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**NEW JERSEY DIVISION OF INVESTMENT**

**INVESTMENT REPORTING PACKAGE**

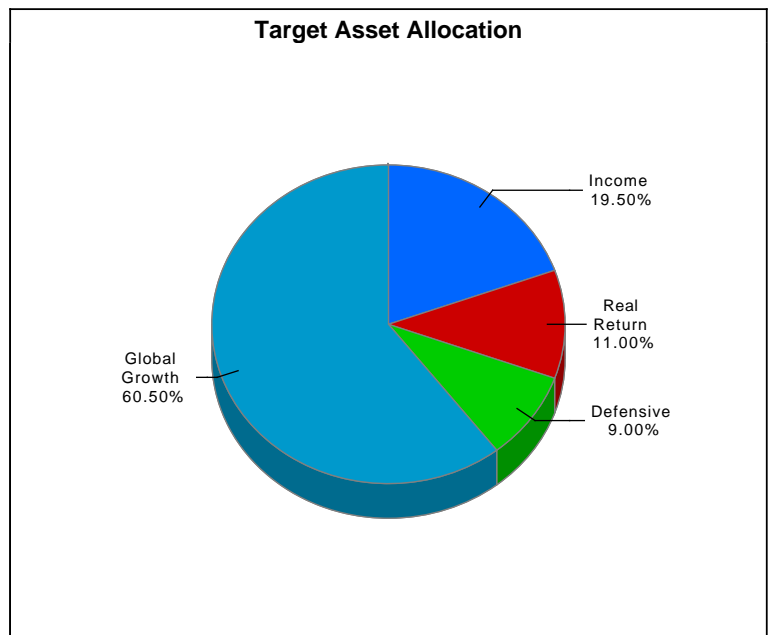
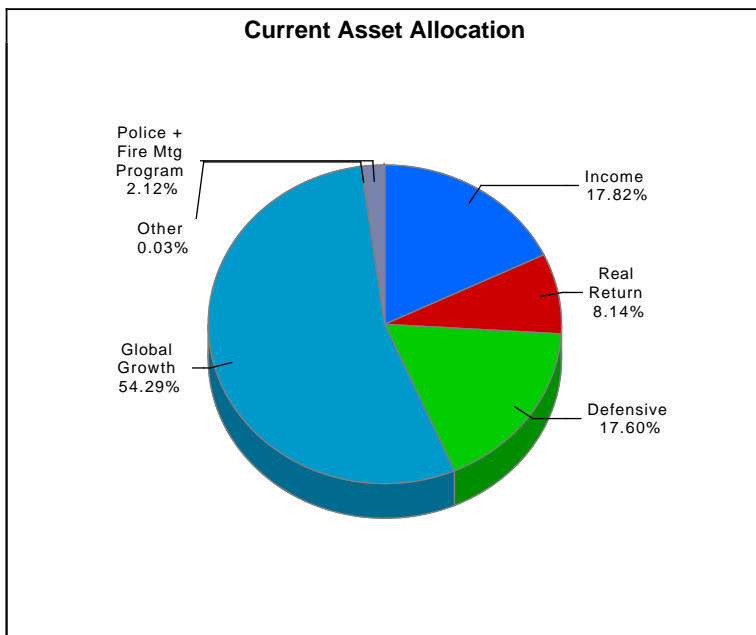
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**Period Ending October 31, 2023**

*"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 October 31, 2023**

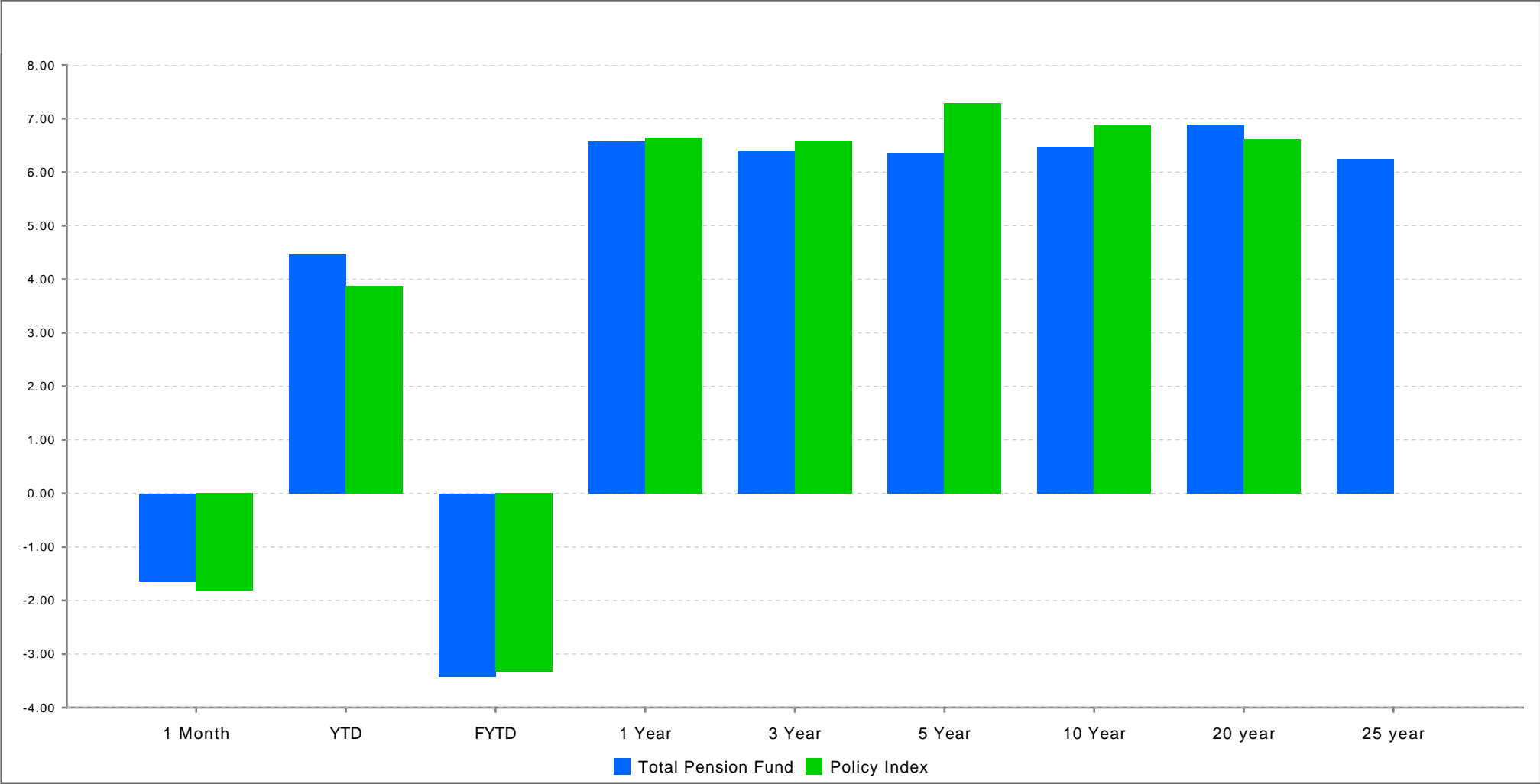
	Actual Allocation %	Target %	Allocation (in millions \$)
U.S. Equity	25.78	28.00	23,039.96
Int'l DM Equity Composite	11.23	12.75	10,037.38
Int'l SC Equity Composite	1.12	1.25	999.47
EM Equity Composite	3.93	5.50	3,515.51
Equity Oriented Hedge Funds	0.00	0.00	0.62
Private Equity	12.22	13.00	10,921.08
<b>Global Growth</b>	<b>54.29</b>	<b>60.50</b>	<b>48,514.03</b>
Real Estate	5.69	8.00	5,084.70
Real Assets	2.45	3.00	2,191.35
<b>Real Return</b>	<b>8.14</b>	<b>11.00</b>	<b>7,276.04</b>
High Yield Composite	3.61	4.50	3,223.89
Private Credit	7.56	8.00	6,758.40
Investment Grade Credit Composite	6.65	7.00	5,939.70
<b>Income</b>	<b>17.82</b>	<b>19.50</b>	<b>15,922.00</b>
Cash Equivalents <sup>1</sup>	10.37	2.00	9,268.22
U.S. Treasuries	4.20	4.00	3,756.88
Risk Mitigation Strategies	3.03	3.00	2,706.40
<b>Defensive</b>	<b>17.60</b>	<b>9.00</b>	<b>15,731.50</b>
Other	0.03	0.00	26.06
Police & Fire Retire Sys Mort Program	2.12		1,894.23
<b>Total Pension Fund</b>	<b>100.00</b>	<b>100.00</b>	<b>89,363.86</b>



Sum of component allocation may not equal total due to rounding

<sup>1</sup> The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the seven plan cash accounts.

**NJ Division of Investment  
Performance vs Policy Benchmark  
Periods Ending October 31, 2023  
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 <sup>1</sup>	-1.64	4.46	-3.42	6.57	6.40	6.36	6.47	6.88	6.24
Policy Index <sup>2</sup>	-1.82	3.88	-3.33	6.64	6.59	7.28	6.87	6.61	

<sup>1</sup> Returns Exclude Police & Fire Mortgage Program  
<sup>2</sup> Benchmark return not available for 25-year period.

**NJ Division of Investment  
Pension Fund Asset Class Returns vs Benchmarks  
Periods Ending October 31, 2023  
Returns are Net of All Fees**

