

**DIVISION OF INVESTMENT**

**INVESTMENT REPORTING PACKAGE**

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**JULY 2011**

**Actual Allocation vs FY 2012 Investment Plan Target <sup>(1)</sup>  
7/31/2011**

	Actual Allocation %	Target %	Difference%	Allocation\$
Absolute Return Hedge Funds <sup>(2)</sup>	0.6%	2.0%	-1.43%	418.63
<b>Total Capital Preservation</b>	<b>0.6%</b>	<b>2.0%</b>	<b>-1.43%</b>	<b>418.63</b>
Cash Equivalents <sup>(3)</sup>	4.6%	2.0%	2.59%	3,362.46
US Treasuries	3.4%	2.5%	0.89%	2,482.40
<b>Total Liquidity</b>	<b>8.0%</b>	<b>4.5%</b>	<b>3.47%</b>	<b>5,844.86</b>
Investment Grade Credit	20.4%	20.0%	0.38%	14,944.02
High Yield Fixed Income	2.5%	2.5%	0.03%	1,857.21
Credit Orient Hedge Funds <sup>(2)</sup>	2.0%	3.0%	-1.01%	1,457.03
Debt Related Private Equity <sup>(2)</sup>	1.2%	1.5%	-0.34%	849.12
<b>Total Income</b>	<b>26.1%</b>	<b>27.0%</b>	<b>-0.94%</b>	<b>19,107.38</b>
Commodities and Other Real Assets <sup>(2)</sup>	1.8%	4.0%	-2.24%	1,287.48
TIPS	3.6%	3.5%	0.11%	2,649.86
Real Estate	3.8%	5.0%	-1.15%	2,820.93
<b>Total Real Return</b>	<b>9.2%</b>	<b>12.5%</b>	<b>-3.28%</b>	<b>6,758.27</b>
US Equity	25.3%	23.5%	1.81%	18,555.49
Non-US Developed Markets Equity	16.0%	15.0%	0.98%	11,719.00
Emerging Markets Equity	4.3%	5.0%	-0.70%	3,149.91
Equity Oriented Hedge Funds <sup>(2)</sup>	2.9%	5.0%	-2.10%	2,130.05
Buyouts/Venture Capital <sup>(2)</sup>	6.1%	5.5%	0.62%	4,489.82
<b>Total Global Growth</b>	<b>54.6%</b>	<b>54.0%</b>	<b>0.61%</b>	<b>40,044.27</b>
Police and Fire Mortgage Program <sup>(2, 4)</sup>	1.6%	0.0%	1.56%	1,145.25
Other Cash and Receivables	0.0%	0.0%	0.00%	8.18
<b>Total Pension Fund</b>	<b>100.0%</b>	<b>100.0%</b>	<b>-0.01%</b>	<b>73,326.84</b>

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

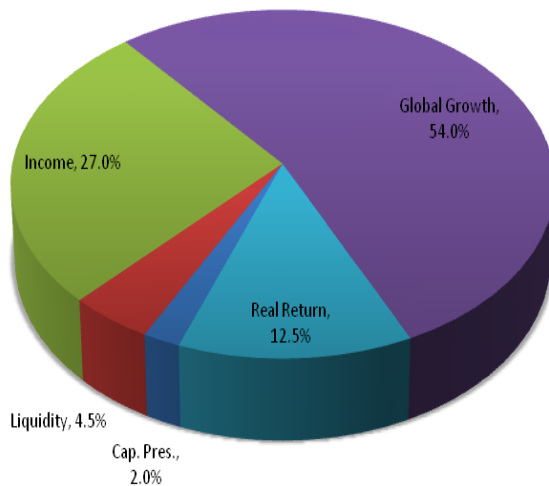
<sup>(2)</sup> Reflects the most recent market values available

<sup>(3)</sup> The cash aggregate comprises the four common fund cash accounts, in addition to the seven plan cash accounts

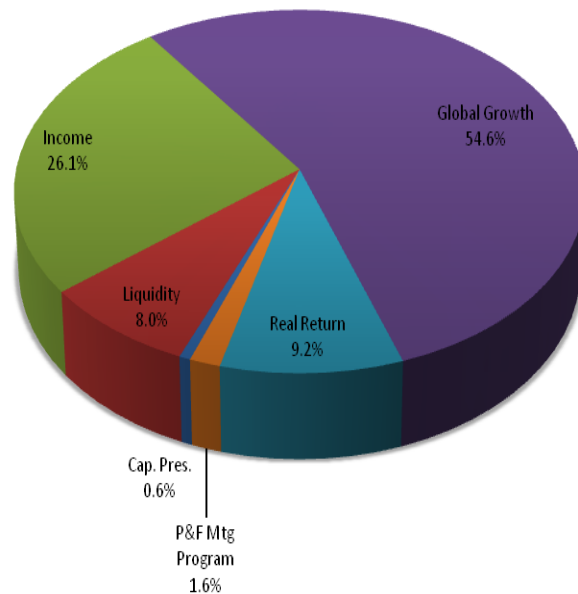
<sup>(4)</sup> Police & Fire Mortgage Program is not included in target asset allocation, assets are private mortgages that cannot be sold

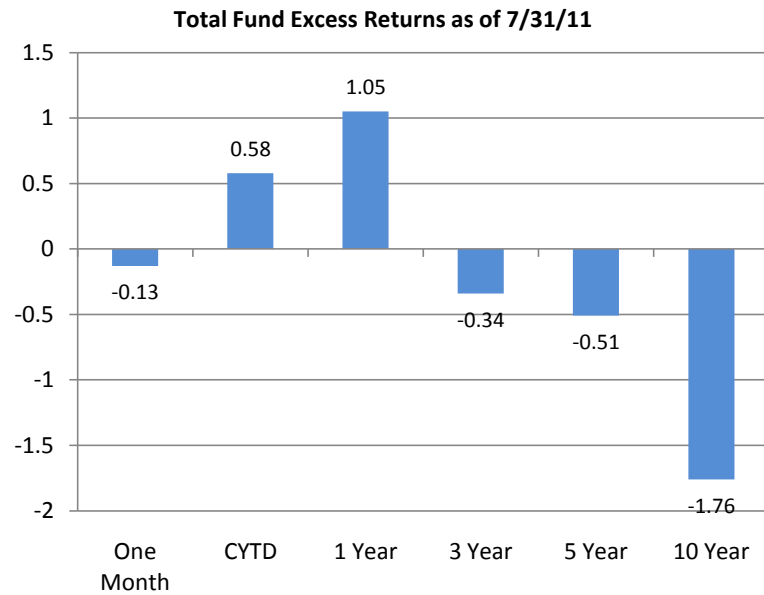
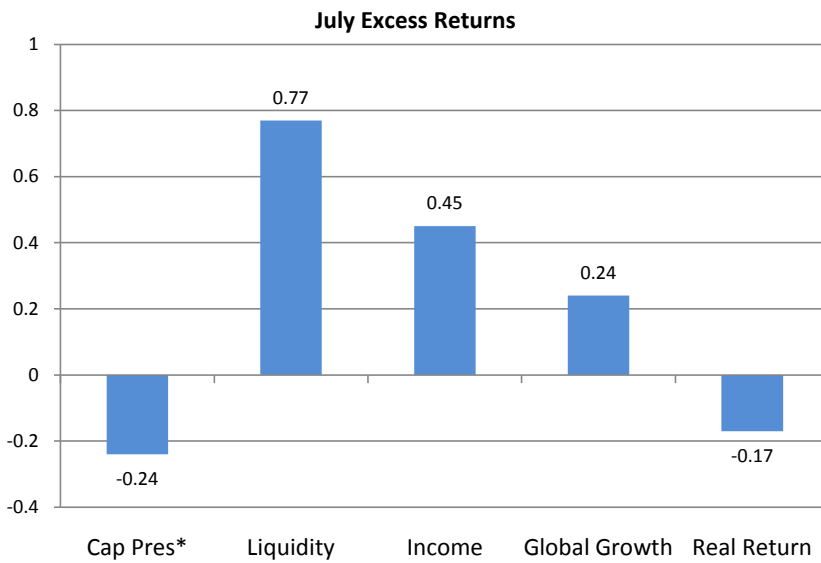
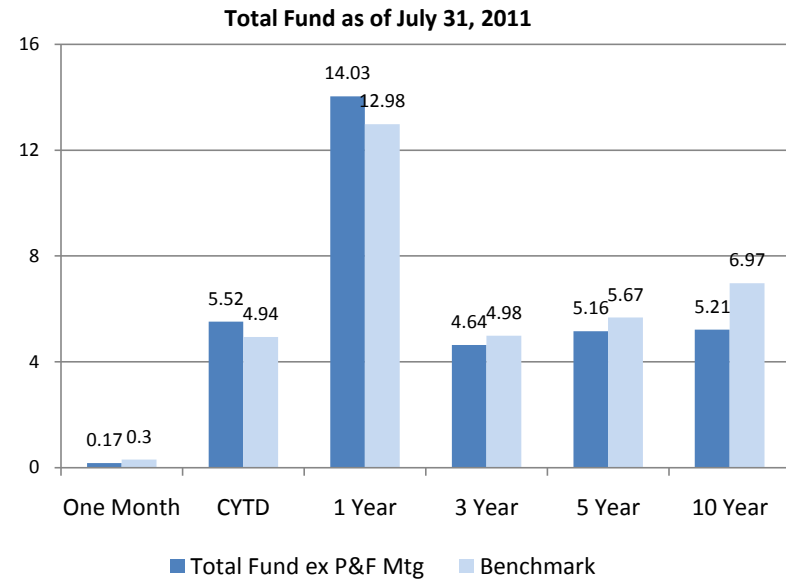
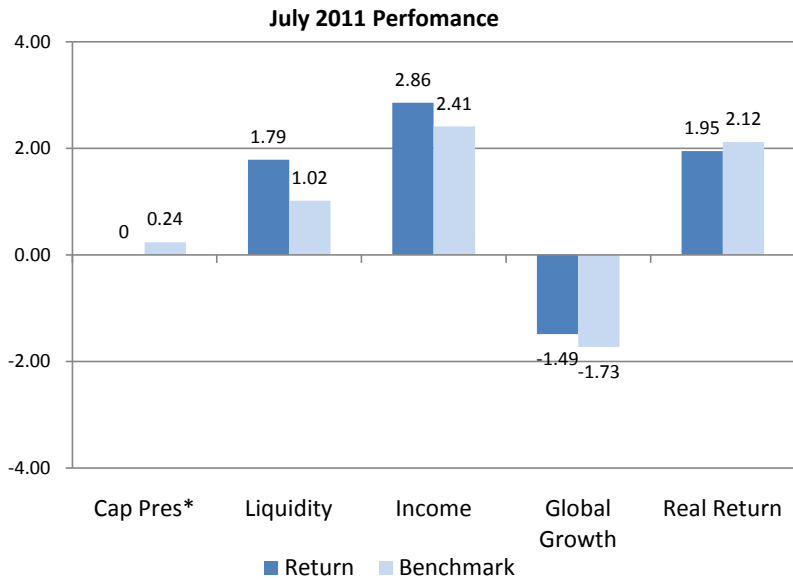
Totals may not add equal sum of components due to rounding

Asset Allocation - Target



Asset Allocation - Current





\* Capital Preservation performance includes Absolute Return Hedge Funds. The impact of portfolio hedges is reflected in Fund Performance.

