
NEW JERSEY DIVISION OF INVESTMENT

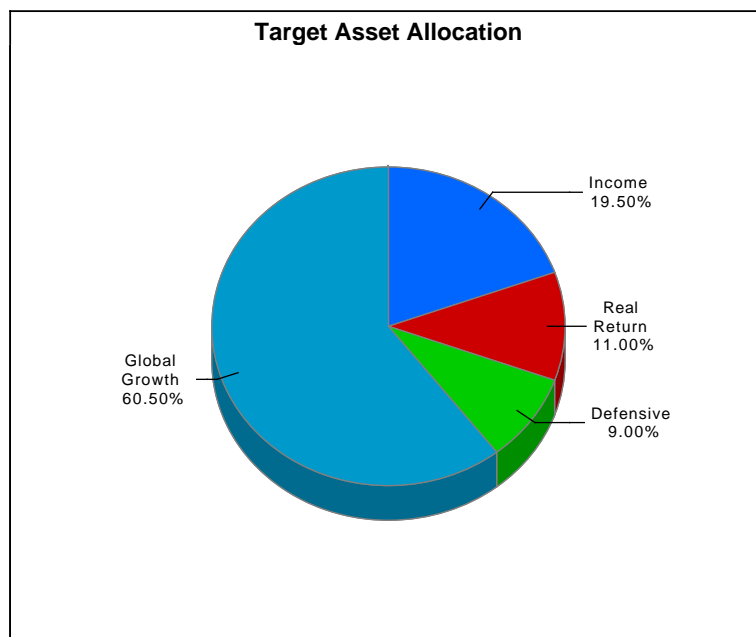
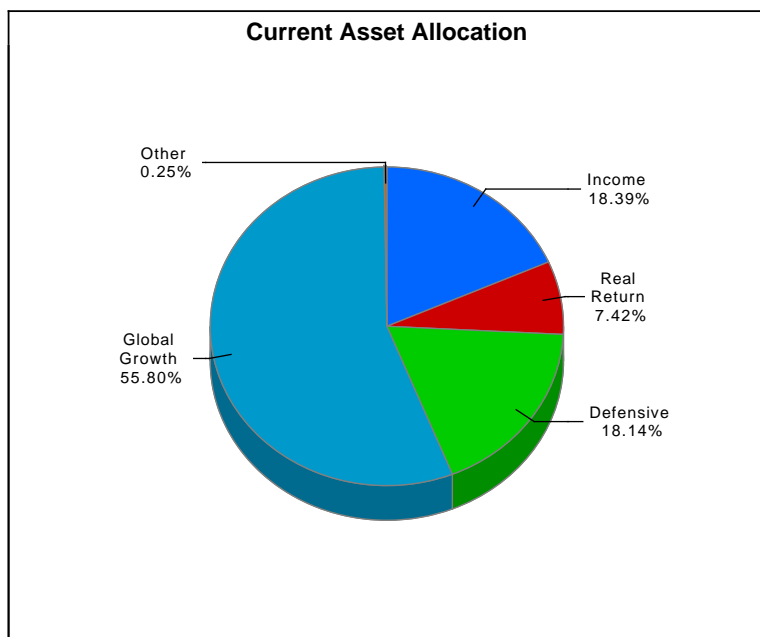
INVESTMENT REPORTING PACKAGE

Period Ending June 30, 2024

"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"

**NJ Division of Investment
Actual Allocation vs Target Allocation
As of June 30, 2024**

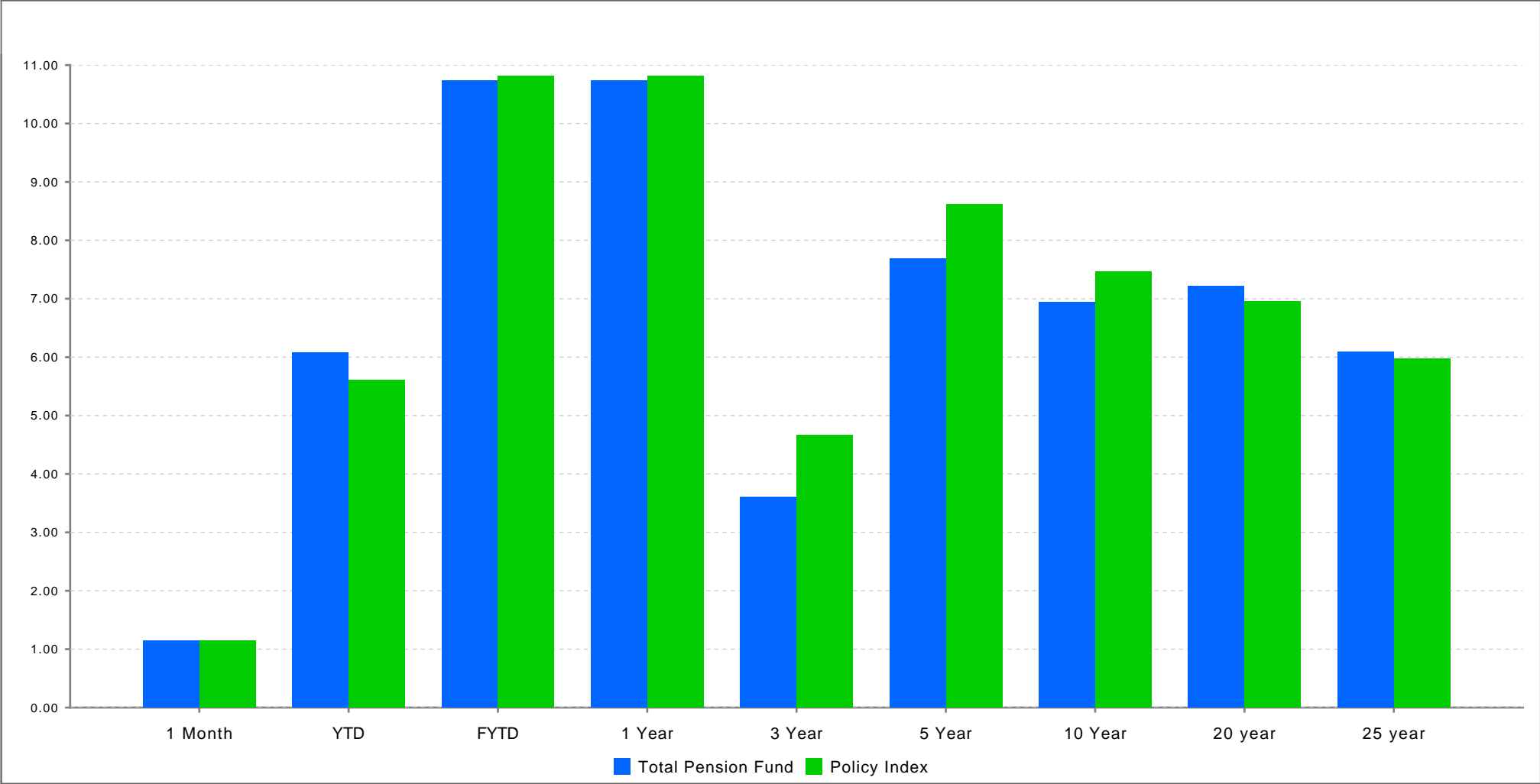
	Actual Allocation %	Target %	Allocation (in millions \$)
U.S. Equity	28.96	28.00	20,120.30
Int'l DM Equity Composite	11.57	12.75	8,041.41
Int'l SC Equity Composite	1.18	1.25	816.93
EM Equity Composite	3.05	5.50	2,116.86
Equity Hedge Fund Breakout	0.00	0.00	1.65
Private Equity	11.04	13.00	7,671.03
Global Growth	55.79	60.50	38,767.62
Real Estate	5.05	8.00	3,511.32
Real Assets	2.36	3.00	1,642.49
Real Return	7.42	11.00	5,153.80
High Yield Composite	4.14	4.50	2,874.71
Private Credit	7.31	8.00	5,077.53
Investment Grade Credit Composite	6.95	7.00	4,825.81
Income	18.39	19.50	12,778.05
Cash Equivalents ¹	11.44	2.00	7,948.84
U.S. Treasuries	3.99	4.00	2,769.63
Risk Mitigation Strategies	2.72	3.00	1,888.03
Defensive	18.14	9.00	12,606.49
Other	0.25	0.00	176.69
Total Pension Fund	100.00	100.00	69,482.65



Sum of component allocation may not equal total due to rounding
Excludes assets of the Policer & Firemen's Retirement System of New Jersey.

¹ The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the six plan cash accounts.

**NJ Division of Investment
Performance vs Policy Benchmark
Periods Ending June 30, 2024
Total Pension Fund Returns are Net of All Fees**



	1 Month	YTD	FYTD	1 Year	3 Year	5 Year	10 Year	20 year	25 year
Total Pension Fund	1.15	6.08	10.74	10.74	3.61	7.69	6.94	7.21	6.09
Policy Index	1.14	5.60	10.81	10.81	4.67	8.62	7.46	6.95	5.97

**NJ Division of Investment
Pension Fund Asset Class Returns vs Benchmarks
Periods Ending June 30, 2024
Returns are Net of All Fees**

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
U.S. Equity	3.13	13.58	23.29	23.29	8.23	14.17
<i>Custom US Policy Benchmark</i>	3.14	13.64	23.31	23.31	8.23	14.41
Int'l DM Equity Composite	(1.68)	5.20	11.67	11.67	3.24	6.96
<i>Custom EAFE + Canada Benchmark ¹</i>	(1.65)	4.93	11.27	11.27	2.81	6.49
Int'l SC Equity Composite	(0.97)	2.31	8.31	8.31	(4.11)	5.20
<i>Custom ACWI ex USA Small Cap Benchmark</i>	(1.07)	2.77	11.25	11.25	(1.46)	6.14
EM Equity Composite	3.11	6.39	10.56	10.56	(4.12)	3.82
<i>Custom EM Benchmark ¹</i>	3.98	7.31	12.38	12.38	(5.21)	3.10
Equity Hedge Fund Breakout	42.52	193.69	165.28	165.28	41.75	(2.26)
<i>50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)</i>	1.82	9.91	14.63	14.63	1.57	7.89
Private Equity	0.61	2.85	2.36	2.36	4.49	11.23
<i>Custom Cambridge Blend</i>	1.11	4.46	6.89	6.89	8.90	14.47
Global Growth	1.51	8.89	15.09	15.09	5.00	10.94
Global Growth Policy Benchmark	1.68	9.08	15.96	15.96	6.27	12.24
Real Estate	0.33	(1.29)	(0.12)	(0.12)	2.38	4.67
<i>Real Estate Index ²</i>	(2.58)	(7.45)	(12.00)	(12.00)	2.47	2.56
Real Assets	0.59	2.58	2.71	2.71	7.01	5.12
<i>Custom Cambridge Blend for Real Assets ²</i>	2.69	3.07	7.18	7.18	14.54	7.45
Real Return	0.41	(0.07)	0.79	0.79	3.75	4.84
Real Return Policy Benchmark ²	(1.14)	(4.63)	(6.95)	(6.95)	5.88	4.25
High Yield Composite	0.79	2.22	9.83	9.83	1.55	3.75
<i>Custom High Yield Benchmark</i>	0.94	2.58	10.43	10.43	1.64	3.90
Private Credit	1.01	7.11	10.20	10.20	6.74	7.68
<i>Bloomberg US Corp HY 1M lag +100bps</i>	1.18	5.93	12.34	12.34	2.79	5.23
Investment Grade Credit Composite	0.60	(0.83)	3.24	3.24	(3.26)	0.13
<i>Custom Investment Grade Credit Benchmark</i>	0.69	(0.69)	3.59	3.59	(3.11)	0.19
Income	0.80	2.99	7.37	7.37	1.55	3.69
Income Policy Benchmark	0.95	2.78	8.17	8.17	(0.06)	2.68

¹ Custom index calculated by MSCI based on screening criteria defined by New Jersey Division of Investment. Please see disclosure on page 22.