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
U.S. Equity	(2.66)	9.57	(5.79)	8.62	9.35	10.07
<i>Custom US Policy Benchmark</i>	(2.67)	9.58	(5.82)	8.59	9.36	10.42
Int'l DM Equity Composite	(4.00)	2.83	(7.83)	13.24	6.40	4.71
<i>Custom EAFE + Canada Benchmark <sup>1</sup></i>	(4.17)	2.35	(8.03)	12.60	5.95	4.23
Int'l SC Equity Composite	(6.58)	(5.11)	(11.02)	2.33	(2.49)	2.39
<i>Custom ACWI ex USA Small Cap Benchmark</i>	(5.59)	(0.85)	(7.21)	8.80	2.94	3.53
EM Equity Composite	(3.41)	0.45	(6.54)	13.58	(1.60)	2.77
<i>Custom EM Benchmark <sup>1</sup></i>	(3.85)	(2.29)	(6.74)	10.64	(3.82)	1.67
Equity Oriented Hedge Funds	0.34	(2.13)	(4.53)	0.16	(30.63)	(20.79)
<i>50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)</i>	(3.13)	3.83	1.98	11.69	6.56	4.50
Private Equity	(0.19)	5.03	(0.63)	5.19	17.53	12.44
<i>Custom Cambridge Blend</i>	0.00	7.83	2.21	6.08	19.14	15.06
<b>Global Growth</b>	<b>(2.55)</b>	<b>6.05</b>	<b>(5.29)</b>	<b>9.02</b>	<b>8.95</b>	<b>8.60</b>
<b>Global Growth Policy Benchmark</b>	<b>(2.56)</b>	<b>6.67</b>	<b>(4.76)</b>	<b>9.61</b>	<b>9.89</b>	<b>9.86</b>
Real Estate	(1.32)	(4.13)	(2.92)	(4.25)	7.89	5.86
<i>Real Estate Index <sup>2</sup></i>	0.00	(11.01)	(2.88)	(10.73)	7.04	5.56
Real Assets	(0.00)	2.20	(0.41)	2.01	15.53	4.66
<i>Custom Cambridge Blend for Real Assets <sup>2</sup></i>	0.00	5.31	1.17	6.55	17.79	5.51
<b>Real Return</b>	<b>(0.93)</b>	<b>(2.28)</b>	<b>(2.17)</b>	<b>(2.42)</b>	<b>10.02</b>	<b>5.44</b>
<b>Real Return Policy Benchmark <sup>2</sup></b>	<b>0.00</b>	<b>(6.29)</b>	<b>(1.67)</b>	<b>(5.76)</b>	<b>10.23</b>	<b>5.94</b>
High Yield Composite	(1.15)	4.31	(0.85)	6.04	1.23	2.86
<i>Custom High Yield Benchmark</i>	(1.17)	4.63	(0.72)	6.23	1.19	3.04
Private Credit	(0.04)	9.78	1.72	9.42	10.33	6.80
<i>Bloomberg US Corp HY 1M lag +100bps</i>	(1.10)	6.07	2.48	11.37	2.77	3.99
Investment Grade Credit Composite	(1.73)	(2.08)	(4.82)	1.78	(5.86)	0.47
<i>Custom Investment Grade Credit Benchmark</i>	(1.70)	(2.08)	(4.75)	1.98	(5.65)	0.43
<b>Income</b>	<b>(0.90)</b>	<b>4.00</b>	<b>(1.32)</b>	<b>5.82</b>	<b>1.49</b>	<b>3.31</b>
<b>Income Policy Benchmark</b>	<b>(1.33)</b>	<b>1.92</b>	<b>(1.45)</b>	<b>6.21</b>	<b>(1.54)</b>	<b>2.30</b>

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

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

<sup>3</sup> The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the seven plan cash accounts.

<sup>4</sup> Returns Exclude Police & Fire Mortgage Program

**NJ Division of Investment  
Pension Fund Asset Class Returns vs Benchmarks  
Periods Ending October 31, 2023  
Returns are Net of All Fees**

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
Cash Equivalents <sup>3</sup>	0.46	4.27	1.83	4.95	2.05	2.08
<i>ICE BofA US 3-Month Treasury Bill</i>	0.45	4.06	1.77	4.77	1.85	1.77
U.S. Treasuries	(1.13)	(2.39)	(3.98)	(0.21)	(5.72)	(0.18)
<i>Custom Government Benchmark</i>	(1.21)	(2.71)	(4.23)	(0.63)	(5.92)	(0.21)
Risk Mitigation Strategies	1.86	6.14	3.66	6.18	7.55	6.25
<i>T-Bill + 300 BP</i>	0.71	6.67	2.80	7.94	4.94	4.86
<b>Defensive</b>	<b>0.31</b>	<b>2.87</b>	<b>0.58</b>	<b>3.77</b>	<b>0.50</b>	<b>2.01</b>
<i>Liquidity Policy Benchmark</i>	(0.20)	1.96	(0.41)	3.36	(0.51)	1.55
<b>Total Pension Fund <sup>4</sup></b>	<b>(1.64)</b>	<b>4.46</b>	<b>(3.42)</b>	<b>6.57</b>	<b>6.40</b>	<b>6.36</b>
<i>Policy Index</i>	(1.82)	3.88	(3.33)	6.64	6.59	7.28

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

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

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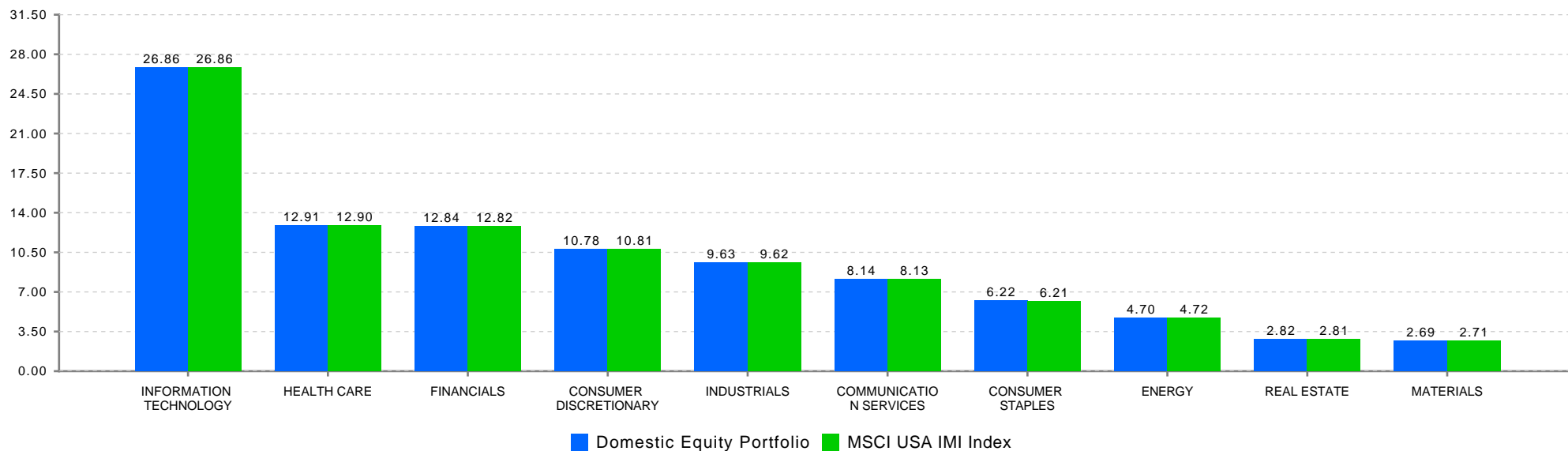
<sup>4</sup> Returns Exclude Police & Fire Mortgage Program

**NJ Division of Investment  
U.S. Equity  
As of October 31, 2023**

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

Security Name	% of Portfolio
APPLE INC	6.61
MICROSOFT CORP	5.88
AMAZON.COM INC	3.03
NVIDIA CORP	2.48
ALPHABET INC CL A	1.81
META PLATFORMS INC CLASS A	1.64
ALPHABET INC CL C	1.63
TESLA INC	1.41
UNITEDHEALTH GROUP INC	1.23
ELI LILLY + CO	1.10

**Select Portfolio Sector Weightings\*\*  
U.S. Equity**



\*Holdings include accruals

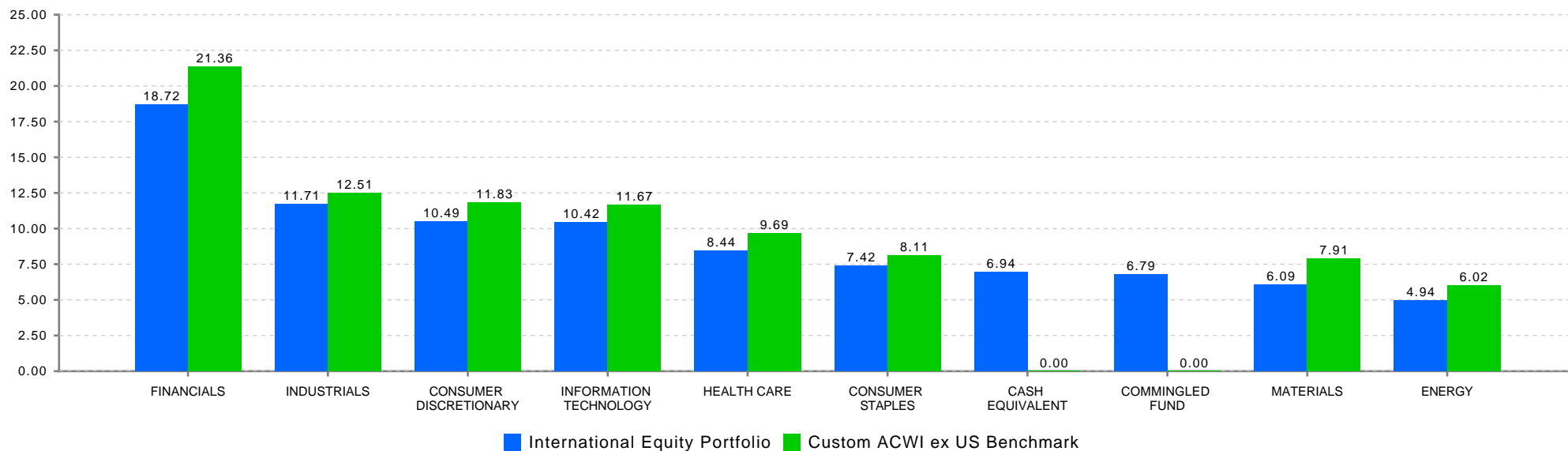
\*\*Index sector weightings reflect the calculations of State Street and may differ from those of MSCI.

**NJ Division of Investment  
International Equity  
As of October 31, 2023**

**Top Holdings\*  
International Equity**

Security Name	% of Portfolio
ISHARES CORE MSCI EAFE ETF	4.07
ISHARES MSCI EAFE SMALL CAP ET	1.95
NOVO NORDISK A/S B	1.30
TAIWAN SEMICONDUCTOR SP ADR	1.25
NESTLE SA REG	1.20
ASML HOLDING NV	0.99
SHELL PLC	0.89
NOVARTIS AG REG	0.81
LVMH MOET HENNESSY LOUIS VUI	0.80
ASTRAZENECA PLC	0.79

