100,000,000	43,015,562	56,984,438	49,165,217	2,506	49,167,723	1.14
	KPS Special Situations Fund III, LP	May-07 Jun-13	25,000,000	21,520,293	14,166,247	13,915,626	17,700,826	31,616,452	1.47
	KPS Special Situations Fund IV, LP	Apr-13 N/A	200,000,000	0	200,000,000	0	0	0	N/A
	MatlinPatterson Global Opps. Ptnrs. III	Jun-07 Jun-13	100,000,000	93,236,693	10,380,265	67,585,663	51,766,601	119,352,264	1.28
	MHR Institutional Partners III, L.P.	May-07 Jun-13	75,000,000	74,250,000	31,178,046	61,700,479	43,058,662	104,759,141	1.41
	TPG Financial Partners, L.P.	May-08 Jun-13	47,807,307	35,285,615	13,014,600	11,091,653	23,089,519	34,181,172	0.97
	TPG Opportunities Partners II, L.P.	Mar-12 Jun-13	100,000,000	60,703,874	39,296,126	67,795,715	232,353	68,028,068	1.12
	WLR Recovery Fund IV, LP	Oct-07 Jun-13	100,000,000	88,123,262	14,339,614	69,370,683	43,828,096	113,198,779	1.28
Domestic Midmarket Buyout			2,470,000,000	1,806,663,750	855,313,357	1,591,646,099	848,963,745	2,440,609,845	1.35
	American Industrial Partners Capital Fund V	Dec-11 Jun-13	50,000,000	10,350,264	39,649,736	8,942,039	0	8,942,039	0.86
	Court Square Capital Partners II, L.P.	May-07 Jun-13	100,000,000	90,873,040	10,570,365	72,798,317	49,886,577	122,684,894	1.35
	InterMedia Partners VII, L.P.	Dec-05 Jun-13	75,000,000	94,290,764	73,281	114,525,362	20,819,465	135,344,827	1.44
	JLL Partners Fund V, L.P.	Dec-05 Jun-13	50,000,000	50,615,934	3,708,344	37,372,793	39,362,916	76,735,709	1.52
	JLL PARTNERS FUND VI, LP	Jun-08 Jun-13	150,000,000	127,287,829	67,258,278	60,592,241	90,668,516	151,260,757	1.19
	Lindsay Goldberg III, L.P.	Jul-08 Jun-13	200,000,000	128,859,823	71,960,952	132,421,813	19,951,540	152,373,353	1.18
	Lindsay, Goldberg & Bessemer II, L.P.	Jul-06 Jun-13	100,000,000	90,405,067	9,594,933	82,477,117	48,695,377	131,172,494	1.45
	Marlin Equity Partners IV	Jun-13 N/A	100,000,000	0	100,000,000	0	0	0	N/A
	New Mountain Partners III, L.P.	May-07 Jun-13	100,000,000	104,652,029	10,277,355	89,150,386	35,908,970	125,059,356	1.20
	Oak Hill Capital Partners II, L.P.	Jul-05 Jun-13	75,000,000	82,650,814	1,051,113	37,130,764	89,525,501	126,656,265	1.53
	Oak Hill Capital Partners III, L.P.	Oct-07 Jun-13	250,000,000	243,390,930	67,596,329	238,213,862	66,508,308	304,722,170	1.25
	Onex Partners II, LP	Aug-06 Jun-13	100,000,000	88,656,003	11,343,997	69,259,990	94,722,175	163,982,165	1.85
	Onex Partners III, LP	Dec-08 Jun-13	100,000,000	93,773,000	16,039,445	84,488,821	19,684,749	104,173,570	1.11
	Quadrangle Capital Partners II	Aug-05 Jun-13	50,000,000	45,505,712	4,247,565	23,743,507	32,422,806	56,166,313	1.23