Pension Fund Performance <sup>(1)</sup> Versus Benchmark  
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 July 31, 2011

	1 month	CYTD	1 Year	3 Years	5 Years	10 Year
<b>Common Fund A (Domestic Equity) with Cash, Hedges, Miscellaneous</b>	-2.00	4.08	21.08	5.07	4.47	3.63
<b>vs. S&amp;P 1500 Composite</b>	-2.21	3.95	20.35	3.39	2.80	3.19
Equity Only (Ex Cash)	-2.03	4.45	21.77	5.32	4.61	3.70
Equity Only-Diversified Fund	-2.09	4.29	21.07			
Equity Only-Concentrated Fund	-1.80	5.00	23.55			
<b>Common Fund B (Domestic Fixed Income) with Cash, Hedges, Miscellaneous <sup>(6)</sup></b>	3.39	7.87	8.33	11.11	9.10	7.13
<b>vs. Common B Custom Benchmark <sup>(2)</sup></b>	3.18	6.56	5.09	9.60	7.91	7.19
Investment Grade	3.75	8.24	8.14	10.51	8.74	6.96
Barclays Capital Long Government/Credit	4.40	7.82	6.33	10.03	8.16	7.32
High Yield	0.43	10.66	18.26	18.44		
Barclays High Yield Index	1.16	6.19	12.95	13.62		
<b>Common Fund D (International Equity) with Cash, Hedges, Miscellaneous</b>	-1.68	0.67	14.71	0.34	2.81	6.25
<b>vs. Custom International Equity Markets Index</b>	-1.22					
<b>vs. MSCI All World Country Index (ex US)</b>	-1.36	2.39	17.36	0.42	3.18	7.58
Developed Markets Equity	-1.75	2.58	16.30			
Custom International Equity Developed Markets Index	-1.47					
MSCI EAFE	-1.59	3.31	17.17			
Emerging Markets Equity	-0.46	-0.52	16.14			
Custom International Equity Emerging Markets Index	-0.45					
MSCI Emerging Markets	-0.44	0.43	17.45			
<b>Common Fund E (Alternative Investments) with Cash, Hedges, Miscellaneous</b>	0.08	10.34	17.65	-1.15	2.12	
Hedge Funds <sup>(5) (6)</sup>	N/A	3.54	10.87	-0.14	1.92	
HFRI Fund of Funds Composite (July)	-1.28	1.93	6.71	-1.80	1.54	
Private Equity	-0.04	16.56	21.69	3.88	5.42	
Cambridge Associates (Data only available quarterly) <sup>(4)</sup>	0.00	13.43	21.33	4.29	10.40	
Real Estate	-0.04	12.37	17.68	-12.19	-4.12	
NCREIF(NPI) (Data only available quarterly) <sup>(4)</sup>	0.00	7.43	16.73	-2.57	3.44	
Real Assets/Commodities	1.16	6.00	25.59	-7.93		
DJUBS TR Index	2.96	0.31	21.41	-7.18		
<b>Mortgage-Backed Securities</b>	0.48	2.62	4.19	7.26	6.91	5.62
<b>vs. Barclays MBS</b>	0.93	3.83	3.85	7.23	6.84	5.71
<b>Police &amp; Fire Mortgage Program <sup>(5)</sup></b>	N/A	3.84	5.90			
<b>Cash Mgt. Fund <sup>(3)</sup></b>	0.02	0.16	0.31	0.72	2.14	2.21
<b>vs. US Treasury Bills (3 month)</b>	0.00	0.06	0.13	0.30	1.78	1.98
<b>Total Pension Fund</b>	0.17	5.49	13.88			
<b>Total Pension Fund ex Police and Fire Mortgages</b>	0.17	5.51	14.03	4.64	5.16	5.21
<b>Total Fund Benchmark <sup>(4)</sup></b>	0.30	4.94	12.98	4.98	5.67	6.97

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

<sup>(2)</sup> 83.5% BC Gov/Credit Long and 16.5% BC US Inflation Link Bond Index (TIPS)

<sup>(3)</sup> The cash aggregate comprises the seven plan cash accounts

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

<sup>(5)</sup> Hedge funds and the Police and Fire Mortgage Program are recorded on one month lag; July performance will be reflected in August

<sup>(6)</sup> Common Fund B and Hedge Fund performance include the effect of transferring a number of bank loan funds from Common Fund E to Common Fund B in Fiscal Year 2009. Trailing Hedge Fund Performance including bank loans funds as of June 30, 2011 as calculated by Hedge Fund Consultant Cliffwater is: 1 Year: 12.88%, 3 Year: 4.27%; 5 Year 5.14%.

## Common Fund A (Domestic Equity)

7/31/2011

### Portfolio Composition

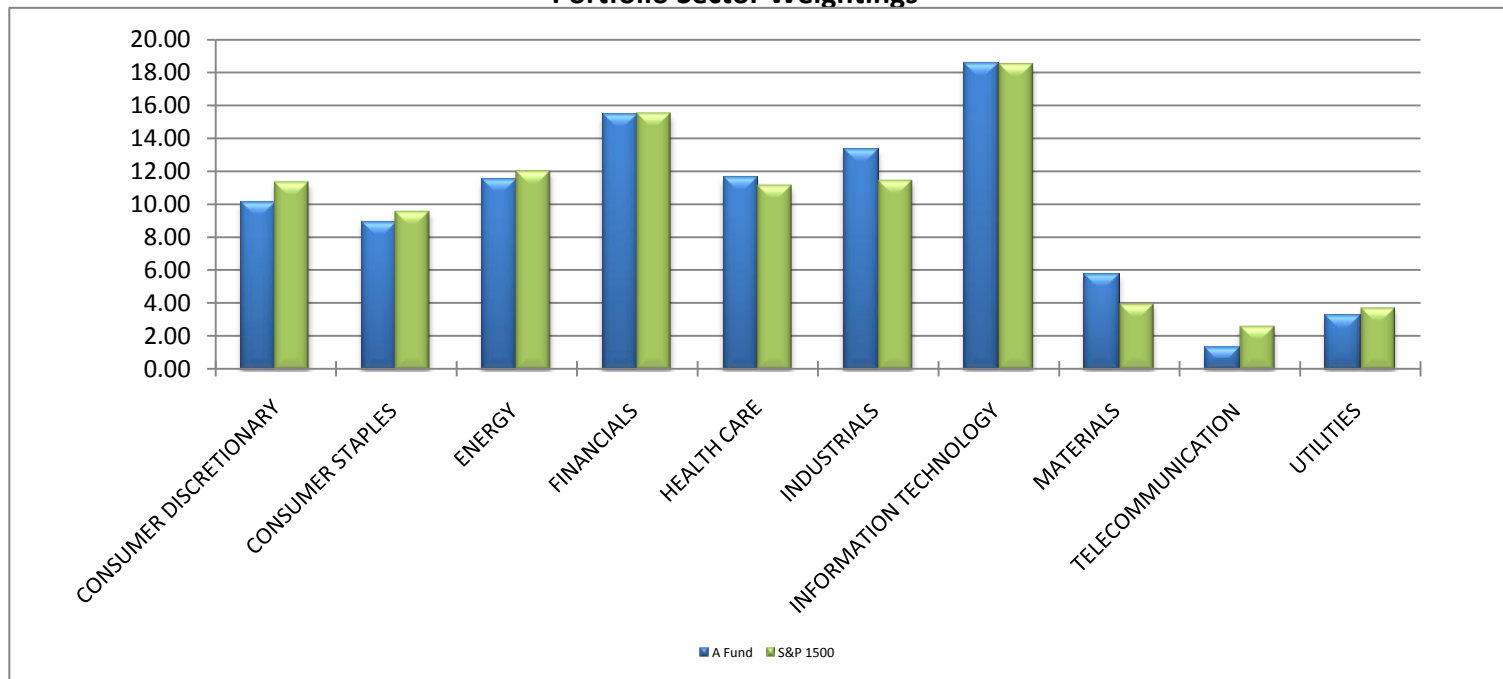
	Value	Percentage
Equity	\$18,561	98.6%
Cash Position	\$259	1.4%
<b>Total</b>	<b>\$18,820</b>	<b>100.0%</b>

*Dollar amounts in millions*

### Top Holdings

Company	% of Portfolio
APPLE INC	4.12
EXXON MOBIL CORP	2.85
MICROSOFT CORP	2.08
JPMORGAN CHASE & CO	1.90
GENERAL ELECTRIC CO	1.74
MERCK & CO. INC.	1.47
PFIZER INC	1.38
INTL BUSINESS MACHINES CORP	1.30
ORACLE CORP	1.22
CONOCOPHILLIPS	1.21

