

NEW JERSEY DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

October 2013

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

New Jersey Division of Investment
 You Are Viewing an Archived Copy from the New Jersey State Library
Actual Allocation vs FY 2014 Investment Plan Target¹
 10/31/13

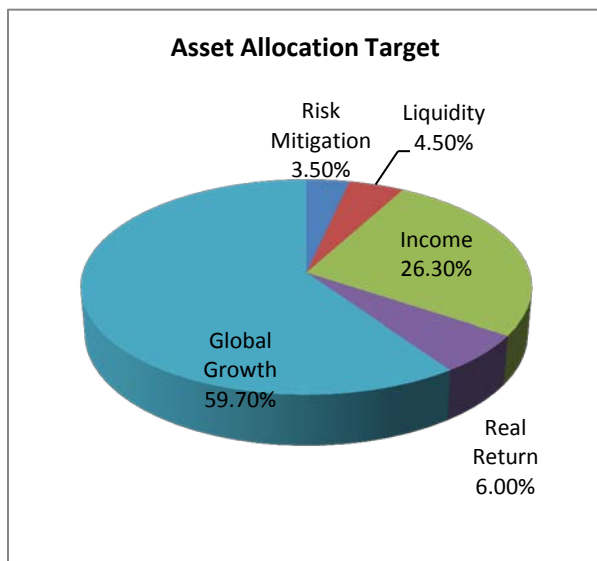
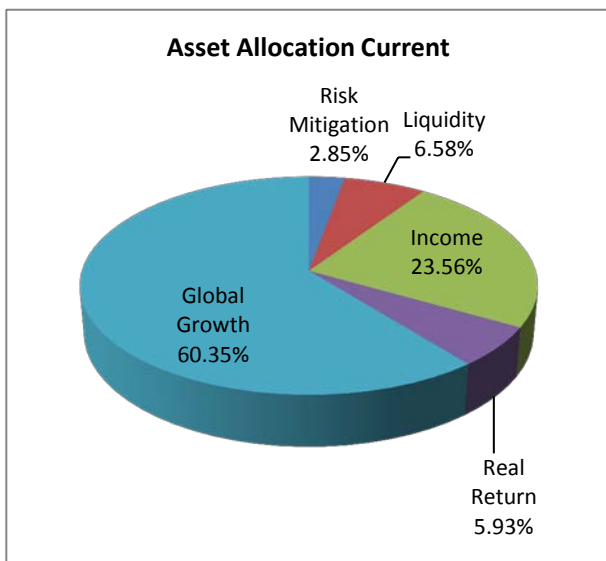
	Actual Allocation %	Target %	Difference%	Allocation\$ (2)
Absolute Return/Risk Mitigation	2.85%	3.50%	-0.65%	2,185.32
Risk Mitigation	2.85%	3.50%	-0.65%	2,185.32
Cash Equivalents ⁽³⁾	3.38%	1.00%	2.38%	2,593.58
TIPS	2.21%	2.50%	-0.29%	1,692.14
US Treasuries	0.99%	1.00%	-0.01%	762.57
Total Liquidity	6.58%	4.50%	2.08%	5,048.29
Investment Grade Credit	12.19%	12.10%	0.09%	9,348.00
High Yield Fixed Income	5.18%	5.50%	-0.32%	3,972.02
Credit Oriented Hedge Funds	2.89%	3.50%	-0.61%	2,217.36
Debt Related Private Equity	1.12%	2.00%	-0.88%	859.24
Real Estate-Debt	1.09%	2.00%	-0.91%	837.15
Police and Fire Mortgage Program	1.08%	1.20%	-0.12%	826.94
Total Income	23.56%	26.30%	-2.74%	18,060.71
Commodities and Other Real Assets	2.41%	2.50%	-0.09%	1,850.67
Real Estate	3.52%	3.50%	0.02%	2,698.84
Total Real Return	5.93%	6.00%	-0.07%	4,549.51
US Equity	28.26%	26.50%	1.76%	21,671.34
Non-US Developed Markets Equity	13.77%	12.70%	1.07%	10,560.06
Emerging Markets Equity	7.65%	8.00%	-0.35%	5,868.37
Equity Oriented Hedge Funds	3.91%	4.00%	-0.09%	3,000.57
Buyouts/Venture Capital	6.74%	8.50%	-1.76%	5,169.02
Total Global Growth	60.35%	59.70%	0.65%	46,269.36
Other Cash and Receivables	0.73%	0.00%	0.73%	560.44
Total Pension Fund	100.00%	100.00%	0.00%	76,673.63