**Select Portfolio Sector Weightings  
International Equity**



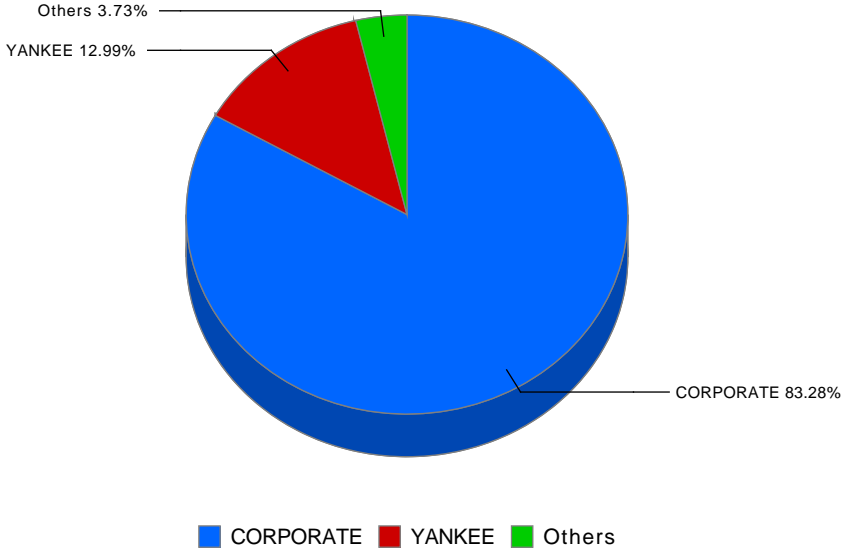
\*Holdings include accruals

**NJ Division of Investment  
Fixed Income Composite  
As of October 31, 2023**

**Fixed Income Composite  
Top Holdings\***

Security Name	Coupon %	Maturity Date	% of Portfolio
US TREASURY N/B	0.50	10/31/2027	1.83
US TREASURY N/B	0.88	06/30/2026	1.64
US TREASURY N/B	1.88	02/15/2032	1.58
US TREASURY N/B	2.25	11/15/2027	1.38
US TREASURY N/B	0.38	01/31/2026	1.36
US TREASURY N/B	1.50	02/15/2030	1.33
US TREASURY N/B	1.25	05/15/2050	1.24
US TREASURY N/B	1.63	02/15/2026	1.21
US TREASURY N/B	1.50	10/31/2024	1.04
US TREASURY N/B	0.63	08/15/2030	1.01

**Select Portfolio Sector Weights**



\*Holdings include accruals

State Investment Council  
 Regulation Violations and Other Reportable Matters  
 October 31, 2023

Newly Reported Violations			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected

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

Other Reportable Matters			
		Description	
		There are no other reportable matters	

**New Jersey Division of Investment  
International Equity  
Exposure by Country  
As of October 31, 2023**

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)
<b>Developed Markets:</b>					<b>Emerging Markets:</b>				
Developed - Euro					EM - Global	0.1	0.00	0.0%	0.1
Austria	22.7	0.2%	0.1%	22.7	EM - Europe/Middle East/Africa				
Belgium	101.5	0.8%	0.6%	101.5	Belarus	10.5	0.1%	0.0%	10.5
Finland	86.7	0.6%	0.6%	86.7	Czech Republic	0.0	0.0%	0.0%	0.0
France	1,119.3	8.3%	7.8%	1,119.3	Egypt	2.9	0.0%	0.0%	2.9
Germany	738.5	5.5%	4.8%	738.5	Greece	11.2	0.1%	0.1%	11.2
Ireland	75.1	0.6%	0.4%	75.1	Hungary	42.0	0.3%	0.1%	42.0
Italy	289.7	2.2%	1.7%	289.7	Kuwait	0.0	0.0%	0.2%	0.0
Netherlands	463.7	3.5%	2.9%	463.7	Poland	9.5	0.1%	0.3%	9.5
Portugal	36.2	0.3%	0.1%	36.2	Qatar	1.6	0.0%	0.3%	1.6
Spain	248.9	1.9%	1.7%	248.9	Saudi Arabia	7.1	0.1%	1.2%	7.1
Developed - Non-Euro					South Africa	122.0	0.9%	0.9%	122.0
Australia	733.3	5.5%	4.7%	733.3	Turkey	11.2	0.1%	0.2%	11.2
Canada	1,063.9	7.9%	7.5%	1,063.9	United Arab Emirates	18.4	0.1%	0.4%	18.4
Denmark	329.8	2.5%	2.2%	329.8	EM - Latam				
Hong Kong	255.9	1.9%	1.5%	255.9	Argentina	31.8	0.2%	0.0%	31.8
Israel	87.4	0.7%	0.4%	87.4	Brazil	289.2	2.2%	1.6%	289.2
Japan	2,335.1	17.4%	14.8%	2,335.1	Chile	6.8	0.1%	0.1%	6.8
New Zealand	20.3	0.2%	0.1%	20.3	Colombia	0.0	0.0%	0.0%	0.0
Norway	69.6	0.5%	0.4%	69.6	Mexico	111.0	0.8%	0.7%	111.0
Singapore	139.3	1.0%	0.9%	139.3	Panama	1.5	0.0%	0.0%	1.5
Sweden	314.8	2.3%	2.0%	314.8	Peru	29.3	0.2%	0.1%	29.3
Switzerland	919.2	6.8%	6.4%	919.2	EM - Asia ex Japan				
United Kingdom	1,462.5	10.9%	9.4%	1,462.5	China	710.2	5.3%	8.5%	710.2
					India	257.0	1.9%	4.6%	257.0
					Indonesia	95.2	0.7%	0.6%	95.2
					Korea	327.7	2.4%	3.4%	327.7
					Malaysia	0.0	0.0%	0.4%	0.0
					Philippines	0.0	0.0%	0.2%	0.0
					Taiwan	367.0	2.7%	4.4%	367.0
					Thailand	44.1	0.3%	0.5%	44.1

**New Jersey Division of Investment  
Cash Management Fund  
October 31, 2023**

**PARTICIPATION**

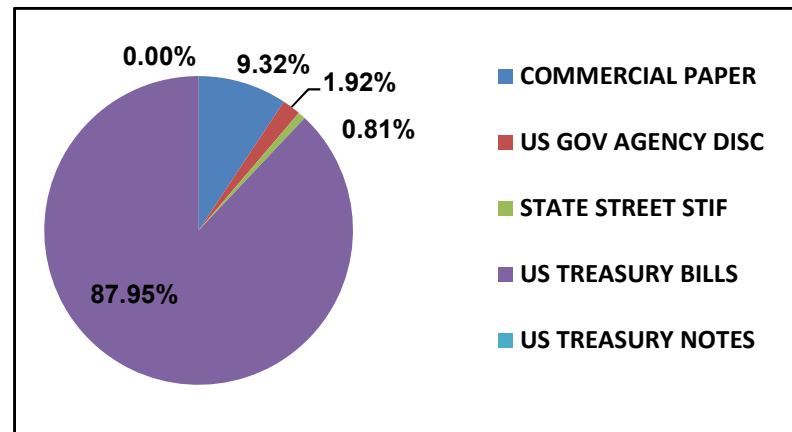
	VALUE	PERCENTAGE
STATE	\$ 34,244,102,228	89.21%
NON-STATE	4,142,249,487	10.79%
<b>TOTAL</b>	<b>\$ 38,386,351,714</b>	<b>100.00%</b>

**PORTFOLIO RETURNS**

	STATE	NON-STATE	AVG.DAYS
10/31/2023	5.40%	5.34%	59
1 Month	5.38%	5.32%	
Fiscal YTD	5.28%	5.22%	
1 Year	4.71%	4.65%	

**PORTFOLIO HOLDINGS**

	10/31/2023	PERCENTAGE
US TREASURY BILLS	\$ 34,111,825,083	87.95%
COMMERCIAL PAPER	3,613,318,412	9.32%
US GOV AGENCY DISC	744,985,736	1.92%
STATE STREET STIF	314,889,795	0.81%
US TREASURY NOTES	-	0.00%
<b>TOTAL</b>	<b>\$ 38,785,019,026</b>	<b>100.00%</b>