### Portfolio Sector Weightings



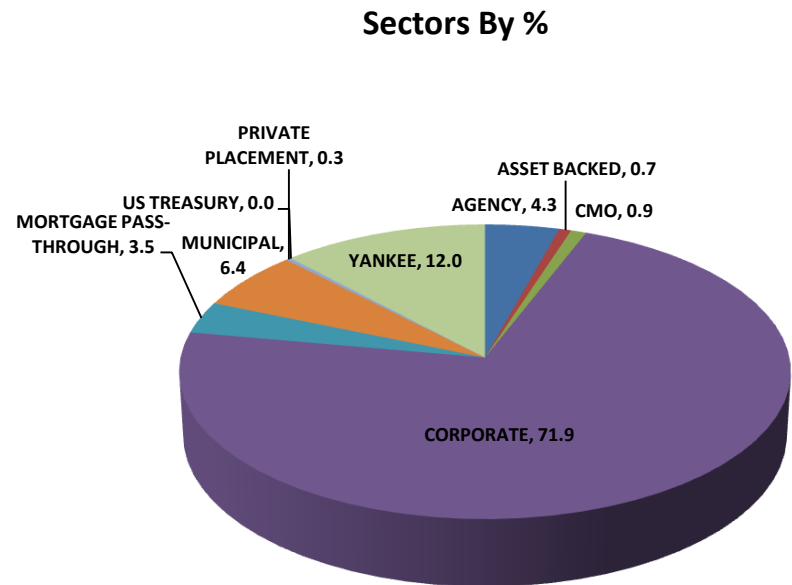
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**Common Fund B (Fixed Income High Grade) excluding TIPS, High Yield, and Bank Loan Funds**  
**7/31/2011**

	Portfolio	Benchmark	Difference
Total Return			0.00
Quality Rating	A-2	AA-2	N/A
Coupon	5.96	6.02	-0.06
Yield	5.09	5.18	-0.09
Duration	9.34	13.02	-3.68
OAS	133.73	99.84	33.89
Convexity	0.59	1.13	-0.54
Maturity	15.00	23.40	-8.40

	Issuer Name	Market Value [%]
US/T	US TREASURY N/B	10.20
US/S	STRIPS	2.79
FHLMC	FEDERAL HOME LN MTG CORP	2.56
VZ	VERIZON COMMUNICATIONS INC	1.60
T	AT&T INC	1.52
QHEL	HYDRO QUEBEC	1.27
ONT	ONTARIO (PROVINCE OF)	1.21
JNJ	JOHNSON & JOHNSON	1.07
RFC	RFCSP STRIP PRINCIPAL	1.04
PPL	PPL ENERGY	0.90

Maturities	Portfolio	Benchmark
0-5yr	10.76	1.09
5-10yr	36.1	0.81
10-15yr	6.89	12.19
15-20yr	13.3	16.82
20-25yr	13.40	14.19
25-30yr	17.76	53.30
>30yr	1.76	1.6
Unclassified	0.03	0.00

Ratings	Portfolio	Benchmark
Total	100.00	100.00
AAA	11.96	46.39
AA+ to AA	8.49	5.46
AA- to A	30.12	14.41
A- to BBB	38.32	26.16
BBB- to BB	4.75	6.90
Less than BB	0.83	0.68
Unclassified	5.43	0.00



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

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**Common Fund D (International Equity)**  
**7/31/2011**

**Portfolio Composition**

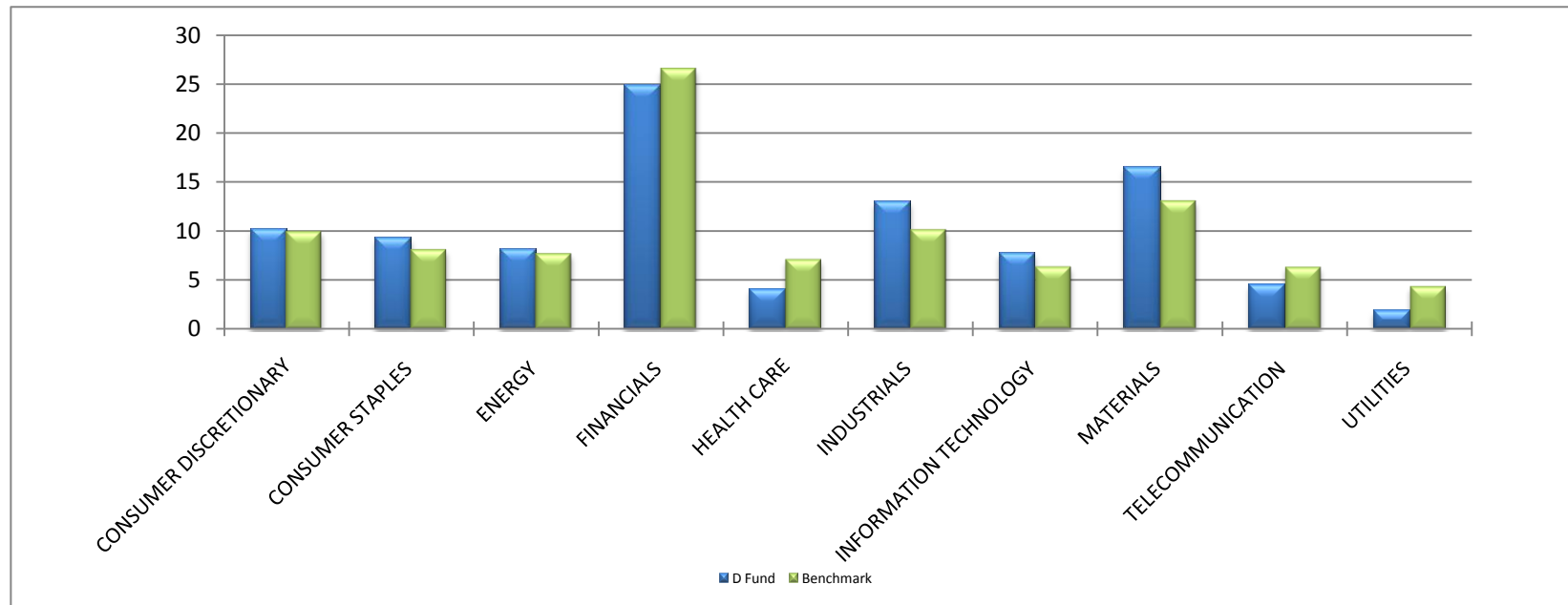
	<i>Value</i>	<i>Percentage</i>
Equity	\$14,740	97.4%
Cash Position	\$393	2.6%
<b>Total</b>	<b>\$15,133</b>	<b>100.0%</b>

*Dollar amounts in millions*

**Top Holdings**

<i>Company</i>	<i>% of Portfolio</i>
ISHARES MSCI EAFE INDEX FUND	7.46
ISHARES MSCE EMERGING MARKETS	4.63
VANGUARD EMERGING MARKETS ETF	2.34
HSBC HOLDINGS PLC	2.13
BHP BILLITON PLC	1.52
RIO TINTO PLC	1.31
SAP AG COMMON	1.28
ROCHE HOLDING AG GENUSSCHEIN	1.12
GIVAUDAN AG	1.11
JAPAN TOBACCO INC	1.06

**Portfolio Sector Weightings**



### Exposure By Country

	<u>Equity</u>	<u>% Equity</u>	<u>Custom International Index</u>	<u>Net Foreign Currency Hedge</u>	<u>Exposure</u>		<u>Equity</u>	<u>% Equity</u>	<u>Custom International Index</u>	<u>Net Foreign Currency Hedge</u>	<u>Exposure</u>
<b>Developed Markets:</b>						<b>Emerging Markets:</b>					
Australia	619.8	4.2%	6.4%		619.8	EM - Global	0.3	0.0%			0.3
Austria	168.1	1.1%	0.2%		168.1	EM - Europe/Middle East/Africa					0.0
Belgium	97.0	0.7%	0.7%		97.0	Czech Republic	23.0	0.2%	0.1%		23.0
Canada	1331.4	9.0%	8.8%		1331.4	Egypt	29.5	0.2%	0.1%		29.5
Denmark	154.3	1.0%	0.7%		154.3	Guernsey	0.2	0.0%			0.2
Finland	236.3	1.6%	0.5%		236.3	Hungary	18.9	0.1%	0.1%		18.9
France	1064.5	7.2%	5.8%		1064.5	Jersey	0.7	0.0%			0.7
Germany	665.9	4.5%	5.9%		665.9	Lebanon	1.3	0.0%			1.3
Greece	24.8	0.2%	0.2%		24.8	Luxembourg	5.4	0.0%			5.4
Hong Kong	394.1	2.7%	2.1%		394.1	Maruitius	0.1	0.0%			0.1
Ireland	1.3	0.0%	0.2%		1.3	Morocco	0.1	0.0%	0.0%		0.1
Israel	30.4	0.2%	0.5%		30.4	Poland	41.9	0.3%	0.5%		41.9
Italy	267.3	1.8%	1.5%		267.3	Russia	192.3	1.3%	1.3%		192.3
Japan	2021.2	13.7%	15.4%	871.8	1149.4	South Africa	237.5	1.6%	1.5%		237.5
Netherlands	214.8	1.5%	1.8%		214.8	Turkey	69.9	0.5%	0.4%		69.9
New Zealand	1.2	0.0%	0.1%		1.2	Ukraine	7.8	0.1%			7.8
Norway	122.0	0.8%	0.6%		122.0	EM - Latam					
Portugal	198.0	1.3%	0.2%		198.0	Argentina	14.7	0.1%			14.7
Singapore	300.3	2.0%	1.4%		300.3	Brazil	510.9	3.5%	3.2%		510.9
Spain	214.6	1.5%	2.5%		214.6	Chile	34.0	0.2%	0.4%		34.0
Sweden	602.7	4.1%	1.8%		602.7	Colombia	7.2	0.0%	0.2%		7.2
Switzerland	932.4	6.3%	4.1%		932.4	Mexico	137.8	0.9%	1.2%		137.8
United Kingdom	2055.4	13.9%	14.4%		2055.4	Peru	15.2	0.1%	0.1%		15.2
						EM - Asia ex Japan					
Euro Currency				180.5	-180.5	China	437.1	3.0%	4.4%		437.1
						India	167.2	1.1%	1.8%		167.2
						Indonesia	132.3	0.9%	0.7%		132.3
						Kazakhstan			0.0%		0.0
						Korea	483.8	3.3%	3.9%		483.8
						Malaysia	82.1	0.6%	0.8%		82.1
						Pakistan	8.0	0.1%			8.0
						Philippines	49.8	0.3%	0.2%		49.8