² Real Return, Real Assets and Real Estate Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0% ⁴

³ The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the six plan cash accounts.

**NJ Division of Investment
Pension Fund Asset Class Returns vs Benchmarks
Periods Ending June 30, 2024
Returns are Net of All Fees**

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
Cash Equivalents ³	0.45	2.91	5.75	5.75	3.30	2.40
<i>ICE BofA US 3-Month Treasury Bill</i>	0.41	2.63	5.40	5.40	3.03	2.16
U.S. Treasuries	0.97	(0.62)	1.86	1.86	(3.01)	(0.50)
<i>Custom Government Benchmark</i>	1.01	(0.86)	1.55	1.55	(3.26)	(0.65)
Risk Mitigation Strategies	1.06	7.20	10.82	10.82	6.48	6.81
<i>T-Bill + 300 BP</i>	0.64	4.16	8.59	8.59	6.15	5.26
Defensive	0.68	2.77	5.62	5.62	1.82	2.23
<i>Liquidity Policy Benchmark</i>	0.76	1.58	4.95	4.95	1.40	1.82
Total Pension Fund	1.15	6.08	10.74	10.74	3.61	7.69
<i>Policy Index</i>	1.14	5.60	10.81	10.81	4.67	8.62

¹ Custom index calculated by MSCI based on screening criteria defined by New Jersey Division of Investment. Please see disclosure on page 22.

² Real Return, Real Assets and Real Estate Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0% **5**

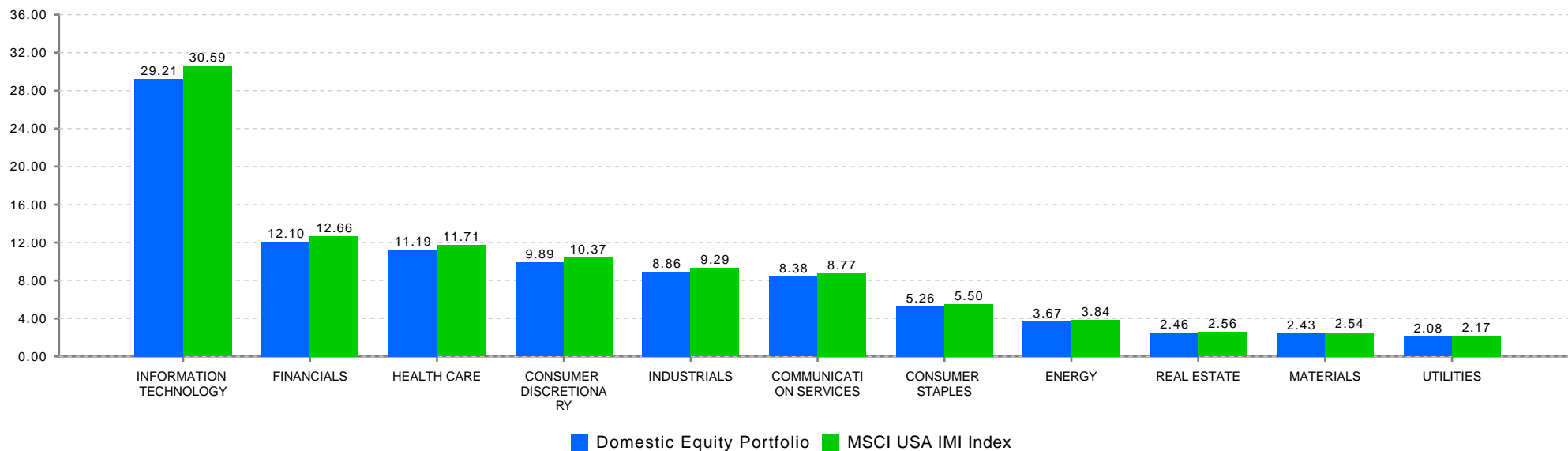
³ The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the six plan cash accounts.

**NJ Division of Investment
U.S. Equity
As of June 30, 2024**

**Top Holdings*
U.S. Equity**

Security Name	% of Portfolio
MICROSOFT CORP	5.76
APPLE INC	5.64
NVIDIA CORP	5.64
VANGUARD TOTAL STOCK MARKET ET	4.45
AMAZON.COM INC	3.31
META PLATFORMS INC CLASS A	2.02
ALPHABET INC CL A	1.96
ALPHABET INC CL C	1.71
ELI LILLY + CO	1.34
BROADCOM INC	1.29

Select Portfolio Sector Weightings
U.S. Equity**



*Holdings include accruals

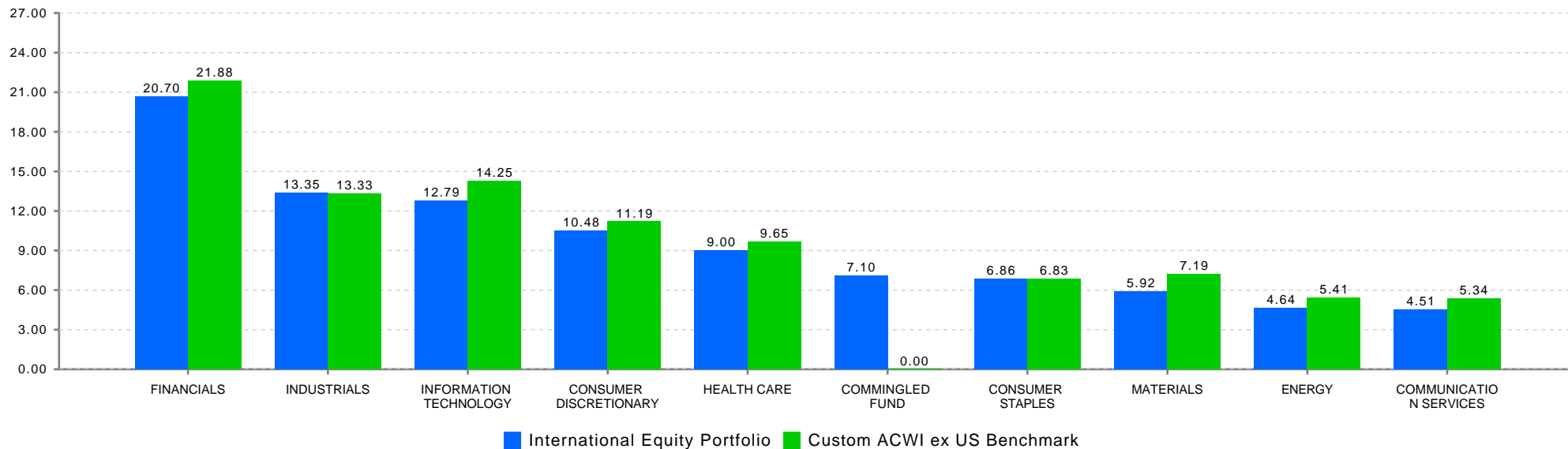
**Index sector weightings reflect the calculations of State Street and may differ from those of MSCI.

**NJ Division of Investment
International Equity
As of June 30, 2024**

**Top Holdings*
International Equity**

Security Name	% of Portfolio
ISHARES CORE MSCI EAFE ETF	4.25
ISHARES MSCI EAFE SMALL CAP ET	2.00
NOVO NORDISK A/S B	1.76
ASML HOLDING NV	1.54
NESTLE SA REG	1.05
TAIWAN SEMICONDUCTOR MANUFAC	1.00
TAIWAN SEMICONDUCTOR SP ADR	0.94
TENCENT HOLDINGS LTD	0.94
ASTRAZENECA PLC	0.90
SHELL PLC	0.86

**Select Portfolio Sector Weightings
International Equity**



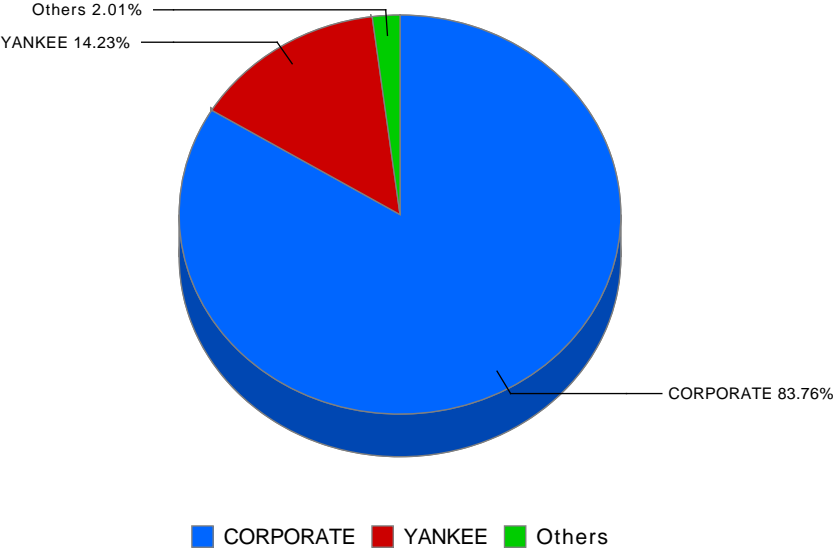
*Holdings include accruals

**NJ Division of Investment
Fixed Income Composite
As of June 30, 2024**

**Fixed Income Composite
Top Holdings***

Security Name	Coupon %	Maturity Date
ISHARES 0 5 YEAR HIGH YIELD CO		12/31/9999
US TREASURY N/B	1.50	02/15/2030
US TREASURY N/B	0.50	10/31/2027
US TREASURY N/B	1.50	08/15/2026
US TREASURY N/B	0.88	06/30/2026
SPDR BLOOMBERG SHORT TERM HIGH		12/31/9999
US TREASURY N/B	1.88	02/15/2032
SPDR PORTFOLIO HIGH YIELD BOND		12/31/9999
US TREASURY N/B	0.38	01/31/2026
US TREASURY N/B	2.25	11/15/2027