7/31/2013

	Inception Date	Last Valuation Date	A		B		C	=(B+C)	=(B+C)/A
			Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value	Total Distributed ²	Total Value	Total Value Multiple
Roark Capital Partners III L.P.	Sep-12	Jun-13	100,000,000	20,715,474	79,284,526	20,791,306	0	20,791,306	1.00
Sterling Capital Partners IV, L.P.	Apr-12	Jun-13	100,000,000	19,052,466	84,699,472	20,333,478	3,751,938	24,085,416	1.26
Tenex Capital Partners, L.P.	Jan-11	Jun-13	50,000,000	28,956,561	26,418,502	21,282,412	5,585,244	26,867,656	0.93
Tenex Capital Partners LP - Secondary	Feb-13	Jun-13	20,000,000	9,278,569	11,435,265	8,512,965	785,437	9,298,402	1.00
The Resolute Fund II, L.P.	Dec-07	Jun-13	100,000,000	79,216,692	23,907,221	87,215,039	13,517,164	100,732,203	1.27
TPG [STAR], LP	Mar-07	Jun-13	100,000,000	92,252,279	13,262,236	78,971,014	57,279,839	136,250,853	1.48
TPG Growth II, L.P.	Jun-12	Jun-13	100,000,000	24,102,454	76,802,812	19,820,204	1,165,694	20,985,898	0.87
Vista Equity Partners Fund III, L.P.	Jul-07	Jun-13	100,000,000	97,816,137	7,063,698	98,258,289	138,269,131	236,527,420	2.42
Vista Equity Partners Fund IV, L.P.	Oct-11	Jun-13	200,000,000	105,344,987	97,684,856	100,392,886	8,291,249	108,684,135	1.03
Welsh, Carson, Anderson & Stowe XI, L.P.	Oct-08	Jun-13	100,000,000	78,616,923	21,383,077	84,951,495	12,161,149	97,112,644	1.24
Emerging Managers			400,000,000	347,731,816	99,207,256	283,899,910	137,503,425	421,403,335	1.21
CS/NJDI Emerging Opp	Apr-07		200,000,000	192,893,961	54,045,111	134,230,279	109,732,443	243,962,722	1.26
CS/NJDI Emerging Opp (2007-1 Series)		Jun-13	100,000,000	103,307,195	18,285,471	70,917,786	64,293,742	135,211,528	1.31
CS/NJDI Emerging Opp (2008-1 Series)		Jun-13	100,000,000	89,586,766	35,759,641	63,312,493	45,438,702	108,751,195	1.21
Fairview Capstone Partners II, LP	Sep-08	Jun-13	100,000,000	74,275,287	25,724,713	68,188,115	8,829,036	77,017,151	1.04
Fairview Capstone Partners, LP	May-07	Jun-13	100,000,000	80,562,568	19,437,432	81,481,516	18,941,946	100,423,462	1.25
International			1,529,303,889	1,151,417,803	423,651,245	853,205,855	449,550,076	1,302,755,932	1.13
AIMS/NJ Euro Small and Mid Fund I, L.P.	Feb-06	Jun-13	200,000,000	190,525,759	17,202,531	110,061,090	88,147,220	198,208,310	1.04
AIMS/NJ Euro Small and Mid Fund II, L.P.	Jul-07	Jun-13	205,650,095	161,361,409	53,507,969	140,757,983	32,553,645	173,311,628	1.07
Anacap Credit Opportunities II, LP	Dec-11	Jun-13	79,077,875	48,466,696	38,719,213	39,669,869	7,933,176	47,603,045	0.98
Anacap Financial Partners II	May-08	Jun-13	144,575,920	101,268,958	63,408,247	77,420,199	40,460,672	117,880,871	1.16
New Jersey Asia Investors II, L.P.	Jul-11	Jun-13	200,000,000	42,721,493	160,440,124	37,199,428	6,696,108	43,895,536	1.03
New Jersey Asia Investors, L.P.	Jan-08	Jun-13	100,000,000	93,748,731	17,202,050	88,450,223	30,684,983	119,135,206	1.27
NJHL European BO Investment II Series B	Apr-07	Jun-13	200,000,000	142,227,818	20,982,962	119,675,425	47,458,576	167,134,001	1.18
NJHL European Buyout Investment Series A	Feb-06	Jun-13	200,000,000	183,255,518	20,647,383	124,932,484	77,148,974	202,081,459	1.10
NJHL European Buyout Investment Series C	Mar-08	Jun-13	200,000,000	187,841,420	31,540,766	115,039,154	118,466,722	233,505,876	1.24
Large Buyout			1,991,796,246	1,620,950,770	697,849,920	1,120,521,173	810,405,847	1,930,927,020	1.19
Apollo Investment Fund VI, L.P.	Nov-05	Jun-13	50,000,000	129,941,156	9,450,307	39,276,966.00	101,723,410	141,000,376	1.09
Blackstone Capital Partners V, L.P.	Oct-05	Jun-13	100,000,000	97,766,901	946,474	91,597,710	25,692,769	117,290,479	1.20
Blackstone Capital Partners VI, L.P.	Mar-12	Jun-13	50,000,000	6,036,133	44,198,659	7,808,266	595,178	8,403,445	1.39
CVC Capital Partners VI, LP	Jul-13	N/A	98,546,246	0	98,546,246	0	0	0	N/A
Hellman & Friedman Capital Partners VI	Apr-07	Jun-13	100,000,000	95,221,939	4,612,913	63,949,928	65,968,174	129,918,102	1.36
Silver Lake Partners III, LP	Jan-07	Jun-13	100,000,000	83,953,369	27,289,880	61,278,867	55,720,121	116,998,988	1.39
Silver Lake Partners IV	Mar-13	N/A	200,000,000	0	200,000,000	0	0	0	N/A
TPG Partners V, L.P.	Sep-06	Jun-13	187,500,000	256,537,742	22,175,471	133,235,234.00	95,368,332	228,603,566	0.89
TPG Partners VI, L.P.	May-08	Jun-13	180,000,000	254,228,153	36,012,348	138,581,121.00	98,161,117	236,742,238	0.93
Warburg Pincus Private Equity IX, LP	Aug-05	Jun-13	200,000,000	200,000,000	0	127,120,473	211,291,832	338,412,305	1.69
Warburg Pincus Private Equity VIII	Jun-06	Jun-13	25,750,000	26,883,000	0	17,859,115	41,445,939	59,305,054	2.21