**Cash Management Fund**

7/31/2011

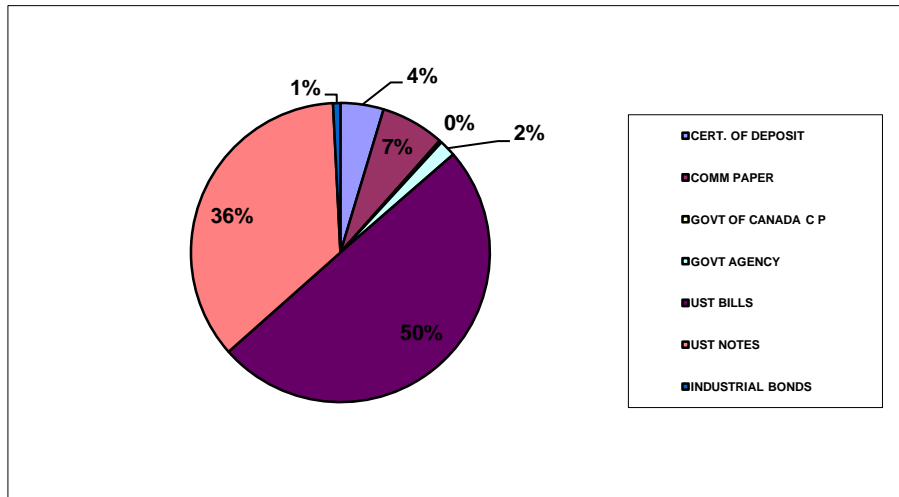
**PARTICIPATION**

	VALUE	PERCENTAGE
STATE	\$9,221	71.13%
NON-STATE	\$3,742	28.87%
TOTAL*	\$12,963	100.00%

Dollar amounts in millions

**PORTFOLIO ANNUALIZED INTEREST RATES**

	STATE	NON-STATE	AVG.DAYS
7/29/2011	0.17%	0.07%	127



	Percentage	July 29, 2011
CERT. OF DEPOSIT	4.67%	\$603,000,000
COMM PAPER	6.88%	\$888,894,000
GOVT OF CANADA C P	0.26%	\$34,000,000
GOVT AGENCY	1.80%	\$232,965,000
UST BILLS	49.84%	\$6,438,188,000
UST NOTES	35.76%	\$4,619,621,000
INDUSTRIAL BONDS	0.79%	\$102,000,000
TOTAL**	100.00%	\$12,918,668,000

Total US Treas/Agency 87.40%

\*Total is at market.

\*\*Total is at par.

**COMMON PENSION FUND B**  
**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations**  
**7/1/11 through 7/31/11**

<u>Cusip</u>	<u>Company Name</u>	<u>Par Value</u>	<u>\$ Amount Purchased</u>
00206RAG7	AT+T INC GLOBAL NT	15,000,000.000	16,446,750.00
009158AQ9	AIR PRODS + CHEMS INC 08/16 FIXED 2	12,000,000.000	11,936,520.00
023551AF1	HESS CORP NT	32,000,000.000	41,226,080.00
06406HBX6	BANK OF NEW YORK MELLON 07/16 FIXED 2.3	60,000,000.000	59,949,000.00
097014AM6	BOEING CAPITAL CORP 08/18 FIXED 2.9	7,000,000.000	6,965,490.00
097014AN4	BOEING CAPITAL CORP 08/16 FIXED 2.125	10,000,000.000	9,994,200.00
216871AC7	COOPER U S INC GTD SR NT	20,000,000.000	23,500,477.78
263534BZ1	EI DU PONT DE NEMOUR + C 01/20 FIXED 4.625	10,000,000.000	10,852,611.11
29365TAA2	ENTERGY TEX INC MTG BD	10,000,000.000	12,242,137.50
369550AQ1	GENERAL DYNAMICS CORP 7/16 FIXED 2.25	35,000,000.000	34,956,950.00
369550AR9	GENERAL DYNAMICS CORP 04/21 FIXED 3.875	25,000,000.000	24,958,750.00
428236BF9	HEWLETT PACKARD CO 12/20 FIXED 3.75	5,000,000.000	5,047,620.83
459200GX3	IBM CORP 07/16 FIXED 1.95	15,000,000.000	14,914,200.00
491674BE6	KENTUCKY UTILITIES 11/20 FIXED 3.25	10,000,000.000	10,017,658.75
532457AZ1	LILLY ELI + CO NT	7,500,000.000	8,370,454.17
539830AW9	LOCKHEED MARTIN CORP 06/40 VAR	41,205,000.000	37,524,963.19
669827DL8	NOVA SCOTIA PROVINCE DEBENTURES 05/21 9.125	9,000,000.000	13,154,328.06
68323AAU8	ONTARIO (PROVINCE OF) UNSECURED 07/18 3.	50,000,000.000	49,965,500.00
71713UAW2	PHARMACIA CORP DEB	5,000,000.000	6,100,550.00
806605AG6	SCHERING PLOUGH CORP 12/33 FIXED 6.5	20,000,000.000	24,249,511.12
87612EAW6	TARGET CORP 07/14 FIXED 1.125	10,000,000.000	9,998,200.00

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
7/1/11 through 7/31/11**

<u>Cusip</u>	<u>Company Name</u>	<u>Par Value</u>	<u>\$ Amount Purchased</u>
004010AA2	ACADEMY LTD/ACADEMY FINA 08/19 FIXED 9.25	575,000.000	575,000.00
01660NAA6	ALGOMA ACQUISTION CORP SR NT 144A	550,000.000	500,750.17
019736AC1	ALLISON TRANSMISSION INC 05/19 FIXED 4.125 144A	390,000.000	392,352.19
03674PAD5	ANTERO RESOURCES FINANCE 08/19 FIXED 7.25 SER 144A	875,000.000	880,193.92
04570VAC7	ASSOCIATED MATERIALS LLC 11/17 FIXED 9.125	1,000,000.000	1,033,650.46
05454RAG5	AXCAN INTER HLDGS INC SR NT	550,000.000	624,994.79
17121EAC1	CHRYSLER GP CG CO ISSUER 06/21 FIXED 8.25	400,000.000	397,175.00
178760AC8	CITYCENTER HLDGS/FINANCE 01/17 FIXED 10.75	13,895.000	13,895.00
184502BE1	CLEAR CHANNEL COMMUNICATIONS 08/16 FIXED 11.00	100,000.000	95,127.78
18538TAD1	CLEARWIRE COMM/FINANCE 12/17 FIXED 12	245,000.000	250,063.33
237266AD3	DARLING INTERNATIONAL IN 12/18 FIXED 8.5	275,000.000	282,365.50
267482AE7	DYCOM INVTS INC 01/21 FIXED 7.125	50,000.000	50,098.96
26779YAA7	DYNACAST INTL LLC/FIN IN 07/19 FIXED 9.25	190,000.000	190,000.00
26817CAB7	DYNCORP INTERNTL INC 07/17 FIXED 10.375	940,000.000	986,676.72
269246AT1	E TRADE FINL CORP SPRING LIEN NT EXCELSIOR CORP	100,000.000	119,729.17
29276KAP6	ENERGY XXI GULF COAST IN 12/17 FIXED 9.25	625,000.000	630,196.78
29276KAQ4	ENERGY XXI GULF COAST INC 06/19 FIXED 7.75	900,000.000	899,033.67
29444UAK2	EQUINIX INC 07/21 FIXED 7	750,000.000	754,375.00
30066AAA3	EXAMWORKS GROUP INC 07/19 FIXED 9	415,000.000	415,000.00
30250XAA9	FGI OPER CO INC 08/15 FIXED 10.250	65,000.000	71,949.58
31660BAA9	FIESTA RESTAURANT GROUP 08/16 FIXED 8.875	125,000.000	125,000.00
319963AV6	FIRST DATA CORP 03/16 FIXED 11.25	150,000.000	153,562.50
345397VP5	FORD MOTOR CREDIT CO LLC 08/17 FIXED 6.625	275,000.000	303,842.53
36155WAF3	GCI INC 11/19 FIXED 8.625	25,000.000	28,092.19
36186R209	ALLY FINANCIAL INC PREFERRED STOCK 7.	378.000	341,145.00
37185LAA0	GENESIS ENERGY LP 12/18 FIXED 7.875	45,000.000	46,306.41
403777AB1	GYMBOREE CORP 12/18 FIXED 9.125	125,000.000	119,111.98
404121AC9	HCA INC 02/20 FIXED 6.5	875,000.000	875,000.00
404121AD7	HCA INC 02/22 FIXED 7.5	1,700,000.000	1,700,000.00
40412CAA9	HCA HOLDINGS INC 05/21 FIXED 7.75	50,000.000	52,046.53
41146AAB2	HARBINGER GROUP INC 11/15 FIXED 10.625	550,000.000	575,301.22
44332LAB6	HUB INTL HLDGS INC SR NT 144A 14/12/15 9.000	250,000.000	256,850.00
44981UAA2	INC RESEARCH INC 07/19 FIXED 11.5 144A	475,000.000	475,000.00
451102AH0	ICAHN ENTERPRISES FIN 01/18 FIXED 8	400,000.000	427,322.22
458207AF4	INTELSAT JACKSON HLDGS LTD 06/16 FIXED 9.5	400,000.000	423,983.33
45840JAB3	INTERACTIVE DATA CORP 08/18 FIXED 10.25	625,000.000	663,251.83
52078PAC6	LAWSON SOFTWARE 07/18 FIXED 11.5	225,000.000	222,238.19
527297AA3	LEVEL 3 ESCROW INC 07/19 FIXED 8.125	1,000,000.000	1,004,949.62
531359AA5	LIBERTY TIRE RECYCLING 10/16 FIXED 11	340,000.000	369,627.22
56808RAD8	MARINA DISTRICT FINANCE 08/18 FIXED 9.875	1,525,000.000	1,636,887.75
573334AB5	MRT MID PART/MRT MID FIN 04/18 FIXED 8.875	35,000.000	37,584.53
62546RAB7	MULTIPLAN INC 09/18 FIXED 9.875	550,000.000	614,339.76
628782AH7	NBTY INC 10/18 FIXED 9	1,140,000.000	1,206,212.42
651715AD6	NEWPAGE CORP SR SECD NT	325,000.000	87,076.39