Select Portfolio Sector Weights



*Holdings include accruals

State Investment Council
 Regulation Violations and Other Reportable Matters
 June 30, 2024

Newly Reported Violations			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
		There are no reportable matters	

Status of Outstanding Violations Previously Reported			
		Description of Violation	
		There are no reportable matters	

Other Reportable Matters			
		Description	
		There are no other reportable matters	

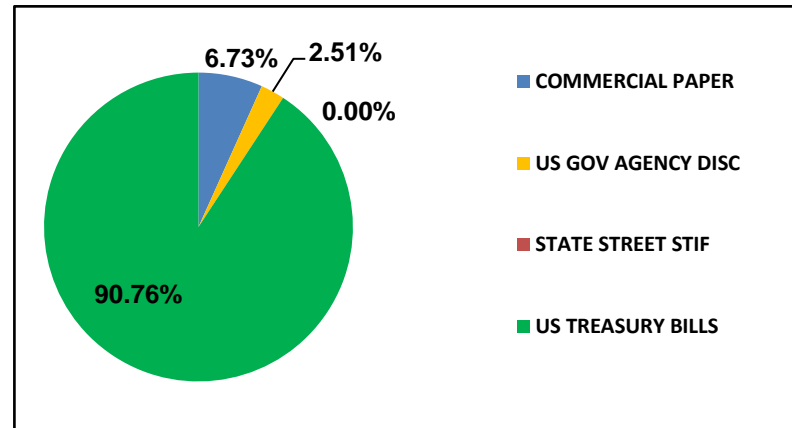
Sector / Region	Market Value (\$ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure (\$ millions)	Sector / Region	Market Value (\$ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure (\$ millions)
Developed Markets:					Emerging Markets:				
Developed - Euro					EM - Global	0.1	0.00	0.0%	0.1
Austria	16.4	0.2%	0.1%	16.4	EM - Europe/Middle East/Africa				
Belgium	76.9	0.7%	0.6%	76.9	Czech Republic	0.0	0.0%	0.0%	0.0
Finland	80.7	0.7%	0.7%	80.7	Egypt	2.1	0.0%	0.0%	2.1
France	831.3	7.7%	7.3%	831.3	Georgia	0.2	0.0%	0.0%	0.2
Germany	599.3	5.5%	4.9%	599.3	Greece	17.8	0.2%	0.1%	17.8
Ireland	27.8	0.3%	0.2%	27.8	Hungary	40.7	0.4%	0.1%	40.7
Italy	224.3	2.1%	1.7%	224.3	Kazakhstan	11.0	0.1%	0.0%	11.0
Netherlands	425.2	3.9%	3.5%	425.2	Kuwait	0.0	0.0%	0.1%	0.0
Portugal	19.3	0.2%	0.1%	19.3	Poland	11.4	0.1%	0.3%	11.4
Spain	219.9	2.0%	1.7%	219.9	Qatar	0.4	0.0%	0.2%	0.4
Developed - Non-Euro					Saudi Arabia	5.0	0.0%	1.1%	5.0
Australia	605.6	5.6%	4.8%	605.6	South Africa	81.7	0.8%	0.9%	81.7
Canada	843.1	7.8%	7.6%	843.1	Turkey	10.8	0.1%	0.2%	10.8
Denmark	310.5	2.9%	2.6%	310.5	United Arab Emirates	13.5	0.1%	0.3%	13.5
Hong Kong	117.6	1.1%	1.0%	117.6	EM - Latam				
Israel	80.7	0.7%	0.5%	80.7	Argentina	0.4	0.0%	0.0%	0.4
Japan	1,850.0	17.1%	14.7%	1,850.0	Brazil	249.9	2.3%	1.2%	249.9
New Zealand	13.6	0.1%	0.1%	13.6	Chile	11.9	0.1%	0.2%	11.9
Norway	50.0	0.5%	0.3%	50.0	Colombia	0.4	0.0%	0.0%	0.4
Singapore	109.3	1.0%	0.9%	109.3	Mexico	77.3	0.7%	0.6%	77.3
Sweden	277.3	2.6%	2.1%	277.3	Peru	27.7	0.3%	0.1%	27.7
Switzerland	745.2	6.9%	6.2%	745.2	Uruguay	4.8	0.0%	0.0%	4.8
United Kingdom	1,127.1	10.4%	9.0%	1,127.1	EM - Asia ex Japan				
					China	585.9	5.4%	7.4%	585.9
					India	211.2	2.0%	5.6%	211.2
					Indonesia	67.4	0.6%	0.5%	67.4
					Korea	284.8	2.6%	3.6%	284.8
					Malaysia	1.5	0.0%	0.4%	1.5
					Philippines	0.0	0.0%	0.2%	0.0
					Taiwan	395.6	3.7%	5.7%	395.6
					Thailand	34.7	0.3%	0.4%	34.7

**New Jersey Division of Investment
Cash Management Fund
June 30, 2024**

PARTICIPATION		
	VALUE	PERCENTAGE
STATE	\$ 36,241,569,171	88.34%
NON-STATE	4,784,424,044	11.66%
TOTAL	\$ 41,025,993,215	100.00%

PORTFOLIO RETURNS			
	STATE	NON-STATE	AVG.DAYS
6/30/2024	5.35%	5.29%	53
1 Month	5.35%	5.29%	
Fiscal YTD	5.34%	5.28%	
1 Year	5.34%	5.28%	

PORTFOLIO HOLDINGS		
	6/30/2024	PERCENTAGE
US TREASURY BILLS	\$ 37,252,622,367	90.76%
COMMERCIAL PAPER	2,760,934,595	6.73%
US GOV AGENCY DISC	1,028,253,953	2.51%
STATE STREET STIF	1,898,974	0.00%
TOTAL	\$ 41,043,709,889	100.00%