1 Figures are unaudited and are subject to change.

2 Reflects the most recent market values available.

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

Totals may not equal sum of components due to rounding

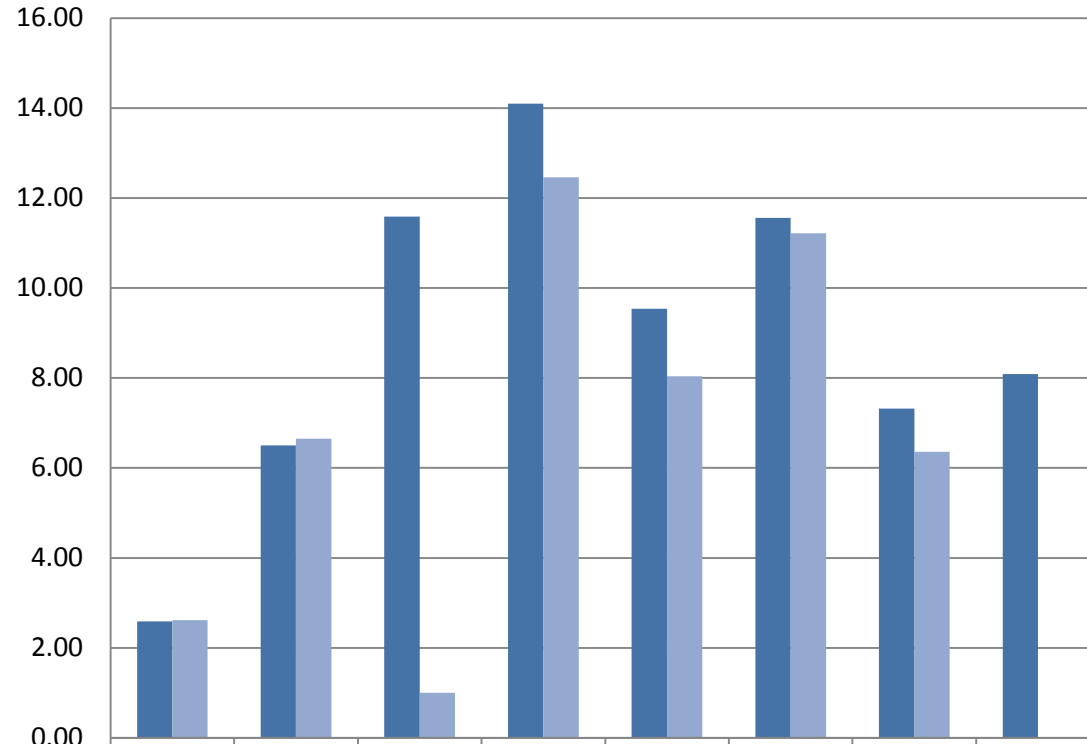


New Jersey Division of Investment

Performance Charts

10/31/13

Total Fund ex Police and Fire Mortgages as of 10/31/13

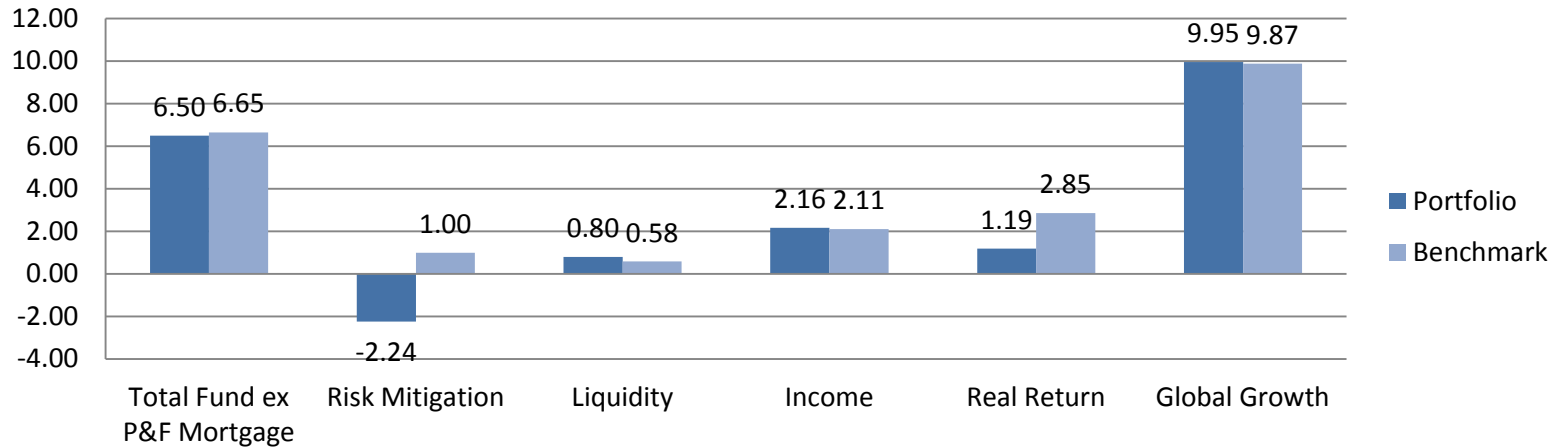


	1 Month	FYTD	CYTD	1 Year	3 Year	5 Year	10 Year	20 Year
■ Total Fund ex Police & Fire Mortgage	2.59	6.50	11.59	14.10	9.54	11.56	7.32	8.09
■ Benchmark	2.62	6.65	1.00	12.46	8.04	11.22	6.36	N/A