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
7/1/11 through 7/31/11**

<u>Cusip</u>	<u>Company Name</u>	<u>Par Value</u>	<u>\$ Amount Purchased</u>
656533AB2	NORSKE SKOGINDUSTRIER ASA NT 2013 144A	100,000.000	79,269.44
657337AG6	NORTH ATLANTIC TRADING 07/16 FIXED 11.5	100,000.000	98,000.00
657337AK7	NORTH ATLANTIC TRADING 01/17 FIXED 19	100,000.000	97,000.00
67102BAA9	ONO FINANCE II PLC 07/19 FIXED 10.875	275,000.000	304,946.35
683797AA2	OPPENHEIMER HOLDINGS INC 04/18 FIXED 8.75 SER 144A	35,000.000	37,519.27
695459AF4	PAETEC HOLDING CORP 12/18 FIXED 9.875	325,000.000	317,955.59
740212AD7	PRECISION DRILLING CORP 12/21 FIXED 6.5	50,000.000	50,000.00
74959HAA6	REYNOLDS GRP ISS/REYNOLD 08/19 FIXED 7.875	1,700,000.000	1,704,456.50
74959HAB4	REYNOLDS GRP ISS/REYNOLD 08/19 FIXED 9.875	1,975,000.000	1,970,247.00
76972KAC3	ROADHOUSE FING INC 10/17 FIXED 10.750	1,385,000.000	1,502,098.97
778669AH4	ROTECH HEALTHCARE INC 03/18 FIXED 10.5	150,000.000	152,419.22
78464RAA3	STERLING MERGER INC 10/19 FIXED 11	515,000.000	516,843.06
84762LAG0	SPECTRUM BRANDS INC 06/18 FIXED 9.5	1,160,000.000	1,176,675.13
85171RAA2	SPRINGLEAF FINANCE CORP 12/17 FIXED 6.9	750,000.000	704,693.75
852060AD4	SPRINT CAPITAL CORP 11/28 FIXED 6.875	125,000.000	122,150.61
852060AT9	SPRINT CAP CORP 8.75PCT 15MAR32	250,000.000	281,887.16
85749P9B9	STATE STR INSTL LIQUID RESVS	16,337,717.600	16,337,717.60
860370AM7	STEWART ENTERPRISES 04/19 FIXED 6.5	100,000.000	101,625.00
86722AAA1	SUNCOKE ENERGY INC 08/19 FIXED 7.625 SER 144A	335,000.000	335,000.00
871507AE9	SYMBION INC 06/16 FIXED 8	175,000.000	173,488.19
87255MAA8	TL ACQUISITIONS INC 01/15 FIXED 10.5	45,000.000	37,586.25
87952VAF3	TELESAT CANADA/TELESAT L 11/17 FIXED 12.5	275,000.000	331,909.72
882330AH6	TEXAS COMPETITIVE ELEC HLDGS 11/16 FIXED 10.5	299.000	299.00
89255MAA4	TRADER CORP 08/18 FIXED 9.875 SER 144A	675,000.000	674,274.00
902494AS2	TYSON FOODS INC 03/14 FIXED 10.5	500,000.000	619,925.00
918866AU8	VALASSIS COMMUNICATION 02/21 FIXED 6.625	225,000.000	231,335.16
92275PAF6	VENOCO INC 02/19 FIXED 8.875	800,000.000	826,625.00
92936BAB7	WM FINANCE CORP 10/18 FIXED 11.5	700,000.000	683,711.00
92936FAA0	WM FINANCE HOLDINGS CORP 10/19 FIXED 13.75	150,000.000	150,000.00

**OTHER FUNDS**

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations**  
**7/1/11 through 7/31/11**

**PURCHASES: CASH MANAGEMENT FUND**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Purchased</b>
13607FVR	CANADIAN IMPERIAL BANK OF COMM	34,000,000.00	33,997,657.78

State Investment Council  
 Regulation Violations and Other Reportable Matters  
 July 31, 2011

Newly Reported Violations

Date of Violation	Regulation Violated	Description of Violation	Date Corrected
7/12/11 and 7/19/11	PL2007, c. 250 Investments in Iran	Common Pension Fund D purchased Commerzbank stock which is a restricted security under the State's statute governing investments in Iran. Incorrect ticker was entered into the trade order management system compliance module and custodian failed to update post-trade compliance module when updated list was issued.	sold on 7/22/11 and 8/23/11

Status of Outstanding Violations Previously Reported

Date of Violation	Regulation Violated	Description of Violation	Date Corrected
		None	

Other Reportable Matters

		None	

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Alternative Investments as of July 31, 2011

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

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

				A	B	C	=(B+C)	=(B+C)/A
		SIC	Inception	Commitment	Unfunded	Total Distributed	Total Value	Total Value Multiple
Alternative Category	Presentation Date	Date	Date	Amount Contributed <sup>1</sup>	Commitment	Current Market Value <sup>3</sup>	Total Value	Total Value Multiple
<b>Private Equity</b>								
<b>Co-Investments</b>								
SONJ Private Opportunities Fund II, L.P.	Buyout		Nov-07	500,000,000	220,259,224	296,092,386	243,393,848	1.11
SONJ Private Opportunities Fund, L.P.	Buyout		Nov-07	400,000,000	123,600,014	292,751,596	142,264,388	1.15
			Sep-06	100,000,000	96,659,210	3,340,790	101,129,460	1.05
<b>Distressed Debt</b>								
Avenue Asia Special Situations Fund IV	Debt related		Jul-06	1,010,000,000	836,527,797	321,764,575	1,059,173,171	1.27
Avenue Special Situations Fund V, LP	Debt related		Aug-06	30,000,000	26,283,722	0	29,585,633	1.13
Avenue Special Situations IV	Debt related		Apr-07	200,000,000	200,529,783	0	271,217,457	1.35
BDCM Opportunity Fund II, L.P.	Debt related		Oct-05	20,000,000	20,000,000	0	27,446,751	1.37
Centerbridge Capital Partners, L.P.	Debt related		Dec-05	40,000,000	43,230,909	6,761,196	55,304,194	1.28
Centerbridge Capital Partners II, L.P.	Debt related		Jun-06	80,000,000	116,828,958	8,458,634	167,000,842	1.43
HIG Bayside Debt & LBO II	Debt related		Mar-11	100,000,000	9,223,043	90,776,957	8,099,999	0.88
KPS Special Situations Fund III, LP	Debt related		May-11	100,000,000	38,500,000	61,500,000	43,751,755	1.14
MatlinPatterson Global Opps. Ptnrs. III	Debt related		May-08	100,000,000	25,000,000	20,210,980	16,167,978	1.38
MHR Institutional Partners III, L.P.	Debt related		Apr-07	100,000,000	11,746,005	18,000,105	66,200,999	0.77
Wayzata Opportunities Fund II, LLC	Debt related		Jun-07	100,000,000	86,360,208	100,000,000	154,900,788	1.40
Wayzata Opportunities Fund, LLC	Debt related		Jun-06	75,000,000	59,056,238	21,690,758	69,632,272	1.18
WLR Recovery Fund IV, LP	Debt related		Nov-07	100,000,000	111,000,000	42,600,000	154,900,788	1.40
			Dec-05	40,000,000	55,384,000	7,688,000	78,920,544	1.42
			Oct-07	100,000,000	58,384,931	44,077,945	70,943,960	1.22
<b>Domestic Midmarket Buyout</b>								
Court Square Capital Partners II, L.P.	Buyout		Mar-07	1,920,000,000	1,308,873,368	760,758,674	1,576,429,623	1.20
DLJ Merchant Banking Partners IV, LP	Buyout		Jun-06	100,000,000	67,653,175	35,686,182	85,675,267	1.27
GTCR IX, L.P.	Buyout		Jun-06	50,000,000	50,854,593	3,131,620	34,937,964	0.69
InterMedia Partners VII, L.P.	Buyout		Sep-06	70,000,000	63,468,681	6,531,318	66,300,398	1.04
JLL Partners Fund V, L.P.	Buyout		Dec-05	75,000,000	86,153,322	147,456	104,071,265	1.21
JLL PARTNERS FUND VI, LP	Buyout		Nov-05	50,000,000	48,881,541	5,442,737	61,587,759	1.26
Lindsay Goldberg III, L.P.	Buyout		May-08	150,000,000	73,754,725	120,791,382	107,285,840	1.45
Lindsay, Goldberg & Bessemer II, L.P.	Buyout		Jul-08	200,000,000	51,366,662	149,454,113	45,914,258	0.89
New Mountain Partners III, L.P.	Buyout		May-06	100,000,000	88,437,299	11,562,701	95,886,940	1.08
Oak Hill Capital Partners II, L.P.	Buyout		May-07	100,000,000	73,086,972	41,842,939	74,001,718	1.01
Oak Hill Capital Partners III, L.P.	Buyout		Jun-05	75,000,000	79,656,993	3,776,994	115,474,632	1.45
Onex Partners II, LP	Buyout		Sep-07	250,000,000	196,507,599	95,903,730	192,448,220	0.98
Onex Partners III, LP	Buyout		Jul-06	100,000,000	88,416,027	11,583,973	133,779,861	1.51
Quadrangle Capital Partners II	Buyout		Nov-08	100,000,000	38,928,457	69,801,177	36,041,883	0.93
Tenex Capital Partners, L.P.	Buyout		Jun-05	50,000,000	43,205,262	6,548,015	56,302,474	1.30
The Resolute Fund II, L.P.	Buyout		Nov-10	50,000,000	9,592,302	39,385,370	9,558,192	1.00
TPG [STAR], LP	Buyout		Dec-07	100,000,000	47,862,802	53,627,730	48,572,199	1.01
Vista Equity Partners Fund III, L.P.	Buyout		Feb-07	100,000,000	84,643,122	20,871,393	117,831,398	1.39
Welsh, Carson, Anderson & Stowe XI, L.P.	Buyout		May-07	100,000,000	78,888,593	22,185,084	151,741,781	1.92
			Sep-08	100,000,000	37,515,240	62,484,760	39,017,575	1.04
<b>Emerging Managers</b>								
CS/NJDI Emerging Opp	Buyout		Jan-07	400,000,000	228,231,380	208,703,432	233,666,301	1.02
CS/NJDI Emerging Opp (2007-1 Series)	Buyout		Apr-07	200,000,000	139,064,202	97,870,610	152,722,542	1.10
CS/NJDI Emerging Opp (2008-1 Series)	Buyout			100,000,000	85,019,369	32,738,034	93,985,749	1.11
Fairview Capstone Partners II, LP	Buyout		Jun-08	100,000,000	54,044,833	65,132,577	58,736,793	1.09
Fairview Capstone Partners, LP	Buyout		Sep-08	100,000,000	35,669,287	64,330,713	30,376,567	0.85
			Jan-07	100,000,000	53,497,891	46,502,109	50,567,192	0.95
<b>International</b>								
Anacap Financial Partners II	Buyout		Mar-08	1,365,400,527	808,614,151	514,178,443	860,937,704	1.06
GS Private Equity Partners (NJ)	Buyout		May-08	152,950,425	67,007,735	94,285,858	86,381,556	1.29
GS Private Equity Partners (NJ) II	Buyout		Aug-05	200,000,000	168,056,455	34,530,785	163,587,325	0.97
New Jersey Asia Investors, L.P.	Buyout		Mar-07	212,450,101	113,578,512	99,250,932	110,740,861	0.98
New Jersey Asia Investors II, L.P.	Buyout		Nov-07	100,000,000	53,001,166	53,659,310	54,182,372	1.02
NJHL European BO Investment II Series B	Buyout		Jan-08	100,000,000	2,973,620	97,026,380	2,973,620	1.00
NJHL European Buyout Investment Series A	Buyout		May-11	200,000,000	105,561,273	56,357,860	111,375,557	1.06
			Apr-07	200,000,000	159,896,004	39,783,260	159,731,243	1.00