7/31/2013

	Inception Date	Last Valuation Date	A		B		C	=(B+C)	=(B+C)/A
			Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value	Total Distributed ²	Total Value	Total Value Multiple
Warburg Pincus Private Equity X, LP	Oct-07	Jun-13	400,000,000	397,000,000	10,000,000	381,491,647	95,418,975	476,910,622	1.20
Warburg Pincus Private Equity XI, LP	May-12	Jun-13	300,000,000	73,382,377	244,617,623	58,321,845	19,020,000	77,341,845	1.05
Mezzanine Debt			610,000,000	495,096,916	203,246,174	235,726,027	426,208,883	661,934,910	1.34
Audax Mezzanine Partners II	Nov-06	Jun-13	50,000,000	55,172,031	644,158	11,367,847	56,647,117	68,014,964	1.23
Blackstone Mezzanine Partners II, LP	Apr-06	Jun-13	45,000,000	40,017,311	7,804,388	11,016,357	46,050,120	57,066,477	1.43
Carlyle Mezzanine Partners II, L.P.	Dec-07	Jun-13	75,000,000	90,970,956	8,428,275	53,531,679	54,229,204	107,760,883	1.18
Gleacher Mezzanine Fund II, LP	Nov-06	Jun-13	40,000,000	36,426,193	3,648,894	20,875,540	21,629,665	42,505,205	1.17
GSO Capital Opportunities Fund II, LP	Nov-11	Jun-13	150,000,000	41,737,235	121,705,014	32,746,815	23,269,340	56,016,155	1.34
GSO Capital Opportunities Fund, L.P.	Jul-08	Jun-13	100,000,000	113,739,620	5,732,705	47,120,000	143,696,090	190,816,090	1.68
Newstone Capital Partners II, L.P.	May-11	Jun-13	100,000,000	54,645,953	52,699,455	39,540,953	19,803,959	59,344,912	1.09
Newstone Capital Partners, L.P.	Feb-07	Jun-13	50,000,000	62,387,617	2,583,285	19,526,835	60,883,388	80,410,223	1.29
Secondaries			274,998,114	260,040,450	37,599,768	187,387,384	156,648,608	344,035,992	1.32
Lexington Capital Partners VI-B	Jun-06	Jun-13	50,000,000	50,171,433	1,024,505	31,834,269	32,894,168	64,728,437	1.29
NB Sec Opps Offshore Fund II LP	Jul-08	Jun-13	100,000,000	89,327,792	22,536,875	65,167,162	61,817,182	126,984,345	1.42
Partners Group Secondary 2006 LP	Sep-06	Jun-13	52,752,337	53,008,507	3,976,886	24,135,970	37,454,781	61,590,751	1.16
Partners Group Secondary 2008, L.P.	Sep-08	Jun-13	72,245,777	67,532,719	10,061,502	66,249,983	24,482,477	90,732,460	1.34
Small/Midsize Buyout			650,000,000	598,833,986	147,412,261	494,375,698	251,570,436	745,946,134	1.25
CSFB/NJDI Investment Fund	Nov-05		650,000,000	598,833,986	147,412,261	494,375,698	251,570,436	745,946,134	1.25
CSFB/NJDI Investment Fund 2005-1 Series		Jun-13	200,000,000	215,385,308	15,793,353	175,200,893	96,878,577	272,079,470	1.26
CSFB/NJDI Investment Fund 2006-1 Series		Jun-13	250,000,000	249,435,987	38,419,364	207,289,123	109,440,713	316,729,836	1.27
CSFB/NJDI Investment Fund 2008-1 Series		Jun-13	200,000,000	134,012,691	93,199,545	111,885,682	45,251,146	157,136,828	1.17
Special Situations			500,000,000	130,551,531	392,190,158	118,613,836	22,810,749	141,424,585	1.08
Blackstone TOP Fund-A, L.P.	Jan-12	Jun-13	500,000,000	130,551,531	392,190,158	118,613,836	22,810,749	141,424,585	1.08
Venture Capital			280,000,000	204,657,589	109,818,805	205,163,359	54,005,807	259,169,167	1.27
General Catalyst Group VI, L.P.	Jan-12	Jun-13	15,000,000	5,025,000	9,975,000	4,738,185	0	4,738,185	0.94
JP Morgan Direct/Pooled VC Instit III	Jun-06		50,000,000	46,914,171	9,250,918	42,063,871	12,453,630	54,517,501	1.16
JP Morgan Direct VC Institutional III		Jun-13	10,000,000	944,763	130,987	1,261,916	314,574	1,576,490	1.67
JP Morgan Pooled VC Institutional III		Jun-13	40,000,000	45,969,408	9,119,931	40,801,955	12,139,056	52,941,011	1.15
Khosla Venutres IV, L.P.	Jan-12	Jun-13	25,000,000	9,375,000	15,625,000	8,985,754	1,272,455	10,258,209	1.09
NB Crossroads Fund XVIII	Nov-06	Jun-13	50,000,000	42,000,000	13,500,000	44,024,900	10,325,560	54,350,460	1.29
NB/NJ Custom Investment Fund	Aug-07	Jun-13	100,000,000	88,207,620	34,603,685	92,859,501	29,954,162	122,813,663	1.39
Tenaya Capital VI, L.P.	Jul-12	Jun-13	40,000,000	13,135,798	26,864,202	12,491,148	0	12,491,148	0.95
Private Equity Subtotal			11,083,905,556	7,934,549,862	4,136,199,402	6,035,528,176	3,908,735,823	9,944,263,999	1.25