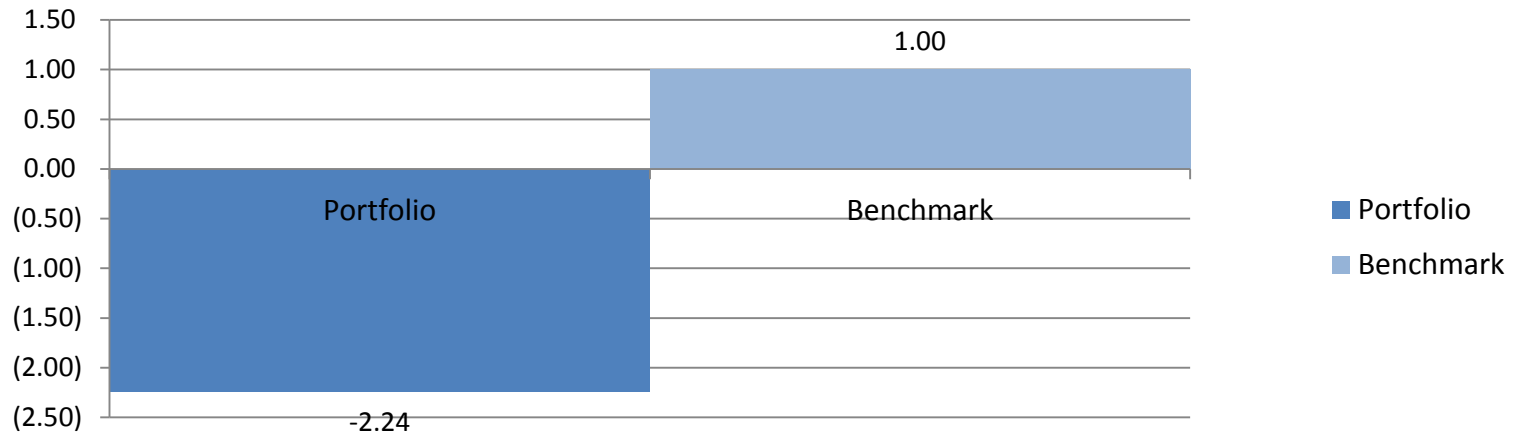
Performance Charts

10/31/13

FYTD Performance by Asset Class as of 10/31/13



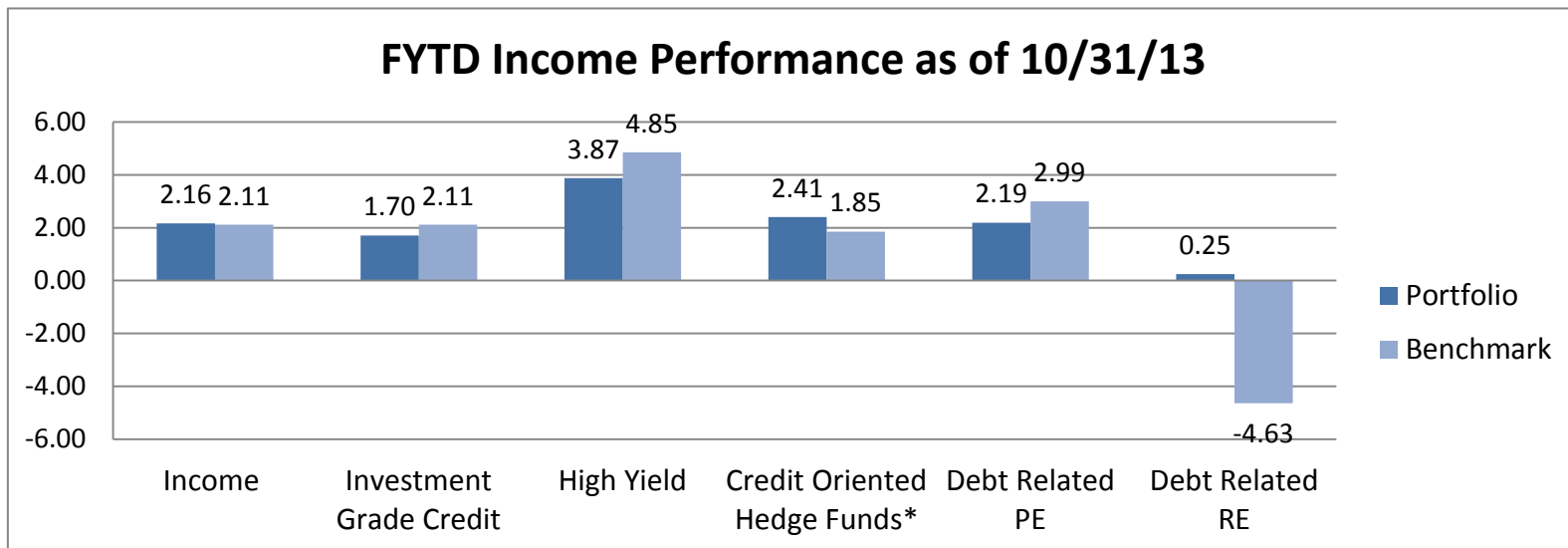