**New Jersey Division of Investment  
Alternative Investments - Common Pension Fund E  
As of October 31, 2023**

**Alternative Investments – Common Pension Fund E October 31, 2023**

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 Amount Committed	A Contributed	A Unfunded Commitment	B Current Market Value	C Total Distributed	=(B+C) Total Value	=(B+C)/A Total Value Multiple
<b>Private Equity</b>									
<b>Co Investments</b>									
**ABF VII New Jersey S.L.P.	Jul-20	Jun-23	2,430,669,932	2,409,540,749	478,504,111	2,063,603,491	2,456,809,948	4,520,413,439	1.88
BX NJ Co-Invest (PE) L.P.	Apr-19	Jun-23	55,669,932	53,031,567	2,638,365	51,444,670	0	51,444,670	0.97
NB/NJ Custom Investment Fund II	Apr-12	Jun-23	50,000,000	50,084,055	0	50,076	85,303,518	85,353,594	1.70
NB/NJ Custom Investment Fund III, LP			200,000,000	196,235,600	6,964,400	68,532,755	410,895,487	479,428,242	2.44
NB/NJ Custom Investment Fund III, LP			550,000,000	449,388,119	192,837,881	489,385,698	95,226,000	584,611,698	1.30
NB/NJ Custom Investment Fund III, LP	Apr-18	Jun-23	200,000,000	183,333,663	108,892,337	222,980,583	95,226,000	318,206,583	1.74
NB/NJ Custom Investment Fund III, LP Tranche B	Jul-21	Jun-23	350,000,000	266,054,456	83,945,544	266,405,116	0	266,405,116	1.00
NJ Roark Co-Invest Fund III LLC	Jan-14	Jun-23	75,000,000	15,102,418	59,897,582	19,392,071	12,575,294	31,967,365	2.12
SONJ Private Opportunities Fund II, L.P.	Nov-07	Jun-23	1,300,000,000	1,445,542,621	216,165,883	1,251,367,072	1,688,052,562	2,939,419,634	2.03
Vista Co-Invest Fund 2017-3, L.P.	Nov-17	Jun-23	200,000,000	200,156,369	0	183,431,148	164,757,087	348,188,235	1.74
<b>Distressed Debt</b>									
BSP Special Situations Fund L.P.	Jan-17	Jun-23	1,855,000,000	1,781,190,221	432,233,509	954,372,636	1,868,306,544	2,822,679,181	1.58
Catalyst Fund V, L.P.	Nov-15	Sep-23	150,000,000	129,962,000	57,298,688	53,135,311	185,888,308	185,888,308	1.43
Centerbridge Capital Partners II, L.P.	May-11	Jun-23	100,000,000	104,194,543	37,274,953	61,290,337	56,599,058	117,889,395	1.13
Centerbridge Capital Partners, L.P.	Jun-06	Jun-23	100,000,000	154,258,195	3,000,283	9,358,219	116,154,217	125,512,436	0.81
Chatham Asset Private Debt and Strategic Capital Fund	Nov-17	Sep-23	80,000,000	126,173,707	5,293,352	3,181,761	222,153,726	225,335,487	1.79
Golden Tree NJ Distressed Fund 2015			200,000,000	200,000,000	0	412,035,652	12,000,000	424,035,652	2.12
GoldenTree NJ Distressed Fund 2015 GP LLC	Feb-16	Sep-23	300,000,000	237,875,000	126,222,345	106,994,305	311,143,882	418,138,188	1.76
GoldenTree NJ Distressed Fund 2015 GP LLC - Second Vintage	Jan-20	Sep-23	200,000,000	205,500,000	57,547,345	87,053,002	289,881,382	376,934,384	1.83
HIG Bayside Debt & LBO II	May-08	Jun-23	100,000,000	32,375,000	68,675,000	19,941,303	21,262,500	41,203,803	1.27
KPS Special Situations Fund III, LP	May-07	Jun-23	100,000,000	102,700,001	20,556,588	7,156,106	170,053,942	177,210,048	1.73
KPS Special Situations Fund IV, LP	Apr-13	Jun-23	25,000,000	24,943,685	11,618,357	0	51,249,584	51,249,584	2.05
MatlinPatterson Global Opps. Ptnrs. III	Jun-07	Sep-23	200,000,000	177,208,570	30,153,311	87,441,194	281,781,167	369,222,361	2.08
MHR Institutional Partners III, L.P.	May-07	Aug-23	100,000,000	105,422,748	2,292,407	0	132,279,689	132,279,689	1.25
MHR Institutional Partners IV, L.P.	May-07	Aug-23	75,000,000	79,564,286	26,089,693	15,024,155	97,513,000	112,537,155	1.41
Strategic Value Special Situations Fund V, L.P.	Jul-14	Aug-23	100,000,000	115,450,823	15,647,367	125,401,117	39,100,893	164,502,010	1.42
Sixth Street Opportunities Partners II, L.P.	Apr-21	Jun-23	125,000,000	61,863,026	63,136,974	72,405,847	16,092	72,421,939	1.17
WLR Recovery Fund IV, LP	Mar-12	Jun-23	100,000,000	69,794,467	30,205,533	887,166	122,446,175	123,333,341	1.77
	Oct-07	Jun-23	100,000,000	91,779,170	3,443,659	61,466	123,062,122	123,123,589	1.34
<b>Domestic Midmarket Buyout</b>									
Altaris Health Partners V, L.P.	Jul-20	Sep-23	4,183,660,000	4,282,068,724	623,399,412	2,932,983,391	4,605,819,068	7,538,802,459	1.76
American Industrial Partners Capital Fund V	Dec-11	Jun-23	100,000,000	61,894,549	38,105,451	75,675,865	934,366	76,610,231	1.24
American Industrial Partners Capital Fund VI, L.P.	Sep-15	Jun-23	50,000,000	61,966,755	506,158	24,252,777	84,760,163	109,012,941	1.76
Court Square Capital Partners II, L.P.	May-07	Jun-23	75,000,000	90,158,112	11,622,524	131,135,053	119,053,729	250,188,782	2.78
Excellere Capital Fund III, L.P.	May-07	Jun-23	100,000,000	91,860,344	3,246,335	1,783,449	164,949,232	166,732,681	1.82
JLL Partners Fund VI, LP	Jul-15	Jun-23	40,000,000	39,996,604	3,595,429	39,116,273	22,583,430	61,699,703	1.54
JLL Partners VII, LP	Jun-08	Jun-23	150,000,000	197,611,628	21,725,595	3,823,467	361,928,043	365,751,510	1.85
JLL Partners VIII, L.P.	Mar-16	Jun-23	150,000,000	161,194,141	22,050,622	129,701,202	158,592,831	288,294,033	1.79
Marlin Equity Partners IV	Feb-19	Jun-23	200,000,000	119,960,082	81,387,726	157,349,000	1,880,941	159,229,940	1.33
New Mountain Partners III, L.P.	Jun-13	Jun-23	75,000,000	75,304,853	10,788,294	38,617,068	66,907,572	105,524,640	1.40
Oak Hill Capital Partners II, L.P.	May-07	Jun-23	100,000,000	114,658,767	8,095,518	4,778,341	260,335,125	265,113,466	2.31
Onex Partners II, LP	Jul-05	Jun-23	75,000,000	83,691,264	162,961	586,229	132,436,057	133,022,286	1.59
Onex Partners III, LP	Aug-06	Jun-23	100,000,000	88,793,250	11,206,750	279,923	162,303,120	162,583,043	1.83
Onex Partners IV, LP	Dec-08	Jun-23	100,000,000	110,331,903	8,547,816	17,485,004	164,885,005	182,370,009	1.65
Onex Partners V-B, L.P.	May-17	Jun-23	166,490,000	167,105,053	10,625,379	107,670,443	134,172,147	241,842,590	1.45
Quadrangle Capital Partners II	Oct-17	Jun-23	100,000,000	87,264,238	16,362,131	103,253,432	9,306,088	112,559,520	1.29
Roark Capital Partners III L.P.	Aug-05	Jun-23	50,000,000	47,263,080	546,524	2,668,286	67,664,169	70,332,454	1.49
Sterling Capital Partners IV, L.P.	Sep-12	Jun-23	100,000,000	101,176,432	14,153,458	165,295,549	108,478,630	273,774,179	2.71
Sycamore Partners III, L.P.	Apr-12	Jun-23	100,000,000	107,896,558	3,334,917	28,426,217	51,790,519	80,216,736	0.74
Tenex Capital Partners II, LP	Jan-18	Jun-23	150,000,000	121,206,723	77,087,976	128,217,124	48,294,699	176,511,823	1.46
Tenex Capital Partners, L.P.	Mar-16	Jun-23	78,170,000	85,778,224	10,704,565	72,002,164	116,607,891	188,610,055	2.20
	Jan-11	Jun-23	50,000,000	70,698,242	7,760,513	7,289,738	103,372,451	110,662,189	1.57

**New Jersey Division of Investment  
Alternative Investments - Common Pension Fund E  
As of October 31, 2023**

**Alternative Investments – Common Pension Fund E October 31, 2023**

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	
Tenex Capital Partners LP - Secondary	Feb-13	Jun-23	20,000,000	25,975,241	3,104,205	2,645,874	39,900,365	42,546,239	1.64
The Rise Fund (A), L.P.	Nov-17	Jun-23	75,000,000	74,027,141	3,087,108	79,639,908	35,982,571	115,622,479	1.56
The Rise Fund II, L.P.	Mar-19	Jun-23	105,000,000	96,892,271	13,465,539	117,222,051	5,357,810	122,579,861	1.27
TPG Growth IV, L.P.			149,000,000	132,223,628	24,013,896	136,711,192	47,660,960	184,372,152	1.39
TPG [STAR], LP	Mar-07	Jun-23	100,000,000	112,061,536	8,001	10,543,119	134,774,272	145,317,391	1.30
TPG Growth II, L.P.	Jun-12	Jun-23	100,000,000	104,277,835	3,386,626	54,052,140	186,360,226	240,412,366	2.31
TPG Growth III(A), L.P.	Jan-15	Jun-23	150,000,000	166,557,108	5,989,568	100,739,028	185,583,058	286,322,086	1.72
TPG Growth V, L.P.	Sep-20	Jun-23	100,000,000	99,887,516	5,288,872	116,911,132	6,436,529	123,347,661	1.23
TSG 7 A L.P.	Nov-15	Jun-23	80,000,000	66,220,885	13,779,115	87,759,990	64,132,468	151,892,458	2.29
TSG 7 B L.P.	Nov-15	Jun-23	20,000,000	20,738,934	129,346	20,358,565	8,743,366	29,101,931	1.40
TSG8, L.P.	Dec-18	Jun-23	100,000,000	88,225,713	11,892,333	86,562,789	3,315,893	89,878,682	1.02
Vista Equity Partners Fund III, L.P.	Jul-07	Jun-23	100,000,000	106,886,033	7,676,295	4,340,663	261,912,379	266,253,042	2.49
Vista Equity Partners Fund IV, L.P.	Oct-11	Jun-23	200,000,000	217,010,733	29,878,599	146,151,028	284,468,281	430,619,309	1.98
Vista Equity Partners Fund V, L.P.	Mar-14	Jun-23	200,000,000	261,373,434	39,721,476	273,056,490	303,301,572	576,358,062	2.21
Vista Equity Partners Fund VI, L.P.	Nov-16	Jun-23	200,000,000	251,932,498	18,816,186	237,170,683	288,396,014	525,566,697	2.09
Vista Foundation Fund II, L.P.	Nov-13	Jun-23	75,000,000	80,647,928	34,952,181	35,878,370	129,302,715	165,181,085	2.05
Vista Foundation Fund III, L.P.	Nov-16	Jun-23	100,000,000	115,026,470	22,886,443	101,835,170	117,470,678	219,305,848	1.91
Vista Foundation Fund IV, L.P.	Feb-20	Jun-23	100,000,000	76,293,019	23,706,981	75,137,638	19,263	75,156,901	0.99
Weish, Carson, Anderson & Stowe XI, L.P.	Oct-08	Jun-23	100,000,000	100,000,000	0	6,860,959	161,464,441	168,325,400	1.68
<b>Emerging Managers</b>			<b>400,000,000</b>	<b>443,830,077</b>	<b>20,640,250</b>	<b>116,614,100</b>	<b>799,646,478</b>	<b>916,260,578</b>	<b>2.06</b>
Fairview Capstone Partners II, LP	Sep-08	Jun-23	100,000,000	106,626,890	3,138,213	51,320,074	177,318,497	228,638,571	2.14
Fairview Capstone Partners, LP	May-07	Jun-23	100,000,000	91,010,329	8,989,671	45,609,544	274,211,404	319,820,948	3.51
Grosvenor/NJDI Emerging Opp			200,000,000	246,192,858	8,512,366	19,684,483	348,116,577	367,801,060	1.49
<i>Grosvenor/NJDI Emerging Opp (2007)</i>	Apr-07	Jun-23	100,000,000	124,163,522	1,726,658	10,980,480	164,506,078	175,486,558	1.41
<i>Grosvenor/NJDI Emerging Opp (2008)</i>	Jun-08	Jun-23	100,000,000	122,029,336	6,785,708	8,704,003	183,610,499	192,314,502	1.58
<b>GP Equity Stakes</b>			<b>750,000,000</b>	<b>573,976,009</b>	<b>327,813,494</b>	<b>649,697,773</b>	<b>478,878,090</b>	<b>1,128,575,863</b>	<b>1.97</b>
Dyal NJ Investors, L.P.	Oct-12	Jun-23	200,000,000	204,376,946	41,129,891	84,304,864	171,685,134	255,989,998	1.25
Dyal II NJ Investors, L.P.	Jul-14	Jun-23	250,000,000	231,409,059	68,778,644	284,826,160	127,985,631	412,811,790	1.78
Dyal III NJ Investors, L.P.	Aug-17	Jun-23	100,000,000	24,769,252	75,250,000	45,443,504	5,865,143	51,308,647	2.07
Dyal III US Investors LP	Dec-15	Jun-23	200,000,000	113,420,753	142,654,959	235,123,245	173,342,182	408,465,427	3.60
<b>International</b>			<b>2,625,308,991</b>	<b>2,550,981,811</b>	<b>288,067,608</b>	<b>1,418,619,049</b>	<b>2,397,934,844</b>	<b>3,816,553,894</b>	<b>1.50</b>
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Jul-07	Jun-23	198,329,000	192,706,282	27,346,288	16,725,052	236,874,688	253,599,741	1.32
**Anacap Financial Partners II	May-08	Jun-23	126,962,754	191,451,851	3,901,604	642,696	190,061,667	190,704,363	1.00
**AnaCap Financial Partners III, L.P.	Jul-14	Jun-23	142,981,086	151,682,347	11,004,701	85,848,076	113,338,099	199,186,175	1.31
**AnaCap Financial Prtns GP	Nov-09	Jun-22	9,868,438	9,868,438	0	11,796,388	1,570,670	13,367,058	1.35
**ARDIAN Buyout Fund VII A S.L.P.	Mar-20	Jun-23	135,167,714	96,276,153	38,891,561	113,290,274	807,799	114,098,073	1.19
MBK Partners Fund IV, L.P.	Dec-16	Jun-23	85,000,000	83,872,300	1,127,700	109,725,406	30,215,730	139,941,136	1.67
MBK Partners Fund V, L.P.	Jan-20	Jun-23	100,000,000	58,880,737	42,328,841	82,922,764	1,209,578	84,132,342	1.43
New Jersey Asia Investors II, L.P.	Jul-11	Jun-23	200,000,000	242,175,521	7,697,514	102,903,307	300,398,589	403,301,896	1.67
New Jersey Asia Investors III, L.P.	Aug-16	Jun-23	300,000,000	282,694,848	43,692,107	345,031,525	66,154,120	411,185,645	1.45
New Jersey Asia Investors, L.P.	Jan-08	Jun-23	100,000,000	99,971,122	12,683,886	5,177,992	297,211,408	302,389,400	3.02
NJHL European BO Investment II Series B	Apr-07	Jun-23	200,000,000	152,834,334	11,346,571	12,344,786	228,774,882	241,119,668	1.58
NJHL European Buyout Investment Series A	Feb-06	Jun-23	200,000,000	198,583,281	10,498,759	2,383,421	294,462,569	296,845,990	1.49
NJHL European Buyout Investment Series C	Mar-08	Jun-23	200,000,000	213,517,298	10,296,292	0	265,081,527	265,081,527	1.24
RRJ Capital Master Fund III, L.P.	Sep-15	Jun-23	150,000,000	153,047,160	9,930,924	30,979,027	136,941,912	167,920,939	1.10
Siguler Guff NJ Developing Mkt Fund, LP	Dec-13	Jun-23	300,000,000	285,879,140	14,120,860	368,644,133	190,380,186	559,024,319	1.96
Warburg Pincus China, L.P.	Dec-16	Jun-23	87,000,000	90,741,000	0	87,282,943	37,075,920	124,358,863	1.37
Warburg Pincus China-Southeast Asia II, L.P.	Jun-19	Jun-23	90,000,000	46,800,000	43,200,000	42,921,260	7,375,500	50,296,760	1.07