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Real Estate Debt			1,380,190,217	942,583,066	437,191,020	866,505,347	373,500,761	1,240,006,108	1.32
CT High Grade Partners II, LLC	May-08	Jun-13	675,000,000	572,861,303	99,133,604	683,010,769	55,657,208	738,667,977	1.29
Guggenheim Structured Real Estate III	Sep-07	Jun-13	100,000,000	100,000,000	0	26,196,771	52,187,322	78,384,093	0.78
Lone Star Fund VII (U.S.) LP	May-11	Jun-13	300,000,000	269,721,763	32,867,199	157,297,807	265,656,231	422,954,038	1.57
M&G Real Estate Debt Fund II, LP	Jul-13	N/A	114,446,332	0	114,446,332	0	0	0	N/A
M&G Real Estate Debt Fund III, LP	Jul-13	N/A	190,743,886	0	190,743,886	0	0	0	N/A
Equity			5,090,312,862	3,477,889,258	1,818,210,111	2,633,680,901	912,445,104	3,546,126,005	1.02
AEW Core Property Trust U.S. Inc.	Oct-07	Jun-13	100,000,000	100,000,000	0	88,218,471	19,808,086	108,026,557	1.08
ARA Asia Dragon Limited	Sep-07	Jun-13	100,000,000	92,842,000	7,158,000	67,340,393	63,090,231	130,430,624	1.40
Blackstone Real Estate Partners Asia LP	Jun-13	N/A	500,000,000	0	500,000,000	0	0	0	N/A
Blackstone Real Estate V	Feb-06	Jun-13	75,000,000	78,170,516	3,313,359	90,793,080	34,057,907	124,850,987	1.60
Blackstone Real Estate VI	Feb-07	Jun-13	100,000,000	97,426,555	6,428,327	123,615,107	29,461,905	153,077,012	1.57
Blackstone Real Estate Partners VI, Sec	Nov-11	Jun-13	43,624,688	39,138,546	4,486,142	53,926,483	9,769,718	63,696,201	1.63
Blackstone Real Estate VII	Dec-11	Jun-13	300,000,000	159,820,525	148,462,058	184,858,940	21,135,903	205,994,843	1.29
Capri Urban	Sep-07	Jun-13	50,000,000	49,475,115	524,885	31,164,216	0	31,164,216	0.63
Carlyle Realty Partners V LP	Feb-07	Jun-13	100,000,000	120,794,466	38,278,707	54,076,124	95,007,258	149,083,382	1.23
CBRE Strategic Partners Europe Fund III	May-07	Jun-13	54,698,143	53,981,104	717,039	23,720,578	0	23,720,578	0.44
CBRE Strategic Partners U.S. Opp V	Nov-07	Jun-13	75,000,000	69,388,002	7,564,490	53,918,100	3,309,094	57,227,194	0.82
CBRE Strategic Partners US Fund IV	Dec-05	Jun-13	50,000,000	50,000,000	0	8,915,948	0	8,915,948	0.18
CIM Fund III, L.P.	Jul-07	Jun-13	50,000,000	45,377,750	4,622,250	65,734,534	989,807	66,724,341	1.47
CIM Urban REIT, LLC	Jun-06	Jun-13	50,000,000	50,000,000	0	67,191,857	10,985,219	78,177,076	1.56
Exeter - Core Industrial Venture Fund	Apr-12	Jun-13	200,000,000	76,848,750	123,151,250	76,702,933	3,762,000	80,464,933	1.05
Five Mile Capital Partners II, LP	Dec-07	Jun-13	100,000,000	100,000,000	8,810,268	56,364,187	30,967,544	87,331,731	0.87
Heitman America Real Estate Trust, L.P.	Jan-07	Jun-13	100,000,000	100,000,000	0	107,081,100	20,978,640	128,059,740	1.28
Hunt Commercial Realty Partners II, L.P.	Mar-06	Jun-13	75,000,000	64,224,413	10,775,587	14,577,365	18,502,381	33,079,746	0.52
Hunt Commercial Realty Partners III, L.P.	Aug-07	Jun-13	50,000,000	42,973,931	7,026,069	15,107,847	9,107,237	24,215,084	0.56
Hunt UK Realty Partners, L.P.	Mar-07	Jun-13	47,643,785	47,625,409	18,376	4,631,023	0	4,631,023	0.10
JP Morgan Alternative Property Fund II	Mar-06	Jun-13	50,000,000	48,484,531	1,515,469	5,665,813	26,970,707	32,636,520	0.67
L&B Diversified Strategy Partners, LP	Mar-08	Jun-13	34,300,000	31,856,592	2,443,409	15,277,856	15,218,661	30,496,517	0.96
LaSalle Asia Opportunity Fund III	Jul-07	Jun-13	80,000,000	63,417,366	20,868,304	38,036,195	15,869,031	53,905,226	0.85
Lone Star Real Estate Fund II (U.S.) LP	May-11	Jun-13	100,000,000	64,217,050	35,707,950	51,935,675	22,313,035	74,248,710	1.16
Lubert Adler Real Estate Fund VI-B	Feb-11	Jun-13	100,000,000	85,000,000	15,664,823	96,704,001	12,875,000	109,579,001	1.29
MacFarlane Urban Real Estate Fund II, LP	Nov-06	Jun-13	75,000,000	76,652,840	6,236	12,314,371	1,652,837	13,967,208	0.18
NJDOI/GMAM Core Plus RE Investment	May-08	Jun-13	81,500,000	69,380,234	16,650,581	46,480,463	55,675,252	102,155,714	1.47
NJDOI/GMAM Opp RE Investment Program	May-08	Jun-13	25,000,000	13,400,100	10,873,119	12,508,853	2,353,376	14,862,229	1.11
Northwood Real Estate Co-Invest	Dec-12	Jun-13	75,000,000	276,962	74,723,038	65,567	0	65,567	0.24
Northwood Real Estate Partners	Dec-12	Jun-13	75,000,000	19,539,912	55,621,366	19,016,766	273,177	19,289,943	0.99
OZNJ Real Estate Opportunities, LP	Mar-13	N/A	100,000,000	0	100,000,000	0	0	0	N/A