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Alternative Investments as of July 31, 2011

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

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

				A	B	C	=(B+C)	=(B+C)/A		
		SIC								
	Alternative Category	Presentation Date	Inception Date	Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
NJHL European Buyout Investment Series C	Buyout	Mar-08	Mar-08	200,000,000	138,539,387	39,284,058	142,631,851	29,333,319	171,965,170	1.24
<b>Large Buyout</b>				<b>1,835,750,000</b>	<b>1,522,196,626</b>	<b>426,692,416</b>	<b>1,385,728,336</b>	<b>340,610,748</b>	<b>1,726,339,083</b>	<b>1.13</b>
Apollo Investment Fund VI, L.P.	Buyout	Jul-05	Nov-05	100,000,000	126,873,050	12,163,321	113,234,448	50,152,281	163,386,729	1.29
Blackstone Capital Partners V, L.P.	Buyout	Jul-05	Oct-05	100,000,000	94,308,727	10,952,254	88,152,860	7,405,547	95,558,406	1.01
Hellman & Friedman Capital Partners VI	Buyout	Dec-06	Apr-07	100,000,000	87,368,052	12,466,800	87,900,581	14,492,118	102,392,699	1.17
Madison Dearborn Capital Partners V, LP	Buyout	Mar-06	May-06	125,000,000	112,771,791	12,152,251	105,666,004	16,262,414	121,928,418	1.08
Silver Lake Partners III, LP	Buyout	Jan-07	Jan-07	100,000,000	62,178,905	45,885,936	65,807,141	22,112,368	87,919,509	1.41
Thomas H. Lee Equity Partners Fund VI	Buyout	Apr-07	Apr-07	75,000,000	53,125,420	25,184,530	57,197,218	3,989,343	61,186,561	1.15
TPG Partners V, L.P.	Buyout	Mar-06	Sep-06	250,000,000	247,380,674	40,589,540	147,475,419	61,364,803	208,840,222	0.84
TPG Partners VI, L.P.	Buyout	May-08	May-08	360,000,000	196,507,008	182,097,784	166,211,498	30,016,370	196,227,868	1.00
Warburg Pincus Private Equity IX, LP	Buyout	Jun-05	Aug-05	200,000,000	200,000,000	0	209,687,610	83,660,150	293,347,760	1.47
Warburg Pincus Private Equity VIII	Buyout	Jun-06	Jun-06	25,750,000	26,883,000	0	28,017,658	30,547,479	58,565,137	2.18
Warburg Pincus Private Equity X, LP	Buyout	Sep-07	Oct-07	400,000,000	314,800,000	85,200,000	316,377,898	20,607,875	336,985,773	1.07
<b>Mezzanine Debt</b>				<b>607,807,307</b>	<b>480,715,991</b>	<b>209,742,865</b>	<b>298,790,497</b>	<b>241,847,990</b>	<b>540,638,487</b>	<b>1.12</b>
Audax Mezzanine Partners II	Debt related	Sep-06	Nov-06	50,000,000	49,839,644	4,589,664	30,810,899	28,424,899	59,235,796	1.19
Blackstone Mezzanine Partners II, LP	Debt related	Apr-06	Apr-06	45,000,000	42,305,252	8,019,571	29,940,389	24,562,565	54,502,954	1.29
Carlyle Mezzanine Partners II, L.P.	Debt related	Dec-07	Dec-07	75,000,000	48,048,550	43,733,266	24,933,493	28,816,836	53,750,329	1.12
Carlyle Mezzanine Partners, L.P.	Debt related	Apr-06	May-06	50,000,000	54,182,600	4,280,673	19,694,707	26,003,906	45,698,613	0.84
Gleacher Mezzanine Fund II, LP	Debt related	Aug-06	Nov-06	40,000,000	19,653,236	20,371,816	13,989,791	6,877,329	20,867,120	1.06
GSO Capital Opportunities Fund, LP	Debt related	May-08	Jul-08	100,000,000	90,479,555	30,732,343	71,671,501	42,499,903	114,171,404	1.26
Newstone Capital Partners, L.P.	Debt related	Dec-06	Feb-07	50,000,000	58,836,296	3,180,436	29,721,277	39,350,313	69,071,590	1.17
Newstone Capital Partners II, L.P.	Debt related	Mar-11	May-11	100,000,000	22,752,812	77,384,787	23,091,625	0	23,091,625	1.01
OCM Mezzanine Fund II, L.P.	Debt related	Feb-06	Mar-06	50,000,000	57,200,000	5,775,000	29,127,498	37,702,404	66,829,902	1.17
TPG Financial Partners, L.P.	Debt related	May-08	May-08	47,807,307	37,418,047	11,675,309	25,809,319	7,609,835	33,419,154	0.89
<b>Secondaries</b>				<b>281,424,633</b>	<b>208,836,584</b>	<b>79,282,370</b>	<b>185,831,547</b>	<b>69,122,863</b>	<b>254,954,410</b>	<b>1.22</b>
Lexington Capital Partners VI-A	Buyout	May-06	Jun-06	50,000,000	48,252,167	1,835,657	35,889,635	17,789,784	53,679,420	1.11
NB Sec Opps Offshore Fund II LP	Buyout	Jul-08	Jul-08	100,000,000	50,843,238	50,582,990	50,372,091	20,418,757	70,790,848	1.39
Partners Group Secondary 2006 LP	Buyout	May-06	Sep-06	55,423,499	50,871,928	6,556,850	31,596,849	23,127,853	54,724,702	1.08
Partners Group Secondary 2008, L.P.	Buyout	Sep-08	Sep-08	76,001,134	58,869,251	20,306,873	67,972,972	7,786,469	75,759,441	1.29
<b>Small/Midsize Buyout</b>				<b>650,000,000</b>	<b>436,949,612</b>	<b>276,009,955</b>	<b>415,936,047</b>	<b>90,021,499</b>	<b>505,957,546</b>	<b>1.16</b>
CSFB/NJDI Investment Fund	Buyout	Aug-05	Nov-05	650,000,000	436,949,612	276,009,955	415,936,047	90,021,499	505,957,546	1.16
CSFB/NJDI Investment Fund 2005-1 Series	Buyout			200,000,000	180,678,882	43,547,568	166,110,558	33,611,352	199,721,910	1.11
CSFB/NJDI Investment Fund 2006-1 Series	Buyout			250,000,000	186,820,320	88,592,458	187,412,754	46,141,381	233,554,135	1.25
CSFB/NJDI Investment Fund 2008-1 Series	Buyout			200,000,000	69,450,409	143,869,929	62,412,735	10,268,766	72,681,501	1.05
<b>Venture Capital</b>				<b>200,000,000</b>	<b>155,430,409</b>	<b>48,520,442</b>	<b>163,538,945</b>	<b>12,762,797</b>	<b>176,301,743</b>	<b>1.13</b>
JP Morgan Direct/Pooled VC Insttit III	Venture Capital	Feb-06	Jun-06	50,000,000	36,370,409	16,390,492	34,579,275	3,294,380	37,873,655	1.04
JP Morgan Direct VC Institutional III	Venture Capital			10,000,000	872,050	200,400	945,955	0	945,955	1.08
JP Morgan Pooled VC Institutional III	Venture Capital			40,000,000	35,498,359	16,190,092	33,633,319	3,294,380	36,927,699	1.04
NB Crossroads Fund XVIII	Venture Capital	Aug-06	Nov-06	50,000,000	38,000,000	13,189,950	42,818,629	2,325,560	45,144,189	1.19
NB/NJ Custom Investment Fund	Venture Capital	Mar-07	Aug-07	100,000,000	81,060,000	18,940,000	86,141,042	7,142,857	93,283,899	1.15
<b>Private Equity Subtotal</b>				<b>8,770,382,466</b>	<b>6,206,635,143</b>	<b>3,141,745,558</b>	<b>5,340,514,119</b>	<b>1,837,277,797</b>	<b>7,177,791,915</b>	<b>1.16</b>
<b>Real Estate</b>										
AEW Core Property Trust U.S. Inc.	Real Estate	Apr-07	Oct-07	100,000,000	100,000,000	0	79,343,482	10,548,770	89,892,252	0.90
ARA Asia Dragon Limited	Real Estate	Jul-07	Sep-07	100,000,000	78,246,000	21,754,000	94,668,114	688,305	95,356,419	1.22
Blackrock Diamond Property Fund	Real Estate	Nov-05	Jun-06	50,000,000	50,000,000	0	17,695,723	673,370	18,369,093	0.37
Blackstone Real Estate V	Real Estate	Feb-06	Feb-06	75,000,000	78,583,505	6,522,925	79,001,595	25,062,277	104,063,873	1.32
Blackstone Real Estate VI	Real Estate	Feb-07	Feb-07	100,000,000	91,930,065	14,706,193	107,285,476	3,490,922	110,776,398	1.21
Capri Urban	Real Estate	Apr-07	Sep-07	50,000,000	39,872,680	10,127,320	22,708,648	0	22,708,648	0.57
Carlyle Realty Partners V LP	Real Estate	Nov-06	Feb-07	100,000,000	108,832,827	35,308,437	60,914,640	47,204,583	108,119,223	0.99
CBRE Strategic Partners Europe Fund III	Real Estate	Feb-07	May-07	54,747,283	53,981,104	766,179	36,588,931	0	36,588,931	0.68
CBRE Strategic Partners U.S. Opp V	Real Estate	Sep-07	Nov-07	75,000,000	69,388,002	7,229,849	51,334,686	2,209,694	53,544,380	0.77