**New Jersey Division of Investment  
Alternative Investments - Common Pension Fund E  
As of October 31, 2023**

**Alternative Investments – Common Pension Fund E October 31, 2023**

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
<b>Large Buyout</b>				<b>2,916,627,094</b>	<b>3,212,245,397</b>	<b>171,559,452</b>	<b>1,490,909,078</b>	<b>3,883,145,669</b>	<b>5,374,054,747</b>	<b>1.67</b>
Apollo Investment Fund VI, L.P.	Nov-05	Jun-23		50,000,000	132,027,729	730,723	846,628	171,500,614	172,347,242	1.31
Blackstone Capital Partners V, L.P.	Oct-05	Sep-23		100,000,000	98,938,543	4,837,844	51,296	166,569,435	166,620,730	1.68
Blackstone Capital Partners VI, L.P.	Mar-12	Sep-23		50,000,000	47,994,374	6,612,738	16,215,415	79,547,420	95,762,835	2.00
Blackstone Capital Partners VII, L.P.	May-15	Jun-23		45,000,000	44,160,164	3,221,446	42,777,975	32,850,068	75,628,043	1.71
Carlyle Partners VI, L.P.	Nov-13	Sep-23		300,000,000	316,775,764	15,924,195	115,433,274	494,911,601	610,344,875	1.93
**CVC Capital Partners VI, LP	Jul-13	Jun-23		85,318,214	99,761,545	6,666,775	69,244,811	126,242,510	195,487,321	1.96
**CVC Capital Partners VII (A), LP	May-17	Jun-23		111,726,541	108,883,787	8,995,544	151,441,580	40,277,343	191,718,923	1.76
**CVC Capital Partners VIII	Jun-20	Jun-23		107,082,339	79,186,537	28,321,950	82,246,300	497,316	82,743,616	1.04
Hellman & Friedman Capital Partners VIII, L.P.	Nov-14	Jun-23		100,000,000	102,625,959	5,330,131	126,186,150	53,741,704	179,927,854	1.75
Silver Lake Partners III, LP	Jun-23	Jun-23		100,000,000	106,663,277	9,528,468	27,701,751	205,997,842	233,699,593	2.19
Silver Lake Partners IV	Mar-13	Jun-23		200,000,000	232,842,762	5,713,692	329,957,138	268,005,526	597,962,664	2.57
Silver Lake Partners VI, L.P.	Sep-20	Jun-23		100,000,000	94,659,758	13,267,342	90,829,395	7,933,429	98,762,824	1.04
TPG Partners V, L.P.	Sep-06	Jun-23		187,500,000	256,833,971	1,217,322	190,422	318,129,531	318,319,952	1.24
TPG Partners VI, L.P.	May-08	Jun-23		180,000,000	298,577,984	4,842,818	2,577,192	391,424,708	394,001,899	1.32
Vista Equity Partners Fund VII, L.P.	Aug-18	Jun-23		300,000,000	272,063,242	56,348,464	320,205,059	28,628,856	348,833,915	1.28
Warburg Pincus Private Equity IX, LP	Aug-05	Jun-23		200,000,000	200,000,000	0	224,410	344,328,840	344,553,250	1.72
Warburg Pincus Private Equity X, LP	Oct-07	Jun-23		400,000,000	400,000,000	0	7,321,880	711,381,651	718,703,531	1.80
Warburg Pincus Private Equity XI, LP	May-12	Jun-23		300,000,000	320,250,000	0	107,458,403	441,177,277	548,635,679	1.71
<b>Mezzanine Debt</b>				<b>390,000,000</b>	<b>429,402,843</b>	<b>50,102,977</b>	<b>16,431,467</b>	<b>600,646,719</b>	<b>617,078,186</b>	<b>1.44</b>
Gleacher Mezzanine Fund II, LP	Nov-06	Jun-23		40,000,000	36,832,690	3,251,243	3,568	49,448,473	49,452,041	1.34
GSO Capital Opportunities Fund II, LP	Nov-12	Jun-23		150,000,000	152,516,339	36,477,241	5,417,493	205,515,455	210,932,948	1.38
GSO Capital Opportunities Fund, L.P.	Jul-08	Jun-23		100,000,000	120,315,926	6,184,029	2,009,283	203,214,793	205,224,076	1.71
Newstone Capital Partners II, L.P.	May-11	Jun-23		100,000,000	119,737,888	4,190,464	9,001,122	142,467,998	151,469,120	1.27
<b>Secondaries</b>				<b>179,140,860</b>	<b>171,247,194</b>	<b>11,992,240</b>	<b>3,863,694</b>	<b>240,130,841</b>	<b>243,994,536</b>	<b>1.42</b>
Lexington Capital Partners VI-B	Jun-06	Jun-23		50,000,000	50,705,969	817,355	259,119	73,809,048	74,068,167	1.46
**Partners Group Secondary 2006 LP	Sep-06	Jun-23		54,000,854	53,008,507	3,165,694	7,594	65,137,097	65,144,691	1.23
**Partners Group Secondary 2008, L.P.	Sep-08	Jun-23		75,140,006	67,532,719	8,009,191	3,596,981	101,184,697	104,781,678	1.55
<b>Small/Midsize Buyout</b>				<b>775,000,000</b>	<b>830,675,930</b>	<b>82,853,837</b>	<b>155,543,062</b>	<b>1,232,628,125</b>	<b>1,388,171,187</b>	<b>1.67</b>
Grosvenor/NJDI Investment Fund				650,000,000	744,805,282	41,435,830	68,120,393	1,226,376,527	1,294,496,920	1.74
<i>Grosvenor/NJDI Investment Fund 2005</i>	Nov-05	Jun-23		200,000,000	226,827,096	9,504,122	10,291,825	364,359,970	374,651,795	1.65
<i>Grosvenor/NJDI Investment Fund 2006</i>	Sep-06	Jun-23		250,000,000	293,336,257	7,356,580	31,866,564	522,733,338	554,599,902	1.89
<i>Grosvenor/NJDI Investment Fund 2008</i>	Jun-08	Jun-23		200,000,000	224,641,929	24,575,128	25,962,004	339,283,218	365,245,222	1.63
Stellax Capital Partners II LP	Sep-20	Jun-23		125,000,000	85,870,648	41,418,007	87,422,669	6,251,598	93,674,267	1.09
<b>Special Situations</b>				<b>184,000,000</b>	<b>1,296,037,608</b>	<b>234,723,305</b>	<b>625,501,154</b>	<b>1,203,095,391</b>	<b>1,828,596,545</b>	<b>1.41</b>
Blackstone TOP Fund - A (PE) L.P.	Jan-12	Jun-23		184,000,000	1,296,037,608	234,723,305	625,501,154	1,203,095,391	1,828,596,545	1.41
<b>Venture Capital</b>				<b>314,400,000</b>	<b>294,900,038</b>	<b>19,499,962</b>	<b>200,282,782</b>	<b>418,753,805</b>	<b>619,036,587</b>	<b>2.10</b>
Khosla Ventures IV, L.P.	Jan-12	Jun-23		25,000,000	24,525,000	475,000	37,667,520	69,893,854	107,561,374	4.39
NB/NJ Custom Investment Fund	Aug-07	Jun-23		100,000,000	91,596,190	8,403,810	7,252,164	173,734,782	180,986,946	1.98
Peg Pooled Venture Capital VC Institutional III	Jul-06	Jun-23		49,400,000	49,263,047	136,953	16,388,132	78,402,932	94,791,063	1.92
TCV VIII, L.P.	Jan-14	Jun-23		100,000,000	90,472,840	9,527,160	115,780,513	77,983,819	193,764,331	2.14
Tenaya Capital VI, L.P.	Jul-12	Jun-23		40,000,000	39,042,961	957,039	23,194,453	18,738,419	41,932,872	1.07
<b>Private Equity Subtotal</b>				<b>17,003,806,877</b>	<b>18,276,096,603</b>	<b>2,741,390,158</b>	<b>10,628,421,678</b>	<b>20,185,795,522</b>	<b>30,814,217,201</b>	<b>1.69</b>