Note: Values and percentages are subject to rounding

**New Jersey Division of Investment
Alternative Investments, Common Pension Fund E
As of June 30, 2024**

Alternative Investments – Common Pension Fund E June 30, 2024

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

	Inception Date	Last Valuation Date	A Commitment	A Amount Contributed	B Unfunded Commitment	B Current Market Value	C Total Distributed	=(B+C) Total Value	=(B+C)/A Total Value Multiple
Private Equity									
Co Investments									
**ABF VII New Jersey S.L.P.	Jul-20	Jun-24	2,430,706,751	2,566,950,674	417,869,875	2,073,544,499	2,538,321,275	4,611,865,774	1.80
BX NJ Co-Invest (PE) L.P.	Apr-19	Jun-24	55,706,751	53,031,567	2,675,184	69,127,346	0	69,127,346	1.30
NB/NJ Custom Investment Fund II	Apr-12	Jun-24	50,000,000	54,702,047	0	0	85,303,518	85,303,518	1.56
NB/NJ Custom Investment Fund III, LP			200,000,000	196,235,600	3,764,400	61,620,242	412,895,487	474,515,729	2.42
NB/NJ Custom Investment Fund III, LP			550,000,000	485,077,043	64,922,957	570,921,021	99,386,000	670,307,021	0.00
NB/NJ Custom Investment Fund III, LP Tranche B	Apr-18	Jun-24	200,000,000	183,333,663	16,247,941	237,432,767	95,226,000	332,658,767	1.81
NJ Roark Co-Invest Fund III LLC	Jul-21	Jun-24	350,000,000	301,743,380	48,675,016	333,488,254	4,160,000	337,648,254	1.12
SONJ Private Opportunities Fund II, L.P.	Jan-14	Jun-24	75,000,000	74,999,950	0	81,002,451	12,575,294	93,577,745	1.25
Vista Co-Invest Fund 2017-3, L.P.	Nov-07	Jun-24	1,300,000,000	1,502,350,907	182,303,807	1,168,131,337	1,763,403,889	2,931,535,226	1.95
	Nov-17	Jun-24	200,000,000	200,553,560	164,203,527	122,742,102	164,757,087	287,499,189	1.43
Distressed Debt									
BSP Special Situations Fund L.P.	Jan-17	Jun-24	1,730,000,000	1,665,371,609	326,984,031	1,017,337,101	1,723,549,535	2,740,886,636	1.65
Catalyst Fund V, L.P.	Nov-15	Jun-24	150,000,000	130,110,931	57,538,000	53,235,224	136,355,011	189,590,235	1.46
Centerbridge Capital Partners II, L.P.	May-11	Jun-24	100,000,000	104,242,681	37,274,953	60,925,829	57,617,736	118,543,565	1.14
Centerbridge Capital Partners, L.P.	Jun-06	Jun-24	100,000,000	154,273,024	3,000,283	2,929,139	121,850,250	124,779,389	0.81
Chatham Asset Private Debt and Strategic Capital Fund	Nov-17	Jun-24	80,000,000	126,126,473	5,353,563	268,078	224,384,904	224,652,982	1.78
Golden Tree NJ Distressed Fund 2015			200,000,000	200,000,000	0	467,768,964	12,000,000	479,768,964	2.40
GoldenTree NJ Distressed Fund 2015 GP LLC	Feb-16	Jun-24	300,000,000	237,875,000	65,950,000	87,079,999	334,189,882	421,269,881	0.00
GoldenTree NJ Distressed Fund 2015 GP LLC - Second Vintage	Jan-20	Jun-24	200,000,000	205,500,000	56,500,000	73,460,183	299,592,382	373,052,566	1.82
HIG Bayside Debt & LBO II	Jan-16	Jun-24	100,000,000	32,375,000	9,450,000	13,619,816	34,597,500	48,217,316	1.49
KPS Special Situations Fund IV, LP	May-08	Jun-24	100,000,000	103,437,618	20,556,588	6,770,606	170,053,942	176,824,548	1.71
MHR Institutional Partners III, L.P.	Apr-13	Jun-24	200,000,000	177,356,719	28,100,924	95,549,051	284,205,271	379,754,322	2.14
MHR Institutional Partners IV, L.P.	May-07	Jun-24	75,000,000	80,120,524	13,044,846	12,759,805	97,513,000	110,272,805	1.38
Strategic Value Special Situations Fund V, L.P.	Jul-14	Jun-24	100,000,000	116,158,781	14,947,367	126,868,523	39,800,893	166,669,416	1.43
Sixth Street Opportunities Partners II, L.P.	Apr-21	Jun-24	125,000,000	73,988,026	51,011,974	102,280,326	16,092	102,296,418	1.38
WLR Recovery Fund IV, LP	Mar-12	Jun-24	100,000,000	69,792,390	30,205,533	901,557	122,446,175	123,347,732	1.77
	Oct-07		100,000,000	91,889,441	0	0	123,116,379	123,116,379	1.34
Domestic Midmarket Buyout									
Altaris Health Partners V, L.P.	Jul-20	Jun-24	4,108,660,000	4,296,282,685	565,211,981	2,923,958,411	4,616,072,584	7,540,030,995	1.76
American Industrial Partners Capital Fund V			100,000,000	62,986,736	37,013,264	80,497,506	1,256,592	81,754,098	1.30
American Industrial Partners Capital Fund VI, L.P.	Dec-11	Jun-24	50,000,000	68,283,434	506,158	20,579,595	88,730,383	109,309,978	1.60
Court Square Capital Partners II, L.P.	Sep-15	Jun-24	75,000,000	93,117,009	11,622,524	121,821,833	128,330,786	250,152,619	2.69
Excellere Capital Fund III, L.P.	May-07	Jun-24	100,000,000	93,163,305	3,232,040	95,578	166,685,737	166,781,315	1.79
JLL Partners Fund VI, LP	Jul-15	Jun-24	40,000,000	40,505,385	7,456,667	49,179,219	22,830,964	72,010,183	1.78
JLL Partners Fund VII, LP	Jun-08	Jun-24	150,000,000	198,793,083	22,266,114	3,800,369	361,928,043	365,728,412	1.84
JLL Partners Fund VIII, L.P.	Mar-16	Jun-24	150,000,000	167,138,914	18,056,612	169,219,085	158,592,831	327,811,916	1.96
Marlin Equity Partners IV	Feb-19	Jun-24	200,000,000	125,324,375	76,023,433	203,330,688	13,421,874	216,752,562	1.73
New Mountain Partners III, L.P.	Jun-13	Jun-24	75,000,000	77,968,737	0	30,573,072	71,454,416	102,027,488	1.31
Onex Partners II, LP	May-07	Jun-24	100,000,000	114,950,591	3,815,193	3,914,941	260,335,125	264,250,066	2.30
Onex Partners III, LP	Aug-06	Dec-23	100,000,000	88,793,250	11,206,750	242,779	162,303,120	162,545,899	1.83
Onex Partners IV, LP	Dec-08	Jun-24	100,000,000	110,594,538	8,397,860	19,890,413	165,156,740	185,047,153	1.67
Onex Partners V-B, L.P.	May-14	Jun-24	166,490,000	171,746,256	5,976,912	102,633,553	145,658,853	248,292,406	1.45
Quadrangle Capital Partners II	Oct-17	Jun-24	100,000,000	93,752,558	9,873,811	121,267,929	10,854,777	132,122,706	1.41
Roark Capital Partners III L.P.	Aug-05	Jun-24	50,000,000	48,448,656	546,524	195,873	70,105,683	70,301,555	1.45
Sterling Capital Partners IV, L.P.	Sep-12	Jun-24	100,000,000	113,912,015	1,960,241	125,272,472	111,977,673	237,250,145	2.08
Sycamore Partners III, L.P.	Apr-12	Jun-24	100,000,000	107,896,558	25,171,677	16,925,837	51,790,519	68,716,356	0.64
Tenex Capital Partners II, LP	Jan-18	Jun-24	150,000,000	143,516,754	59,622,819	168,099,610	53,139,573	221,239,183	1.54
Tenex Capital Partners, L.P.	Mar-16	Jun-24	78,170,000	86,117,946	10,371,155	66,714,486	126,682,596	193,397,082	2.25
Tenex Capital Partners LP - Secondary	Jan-11	Jun-24	50,000,000	70,580,951	7,760,513	6,997,829	103,873,045	110,870,874	1.57
The Rise Fund (A), L.P.	Feb-13	Jun-24	20,000,000	26,036,615	3,104,205	2,506,842	40,100,603	42,607,445	1.64
The Rise Fund II, L.P.	Nov-17	Jun-24	75,000,000	76,225,976	1,401,668	81,544,921	35,982,571	117,527,492	1.54
TPG Growth IV, L.P	Mar-19	Jun-24	105,000,000	103,660,647	6,697,163	122,414,616	10,319,806	132,734,422	1.28
TPG [STAR], LP			149,000,000	136,245,544	12,830,341	141,637,548	58,624,520	200,262,068	0.00
	Mar-07	Jun-24	100,000,000	112,061,536	8,001	9,144,431	135,597,728	144,742,159	1.29

New Jersey Division of Investment Alternative Investments, Common Pension Fund E As of June 30, 2024

Alternative Investments, Common Pension Fund E June 30, 2024

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

	Inception Date	Last Valuation Date	A		B		C		=(B+C)	=(B+C)/A
			Commitment	Amount Contributed	Unfunded Commitment	Current Market Value	Total Distributed	Total Value	Total Value Multiple	
TPG Growth II, L.P.	Jun-12	Jun-24	100,000,000	104,632,232	3,386,626	50,806,069	186,765,111	237,571,180	2.27	
TPG Growth III(A), L.P.	Jan-15	Jun-24	150,000,000	168,638,884	3,907,792	96,847,613	190,920,547	287,768,160	1.71	
TPG Growth V, L.P.	Sep-20	Jun-24	100,000,000	91,157,573	16,865,304	114,288,822	10,348,205	124,637,027	1.37	
TSG 7 A L.P.	Nov-15	Jun-24	80,000,000	68,206,254	11,788,099	59,170,917	96,492,978	155,663,895	2.28	
TSG 7 B L.P.	Nov-15	Jun-24	20,000,000	20,812,498	55,782	17,380,919	11,737,918	29,118,837	1.40	
TSG8, L.P.	Dec-18	Jun-24	100,000,000	95,063,786	5,188,101	79,402,775	3,315,893	82,718,668	0.87	
Vista Equity Partners Fund III, L.P.	Jul-07	Jun-24	100,000,000	106,988,321	7,676,295	4,796,467	261,912,379	266,708,846	2.49	
Vista Equity Partners Fund IV, L.P.	Oct-11	Jun-24	200,000,000	218,643,627	29,407,221	142,238,345	284,468,281	426,706,626	1.95	
Vista Equity Partners Fund V, L.P.	Mar-14	Jun-24	200,000,000	262,104,940	45,230,283	263,224,275	309,592,988	572,817,263	2.19	
Vista Equity Partners Fund VI, L.P.	Nov-16	Jun-24	200,000,000	253,490,462	17,921,265	215,413,370	291,495,265	506,908,635	2.00	
Vista Foundation Fund II, L.P.	Nov-13	Jun-24	75,000,000	81,010,809	34,694,406	26,296,626	129,302,715	155,599,341	1.92	
Vista Foundation Fund III, L.P.	Nov-16	Jun-24	100,000,000	115,622,950	22,258,142	105,352,533	118,132,144	223,484,677	1.93	
Vista Foundation Fund IV, L.P.	Feb-20	Jun-24	100,000,000	78,088,983	21,911,020	79,765,107	19,263	79,784,370	1.02	
Welsh, Carson, Anderson & Stowe XI, L.P.	Oct-08	Jun-24	100,000,000	100,000,000	0	473,548	165,834,341	166,307,889	1.66	
Emerging Managers			400,000,000	448,839,164	20,668,832	91,321,533	814,443,958	905,765,491	2.02	
Fairview Capstone Partners II, LP	Sep-08	Jun-24	100,000,000	107,222,913	3,138,213	44,106,065	178,343,213	222,449,278	2.07	
Fairview Capstone Partners, LP	May-07	Jun-24	100,000,000	91,010,329	8,989,671	30,567,355	284,581,052	315,148,407	3.46	
Grosvenor/NJDI Emerging Opp			200,000,000	250,605,922	8,540,948	16,648,113	351,519,692	368,167,805	0.00	
<i>Grosvenor/NJDI Emerging Opp (2007)</i>	Apr-07	Jun-24	100,000,000	126,644,023	1,578,008	9,467,220	167,820,461	177,287,681	1.40	
<i>Grosvenor/NJDI Emerging Opp (2008)</i>	Jun-08	Jun-24	100,000,000	123,961,899	6,962,940	7,180,893	183,699,232	190,880,125	1.54	
GP Equity Stakes			674,750,000	666,000,003	239,924,926	695,863,877	521,010,584	1,216,874,461	1.83	
Blue Owl GP Stakes NJ Investors, L.P.	Oct-12	Jun-24	200,000,000	245,114,550	41,129,891	94,222,403	180,132,526	274,354,929	1.12	
Blue Owl GP Stakes II NJ Investors, L.P.	Jul-14	Jun-24	250,000,000	253,005,772	56,448,721	277,939,611	159,108,504	437,048,115	1.73	
Blue Owl GP Stakes III NJ Investors, L.P.	Aug-17	Jun-24	24,750,000	25,591,012	0	46,674,771	6,299,160	52,973,931	2.07	
Blue Owl GP Stakes III US Investors LP	Dec-15	Jun-24	200,000,000	142,288,668	142,346,313	277,027,092	175,470,393	452,497,485	3.18	
International			2,626,806,141	2,609,775,007	288,904,120	1,354,722,972	2,510,635,882	3,865,358,854	1.48	
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Jul-07	Jun-24	198,710,625	202,535,082	27,727,913	21,103,830	236,874,688	257,978,518	1.27	
**Anacap Financial Partners II	May-08	Jun-24	127,111,344	192,097,746	5,278,208	624,680	190,061,667	190,686,347	0.99	
**AnaCap Financial Partners III, L.P.	Jul-14	Jun-24	143,270,631	152,898,124	12,690,582	39,807,201	165,943,561	205,750,762	1.35	
**AnaCap Financial Prtns GP	Nov-09	Jun-24	9,868,438	9,868,438	0	13,907,152	1,570,670	15,477,822	1.57	
**ARDIAN Buyout Fund VII A S.L.P	Mar-20	Jun-24	135,845,104	106,747,493	29,467,024	137,302,961	807,799	138,110,761	1.29	
MBK Partners Fund IV, L.P.	Dec-16	Jun-24	85,000,000	84,337,711	662,289	103,495,369	30,215,730	133,711,099	1.59	
MBK Partners Fund V, L.P.	Jan-20	Jun-24	100,000,000	75,068,966	26,140,612	89,856,610	1,209,578	91,066,188	1.21	
New Jersey Asia Investors II, L.P.	Jul-11	Jun-24	200,000,000	243,664,632	5,980,094	77,997,992	316,613,466	394,611,458	1.62	
New Jersey Asia Investors III, L.P.	Aug-16	Jun-24	300,000,000	289,523,037	75,279,783	315,349,051	88,573,751	403,922,802	1.40	
New Jersey Asia Investors, L.P.	Jan-08	Jun-24	100,000,000	100,234,362	12,157,408	2,809,594	298,556,891	301,366,485	3.01	
NJHL European BO Investment II Series B	Apr-07	Jun-24	200,000,000	153,929,841	11,326,769	11,490,094	228,817,875	240,307,969	1.56	
NJHL European Buyout Investment Series A	Feb-06	Jun-24	200,000,000	202,697,890	10,478,957	2,906,030	294,469,568	297,375,598	1.47	
NJHL European Buyout Investment Series C	Mar-08	Jun-24	200,000,000	214,040,628	10,276,490	0	266,724,229	266,724,229	1.25	
RRJ Capital Master Fund III, L.P.	Sep-15	Jun-24	150,000,000	153,295,728	9,517,131	30,642,487	136,941,912	167,584,399	1.09	
Siguler Guff NJ Developing Mkt Fund, LP	Dec-13	Jun-24	300,000,000	285,879,140	14,120,860	381,427,665	208,803,077	590,230,742	2.06	
Warburg Pincus China, L.P.	Dec-16	Jun-24	87,000,000	90,741,000	0	77,781,447	37,075,920	114,857,367	1.27	
Warburg Pincus China-Southeast Asia II, L.P.	Jun-19	Jun-24	90,000,000	52,215,189	37,800,000	48,220,809	7,375,500	55,596,309	1.06	
Large Buyout			2,917,334,469	3,272,781,301	138,263,609	1,423,944,034	4,060,063,715	5,484,007,749	1.68	
Apollo Investment Fund VI, L.P.	Nov-05	Jun-24	50,000,000	132,031,490	730,723	795,289	171,500,614	172,295,903	1.30	
Blackstone Capital Partners V, L.P.	Oct-05	Jun-24	100,000,000	101,079,366	4,837,844	44,186	166,570,122	166,614,308	1.65	
Blackstone Capital Partners VI, L.P.	Mar-12	Jun-24	50,000,000	51,746,414	6,612,738	12,438,752	83,378,990	95,817,742	1.85	