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Perella Weinberg Real Estate Fund II LP	Jul-13	N/A	98,546,246	0	98,546,246	0	0	0	N/A
PLA Residential Fund III	Feb-08	Jun-13	50,000,000	50,000,000	0	56,943,334	186,986	57,130,320	1.14
Prime Property Fund	Aug-07	Jun-13	130,000,000	150,000,000	0	87,149,736	59,384,795	146,534,532	0.98
PRISA II	Jun-07	Jun-13	60,000,000	100,000,000	0	47,237,879	48,302,764	95,540,643	0.96
PRISA Real Estate Separate Account	Dec-06	Jun-13	265,000,000	300,000,000	0	174,853,270	117,589,538	292,442,807	0.97
RE Capital Asia Partners III, L.P.	Aug-12	Jun-13	80,000,000	25,148,246	60,061,264	27,372,351	7,937,640	35,309,990	1.40
Realty Associates Fund IX	Aug-08	Jun-13	100,000,000	100,000,000	0	77,695,298	21,942,128	99,637,426	1.00
Realty Associates Fund VIII	Aug-06	Jun-13	100,000,000	100,000,000	0	53,925,597	5,202,879	59,128,476	0.59
RREEF Global Opportunity Fund II	Oct-06	Jun-13	100,000,000	100,000,001	0	59,529,401	0	59,529,401	0.60
Silverpeak Legacy Pension Partners III, L.P.	May-08	Jun-13	100,000,000	44,586,329	55,219,766	23,511,849	983,952	24,495,801	0.55
TPG/NJ (RE) Partnership, LP	Feb-13	N/A	350,000,000	50,000,000	300,000,000	50,000,000	0	50,000,000	1.00
Tucker Development/Acquisition Fund	Oct-07	Jun-13	50,000,000	48,349,835	1,650,165	46,015,125	0	46,015,125	0.95
Walton Street Mexico Fund I, LP	Jun-08	Jun-13	25,000,000	19,725,000	5,275,000	22,939,620	0	22,939,620	1.16
Walton Street Real Estate Fund Sidecar V	Dec-06	Jun-13	25,000,000	25,000,000	0	8,313,860	3,260,870	11,574,730	0.46
Walton Street Real Estate Fund V	Jun-06	Jun-13	75,000,000	75,000,000	0	50,856,080	9,395,523	60,251,603	0.80
Walton Street Real Estate Fund VI	Oct-07	Jun-13	75,000,000	63,485,899	11,514,101	84,332,837	13,562,736	97,895,573	1.54
Warburg Pincus Real Estate Fund I	Sep-06	Jun-13	100,000,000	95,333,333	500,000	83,670,085	48,476,667	132,146,752	1.39
Westbrook Real Estate Fund VIII	Feb-08	Jun-13	100,000,000	110,980,414	0	91,916,267	42,223,485	134,139,752	1.21
Westbrook VII	Jan-07	Jun-13	40,000,000	40,000,000	0	33,092,854	9,503,034	42,595,888	1.06
Wheelock SREF NJ CO-Invest Feeder, LP	Nov-12	Jun-13	50,000,000	0	50,000,000	0	0	0	N/A
Wheelock Street Real Estate Fund, L.P.	Dec-11	Jun-13	100,000,000	69,967,533	30,032,467	68,381,612	358,103	68,739,715	0.98
Real Estate Subtotal			6,470,503,080	4,420,472,323	2,255,401,131	3,500,186,248	1,285,945,865	4,786,132,113	1.08
Hedge Fund									
Absolute Return			550,000,000	550,000,000	0	575,671,343	0	575,671,343	1.05
BlueCrest Capital Management LLP	Apr-12	Jun-13	200,000,000	200,000,000	0	201,406,867	0	201,406,867	1.01
Brevan Howard Fund Limited	Nov-11	Jun-13	200,000,000	200,000,000	0	214,951,233	0	214,951,233	1.07
MKP Opportunity Partners, L.P.	Sep-12	Jun-13	150,000,000	150,000,000	0	159,313,243	0	159,313,243	1.06
Credit			1,200,000,000	994,595,341	205,404,659	1,197,360,132	1,070,704	1,198,430,836	1.20
Canyon Value Realization Fund	Jun-07	Jun-13	75,000,000	75,000,000	0	115,647,733	0	115,647,733	1.54
Canyon Balanced Fund	Jul-11	Jun-13	125,000,000	125,000,000	0	159,544,717	1,070,704	160,615,421	1.28
Claren Road Credit Master Fund, Ltd.	Jun-12	Jun-13	150,000,000	150,000,000	0	162,729,977	0	162,729,977	1.08
			250,000,000	250,000,000	0	324,503,666	0	324,503,666	1.30
GSO Credit Partners - A, L.P.	Mar-12	Jun-13							
GSO Special Situations Fund, L.P.	Feb-12	Jun-13	100,000,000	100,000,000	0	125,337,370	0	125,337,370	1.25
Lazard Rathmore Fund, Ltd.	Aug-12	Jun-13	150,000,000	100,000,000	50,000,000	104,950,257	0	104,950,257	1.05
OZNJ Private Opportunities LP	Mar-13	Jun-13	200,000,000	44,595,341	155,404,659	44,938,562	0	44,938,562	1.01
Regiment Capital Ltd. Fund	Dec-11	Jun-13	150,000,000	150,000,000	0	159,707,850	0	159,707,850	1.06