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Alternative Investments as of July 31, 2011

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

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

		SIC		A	B	C	=(B+C)	=(B+C)/A		
	Alternative Category	Presentation Date	Inception Date	Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
CBRE Strategic Partners US Fund IV	Real Estate	Nov-05	Dec-05	50,000,000	50,000,000	0	11,279,750	0	11,279,750	0.23
CIM Fund III, L.P.	Real Estate	Apr-07	Jul-07	50,000,000	33,965,423	19,586,579	33,022,791	61,143	33,083,934	0.97
CIM Urban REIT, LLC	Real Estate	Apr-06	Jun-06	50,000,000	50,000,000	0	49,153,920	6,693,347	55,847,267	1.12
CPI Capital Partners Europe	Real Estate	Mar-06	Nov-06	84,064,931	61,903,600	24,177,764	27,092,101	4,732,983	31,825,084	0.51
Five Mile Capital Partners II, LP	Real Estate	Oct-07	Dec-07	100,000,000	70,069,211	30,000,000	60,098,920	255,538	60,354,458	0.86
Guggenheim Structured Real Estate III	Real Estate	Sep-07	Sep-07	100,000,000	100,000,000	0	43,456,447	31,995,322	75,451,769	0.75
Heitman America Real Estate Trust, L.P.	Real Estate	Nov-06	Jan-07	100,000,000	101,201,705	0	93,685,285	11,261,933	104,947,218	1.04
JP Morgan Alternative Property Fund II	Real Estate	Dec-05	Mar-06	50,000,000	50,000,000	0	35,086,170	6,440,344	41,526,514	0.83
L&B Diversified Strategy Partners, LP	Real Estate	Sep-07	Mar-08	34,300,000	30,571,845	3,728,156	25,782,375	1,087,271	26,869,645	0.88
LaSalle Asia Opportunity Fund III	Real Estate	Jul-07	Jul-07	100,000,000	57,356,760	43,918,945	41,801,016	5,250,644	47,051,660	0.82
Lone Star Real Estate Fund II (U.S.) LP	Real Estate	May-11	May-11	100,000,000	4,342,041	95,207,959	2,227,146	0	2,227,146	0.51
Lone Star Fund VII (U.S.) LP	Real Estate	May-11	May-11	300,000,000	50,555,874	248,094,126	44,301,027	3,640,532	47,941,559	0.95
Lubert Adler Real Estate Fund VI-B	Real Estate	Nov-10	Feb-11	100,000,000	23,060,342	77,500,000	22,791,205	2,500,000	25,291,205	1.10
MacFarlane Urban Real Estate Fund II, LP	Real Estate	Jul-06	Nov-06	75,000,000	72,732,917	3,919,925	23,339,356	1,652,837	24,992,193	0.34
NJDOI/GMAM Core Plus RE Investment	Real Estate	Sep-07	May-08	81,500,000	52,930,873	31,231,945	55,047,895	12,494,655	67,542,550	1.28
NJDOI/GMAM CT High Grade II	Real Estate	May-08	May-08	500,000,000	412,987,337	84,613,755	465,943,167	24,181,057	490,124,224	1.19
NJDOI/GMAM Opp RE Investment Program	Real Estate	Sep-07	May-08	25,000,000	6,553,582	18,761,434	6,284,289	0	6,284,289	0.96
PLA Residential Fund III	Real Estate	Feb-08	Feb-08	50,000,000	42,314,335	7,685,665	49,474,132	0	49,474,132	1.17
Prime Property Fund	Real Estate	Nov-06	Aug-07	150,000,000	150,000,000	0	114,086,034	7,261,502	121,347,535	0.81
PRISA II	Real Estate	Dec-06	Jun-07	100,000,000	100,000,000	0	75,138,644	3,799,683	78,938,327	0.79
PRISA Real Estate Separate Account	Real Estate	Sep-06	Dec-06	300,000,000	300,000,000	0	210,142,907	41,853,127	251,996,034	0.84
Realty Associates Fund IX	Real Estate	Aug-08	Aug-08	100,000,000	92,000,000	8,000,000	98,547,272	870,988	99,418,260	1.08
Realty Associates Fund VIII	Real Estate	Jul-06	Aug-06	100,000,000	100,000,000	0	66,903,689	4,542,816	71,446,505	0.71
RLJ Lodging Trust	Real Estate	May-11	May-11	0	126,136,968	0	92,203,319	0	92,203,319	0.73
RLJ Real Estate Fund III	Real Estate	Jul-07	Aug-07	75,000,000	1,978,204	73,021,796	1,573,426	0	1,573,426	0.80
RREEF Global Opportunity Fund II	Real Estate	Apr-06	Oct-06	100,000,000	100,000,001	0	70,818,301	0	70,818,301	0.71
Silverpeak Legacy Pension Partners III, L.P.	Real Estate	May-08	May-08	100,000,000	44,586,329	55,220,268	22,000,004	403,404	22,403,408	0.50
TRECAP Comm Realty Partners II LP	Real Estate	Feb-06	Mar-06	75,000,000	64,224,413	10,775,587	24,488,576	10,082,935	34,571,511	0.54
TRECAP Commercial Realty Partners III	Real Estate	Jul-07	Aug-07	50,000,000	43,151,328	7,026,069	24,028,831	1,132,841	25,161,672	0.58
TRECAP UK Realty Partners, LP	Real Estate	Dec-06	Mar-07	47,645,181	48,074,394	19,772	11,654,634	0	11,654,634	0.24
Tucker Development/Acquisition Fund	Real Estate	Oct-07	Oct-07	50,000,000	37,128,713	12,871,287	36,139,344	0	36,139,344	0.97
Walton Street Mexico Fund I, LP	Real Estate	Feb-08	Jun-08	25,000,000	13,750,000	11,250,000	10,057,273	0	10,057,273	0.73
Walton Street Real Estate Fund Sidecar V	Real Estate	Nov-06	Dec-06	25,000,000	25,000,000	0	8,232,150	0	8,232,150	0.33
Walton Street Real Estate Fund V	Real Estate	Mar-06	Jun-06	75,000,000	75,000,000	0	42,766,725	0	42,766,725	0.57
Walton Street Real Estate Fund VI	Real Estate	Jul-07	Oct-07	75,000,000	44,735,899	30,264,101	48,717,663	0	48,717,663	1.09
Warburg Pincus Real Estate Fund I	Real Estate	Jul-06	Sep-06	100,000,000	95,833,333	0	103,151,252	16,350,000	119,501,252	1.25
Westbrook Real Estate Fund VIII	Real Estate	Feb-08	Feb-08	100,000,000	46,352,946	63,690,976	40,000,018	8,935,669	48,935,687	1.06
Westbrook VII	Real Estate	Nov-06	Jan-07	40,000,000	42,707,332	0	30,500,007	1,624,243	32,124,250	0.75
<b>Real Estate Subtotal</b>				<b>4,342,257,395</b>	<b>3,492,039,889</b>	<b>1,056,981,011</b>	<b>2,770,558,353</b>	<b>298,982,735</b>	<b>3,069,541,088</b>	<b>0.88</b>
<b>Hedge Fund</b>										
<b>Credit</b>				<b>413,000,000</b>	<b>363,000,000</b>	<b>75,000,000</b>	<b>297,112,890</b>	<b>90,083,870</b>	<b>387,196,760</b>	<b>1.07</b>
Canyon Value Realization Fund	Credit Oriented Fund	Mar-07	Jun-07	75,000,000	75,000,000	0	96,846,375	0	96,846,375	1.29
Canyon Balanced Fund	Credit Oriented Fund	Jul-11	Jul-11	125,000,000	75,000,000	75,000,000	75,000,000	0	75,000,000	1.00
Golden Tree Mast Fund-L1	Credit Oriented Fund	Nov-06	Jan-07	100,000,000	100,000,000	0	8,161,245	62,987,719	71,148,964	0.71
Pimco Distressed Mortgage Fund, LP	Credit Oriented Fund	Oct-07	Oct-07	113,000,000	113,000,000	0	117,105,269	27,096,151	144,201,420	1.28
<b>Distressed</b>				<b>390,000,000</b>	<b>390,000,000</b>	<b>0</b>	<b>509,471,910</b>	<b>0</b>	<b>509,471,910</b>	<b>1.31</b>
Centerbridge Credit Partners	Credit Oriented Fund	Oct-07	Oct-07	140,000,000	140,000,000	0	201,622,260	0	201,622,260	1.44
King Street Capital	Credit Oriented Fund	Nov-06	Feb-07	150,000,000	150,000,000	0	200,154,750	0	200,154,750	1.33
Marathon Special Opp Fund, LTD	Credit Oriented Fund	Mar-08	Jul-08	100,000,000	100,000,000	0	107,694,900	0	107,694,900	1.08
<b>Equity Long/ Short</b>				<b>600,000,000</b>	<b>550,000,000</b>	<b>50,000,000</b>	<b>566,831,375</b>	<b>56,631,058</b>	<b>623,462,432</b>	<b>1.13</b>
Archipelago Partners, LP	Equity Oriented Fund	Jan-06	Jun-06	150,000,000	150,000,000	0	201,190,500	0	201,190,500	1.34
Ascend Partners Fund II, LP	Equity Oriented Fund	Apr-07	Jul-07	150,000,000	100,000,000	50,000,000	90,124,600	0	90,124,600	0.90
Asia Century Quest Capital LCC	Equity Oriented Fund	May-08	Aug-08	75,000,000	75,000,000	0	87,958,875	0	87,958,875	1.17
Glenview Institutional Partners, LP	Equity Oriented Fund	Jul-07	Aug-07	75,000,000	75,000,000	0	81,721,275	0	81,721,275	1.09