**New Jersey Division of Investment
Alternative Investments, Common Pension Fund E
As of June 30, 2024**

Alternative Investments, Common Pension Fund E June 30, 2024

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

			A		B	C	=(B+C)	=(B+C)/A	
	Inception Date	Last Valuation Date	Commitment	Amount Contributed	Unfunded Commitment	Current Market Value	Total Distributed	Total Value	Total Value Multiple
Blackstone Capital Partners VII, L.P.	May-15	Jun-24	45,000,000	48,421,172	3,221,446	40,852,510	37,619,861	78,472,371	1.62
Carlyle Partners VI, L.P.	Nov-13	Jun-24	300,000,000	328,995,800	15,924,195	79,405,905	512,593,110	591,999,015	1.80
**CVC Capital Partners VI, LP	Jul-13	Jun-24	85,453,899	101,762,981	4,805,822	71,061,069	130,285,130	201,346,199	1.98
**CVC Capital Partners VII (A), LP	May-17	Jun-24	111,882,740	112,072,612	5,976,030	155,621,491	57,063,670	212,685,161	1.90
**CVC Capital Partners VIII	Jun-20	Jun-24	107,497,830	89,181,081	18,619,273	97,236,122	1,510,044	98,746,165	1.11
Hellman & Friedman Capital Partners VIII, L.P.	Nov-14	Jun-24	100,000,000	102,648,322	5,690,675	111,409,213	66,327,203	177,736,416	1.73
Silver Lake Partners III, LP	Jan-07	Jun-24	100,000,000	106,971,056	9,528,468	23,693,753	228,370,113	252,063,866	2.36
Silver Lake Partners IV	Mar-13	Jun-24	200,000,000	233,773,985	5,713,692	309,083,294	338,885,501	647,968,795	2.77
Silver Lake Partners VI, L.P.	Sep-20	Jun-24	100,000,000	104,031,243	7,345,775	112,850,845	11,399,165	124,250,010	1.19
TPG Partners V, L.P.	Sep-06	Jun-24	187,500,000	257,811,416	1,217,322	189,496	318,129,531	318,319,027	1.23
TPG Partners VI, L.P.	May-08	Jun-24	180,000,000	299,341,345	2,663,179	2,266,184	391,874,835	394,141,019	1.32
Vista Equity Partners Fund VII, L.P.	Aug-18	Jun-24	300,000,000	283,667,027	45,376,427	311,711,367	29,260,604	340,971,971	1.20
Warburg Pincus Private Equity IX, LP	Aug-05	Jun-24	200,000,000	200,000,000	0	239,246	344,328,840	344,568,086	1.72
Warburg Pincus Private Equity X, LP	Oct-07	Jun-24	400,000,000	400,000,000	0	9,260,203	711,381,651	720,641,854	1.80
Warburg Pincus Private Equity XI, LP	May-12	Jun-24	300,000,000	319,245,990	0	85,785,109	459,584,732	545,369,841	1.71
Mezzanine Debt			350,000,000	426,282,172	46,697,837	11,324,272	553,529,094	564,853,366	1.33
GSO Capital Opportunities Fund II, LP	Nov-12	Jun-24	150,000,000	165,084,437	36,323,344	4,321,096	207,634,028	211,955,124	1.28
GSO Capital Opportunities Fund, L.P.	Jul-08	Jun-24	100,000,000	140,871,719	6,184,029	2,056,458	203,214,793	205,271,251	1.46
Newstone Capital Partners II, L.P.	May-11	Jun-24	100,000,000	120,326,016	4,190,464	4,946,718	142,680,273	147,626,991	1.23
Secondaries			179,296,809	171,235,811	12,148,189	2,041,725	241,224,130	243,265,855	1.42
Lexington Capital Partners VI-B	Jun-06	Jun-24	50,000,000	50,705,969	817,355	255,130	73,809,048	74,064,178	1.46
**Partners Group Secondary 2006 LP	Sep-06	Jun-24	54,045,032	53,008,507	3,209,872	5,849	65,137,097	65,142,945	1.23
**Partners Group Secondary 2008, L.P.	Sep-08	Jun-24	75,251,776	67,521,335	8,120,961	1,780,747	102,277,985	104,058,732	1.54
Small/Midsize Buyout			775,000,000	875,345,268	65,038,653	161,346,931	1,253,546,773	1,414,893,704	1.62
Grosvenor/NJDI Investment Fund			650,000,000	773,106,652	41,044,276	39,480,920	1,247,068,847	1,286,549,767	0.00
<i>Grosvenor/NJDI Investment Fund 2005</i>	Nov-05	Jun-24	200,000,000	235,177,208	9,712,289	5,337,265	368,739,748	374,077,013	1.59
<i>Grosvenor/NJDI Investment Fund 2006</i>	Sep-06	Jun-24	250,000,000	305,374,473	7,653,586	19,475,779	529,937,308	549,413,087	1.80
<i>Grosvenor/NJDI Investment Fund 2008</i>	Jun-08	Jun-24	200,000,000	232,554,971	23,678,401	14,667,876	348,391,791	363,059,667	1.56
Stellex Capital Partners II LP	Sep-20	Jun-24	125,000,000	102,238,616	23,994,377	121,866,011	6,477,926	128,343,937	1.26
Special Situations			184,000,000	1,307,591,260	289,404,036	587,052,379	1,273,858,265	1,860,910,644	1.42
Blackstone TOP Fund - A (PE) L.P.	Jan-12	Jun-24	184,000,000	1,307,591,260	289,404,036	587,052,379	1,273,858,265	1,860,910,644	1.42
Venture Capital			314,400,000	302,137,503	22,797,780	144,609,977	483,226,837	627,836,814	2.08
Khosla Ventures IV, L.P.	Jan-12	Jun-24	25,000,000	24,540,550	475,000	33,900,297	74,978,403	108,878,700	4.44
NB/NJ Custom Investment Fund	Aug-07	Jun-24	100,000,000	91,596,190	8,403,810	7,555,792	173,734,782	181,290,574	1.98
Peg Pooled Venture Capital VC Institutional III	Jul-06	Jun-24	49,400,000	56,426,455	136,953	12,159,760	80,936,621	93,096,381	1.65
TCV VIII, L.P.	Jan-14	Jun-24	100,000,000	90,531,347	12,824,979	68,212,538	134,838,612	203,051,150	2.24
Tenaya Capital VI, L.P.	Jul-12	Jun-24	40,000,000	39,042,961	957,039	22,781,590	18,738,419	41,520,009	1.06
Private Equity Subtotal			16,690,954,170	18,608,592,457	2,433,913,868	10,487,067,711	20,589,482,631	31,076,550,342	1.67
Real Estate									
Debt			1,214,065,200	1,187,575,164	180,642,634	180,722,999	1,336,343,815	1,517,066,814	1.28
Blackstone Residential Fund - A L.P.	Apr-16	Jun-24	250,000,000	273,955,904	18,571,767	82,585,795	237,575,706	320,161,501	1.17
Blackstone RE Debt Strategies III, L.P.	Jun-16	Jun-24	100,000,000	109,030,754	26,973,961	9,987,563	116,365,031	126,352,594	1.16
CT High Grade Partners II, LLC	May-08	Jun-24	664,065,200	574,030,918	108,661,385	50,830,888	756,999,608	807,830,496	1.41
Sculptor RE Credit Parallel Fund B, LP	May-16	Jun-24	100,000,000	122,817,768	16,435,521	5,587,356	144,510,638	150,097,994	1.22