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Distressed			350,000,000	450,000,000	0	492,992,556	135,701,079	628,693,634	1.40
Centerbridge Credit Partners	Oct-07	Jun-13	200,000,000	200,000,000	0	256,800,822	36,594,206	293,395,028	1.47
King Street Capital	Feb-07	Jun-13	150,000,000	150,000,000	0	228,634,153	0	228,634,153	1.52
Marathon Special Opp Fund, LTD	Jul-08	Jun-13	0	100,000,000	0	7,557,581	99,106,873	106,664,453	1.07
Equity Long/ Short			1,425,000,000	1,200,000,000	375,000,000	1,210,505,463	232,324,412	1,442,829,875	1.20
Archipelago Partners, LP	Jun-06	Jun-13	150,000,000	150,000,000	0	223,878,802	0	223,878,802	1.49
Ascend Partners Fund II, LP	Jul-07	Jun-13	0	150,000,000	0	8,280,232	157,324,412	165,604,644	1.05
Asia Century Quest Capital LLC	Aug-08	Jun-13	150,000,000	150,000,000	0	84,115,783	75,000,000	159,115,783	1.06
Bay Pond Partners, L.P.	Apr-12	Jun-13	150,000,000	150,000,000	0	168,434,450	0	168,434,450	1.12
Cadian Fund, L.P.	May-12	Jun-13	100,000,000	100,000,000	0	96,759,598	0	96,759,598	0.97
Omega Overseas Partners Ltd. Class-B	Jan-07	Jun-13	225,000,000	125,000,000	100,000,000	181,052,264	0	181,052,264	1.45
Scopia PX, LLC	Jan-13	Jun-13	150,000,000	125,000,000	25,000,000	132,731,458	0	132,731,458	1.06
ValueAct Capital Partners II, L.P.	Nov-11	Jun-13	150,000,000	150,000,000	0	200,144,344	0	200,144,344	1.33
ValueAct Co-Invest International LP	Jun-13	N/A	200,000,000	0	200,000,000	0	0	0	N/A
Visium Balanced Offshore Fund, Ltd	Aug-12	Jun-13	150,000,000	100,000,000	50,000,000	115,108,532	0	115,108,532	1.15
Event Driven			1,200,000,000	695,969,343	504,030,657	869,510,380	30,000,000	899,510,380	1.29
Cevian Capital II, L.P.	Apr-12	Jun-13	150,000,000	125,000,000	25,000,000	133,450,305	0	133,450,305	1.07
Davidson Kempner Institutional Partners, L.P.	Dec-06	Jun-13	150,000,000	150,000,000	0	208,871,108	0	208,871,108	1.39
Elliott Associates, L.P.	Apr-12	Jun-13	200,000,000	20,000,000	180,000,000	22,382,000	0	22,382,000	1.12
JANA Strategic Investment Fund II, LP	Jun-13	N/A	300,000,000	969,343	299,030,657	969,343	0	969,343	1.00
Pershing Square LP	Apr-10	Jun-13	200,000,000	200,000,000	0	234,467,613	30,000,000	264,467,613	1.32
Third Point Offshore Fund, LTD.	Apr-11	Jun-13	100,000,000	100,000,000	0	125,738,805	0	125,738,805	1.26
York Capital Management, LP	Feb-07	Jun-13	100,000,000	100,000,000	0	143,631,207	0	143,631,207	1.44
			2,210,000,000	2,057,758,928	152,241,072	2,296,231,324	29,590,586	2,325,821,910	1.13
Fund of Funds									
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Jun-13	550,000,000	550,000,000	0	675,628,243	0	675,628,243	1.23
Arden Garden State NJ Fund LP.	Jun-06	Jun-13	500,000,000	500,000,000	0	543,227,770	0	543,227,770	1.09
Protege Partners, LP	Jun-07	Jun-13	150,000,000	150,000,000	0	159,235,905	0	159,235,905	1.06
RC Woodley Park, LP	Aug-06	Jun-13	810,000,000	751,258,928	58,741,072	809,172,243	29,590,586	838,762,829	1.12
Reservoir Strategic Partners Fund, LP	Jul-11	Jun-13	200,000,000	106,500,000	93,500,000	108,967,163	0	108,967,163	1.02
Global Macro			300,000,000	300,000,000	0	299,986,453	0	299,986,453	1.00
Lynx (Bermuda) Ltd.	Mar-11	Jun-13	100,000,000	100,000,000	0	93,413,973	0	93,413,973	0.93
Winton Futures Fund	Jan-11	Jun-13	200,000,000	200,000,000	0	206,572,480	0	206,572,480	1.03
Multi-Strategy			500,000,000	551,096,209	102,946,438	430,545,151	243,233,446	673,778,597	1.22
AG Garden Partners, LP	Mar-06	Jun-13	0	150,000,000	0	9,337,711	152,650,000	161,987,711	1.08