# New Jersey Division of Investment

## Alternative Investments - Common Pension Fund E

### As of October 31, 2023

#### Alternative Investments – Common Pension Fund E October 31, 2023

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		
<b>Real Estate</b>									
<b>Debt</b>			<b>1,778,696,682</b>	<b>1,749,323,163</b>	<b>216,282,580</b>	<b>220,035,905</b>	<b>2,117,782,528</b>	<b>2,337,818,433</b>	<b>1.34</b>
Blackstone Residential Fund - A L.P.	Apr-16	Jun-23	250,000,000	268,571,767	0	79,503,165	237,575,706	317,078,870	1.18
Blackstone RE Debt Strategies III, L.P.	Jun-16	Sep-23	100,000,000	107,169,955	28,809,750	13,569,698	111,273,408	124,843,106	1.16
CT High Grade Partners II, LLC	May-08	Jun-23	664,065,200	572,861,303	108,661,385	63,976,980	752,519,408	816,496,388	1.43
Lone Star Fund VII (U.S.) LP	May-11	Jun-23	300,000,000	283,944,335	18,490,651	1,375,486	495,227,210	496,602,696	1.75
***M&G Real Estate Debt Fund II, LP	Jul-13	Jun-23	89,404,253	96,402,201	4,515,291	54,605	110,576,829	110,631,434	1.15
***M&G Real Estate Debt Fund III, LP	Jul-13	Jun-23	175,227,229	193,902,776	13,089,955	84,941	205,034,300	205,119,242	1.06
Sculptor RE Credit Parallel Fund B, LP	May-16	Jun-23	100,000,000	119,606,432	17,035,921	22,381,767	124,682,834	147,064,601	1.23
True North Real Estate Fund III, LP	Sep-14	Jun-23	100,000,000	106,864,395	25,679,626	39,089,263	80,892,833	119,982,096	1.12
<b>Equity</b>			<b>5,711,946,724</b>	<b>6,142,848,212</b>	<b>1,264,785,117</b>	<b>3,730,419,129</b>	<b>5,832,733,484</b>	<b>9,563,152,613</b>	<b>1.56</b>
**Aermont Capital Real Estate Fund IV	Oct-18	Jun-23	110,348,838	85,002,335	25,346,503	66,869,438	0	66,869,438	0.79
Blackstone Property Global - NJ	Oct-15	Jun-23	150,000,000	142,435,598	7,564,402	171,771,499	84,809,275	256,580,774	1.80
Blackstone Property Partners L.P.	Jun-15	Jun-23	50,000,000	50,000,000	0	70,728,000	13,264,555	83,992,555	1.68
Blackstone Real Estate Partners Asia LP	Jun-13	Jun-23	500,000,000	487,654,115	165,001,051	155,839,521	655,249,281	811,088,802	1.66
Blackstone Real Estate V	Feb-06	Jun-23	75,000,000	78,353,336	3,130,539	86,929	163,068,545	163,155,473	2.08
Blackstone Real Estate VI	Feb-07	Jun-23	100,000,000	99,401,438	4,907,906	1,286,965	222,186,388	223,473,353	2.25
Blackstone Real Estate Partners VI, Sec	Nov-11	Jun-23	43,624,688	40,000,081	2,141,059	551,556	92,551,347	93,102,904	2.33
Blackstone Real Estate VII	Dec-11	Jun-23	300,000,000	354,807,043	32,565,993	51,820,681	594,265,322	646,086,003	1.82
Blackstone Real Estate VIII	Jan-15	Jun-23	100,000,000	107,287,850	13,879,651	75,744,882	119,120,717	194,865,599	1.82
Blackstone TOP Fund - A (RE) L.P.	Jan-15	Jun-23	75,000,000	63,203,889	84,153,576	34,118,688	37,946,808	72,065,496	1.14
Carlyle Realty Partners V LP	Feb-07	Jun-23	100,000,000	122,742,600	7,102,292	216,504	187,181,649	187,398,153	1.53
DivcoWest Fund VI-A, LP	Aug-20	Jun-23	100,000,000	59,978,440	40,817,061	55,841,589	1,632,746	57,474,335	0.96
Exeter Core Industrial Club Fund II, L.P.	Aug-16	Jun-23	100,000,000	97,394,737	2,605,263	187,421,693	50,403,158	237,824,851	2.44
Exeter Industrial Core Fund III, LP	Jun-19	Jun-23	100,000,000	98,270,440	1,729,560	106,475,236	14,599,057	121,074,292	1.23
Focus Senior Housing Fund I LP	Apr-17	Jun-23	50,000,000	47,055,638	3,867,920	62,484,884	4,129,397	66,614,281	1.42
Hammes Partners II, L.P.	Mar-14	Jun-23	100,000,000	109,907,395	4,626,440	12,581,039	174,718,021	187,299,059	1.70
Hammes Partners III, L.P.	Aug-17	Jun-23	50,000,000	46,627,824	4,917,555	32,569,720	23,230,997	55,800,718	1.20
Heitman America Real Estate Trust, L.P.	Jan-07	Sep-23	100,000,000	100,000,000	0	161,464,339	79,935,552	241,399,891	2.41
IPI Partners II-A, L.P.	Mar-21	Jun-23	150,000,000	130,818,917	20,281,221	135,664,958	1,100,138	136,765,096	1.05
KSL Capital Partners IV-A, L.P.	Jul-15	Jun-23	100,000,000	110,517,116	21,327,366	94,312,237	87,446,431	181,758,668	1.64
KSL Capital Partners V, L.P.	Feb-19	Jun-23	100,000,000	94,170,765	33,567,858	80,276,816	40,209,011	120,485,827	1.28
Lone Star Real Estate Fund II (U.S.) LP	May-11	Jun-23	100,000,000	88,609,832	11,390,168	118,093	137,192,625	137,310,718	1.55
**MARK European Retail Partners II, LP.	Jul-14	Jun-23	58,979,970	60,487,688	454,253	10,662,993	9,769,504	20,432,498	0.34
Northwood Real Estate Co-Invest	Dec-12	Jun-23	75,000,000	87,628,839	35,248,557	66,471,210	48,300,629	114,771,839	1.31
Northwood RE Partners L.P., (Series III)	Dec-12	Jun-23	75,000,000	128,425,075	41,068,723	100,542,546	94,489,832	195,032,378	1.52
Northwood RE Partners L.P., (Series IV)	Nov-13	Jun-23	200,000,000	369,105,905	121,413,453	285,135,544	290,429,990	575,565,534	1.56
*Sculptor NJ RE Opportunities, LP	Mar-13	Sep-23	200,000,000	561,092,586	195,276,879	203,428,452	443,278,737	646,707,189	1.15
Sculptor RE Parallel Fund III E, LP	Aug-14	Jun-23	100,000,000	77,300,872	68,112,508	10,249,229	122,991,756	133,240,985	1.12
**Perella Weinberg Real Estate Fund II LP	Jul-13	Jun-23	88,253,367	72,820,845	15,432,523	13,277,134	106,909,073	120,186,207	1.65
**Perella Weinberg Real Estate Fund III LP	Nov-15	Jun-23	101,081,511	79,232,272	21,849,239	34,541,308	193,764,937	228,306,245	2.88
Prime Property Fund	Aug-07	Sep-23	130,000,000	150,000,000	0	140,940,697	108,732,106	249,672,802	1.66
PRISA II	Jun-07	Sep-23	60,000,000	100,000,000	0	77,746,695	70,563,828	148,310,522	1.48
PRISA Real Estate Separate Account	Dec-06	Sep-23	265,000,000	300,000,000	0	265,055,874	203,645,334	468,701,208	1.56
**Prologis European Logistics Fund	Sep-13	Jun-23	183,329,350	183,329,350	0	275,972,213	126,490,419	402,462,632	2.20
RE Capital Asia Partners III, L.P.	Aug-12	Sep-23	80,000,000	69,882,242	15,847,536	5,968,634	72,835,072	78,803,706	1.13
RE Capital Asia Partners IV, L.P.	Dec-14	Jun-23	100,000,000	94,990,514	5,824,992	36,599,081	67,911,991	104,511,072	1.10
TGM Apartment Partners	Aug-15	Jun-23	376,329,000	339,289,300	37,039,700	402,733,166	127,853,969	530,587,135	1.56
TPG Real Estate Partners II, L.P.	Sep-15	Jun-23	125,000,000	109,083,752	30,078,500	20,100,318	143,469,503	163,569,821	1.50
TPG Real Estate Partners III, L.P.	May-18	Jun-23	100,000,000	72,211,006	33,486,304	65,072,239	24,096,480	89,168,719	1.23