**New Jersey Division of Investment
Alternative Investments, Common Pension Fund E
As of June 30, 2024**

Alternative Investments, Common Pension Fund E June 30, 2024

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

	Inception Date	Last Valuation Date	A		B		C		=(B+C)	=(B+C)/A
			Commitment	Amount Contributed	Unfunded Commitment	Current Market Value	Total Distributed	Total Value	Total Value Multiple	
True North Real Estate Fund III, LP	Sep-14	Jun-24	100,000,000	107,739,820	10,000,000	31,731,397	80,892,833	112,624,230	1.05	
Equity			5,712,880,240	6,424,635,562	1,010,407,560	3,617,064,597	6,036,486,053	9,653,550,650	1.50	
**Aermont Capital Real Estate Fund IV	Oct-18	Jun-24	110,773,051	90,375,022	20,398,029	70,469,182	0	70,469,182	0.78	
Blackstone Property Global - NJ	Oct-15	Jun-24	150,000,000	149,894,336	7,564,402	79,097,635	158,408,793	237,506,428	1.58	
Blackstone Property Partners L.P.	Jun-15	Jun-24	50,000,000	50,000,000	0	65,261,318	13,768,062	79,029,380	1.58	
Blackstone Real Estate Partners Asia LP	Jun-13	Jun-24	500,000,000	521,934,099	84,851,211	152,276,816	668,762,520	821,039,336	1.57	
Blackstone Real Estate V	Feb-06	Jun-24	75,000,000	84,280,641	3,130,539	89,445	163,068,545	163,157,990	1.94	
Blackstone Real Estate VI	Feb-07	Jun-24	100,000,000	111,482,790	4,907,906	72,194	224,446,263	224,518,457	2.01	
Blackstone Real Estate Partners VI, Sec	Nov-11		43,624,688	42,413,759	2,141,059	27,871	92,551,347	92,579,218	2.18	
Blackstone Real Estate VII	Dec-11	Jun-24	300,000,000	390,354,523	22,845,674	45,102,961	598,439,587	643,542,548	1.65	
Blackstone Real Estate VIII	Jan-15	Jun-24	100,000,000	118,175,679	12,791,034	69,715,051	121,672,739	191,387,790	1.62	
Blackstone TOP Fund - A (RE) L.P.	Jan-15	Jun-24	75,000,000	69,994,659	77,768,453	38,640,350	38,386,525	77,026,875	1.10	
Carlyle Realty Partners V LP	Feb-07	Mar-24	100,000,000	127,360,193	0	0	187,264,429	187,264,429	1.47	
DivcoWest Fund VI-A, LP	Aug-20	Jun-24	100,000,000	62,422,006	38,373,495	44,844,334	1,632,746	46,477,080	0.74	
Exeter Core Industrial Club Fund II, L.P.	Aug-16	Jun-24	100,000,000	97,845,545	2,605,263	184,217,188	55,648,421	239,865,609	2.45	
Exeter Industrial Core Fund III, LP	Jun-19	Jun-24	100,000,000	98,270,440	1,729,560	105,073,474	17,531,447	122,604,920	1.25	
Focus Senior Housing Fund I LP	Apr-17	Jun-24	50,000,000	50,923,558	0	67,596,464	4,129,397	71,725,861	1.41	
Hammes Partners II, L.P.	Mar-14	Jun-24	100,000,000	110,504,494	4,939,369	12,165,788	176,466,150	188,631,938	1.71	
Hammes Partners III, L.P.	Aug-17	Jun-24	50,000,000	49,236,034	5,114,834	35,232,932	24,666,825	59,899,757	1.22	
Heitman America Real Estate Trust, L.P.	Jan-07	Jun-24	100,000,000	108,237,350	0	148,786,508	82,911,805	231,698,313	2.14	
IPI Partners II-A, L.P.	Mar-21	Jun-24	150,000,000	138,013,483	13,245,448	181,355,318	1,100,138	182,455,456	1.32	
KSL Capital Partners IV-A, L.P.	Jul-15	Jun-24	100,000,000	116,940,419	22,637,944	103,491,101	94,582,486	198,073,587	1.69	
KSL Capital Partners V, L.P.	Feb-19	Jun-24	100,000,000	117,198,765	11,638,194	110,867,498	41,194,413	152,061,911	1.30	
Lone Star Real Estate Fund II (U.S.) LP	May-11	Jun-24	100,000,000	87,543,226	0	135,746	137,192,625	137,328,371	1.57	
**MARK European Retail Partners II, LP.	Jul-14	Jun-24	58,986,309	60,487,688	460,592	3,521,772	9,769,504	13,291,277	0.22	
Northwood Real Estate Co-Invest	Dec-12	Jun-24	75,000,000	89,122,584	19,416,073	65,599,773	48,321,459	113,921,232	1.28	
Northwood RE Partners L.P., (Series III)	Dec-12	Jun-24	75,000,000	136,003,707	34,464,188	85,596,287	95,463,929	181,060,216	1.33	
Northwood RE Partners L.P., (Series IV)	Nov-13	Jun-24	200,000,000	386,026,087	106,281,087	291,050,379	292,217,806	583,268,185	1.51	
*Sculptor NJ RE Opportunities, LP	Mar-13	Jun-24	200,000,000	561,092,586	207,004,852	218,368,501	443,278,737	661,647,238	1.18	
Sculptor RE Parallel Fund III E, LP	Aug-14	Jun-24	100,000,000	80,411,470	35,163,799	11,559,721	123,182,866	134,742,587	1.68	
**Perella Weinberg Real Estate Fund II LP	Jul-13	Jun-24	88,451,420	75,552,226	12,899,193	16,159,506	106,909,073	123,068,579	1.63	
**Perella Weinberg Real Estate Fund III LP	Nov-15	Jun-24	101,386,423	79,232,272	22,154,151	29,633,155	193,764,937	223,398,092	2.82	
Prime Property Fund	Aug-07	Jun-24	130,000,000	150,000,000	0	131,710,944	112,783,155	244,494,099	1.63	
PRISA II	Jun-07	Jun-24	60,000,000	100,000,000	0	68,347,191	71,909,646	140,256,837	1.40	
PRISA Real Estate Separate Account	Dec-06	Jun-24	265,000,000	300,000,000	0	234,683,754	210,202,339	444,886,093	1.48	
**Prologis European Logistics Fund	Sep-13	Jun-24	183,329,350	220,495,544	0	276,554,589	132,259,774	408,814,364	1.85	
RE Capital Asia Partners III, L.P.	Aug-12	Jun-24	80,000,000	70,657,212	15,847,536	9,663,170	72,835,072	82,498,242	1.17	
RE Capital Asia Partners IV, L.P.	Dec-14	Jun-24	100,000,000	96,116,561	5,359,819	27,827,307	72,729,566	100,556,873	1.05	
TGM Apartment Partners	Aug-15	Jun-24	376,329,000	349,783,300	26,545,700	423,834,160	138,733,662	562,567,822	1.61	
TPG Real Estate Partners II, L.P.	Sep-15	Jun-24	125,000,000	110,645,613	7,571,341	2,154,555	161,844,891	163,999,446	1.48	
TPG Real Estate Partners III, L.P.	May-18	Jun-24	100,000,000	74,575,385	30,684,959	62,939,084	29,707,224	92,646,308	1.24	
TPG/NJ (RE) Partnership, LP	Feb-13	Jun-24	225,000,000	169,391,782	83,698,599	43,868,214	193,970,814	237,839,028	1.40	
Tucker Development/Acquisition Fund	Oct-07	Jun-24	50,000,000	50,000,000	0	611,995	8,428,750	9,040,745	0.18	
Westbrook Real Estate Fund VIII	Feb-08	Jun-24	100,000,000	119,889,989	0	10,057,500	137,912,513	147,970,013	1.23	
Westbrook VII	Jan-07	Jun-24	40,000,000	45,098,742	0	3,985,079	45,260,610	49,245,689	1.09	
Wheelock Street Real Estate Fund, L.P.	Dec-11	Jun-24	100,000,000	99,323,903	15,904,849	12,492,627	175,826,686	188,319,313	1.90	
Wheelock Street Real Estate Fund II, L.P.	Apr-14	Jun-24	125,000,000	110,923,683	28,251,440	27,740,223	174,276,697	202,016,920	1.82	
Wheelock Street Real Estate Fund V, L.P.	Aug-16	Jun-24	100,000,000	96,404,207	22,016,967	44,585,937	81,071,078	125,657,015	1.30	
Real Estate Subtotal			6,926,945,440	7,612,210,727	1,191,050,195	3,797,787,596	7,372,829,868	11,170,617,464	1.47	