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Alternative Investments as of July 31, 2011

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

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

		SIC		A		B	C	=(B+C)	=(B+C)/A	
	Alternative Category	Presentation Date	Inception Date	Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
Ironbound Partners Overseas LTD.	Equity Oriented Fund	Jun-08	Aug-08	75,000,000	75,000,000	0	9,088,375	56,631,058	65,719,432	0.88
Omega Overseas Partners Ltd. Class-B	Equity Oriented Fund	Dec-06	Jan-07	75,000,000	75,000,000	0	96,747,750	0	96,747,750	1.29
<b>Event Driven</b>				<b>550,000,000</b>	<b>500,000,000</b>	<b>50,000,000</b>	<b>589,046,700</b>	<b>0</b>	<b>589,046,700</b>	<b>1.18</b>
Davidson Kempner	Credit Oriented Fund	Nov-06	Dec-06	150,000,000	150,000,000	0	187,136,400	0	187,136,400	1.25
Pershing Square LP	Equity Oriented Fund	Mar-10	Apr-10	200,000,000	150,000,000	50,000,000	170,065,800	0	170,065,800	1.13
Third Point Partners L.P.	Equity Oriented Fund	Mar-11	Apr-11	100,000,000	100,000,000	0	98,231,900	0	98,231,900	0.98
York Capital Management, LP	Multi-strategy Fund	Jan-07	Feb-07	100,000,000	100,000,000	0	133,612,600	0	133,612,600	1.34
<b>Fund of Funds</b>				<b>1,501,258,928</b>	<b>1,346,258,928</b>	<b>155,000,000</b>	<b>1,477,614,802</b>	<b>29,590,586</b>	<b>1,507,205,388</b>	<b>1.12</b>
Arden Alternative Advisors	Multi-strategy Fund	Feb-06	Jun-06	100,000,000	100,000,000	0	99,495,080	0	99,495,080	0.99
GS Multi-Strategy Portfolio (NJ) LLC	Multi-strategy Fund	Feb-06	Aug-06	550,000,000	550,000,000	0	634,312,005	0	634,312,005	1.15
Protege Partners, LP	Multi-strategy Fund			150,000,000	150,000,000	0	159,288,261	0	159,288,261	1.06
Protege Partners QP Fund Ltd.	Multi-strategy Fund			50,000,000	50,000,000	0	51,819,187	0	51,819,187	1.04
Protege Partners, LP	Multi-strategy Fund	Apr-07	Jun-07	100,000,000	100,000,000	0	107,469,073	0	107,469,073	1.07
RC Woodley Park, LP	Multi-strategy Fund	Feb-06	Aug-06	501,258,928	501,258,928	0	539,519,457	29,590,586	569,110,043	1.14
Reservoir Strategic Partners Fund, LP	Multi-strategy Fund	Mar-11	Jul-11	200,000,000	45,000,000	155,000,000	45,000,000	0	45,000,000	1.00
<b>Global Macro</b>				<b>200,000,000</b>	<b>175,000,000</b>	<b>25,000,000</b>	<b>171,504,375</b>	<b>0</b>	<b>171,504,375</b>	<b>0.98</b>
Lynx (Bermuda) Ltd.	Opportunistic Fund	Nov-10	Mar-11	100,000,000	75,000,000	25,000,000	72,187,575	0	72,187,575	0.96
Winton Futures Fund	Opportunistic Fund	Nov-10	Jan-11	100,000,000	100,000,000	0	99,316,800	0	99,316,800	0.99
<b>Multi-Strategy</b>				<b>550,000,000</b>	<b>550,000,000</b>	<b>0</b>	<b>460,363,050</b>	<b>143,958,598</b>	<b>604,321,648</b>	<b>1.10</b>
AG Garden Partners, LP	Multi-strategy Fund	Jan-06	Mar-06	150,000,000	150,000,000	0	174,301,950	0	174,301,950	1.16
Farallon Capital Inst. Partners, L.P.	Multi-strategy Fund	Apr-07	Jun-07	150,000,000	150,000,000	0	76,149,300	75,000,000	151,149,300	1.01
OZ Domestic Partners II, Ltd.	Multi-strategy Fund	Jan-06	Jun-06	150,000,000	150,000,000	0	209,911,800	0	209,911,800	1.40
Satellite Fund II	Multi-strategy Fund	Feb-07	Apr-07	100,000,000	100,000,000	0	0	68,958,598	68,958,598	0.69
<b>Hedge Fund Subtotal</b>				<b>4,204,258,928</b>	<b>3,874,258,928</b>	<b>355,000,000</b>	<b>4,071,945,102</b>	<b>320,264,112</b>	<b>4,392,209,214</b>	<b>1.13</b>
<b>Real Assets</b>										
Astenbeck Commodities Fund II LP	Real Assets	Jul-11	Jul-11	100,000,000	50,000,000	0	50,000,000	0	50,000,000	1.00
Barclays Bank PLC	Real Assets	Jun-11	Jun-11	50,000,000	50,000,000	0	49,500,000	0	49,500,000	0.99
Citigroup Funding Inc	Real Assets	May-11	May-11	50,000,000	50,000,000	0	50,615,000	0	50,615,000	1.01
Gresham Commodity Fund (ETAP)	Real Assets	Sep-07	Feb-08	200,000,000	200,000,000	0	170,103,600	0	170,103,600	0.85
Gresham Commodity Fund (TAP)	Real Assets	Sep-07	Nov-07	200,000,000	200,000,000	0	183,782,600	0	183,782,600	0.92
RC Woodley Park, LP	Real Assets	May-11	May-11	100,000,000	100,000,000	0	96,297,600	0	96,297,600	0.96
Schroders Commodity Portfolio	Real Assets	Sep-07	Jan-08	500,000,000	450,000,000	50,000,000	457,515,900	0	457,515,900	1.02
Sheridan Production Partners I	Real Assets	Jul-07	Aug-07	50,000,000	47,000,000	5,250,000	60,255,991	13,500,000	73,755,991	1.57
Sheridan Production Partners II-B, L.P.	Real Assets	Oct-10	Nov-10	100,000,000	8,504,007	91,500,000	8,653,995	0	8,653,995	1.02
Tenaska Power Fund II, L.P.	Real Assets	Feb-08	Sep-08	100,000,000	66,250,850	40,027,784	55,799,382	11,877,826	67,677,208	1.02
<b>Real Assets Subtotal</b>				<b>1,450,000,000</b>	<b>1,221,754,857</b>	<b>186,777,784</b>	<b>1,182,524,068</b>	<b>25,377,826</b>	<b>1,207,901,894</b>	<b>0.99</b>
<b>Grand Total</b>				<b>18,766,898,789</b>	<b>14,794,688,817</b>	<b>4,740,504,354</b>	<b>13,365,541,641</b>	<b>2,481,902,470</b>	<b>15,847,444,111</b>	<b>1.07</b>

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

2. Total distributed include recallable portion of proceeds.

3. Private Equity and Real Estate represent most recently reported quarterly values from the General Partners, adjusted with cash flows through the end of current reported month-end.

Hedge Funds reported values are on a one-month lag and Commodities reported values are as of the current month end.

Includes Return of Capital Distributions.

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High Yield/Bank Loan as of July 31, 2011

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

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

			A		B		C	=(B+C)	=(B+C)/A
	SIC	Inception	Commitment	Amount	Unfunded	Current Market Value 3	Total Distributed 2	Total Value	Total Value Multiple
	Presentation	Date		Contributed1	Commitment				
	Date								
<b>Common Pension Fund B</b>									
BlackRock Credit Investors	Sep-07	Oct-07	400,000,000	400,000,000	93,959,367	198,221,509	187,918,733	386,140,242	0.97
BlackRock Credit Investors Co-Invest	Oct-09	Oct-09	144,000,000	144,000,000	82,774,725	92,301,320	166,207,945	258,509,265	1.80
Canyon Special Opportunities (Cayman)			149,500,000	149,500,000	0	27,319,095	158,247,524	185,566,619	1.24
Canyon Special Opportunities (Cayman)	Sep-07	Sep-07	100,000,000	100,000,000	0	27,319,095	108,747,524	136,066,619	1.36
Canyon Special Opportunities (Cayman) II	Jan-00	Jan-00	49,500,000	49,500,000	0	0	49,500,000	49,500,000	1.00
Golden Tree Opportunities LP-Class D	Sep-07	Sep-07	149,500,000	149,500,000	0	252,620,754	4,106,876	256,727,630	1.72
Oaktree Loan Fund LP	Sep-07	Oct-07	200,000,000	200,013,587	0	10,909	207,607,915	207,618,824	1.04
Och Ziff Capital	Mar-10	Apr-10	500,000,000	500,000,000	0	566,539,500	0	566,539,500	1.13
TAC 2007, LP	Sep-07	Oct-07	128,530,670	104,755,112	23,775,558	48,368,456	25,786,710	74,155,166	0.71
TPG Specialty Lending, Inc.	May-11	May-11	200,000,000	10,527,000	189,473,000	10,527,000	0	10,527,000	1.00
<b>Common Pension Fund B Subtotal</b>			<b>1,871,530,670</b>	<b>1,658,295,699</b>	<b>389,982,650</b>	<b>1,195,908,543</b>	<b>749,875,703</b>	<b>1,945,784,246</b>	<b>1.17</b>

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