**New Jersey Division of Investment  
Alternative Investments - Common Pension Fund E  
As of October 31, 2023**

**Alternative Investments – Common Pension Fund E October 31, 2023**

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	
TPG/NJ (RE) Partnership, LP	Feb-13	Jun-23	225,000,000	168,938,103	83,726,917	47,929,091	178,719,322	226,648,413	1.34
Tucker Development/Acquisition Fund	Oct-07	Jun-23	50,000,000	50,000,000	0	548,075	8,428,750	8,976,825	0.18
Westbrook Real Estate Fund VIII	Feb-08	Jun-23	100,000,000	110,980,414	0	13,553,669	137,912,513	151,466,182	1.36
Westbrook VII	Jan-07	Jun-23	40,000,000	40,000,000	0	4,937,093	45,260,610	50,197,703	1.25
Wheelock Street Real Estate Fund, L.P.	Dec-11	Jun-23	100,000,000	98,990,034	15,904,849	11,032,480	175,826,686	186,859,166	1.89
Wheelock Street Real Estate Fund II, L.P.	Apr-14	Jun-23	125,000,000	109,807,675	31,218,547	33,734,058	165,740,345	199,474,403	1.82
Wheelock Street Real Estate Fund V, L.P.	Aug-16	Jun-23	100,000,000	95,012,352	21,878,254	45,942,063	81,071,078	127,013,141	1.34
<b>Real Estate Subtotal</b>			<b>7,490,643,406</b>	<b>7,892,171,375</b>	<b>1,481,067,697</b>	<b>3,950,455,034</b>	<b>7,950,516,012</b>	<b>11,900,971,046</b>	<b>1.51</b>
<b>Hedge Funds</b>									
<b>Absolute Return</b>			<b>760,000,000</b>	<b>778,980,038</b>	<b>48,019,962</b>	<b>992,070,631</b>	<b>67,000,002</b>	<b>1,059,070,633</b>	<b>1.36</b>
Iguazu Partners, L.P.	Dec-13	Sep-23	150,000,000	125,000,000	25,000,000	242,766,000	0	242,766,000	1.94
Magenta Fund Ltd.	Apr-21	Sep-23	100,000,000	100,000,000	0	104,772,300	0	104,772,300	1.05
Woodley Park NJ, L.P. (FAIR Program)	Oct-17	Aug-23	510,000,000	553,980,038	23,019,962	644,532,331	67,000,002	711,532,333	1.28
<b>Credit</b>			<b>700,000,000</b>	<b>700,000,000</b>	<b>0</b>	<b>241,913,513</b>	<b>679,836,946</b>	<b>921,750,459</b>	<b>1.32</b>
Chatham Fund, LP	Dec-14	Sep-23	300,000,000	300,000,000	0	73,354,357	406,500,000	479,854,357	1.60
GSO Special Situations Fund, L.P.	Feb-12	Aug-23	100,000,000	100,000,000	0	9,547,240	106,476,974	116,024,214	1.16
Solus Opportunities Fund 3, LP	Apr-14	Sep-23	300,000,000	300,000,000	0	159,011,916	166,859,973	325,871,888	1.09
<b>Distressed</b>			<b>350,000,000</b>	<b>350,000,000</b>	<b>0</b>	<b>10,457,769</b>	<b>562,614,789</b>	<b>573,072,558</b>	<b>1.64</b>
Centerbridge Credit Partners	Oct-07	Sep-23	200,000,000	200,000,000	0	7,507,454	311,225,406	318,732,860	1.59
King Street Capital	Feb-07	Aug-23	150,000,000	150,000,000	0	2,950,315	251,389,383	254,339,698	1.70
<b>Event Driven</b>			<b>150,000,000</b>	<b>150,000,000</b>	<b>0</b>	<b>230,268,500</b>	<b>100,000,000</b>	<b>330,268,500</b>	<b>2.20</b>
Davidson Kempner Institutional Partners, L.P.	Dec-06	Sep-23	150,000,000	150,000,000	0	230,268,500	100,000,000	330,268,500	2.20
<b>Fund of Funds</b>			<b>2,050,000,000</b>	<b>2,028,229,017</b>	<b>145,770,983</b>	<b>579,235,917</b>	<b>2,279,413,023</b>	<b>2,858,648,940</b>	<b>1.41</b>
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Sep-23	550,000,000	550,000,000	25,000,000	410,027,381	516,698,563	926,725,944	1.68
Arden Garden State NJ Fund LP.	Jun-06	Jun-23	500,000,000	500,000,000	0	514,900	557,864,147	558,379,047	1.12
Woodley Park NJ, L.P.	Aug-06	Aug-23	800,000,000	778,229,017	120,770,983	168,087,984	1,009,540,711	1,177,628,695	1.51
Reservoir Strategic Partners Fund, LP	Jul-11	Aug-23	200,000,000	200,000,000	0	605,652	195,309,602	195,915,254	0.98
<b>Global Macro</b>			<b>550,000,000</b>	<b>550,000,000</b>	<b>0</b>	<b>238,732,310</b>	<b>449,999,976</b>	<b>688,732,286</b>	<b>1.25</b>
Lynx Common (Bermuda) Ltd.	Mar-11	Sep-23	200,000,000	200,000,000	0	113,801,350	150,000,000	263,801,350	1.32
Winton Futures Fund	Jan-11	Sep-23	350,000,000	350,000,000	0	124,930,960	299,999,976	424,930,936	1.21
<b>Multi-Strategy</b>			<b>950,000,000</b>	<b>850,000,000</b>	<b>100,000,000</b>	<b>681,088,556</b>	<b>583,710,894</b>	<b>1,264,799,450</b>	<b>1.49</b>
Elliott Associates, L.P.	Apr-12	Sep-23	200,000,000	200,000,000	0	282,412,500	100,107,393	382,519,893	1.91
Farallon Capital Inst. Partners, L.P.	Jun-07	Sep-23	150,000,000	150,000,000	0	455,969	171,607,183	172,063,152	1.15
Laurion Capital Ltd.	Jul-15	Sep-23	100,000,000	100,000,000	0	197,204,100	0	197,204,100	1.97
SONJ FAIR, L.P.	Aug-17	Sep-23	500,000,000	400,000,000	100,000,000	201,015,987	311,996,318	513,012,305	1.28
<b>Hedge Fund Subtotal</b>			<b>5,510,000,000</b>	<b>5,407,209,056</b>	<b>293,790,944</b>	<b>2,973,767,196</b>	<b>4,722,575,630</b>	<b>7,696,342,826</b>	<b>1.42</b>
<b>Real Assets</b>									
<b>Co-Investments</b>			<b>1,106,000,000</b>	<b>1,812,885,458</b>	<b>337,024,925</b>	<b>1,074,445,273</b>	<b>1,334,956,983</b>	<b>2,409,402,256</b>	<b>1.33</b>
Aether Real Assets III Surplus, LP	Nov-13	Jun-23	100,000,000	106,255,733	1,113,710	80,102,429	30,473,130	110,575,559	1.04
Aether Real Assets SONJ Fund, L.P.	Mar-18	Jun-23	135,000,000	75,708,686	65,017,522	92,504,228	6,218,874	98,723,102	1.30
Blackstone TOP Fund - A, L.P.	Jul-12	Jun-23	699,836,310	1,105,766,421	216,678,352	212,447,664	1,085,533,568	1,297,981,232	1.17

**New Jersey Division of Investment  
Alternative Investments - Common Pension Fund E  
As of October 31, 2023**

**Alternative Investments – Common Pension Fund E October 31, 2023**

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		
BX NJ Co-Invest, L.P.	Aug-12	Jun-23	21,163,690	374,314,948	0	539,198,202	99,135,169	638,333,371	1.71
NJ/HV Resource Opportunities, L.P.	Jun-15	Jun-23	150,000,000	150,839,670	54,215,341	150,192,750	113,596,242	263,788,991	1.75
<b>Debt</b>			<b>650,000,000</b>	<b>764,990,221</b>	<b>238,904,257</b>	<b>51,390,462</b>	<b>702,259,129</b>	<b>753,649,591</b>	<b>0.99</b>
GSO Energy Partners - A, L.P.	Mar-12	Jun-23	650,000,000	764,990,221	238,904,257	51,390,462	702,259,129	753,649,591	0.99
<b>Equity</b>			<b>1,135,000,000</b>	<b>1,100,335,498</b>	<b>172,739,733</b>	<b>778,146,077</b>	<b>958,978,249</b>	<b>1,737,124,326</b>	<b>1.58</b>
Aether Real Assets III, LP	Nov-13	Jun-23	30,000,000	31,732,715	1,133,944	20,195,470	9,426,409	29,621,879	0.93
Blackstone Energy Partners, L.P.	Mar-12	Sep-23	150,000,000	181,631,201	14,184,874	28,591,551	266,944,306	295,535,857	1.63
Blackstone Energy Partners II, L.P.	May-15	Jun-23	80,000,000	77,642,728	14,625,002	64,254,887	55,984,427	120,239,314	1.55
Brookfield Capital Partners IV, L.P.	May-16	Jun-23	150,000,000	153,265,806	13,488,890	146,289,157	264,355,214	410,644,371	2.68
Brookfield Capital Partners V L.P.	Apr-19	Jun-23	100,000,000	104,264,901	10,008,836	127,388,243	14,273,737	141,661,980	1.36
Hitecvision VII, L.P.	Apr-14	Jun-23	100,000,000	111,307,826	5,665,232	67,613,491	136,635,775	204,249,267	1.83
Homestead Capital USA Farmland Fund III, L.P	Apr-19	Jun-23	100,000,000	99,978,098	1,949,245	107,508,449	3,916,521	111,424,970	1.11
Stonepeak Infrastructure Fund III LP	Nov-17	Jun-23	125,000,000	129,898,719	17,638,267	154,829,957	41,079,645	195,909,602	1.51
Stonepeak Global Renewables Fund LP	Jan-21	Jun-23	100,000,000	23,871,437	76,883,778	19,041,340	13,674,488	32,715,828	1.37
Tenaska Power Fund II, L.P.	Sep-08	Jun-23	100,000,000	90,742,067	13,161,665	287,865	86,043,816	86,331,681	0.95
Warburg Pincus Energy, L.P.	May-14	Jun-23	100,000,000	96,000,000	4,000,000	42,145,667	66,643,910	108,789,577	1.13
<b>Real Assets Subtotal</b>			<b>2,891,000,000</b>	<b>3,678,211,177</b>	<b>748,668,916</b>	<b>1,903,981,812</b>	<b>2,996,194,360</b>	<b>4,900,176,172</b>	<b>1.33</b>
<b>Grand Total</b>			<b>32,895,450,283</b>	<b>35,253,688,211</b>	<b>5,264,917,715</b>	<b>19,456,625,720</b>	<b>35,855,081,524</b>	<b>55,311,707,244</b>	<b>1.57</b>

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 1.0570 EUR as of 10/31/2023
6. \*\*\*Please note these selected funds have an FX rate of 1.2134 GBP as of 10/31/2023
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 October 31, 2023**

**Alternative Investments – Private Credit, Common Pension Fund E October 31, 2023**

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

	Inception Date	Last Valuation Date	Commitment	A Amount Contributed <sup>1</sup>	Unfunded Commitment	B Current Market Value	C Total Distributed <sup>2</sup>	=(B+C) Total Value	=(B+C)/A Total Value Multiple
<b>Private Credit</b>									
***Anacap Credit Opportunities II, LP	Dec-11	Jun-23	77,186,095	107,016,079	15,838,641	1,799,010	123,695,059	125,494,069	1.17
Blueprint Cap I, LP	May-18	Aug-23	300,000,000	243,664,408	153,146,896	156,676,965	139,935,473	296,612,438	1.22
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Sep-23	300,000,000	464,552,239	47,388,060	523,887,573	276,401,796	800,289,368	1.72
Crayhill NJ Fund, LP	May-17	Jun-23	150,000,000	232,964,895	86,204,475	105,703,575	170,961,599	276,665,174	1.19
GOF II Feeder B, L.P.	Oct-17	Aug-23	100,000,000	90,000,000	10,000,000	126,128,700	0	126,128,700	1.40
GSO Credit Partners - A, L.P.	Mar-12	Sep-23	600,000,000	475,000,000	125,000,000	72,086,370	581,078,862	653,165,232	1.38
Golden Tree Opportunities LP-Class D	Sep-07	Sep-23	250,000,000	249,500,000	500,000	423,131,107	250,753,930	673,885,037	2.70
Knight TAO, L.P.	Oct-14	Jun-23	700,000,000	732,077,337	312,404,712	562,824,282	496,432,011	1,059,256,293	1.45
NJ/TCW Direct Lending LLC	Feb-16	Jun-23	150,000,000	159,489,000	16,399,267	70,051,225	132,808,500	202,859,725	1.27
Blue Owl Capital Technology Finance Corp.	Nov-18	Jun-23	100,000,000	100,991,844	0	104,323,666	17,702,951	122,026,617	1.21
*Sculptor NJ Private Opportunities, LP	Mar-13	Sep-23	500,000,000	1,370,128,119	226,507,623	303,235,152	1,278,807,661	1,582,042,813	1.15
*Sculptor SC, LP	Apr-10	Sep-23	250,000,000	788,013,056	0	684,914,537	1,216,144,601	1,901,059,138	2.41
*Sculptor SC II, LP	Mar-13	Sep-23	650,000,000	1,984,469,087	0	1,673,903,472	1,022,012,583	2,695,916,055	1.36
Sixth Street Opportunities III A LP	Apr-14	Jun-23	100,000,000	53,357,879	31,096,238	17,766,942	67,128,723	84,895,665	1.59
TCW Direct Lending LLC	Mar-15	Jun-23	150,000,000	119,520,900	37,994,113	29,217,710	127,827,456	157,045,166	1.31
<b>Private Credit Subtotal</b>			<b>4,377,186,095</b>	<b>7,170,744,842</b>	<b>1,062,480,025</b>	<b>4,855,650,286</b>	<b>5,901,691,206</b>	<b>10,757,341,492</b>	<b>1.50</b>

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.