New Jersey Division of Investment

Alternative Investments, Common Pension Fund E

As of June 30, 2024

Alternative Investments, Common Pension Fund E June 30, 2024

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

	Inception Date	Last Valuation Date	A Commitment	A Amount Contributed	B Unfunded Commitment	B Current Market Value	C Total Distributed	=(B+C) Total Value	=(B+C)/A Total Value Multiple
Hedge Funds									
Absolute Return									
Iguazu Partners, L.P.	Dec-13	Jun-24	760,000,000	778,980,038	48,019,962	1,065,570,156	67,000,002	1,132,570,158	1.45
Magenta Fund Ltd.	Apr-21	Jun-24	150,000,000	125,000,000	25,000,000	235,105,892	0	235,105,892	1.88
Woodley Park NJ, L.P. (FAIR Program)	Oct-17	Jun-24	100,000,000	100,000,000	0	111,282,726	0	111,282,726	1.11
			510,000,000	553,980,038	23,019,962	719,181,538	67,000,002	786,181,540	1.42
Credit									
Chatham Fund, LP	Dec-14	Jun-24	700,000,000	700,000,000	0	237,716,845	685,016,124	922,732,969	1.32
GSO Special Situations Fund, L.P.	Feb-12	Jun-24	300,000,000	300,000,000	0	70,756,881	406,500,000	477,256,881	1.59
Solus Opportunities Fund 3, LP	Apr-14	Jun-24	100,000,000	100,000,000	0	7,518,489	109,380,462	116,898,950	1.17
			300,000,000	300,000,000	0	159,441,475	169,135,662	328,577,138	1.10
Distressed									
Centerbridge Credit Partners	Oct-07	Jun-24	350,000,000	352,505,148	0	7,618,089	566,094,046	573,712,135	1.63
King Street Capital	Feb-07	Jun-24	200,000,000	202,493,459	0	4,517,263	314,658,161	319,175,424	1.58
			150,000,000	150,011,689	0	3,100,826	251,435,885	254,536,711	1.70
Event Driven									
Davidson Kempner Institutional Partners, L.P.	Dec-06	Jun-24	150,000,000	150,000,000	0	246,202,170	100,000,000	346,202,170	2.31
			150,000,000	150,000,000	0	246,202,170	100,000,000	346,202,170	2.31
Fund of Funds									
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Jun-24	2,050,000,000	2,117,798,376	145,770,983	629,830,408	2,279,451,698	2,909,282,106	1.37
Arden Garden State NJ Fund LP.	Jun-06	Jun-24	550,000,000	550,000,000	25,000,000	455,491,358	516,698,563	972,189,921	1.77
Woodley Park NJ, L.P.	Aug-06	Jun-24	500,000,000	500,000,000	0	196,527	557,864,147	558,060,674	1.12
Reservoir Strategic Partners Fund, LP	Jul-11	Jun-24	800,000,000	867,798,376	120,770,983	172,496,011	1,009,540,711	1,182,036,722	1.36
			200,000,000	200,000,000	0	1,646,512	195,348,277	196,994,789	0.98
Global Macro									
Lynx Common (Bermuda) Ltd.	Mar-11	Jun-24	550,000,000	550,000,066	0	247,219,015	449,999,976	697,218,991	1.27
Winton Futures Fund	Jan-11	Jun-24	200,000,000	200,000,000	0	113,834,806	150,000,000	263,834,806	1.32
			350,000,000	350,000,066	0	133,384,209	299,999,976	433,384,186	1.24
Multi-Strategy									
Elliott Associates, L.P.	Apr-12	Jun-24	950,000,000	850,000,000	100,000,000	716,742,498	583,731,762	1,300,474,260	1.53
Farallon Capital Inst. Partners, L.P.	Jun-07	Jun-24	200,000,000	200,000,000	0	302,362,187	100,107,393	402,469,580	2.01
Laurion Capital Ltd.	Jun-07	Jun-24	150,000,000	150,000,000	0	312,663	171,628,051	171,940,714	1.15
SONJ FAIR, L.P.	Jul-15	Jun-24	100,000,000	100,000,000	0	194,105,338	0	194,105,338	1.94
	Aug-17	Jun-24	500,000,000	400,000,000	100,000,000	219,962,309	311,996,318	531,958,627	1.33
Hedge Fund Subtotal			5,510,000,000	5,499,283,629	293,790,944	3,150,899,182	4,731,293,608	7,882,192,790	1.43
Real Assets									
Co-Investments									
Aether Real Assets III Surplus, LP	Nov-13	Jun-24	1,106,000,000	1,839,777,589	281,933,175	913,812,169	1,489,620,865	2,403,433,034	1.31
Aether Real Assets SONJ Fund, L.P.	Mar-18	Jun-24	100,000,000	107,342,824	707,611	73,022,378	31,801,622	104,824,000	0.98
Blackstone TOP Fund - A, L.P.	Jul-12	Jun-24	135,000,000	76,786,945	63,940,873	80,315,904	6,218,874	86,534,778	1.13
BX NJ Co-Invest, L.P.	Aug-12	Jun-24	699,836,310	1,115,542,323	216,780,019	197,536,922	1,113,586,589	1,311,123,511	1.18
NJ/HV Resource Opportunities, L.P.	Jun-15	Jun-24	21,163,690	388,887,874	0	554,506,901	99,135,169	653,642,070	1.68
			150,000,000	151,217,623	504,672	8,430,064	238,878,611	247,308,675	1.64
Debt									
GSO Energy Partners - A, L.P.	Mar-12	Jun-24	650,000,000	772,046,269	238,897,550	41,968,551	725,962,342	767,930,893	0.99
			650,000,000	772,046,269	238,897,550	41,968,551	725,962,342	767,930,893	0.99
Equity									
Aether Real Assets III, LP	Nov-13	Jun-24	1,140,512,990	1,171,081,099	148,942,553	710,995,621	1,071,569,189	1,782,564,810	1.52
Blackstone Energy Partners, L.P.	Mar-12	Jun-24	30,000,000	32,134,154	955,813	18,926,607	10,292,683	29,219,290	0.91
			150,000,000	190,247,445	14,184,874	28,172,228	267,542,571	295,714,799	1.55

**New Jersey Division of Investment
Alternative Investments, Common Pension Fund E
As of June 30, 2024**

Alternative Investments, Common Pension Fund E June 30, 2024

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

	Inception Date	Last Valuation Date	A		Unfunded Commitment	B		C		=(B+C)	=(B+C)/A
			Commitment	Amount Contributed		Current Market Value	Total Distributed	Total Value	Total Value Multiple		
Blackstone Energy Partners II, L.P.	May-15	Jun-24	80,000,000	86,160,583	12,001,177	59,805,805	67,344,352	127,150,157	1.48		
Brookfield Capital Partners IV, L.P.	May-16	Jun-24	150,000,000	174,271,529	9,343,793	78,159,235	334,248,399	412,407,634	2.37		
Brookfield Capital Partners V L.P.	Apr-19	Jun-24	100,000,000	106,649,009	10,112,305	135,551,112	17,195,175	152,746,287	1.43		
Hitecvision VII, L.P.	Apr-14	Jun-24	100,000,000	111,931,672	5,049,423	49,238,400	146,772,044	196,010,444	1.75		
HitecVision SpringPoint, L.P.	Oct-23	Jun-24	5,512,990	5,512,990	0	1,541,243	4,857,394	6,398,637	1.16		
Homestead Capital USA Farmland Fund III, L.P	Apr-19	Jun-24	100,000,000	105,454,713	2,559,333	105,796,706	10,513,064	116,309,770	1.10		
Stonepeak Infrastructure Fund III LP	Nov-17	Jun-24	125,000,000	131,291,357	17,132,168	155,908,540	41,968,271	197,876,811	1.51		
Stonepeak Global Renewables Fund LP	Jan-21	Jun-24	100,000,000	41,188,436	60,442,002	36,046,100	14,032,510	50,078,610	1.22		
Tenaska Power Fund II, L.P.	Sep-08	Jun-24	100,000,000	92,829,346	13,161,665	361,169	86,043,816	86,404,985	0.93		
Warburg Pincus Energy, L.P.	May-14	Jun-24	100,000,000	93,409,865	4,000,000	41,488,476	70,758,910	112,247,386	1.20		
Real Assets Subtotal			2,896,512,990	3,782,904,957	669,773,278	1,666,776,341	3,287,152,396	4,953,928,737	1.31		
Grand Total			32,024,412,600	35,502,991,770	4,588,528,285	19,102,530,829	35,980,758,504	55,083,289,333	1.55		

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

2. Private Equity, Real Estate, and Real Assets 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.

3. Total Distributed includes recallable portion of proceeds.

4. *Please note select Sculptor funds are on a one month lag, the commitment will be reflected on the following report.

5. **Please note these selected funds have an FX rate of 1.0718 EUR as of 6/30/2024

6. ***Please note these selected funds have an FX rate of 1.2641 GBP as of 6/30/2024

7. Common Pension Fund E invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, the Teachers' Pension and Annuity Fund, and Police & Firemen's Retirement System.

New Jersey Division of Investment
Alternative Investments - Private Credit, Common Pension Fund E
As of June 30, 2024

Alternative Investments – Private Credit, Common Pension Fund E June 30, 2024

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

				A		B	C	=(B+C)	=(B+C)/A
	Inception Date	Last Valuation Date	Commitment	Amount Contributed1	Unfunded Commitment	Current Market Value	Total Distributed2	Total Value	Total Value Multiple
Private Credit									
***Anacap Credit Opportunities II, LP	Dec-11	Jun-24	77,847,209	106,970,420	16,499,756	0	123,695,059	123,695,059	1.16
Blueprint Cap I, LP	May-18	Jun-24	300,000,000	262,565,502	146,202,060	161,232,413	156,793,148	318,025,561	1.21
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Jun-24	300,000,000	464,552,239	47,388,060	538,815,218	276,401,796	815,217,014	1.75
Crayhill NJ Fund, LP	May-17	Jun-24	150,000,000	265,424,989	55,937,813	132,348,028	180,925,372	313,273,400	1.18
GOF II Feeder B, L.P.	Oct-17	Jun-24	100,000,000	90,000,000	10,000,000	103,462,911	42,608,429	146,071,340	1.62
GSO Credit Partners - A, L.P.	Mar-12	Jun-24	600,000,000	475,000,000	0	71,926,428	586,874,253	658,800,681	1.39
Golden Tree Opportunities LP-Class D	Sep-07	Jun-24	250,000,000	246,012,559	500,000	445,125,534	269,637,425	714,762,959	2.91
Knight TAO, L.P.	Oct-14	Jun-24	700,000,000	773,018,335	243,261,904	602,140,457	543,166,272	1,145,306,729	1.48
NJ/TCW Direct Lending LLC	Feb-16	Jun-24	150,000,000	159,489,000	16,399,267	64,242,604	139,342,500	203,585,104	1.28
Blue Owl Capital Technology Finance Corp.	Nov-18	Jun-24	100,000,000	100,991,844	0	104,961,443	24,669,643	129,631,086	1.28
*Sculptor NJ Private Opportunities, LP	Mar-13	Jun-24	500,000,000	1,375,824,903	233,629,147	293,313,696	1,293,812,081	1,587,125,777	1.15
*Sculptor SC, LP	Apr-10	Jun-24	250,000,000	795,953,973	0	711,780,208	1,256,144,601	1,967,924,809	2.47
*Sculptor SC II, LP	Mar-13	Jun-24	650,000,000	1,984,469,087	0	1,234,834,056	1,552,978,676	2,787,812,732	1.40
Sixth Street Opportunities III A LP	Apr-14	Jun-24	100,000,000	55,006,421	12,217,310	15,164,230	67,860,780	83,025,010	1.51
TCW Direct Lending LLC	Mar-15	Jun-24	150,000,000	119,974,031	22,349,115	24,530,724	130,770,138	155,300,862	1.29
Private Credit Subtotal			4,377,847,209	7,275,253,302	804,384,431	4,503,877,951	6,645,680,172	11,149,558,123	1.53