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Dyal NJ Investors, L.P.	Oct-12	Jun-13	200,000,000	101,096,209	102,946,438	92,757,632	15,583,446	108,341,078	1.07
Farallon Capital Inst. Partners, L.P.	Jun-07	Jun-13	150,000,000	150,000,000	0	85,984,140	75,000,000	160,984,140	1.07
OZ Domestic Partners II, Ltd.	Jun-06	Jun-13	150,000,000	150,000,000	0	242,465,668	0	242,465,668	1.62
Hedge Fund Subtotal			7,735,000,000	6,799,419,821	1,339,622,826	7,372,802,801	671,920,227	8,044,723,028	1.18
Real Assets									
Blackstone Energy Partners, L.P.	Mar-12	Jun-13	150,000,000	58,180,422	92,043,434	66,746,693	23,982,442	90,729,135	1.56
Blackstone Resources Select Fund	Aug-11	Jun-13	250,000,000	250,000,000	0	206,649,970	0	206,649,970	0.83
Blackstone TOP Fund - A, L.P.	Jul-12	Jun-13	250,000,000	182,247,015	74,564,628	178,145,362	14,129,529	192,274,891	1.06
BX NJ Co-Invest, L.P.	Aug-12	Jun-13	20,014,142	20,014,142	0	49,861,905	0	49,861,905	2.49
Gresham Commodity Fund (ETAP)	Feb-08	Jun-13	200,000,000	200,000,000	0	140,006,333	0	140,006,333	0.70
Gresham Commodity Fund (TAP)	Nov-07	Jun-13	200,000,000	200,000,000	0	83,806,054	75,000,000	158,806,054	0.79
GSO Energy Partners - A, L.P.	Mar-12	Jun-13	500,000,000	140,601,462	360,276,317	153,066,207	2,453,403	155,519,610	1.11
OZNJ Real Asset Opportunities, LP	Mar-13	N/A	50,000,000	0	50,000,000	0	0	0	0.00
RC Woodley Park, L.P.	May-11	Jun-13	135,000,000	135,000,000	0	138,315,582	0	138,315,582	1.02
Schroders Commodity Portfolio	Jan-08	Jun-13	500,000,000	450,000,000	50,000,000	328,475,253	50,000,000	378,475,253	0.84
Sheridan Production Partners I	Aug-07	Jun-13	50,000,000	52,250,000	0	42,190,000	35,125,000	77,315,000	1.48
Sheridan Production Partners II-B, L.P.	Nov-10	Jun-13	100,000,000	91,750,000	8,250,000	81,292,000	3,500,000	84,792,000	0.92
Tenaska Power Fund II, L.P.	Sep-08	Jun-13	100,000,000	66,177,324	38,018,109	49,775,746	13,689,643	63,465,389	0.96
Real Assets Subtotal			2,505,014,142	1,846,220,366	673,152,488	1,518,331,106	217,880,017	1,736,211,123	0.94
Grand Total			27,794,422,778	21,000,662,372	8,404,375,848	18,426,848,331	6,084,481,932	24,511,330,263	1.17