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

4. \*\*\*Please note these selected funds have an FX rate of 1.2134 GBP as of 10/31/2023

5. 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 - Common Pension Fund A

### As of October 31, 2023

#### Alternative Investments – Common Pension Fund A October 31, 2023

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

	Inception Date	Last Valuation Date	Commitment	A Amount Contributed	Unfunded Commitment	Current Market Value	B Total Distributed	C	=(B+C) Total Value	=(B+C)/A Total Value Multiple
<b>Private Equity</b>										
<b>Large Buyout</b>										
**CVC Capital Partners IX	Jun-23		489,249,950	93,997,613	399,076,807	96,105,273	3,824,470	99,929,743	1.06	
Hellman & Friedman Capital Partners X, L.P.	May-21	Jun-23	125,000,000	93,997,613	34,826,857	96,105,273	3,824,470	99,929,743	1.06	
Vista Equity Partners Fund VIII, L.P.	Oct-23		100,000,000	0	100,000,000	0	0	0	0.00	
<b>Domestic Midmarket Buyout</b>										
American Industrial Partners Capital Fund VIII, L.P.	May-23	Jun-23	150,000,000	0	150,000,000	0	0	0	0.00	
Excellere Capital Fund IV, L.P.	Oct-21	Jun-23	100,000,000	44,265,906	55,734,094	50,182,974	0	50,182,974	1.13	
TPG Rise Climate, L.P.	Apr-22	Jun-23	150,000,000	51,057,285	100,070,922	57,406,748	3,451,401	60,858,149	1.19	
<b>Mezzanine Debt</b>										
**ICG Europe VIII	Jul-22	Jun-23	209,195,351	38,076,800	171,118,551	53,434,335	0	53,434,335	1.40	
<b>Co Investments</b>										
**ICG Global Co-Investment E SCSp	Oct-22	Jun-23	206,067,352	15,951,579	190,115,772	16,361,875	0	16,361,875	1.03	
Vista Co-Invest Fund 2023-4, L.P.	Oct-23		100,000,000	0	100,000,000	0	0	0	0.00	
<b>Emerging Managers</b>										
Barings NJ Emerging MP	Jul-23		450,000,000	2,015,919	447,984,081	2,015,919	0	2,015,919	1.00	
NJ High Point VC Fund, L.P.	May-23		250,000,000	0	250,000,000	0	0	0	0.00	
			200,000,000	2,015,919	197,984,081	2,015,919	0	2,015,919	1.00	
<b>Venture Capital</b>										
Khosla Ventures Seed F, L.P.	May-23	Jun-23	200,000,000	15,800,000	184,200,000	15,644,361	0	15,644,361	0.99	
Khosla Ventures VIII, L.P.	May-23	Jun-23	20,000,000	4,700,000	15,300,000	4,665,573	0	4,665,573	0.99	
Khosla Ventures Opportunity II, L.P.	May-23	Jun-23	80,000,000	5,600,000	74,400,000	5,531,775	0	5,531,775	0.99	
			100,000,000	5,500,000	94,500,000	5,447,013	0	5,447,013	0.99	
<b>Private Equity Subtotal</b>			<b>1,954,512,652</b>	<b>261,165,102</b>	<b>1,698,300,227</b>	<b>291,151,485</b>	<b>7,275,871</b>	<b>298,427,356</b>	<b>1.14</b>	
<b>Real Assets</b>										
<b>Equity</b>										
Brookfield Global Transition Fund -B	Jun-22	Jun-23	585,000,000	276,973,918	314,879,140	287,364,204	7,284,688	294,648,892	1.06	
EQT Infrastructure V	Oct-21	Jun-23	300,000,000	109,575,859	197,277,199	106,282,028	6,853,059	113,135,086	1.03	
Stonepeak Infrastructure Fund IV LP	Nov-21	Jun-23	160,000,000	116,543,672	43,456,328	129,818,463	8,399	129,826,862	1.11	
			125,000,000	50,854,387	74,145,613	51,263,714	423,230	51,686,944	1.02	
<b>Co Investments</b>										
BGTF Co-Invest (N) L.P.	Jun-22		375,000,000	0	375,000,000	0	0	0	0.00	
Stonepeak CPF Investment Partners, LP	Apr-23		300,000,000	0	300,000,000	0	0	0	0.00	
			75,000,000	0	75,000,000	0	0	0	0.00	
<b>Real Assets Subtotal</b>			<b>960,000,000</b>	<b>276,973,918</b>	<b>689,879,140</b>	<b>287,364,204</b>	<b>7,284,688</b>	<b>294,648,892</b>	<b>1.06</b>	
<b>Real Estate</b>										
<b>Equity</b>										
Hammes Partners IV	Mar-22	Jun-23	515,000,000	72,631,827	442,368,173	72,421,828	149,523	72,571,351	1.00	
TGM Apartment Partners II	Jan-23		65,000,000	2,657,015	62,342,985	1,972,937	89,204	2,062,141	0.78	
TPG Real Estate Thematic Advantage Core Plus JV (III) L.P.	Jan-22	Jun-23	300,000,000	0	300,000,000	0	0	0	0.00	
			150,000,000	69,974,812	80,025,188	70,448,891	60,319	70,509,210	1.01	
<b>Real Estate Subtotal</b>			<b>515,000,000</b>	<b>72,631,827</b>	<b>442,368,173</b>	<b>72,421,828</b>	<b>149,523</b>	<b>72,571,351</b>	<b>1.00</b>	
<b>Private Credit</b>										
<b>Distressed</b>										
GOF III Feeder B, L.P.	Jun-23		150,000,000	37,500,000	112,500,000	37,479,750	20,264	37,500,014	1.00	
			150,000,000	37,500,000	112,500,000	37,479,750	20,264	37,500,014	1.00	

**New Jersey Division of Investment  
Alternative Investments - Common Pension Fund A  
As of October 31, 2023**

**Alternative Investments – Common Pension Fund A October 31, 2023**

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

	Inception Date	Last Valuation Date	Commitment	A Amount Contributed	Unfunded Commitment	Current Market Value	B Total Distributed	C	=(B+C) Total Value	=(B+C)/A Total Value Multiple
<b>Private Lending</b>			<b>2,657,703,753</b>	<b>1,265,445,255</b>	<b>1,452,576,725</b>	<b>1,245,663,646</b>	<b>128,042,475</b>		<b>1,373,706,121</b>	<b>1.09</b>
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Jun-23	114,618,753	110,999,995	20,390,127	77,442,598	34,801,207		112,243,805	1.01
CVC Credit Partners EU DL III	Dec-21	Jun-23	168,890,000	135,412,925	51,860,451	125,630,167	21,960,046		147,590,214	1.09
CVC Credit Partners EU DL III Co-Invest SCSp	Jul-22	Jun-23	168,890,000	129,312,263	64,741,219	125,829,016	27,617,617		153,446,633	1.19
Eagle Point Defensive Income Fund NJ LP	Dec-21	Jun-23	120,000,000	120,000,000	0	127,415,640	0		127,415,640	1.06
Eagle Point Defensive Income Fund US LP	Sep-21	Jun-23	55,305,000	53,756,460	1,548,540	51,849,235	6,149,165		57,998,400	1.08
Blue Owl Diversified Holdings LLC	Aug-22	Jun-23	0	0	0	18,058,607	318,149		18,376,756	0.00
Blue Owl Diversified Lending 2020 Fund LP	Aug-22	Jun-23	350,000,000	192,500,000	157,500,000	196,481,285	16,570,410		213,051,695	1.11
Sixth Street Mid-Stage Growth Partners (A) LP	Oct-22	Jun-23	50,000,000	8,875,286	41,124,714	8,744,855	0		8,744,855	0.99
Sixth Street Growth Partners II (A) LP	Oct-22	Jun-23	130,000,000	27,492,015	102,507,985	27,021,462	0		27,021,462	0.98
West Street NJ Private Credit Partners	Dec-22	Jun-23	500,000,000	247,096,311	252,903,689	248,619,741	18,116,115		266,735,856	1.08
West Street/NJ BSL Credit Partnership LP	May-23	Sep-23	1,000,000,000	240,000,000	760,000,000	238,571,040	2,509,765		241,080,805	1.00
<b>Private Credit Subtotal</b>			<b>2,807,703,753</b>	<b>1,302,945,255</b>	<b>1,565,076,725</b>	<b>1,283,143,396</b>	<b>128,062,739</b>		<b>1,411,206,135</b>	<b>1.08</b>
<b>Grand Total</b>			<b>6,237,216,406</b>	<b>1,913,716,103</b>	<b>4,395,624,266</b>	<b>1,934,080,913</b>	<b>142,772,821</b>		<b>2,076,853,734</b>	<b>1.09</b>

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.
3. Total Distributed includes recallable portion of proceeds.
4. \*\*Please note these selected funds have an FX rate of 1.0570 EUR as of 10/31/2023
5. Common Pension Fund A invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, and the Teachers' Pension and Annuity Fund.

New Jersey Division of Investment  
Transfers between Common and Pension Funds  
October, 2023

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)
10/6/2023	\$ 89,000,000.00	L	\$ 69,224,200.00 18,707,800.00 1,068,000.00	TPA PERS P&F
	<u>\$ 89,000,000.00</u>		<u>\$ 89,000,000.00</u>	

Transfers between Common and Pension Funds, Summarized
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October, 2023		Fiscal Year 2024	
Pension Fund	Net Amount Into (Out of) Pension Funds	Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ -	JRS	\$ (450,000.00)
P&F	1,068,000.00	P&F	169,278,000.00
PERS	18,707,800.00	PERS	(6,581,200.00)
SPRS	-	SPRS	(5,650,000.00)
TPA	69,224,200.00	TPA	237,403,200.00
	<u>\$ 89,000,000.00</u>		<u>\$ 394,000,000.00</u>

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*The MSCI data is comprised of a custom index calculated by MSCI for, and as requested by the New Jersey Division of Investment. The MSCI data is for internal use only and may not be redistributed or used in connection with creating or offering any securities, financial products or indices. Neither MSCI nor any other third party involved in or related to compiling computing or creating the MSCI data (the "MSCI Parties") makes any express or implied warranties or representations with respect to such data (or the results to be obtained by the use thereof), and the MSCI Parties hereby expressly disclaim all warranties of originality, accuracy, completeness, merchantability or fitness for a particular purpose with respect to such data. Without limiting any of the foregoing, in no event shall any of the MSCI Parties have any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages.*

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