**New Jersey Division of Investment
Alternative Investments - Common Pension Fund A
As of June 30, 2024**

Alternative Investments – Common Pension Fund A June 30, 2024

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

			A		B	C	=(B+C)	=(B+C)/A	
	Inception Date	Last Valuation Date	Commitment	Amount Contributed	Unfunded Commitment	Current Market Value	Total Distributed	Total Value	Total Value Multiple
Private Equity									
Large Buyout									
**CVC Capital Partners IX	Jun-23		592,937,630	143,898,378	460,761,773	153,912,246	13,010,051	166,922,297	1.16
Hellman & Friedman Capital Partners X, L.P.	May-21	Jun-24	267,937,630	0	267,937,630	0	0	0	0.00
Silver Lake Partners VII, L.P.	Apr-24	Jun-24	125,000,000	94,475,960	41,175,134	99,947,989	12,879,341	112,827,330	1.19
Vista Equity Partners Fund VIII, L.P.	Oct-23	Jun-24	100,000,000	20,858,905	79,602,433	22,426,047	9,574	22,435,621	1.08
			100,000,000	28,563,513	72,046,576	31,538,210	121,136	31,659,346	1.11
Domestic Midmarket Buyout									
American Industrial Partners Capital Fund VIII, L.P.	May-23	Jun-24	400,000,000	137,063,694	273,105,526	154,442,874	17,125,674	171,568,548	1.25
Excellere Capital Fund IV, L.P.	Oct-21	Jun-24	150,000,000	16,594,010	134,454,149	14,700,336	1,048,158	15,748,494	0.95
TPG Rise Climate, L.P.	Apr-22	Jun-24	100,000,000	45,044,688	54,955,312	60,727,962	0	60,727,962	1.35
			150,000,000	75,424,997	83,696,065	79,014,576	16,077,516	95,092,092	1.26
Small Midsized Buyout									
Altaris Health Partners VI L.P.	Dec-23		150,000,000	0	150,000,000	0	0	0	0.00
			150,000,000	0	150,000,000	0	0	0	0.00
Mezzanine Debt									
**ICG Europe VIII	Jul-22	Jun-24	212,192,129	116,114,881	107,508,851	124,263,358	10,761,044	135,024,402	1.16
			212,192,129	116,114,881	107,508,851	124,263,358	10,761,044	135,024,402	1.16
Co Investments									
**ICG Global Co-Investment E SCSP	Oct-22	Jun-24	457,324,942	54,774,906	402,550,877	61,163,870	0	61,163,870	1.12
Vista Co-Invest Fund 2023-4, L.P.	Oct-23	Jun-24	107,324,942	15,952,420	91,373,363	17,051,227	0	17,051,227	1.07
SONJ Private Opportunities Fund III, L.P.	May-24		100,000,000	38,822,486	61,177,514	44,112,643	0	44,112,643	1.14
			250,000,000	0	250,000,000	0	0	0	0.00
Emerging Managers									
Barings NJ Emerging MP	Jul-23	Jun-24	450,000,000	46,257,649	403,742,351	42,683,459	0	42,683,459	0.92
NJ High Point VC Fund, L.P.	May-23	Jun-24	250,000,000	33,168,317	216,831,683	31,287,586	0	31,287,586	0.94
			200,000,000	13,089,332	186,910,668	11,395,873	0	11,395,873	0.87
Venture Capital									
Institutional Venture Partners XVIII, L.P.	Jan-24		550,000,000	46,800,000	503,200,000	47,885,232	0	47,885,232	1.02
Khosla Ventures Seed F, L.P.	May-23	Jun-24	100,000,000	0	100,000,000	0	0	0	0.00
Khosla Ventures VIII, L.P.	May-23	Jun-24	20,000,000	5,900,000	14,100,000	6,854,559	0	6,854,559	1.16
Khosla Ventures Opportunity II, L.P.	May-23	Jun-24	80,000,000	22,400,000	57,600,000	22,512,379	0	22,512,379	1.01
Tiger Iron Garden Fund, L.P.	Feb-24		100,000,000	18,500,000	81,500,000	18,518,294	0	18,518,294	1.00
			250,000,000	0	250,000,000	0	0	0	0.00
International									
New Jersey Asia Investors Evergreen, LP	Oct-23	Jun-24	600,000,000	1,415,144	598,584,856	1,415,144	0	1,415,144	1.00
			600,000,000	1,415,144	598,584,856	1,415,144	0	1,415,144	1.00
Private Equity Subtotal			3,412,454,701	546,324,653	2,899,454,234	585,766,183	40,896,769	626,662,952	1.15
Real Assets									
Equity									
Brookfield Global Transition Fund -B	Jun-22	Jun-24	585,000,000	359,540,436	232,821,125	405,056,793	8,545,885	413,602,678	1.15
EQT Infrastructure V	Oct-21	Jun-24	300,000,000	153,484,023	153,834,833	162,982,904	7,318,856	170,301,760	1.11
Stonepeak Infrastructure Fund IV LP	Nov-21	Jun-24	160,000,000	135,269,335	24,191,243	166,891,848	8,399	166,900,247	1.23
			125,000,000	70,787,078	54,795,049	75,182,041	1,218,630	76,400,671	1.08
Co Investments									
BGTF Co-Invest (N) L.P.	Jun-22	Jun-24	375,000,000	100,000,000	275,000,000	118,082,289	0	118,082,289	1.18
			300,000,000	100,000,000	200,000,000	118,082,289	0	118,082,289	1.18

**New Jersey Division of Investment
Alternative Investments - Common Pension Fund A
As of June 30, 2024**

Alternative Investments – Common Pension Fund A June 30, 2024

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

	Inception Date	Last Valuation Date	A			B		C	=(B+C)	=(B+C)/A
			Commitment	Amount Contributed	Unfunded Commitment	Current Market Value	Total Distributed	Total Value	Total Value Multiple	
Stonepeak CPF Investment Partners, LP	Apr-23		75,000,000	0	75,000,000	0	0	0	0.00	
Real Assets Subtotal			960,000,000	459,540,436	507,821,125	523,139,082	8,545,885	531,684,967	1.16	
Real Estate										
Equity			865,000,000	134,318,238	734,262,270	123,551,136	593,260	124,144,396	0.92	
Cerberus Institutional Real Estate VI	Jan-24	Jun-24	350,000,000	54,056,727	298,573,472	48,625,682	0	48,625,682	0.90	
Hammes Partners IV	Mar-22	Jun-24	65,000,000	2,657,015	62,342,985	391,079	532,941	924,020	0.35	
TGM Apartment Partners II	Jan-23		300,000,000	0	300,000,000	0	0	0	0.00	
TPG Real Estate Thematic Advantage Core Plus JV (III) L.P.	Jan-22	Jun-24	150,000,000	77,604,496	73,345,812	74,534,375	60,319	74,594,694	0.96	
Emerging Managers			250,000,000	10,000,000	240,000,000	9,953,682	0	9,953,682	1.00	
GCM Grosvenor NJ RE Emerging Manager Program, LP	Dec-23	Jun-24	250,000,000	10,000,000	240,000,000	9,953,682	0	9,953,682	1.00	
Real Estate Subtotal			1,115,000,000	144,318,238	974,262,270	133,504,818	593,260	134,098,079	0.93	
Private Credit										
Debt			550,000,000	7,213,373	542,786,627	7,150,517	0	7,150,517	0.99	
HPS Garden Private Credit Fund, L.P.	Feb-24	Jun-24	550,000,000	7,213,373	542,786,627	7,150,517	0	7,150,517	0.99	
Distressed			150,000,000	60,228,127	90,000,000	71,582,546	43,718	71,626,263	1.19	
GOF III Feeder B, L.P.	Jun-23	Jun-24	150,000,000	60,228,127	90,000,000	71,582,546	43,718	71,626,263	1.19	
Private Lending			2,658,028,805	1,615,934,471	1,251,936,922	1,509,076,175	324,439,972	1,833,516,148	1.13	
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Jun-24	114,943,805	112,025,962	20,164,880	78,663,949	43,405,705	122,069,654	1.09	
CVC Credit Partners EU DL III	Dec-21	Jun-24	168,890,000	182,875,847	49,373,319	133,688,090	74,319,120	208,007,210	1.14	
CVC Credit Partners EU DL III Co-Invest SCSp	Jul-22	Jun-24	168,890,000	200,850,329	47,566,538	138,243,659	90,642,486	228,886,145	1.14	
Eagle Point Defensive Income Fund NJ LP	Dec-21	Jun-24	120,000,000	120,000,000	0	143,081,839	0	143,081,839	1.19	
Eagle Point Defensive Income Fund US LP	Sep-21	Jun-24	55,305,000	54,639,642	1,548,540	57,753,037	8,030,642	65,783,679	1.20	
Blue Owl Diversified Holdings LLC	Aug-22	Jun-24	0	4,226,458	0	17,699,640	928,456	18,628,096	4.41	
Blue Owl Diversified Lending 2020 Fund LP	Aug-22	Jun-24	350,000,000	248,462,044	140,000,000	219,440,225	66,940,494	286,380,719	1.15	
Sixth Street Mid-Stage Growth Partners (A) LP	Oct-22	Jun-24	50,000,000	10,894,919	40,458,919	10,331,208	1,353,868	11,685,076	1.07	
Sixth Street Growth Partners II (A) LP	Oct-22	Jun-24	130,000,000	44,862,961	85,324,726	48,571,983	0	48,571,983	1.08	
West Street NJ Private Credit Partners	Dec-22	Jun-24	500,000,000	297,096,311	207,500,000	314,836,780	24,353,726	339,190,506	1.14	
West Street/NJ BSL Credit Partnership LP	May-23	Jun-24	1,000,000,000	340,000,000	660,000,000	346,765,765	14,465,476	361,231,241	1.06	
Private Credit Subtotal			3,358,028,805	1,683,375,972	1,884,723,548	1,587,809,238	324,483,690	1,912,292,928	1.14	

New Jersey Division of Investment
Transfers between Common and Pension Funds
June, 2024

Contributions to Common Funds from Pension Funds for the Month
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Date	Withdrawal Amount	From Pension Fund(s)	Contribution Amount	To Common Fund(s)
		Not Applicable		
	<u>\$ -</u>		<u>\$ -</u>	

Withdrawals from Common Funds to Pension Funds for the Month
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Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
6/7/2024	\$ 87,000,000.00	L	\$ 67,668,600.00 18,287,400.00 1,044,000.00	TPA PERS P&F
	<u>\$ 87,000,000.00</u>		<u>\$ 87,000,000.00</u>	

Transfers between Common and Pension Funds, Summarized
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June, 2024		Fiscal Year 2024	
Pension Fund	Net Amount Into (Out of) Pension Funds	Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ -	JRS	\$ (1,170,000.00)
P&F	1,044,000.00	P&F	914,870,000.00
PERS	18,287,400.00	PERS	860,494,000.00
SPRS	-	SPRS	15,310,000.00
TPA	67,668,600.00	TPA	730,496,000.00
	<u>\$ 87,000,000.00</u>		<u>\$ 2,520,000,000.00</u>

The 4th Quarter, FY24 Appropriation Payment was distributed on 6/27/2024 for \$1,492,733,750

4th Qtr Appropriation Payment	Fiscal Year-to-Date 2024
JRS: \$ 17,076,000	JRS: \$ 68,304,000
P&F: 155,931,500	P&F: \$ 623,726,000
PERS: 422,807,000	PERS: \$ 1,691,228,000
SPRS: 55,081,500	SPRS: \$ 220,326,000
TPA: 841,837,750	TPA: \$ 3,367,351,000
<u>\$ 1,492,733,750</u>	<u>\$ 5,970,935,000</u>

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