1. Amount Contributed does not include adjustment for portion of total distributions that are recallable. Contributions does include return of unused funded capital.

2. Total Distributed includes recallable portion of proceeds.

7/31/13

Global Diversified Credit as of JULY 31, 2013

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

			Jul-13	A		B	C	=(B+C)	=(B+C)/A
	Inception Date	Last Valuation Date	Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value	Total Distributed ²	Total Value	Total Value Multiple
BlackRock Credit Investors	Oct-07	Jun-13	400,000,000	400,000,000	152,900,086	68,206,961	305,800,172	374,007,133	0.94
BlackRock Credit Investors Co-Invest	Oct-09	Jun-13	144,000,000	144,000,000	114,230,983	26,350,855	229,120,464	255,471,319	1.77
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Jun-13	300,000,000	225,746,269	74,253,731	212,599,200	34,825,871	247,425,071	1.10
Golden Tree Opportunities LP-Class D	Sep-07	Jun-13	364,000,000	249,500,000	114,500,000	396,912,181	4,637,275	401,549,456	1.61
Knight/TPG NPL - C, L.P.	Mar-12	Jun-13	100,000,000	77,869,664	35,304,038	74,087,319	13,173,702	87,261,021	1.12
Och Ziff Capital	Apr-10	Jun-13	500,000,000	500,000,000	0	811,409,573	-	811,409,573	1.62
OZSC II, LP	Mar-13	Jun-13	250,000,000	147,324,400	102,675,600	148,182,980	-	148,182,980	1.01
TAC 2007, LP	Oct-07	Jun-13	128,530,670	104,755,112	23,775,558	4,627,392	65,647,861	70,275,253	0.67
TPG Specialty Lending, Inc.	May-11	Jun-13	200,000,000	67,474,587	132,525,413	72,322,292	20,628,312	92,950,604	1.38
Total			2,386,530,670	1,916,670,032	750,165,409	1,814,698,753	673,833,657	2,488,532,410	1.30

1. Amount Contributed does not include adjustment for portion of total distributions that are recallable. Contributions does include return of unused funded capital.

2. Total distributed include recallable portion of proceeds.

Transfer between Common and Pension Funds

7/31/13

Contributions to Common Funds from Pension Funds for the Month

Date	Withdrawal Amount	From Pension Fund(s)	Contribution Amount	To Common Fund(s)
6/28/2013	\$ 7,000,000.00	JRS	\$ 350,000,000.00	B
	\$ 3,500,000.00	P&F		
	\$ 49,000,000.00	PERS		
	\$ 10,500,000.00	SPRS		
	\$ 280,000,000.00	TPA		
	\$ 350,000,000.00		\$ 350,000,000.00	
6/28/2013	\$ 2,000,000.00	JRS	\$ 100,000,000.00	D
	\$ 1,000,000.00	P&F		
	\$ 14,000,000.00	PERS		
	\$ 3,000,000.00	SPRS		
	\$ 80,000,000.00	TPA		
	\$ 100,000,000.00		\$ 100,000,000.00	

Withdrawals from Common Funds to Pension Funds for the Month

Date	Withdrawal Amount	From Common Fund(s) Not Applicable	Contribution Amount	To Pension Fund(s)
	\$ -		\$ -	

Transfers between Common and Pension Funds, Summerized

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ (9,000,000.00)
P&F	\$ (4,500,000.00)
PERS	\$ (63,000,000.00)
SPRS	\$ (13,500,000.00)
TPA	\$ (360,000,000.00)
	\$ (450,000,000.00)