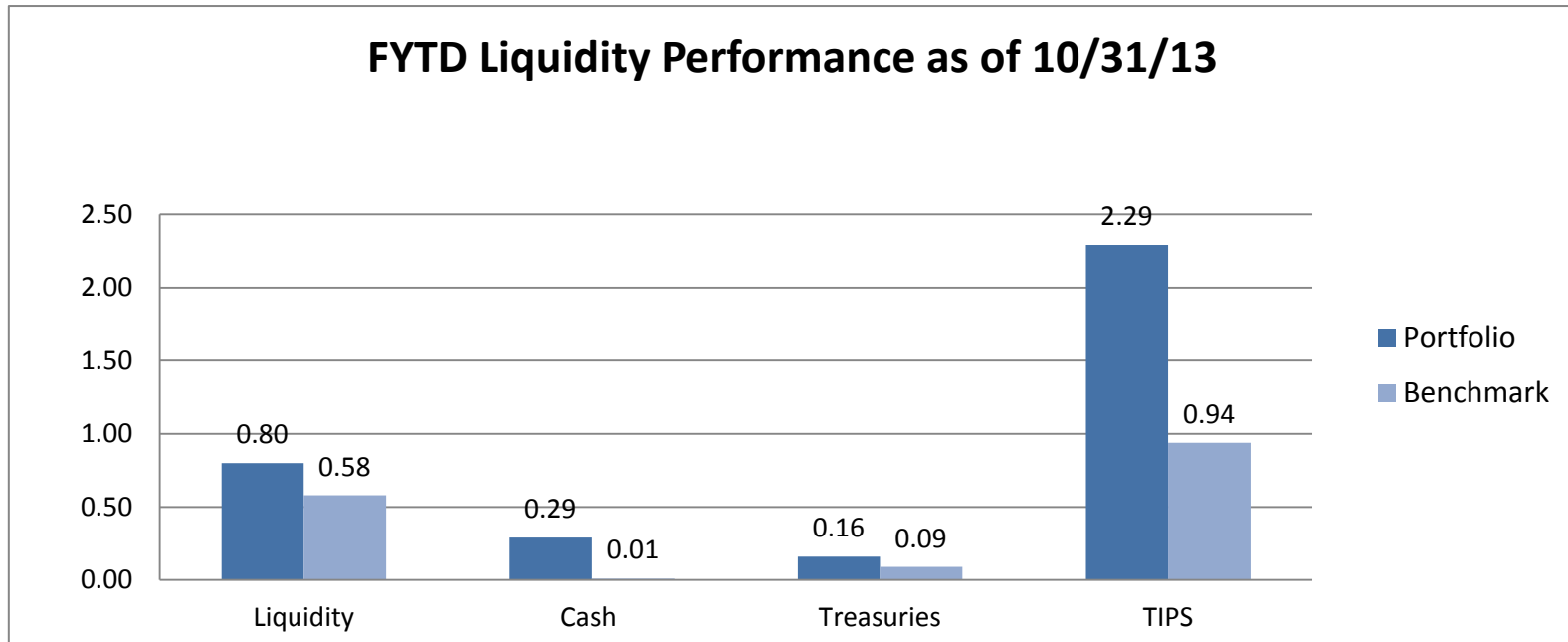
FYTD Risk Mitigation Performance as of 10/31/13



New Jersey Division of Investment

Performance Charts

10/31/13

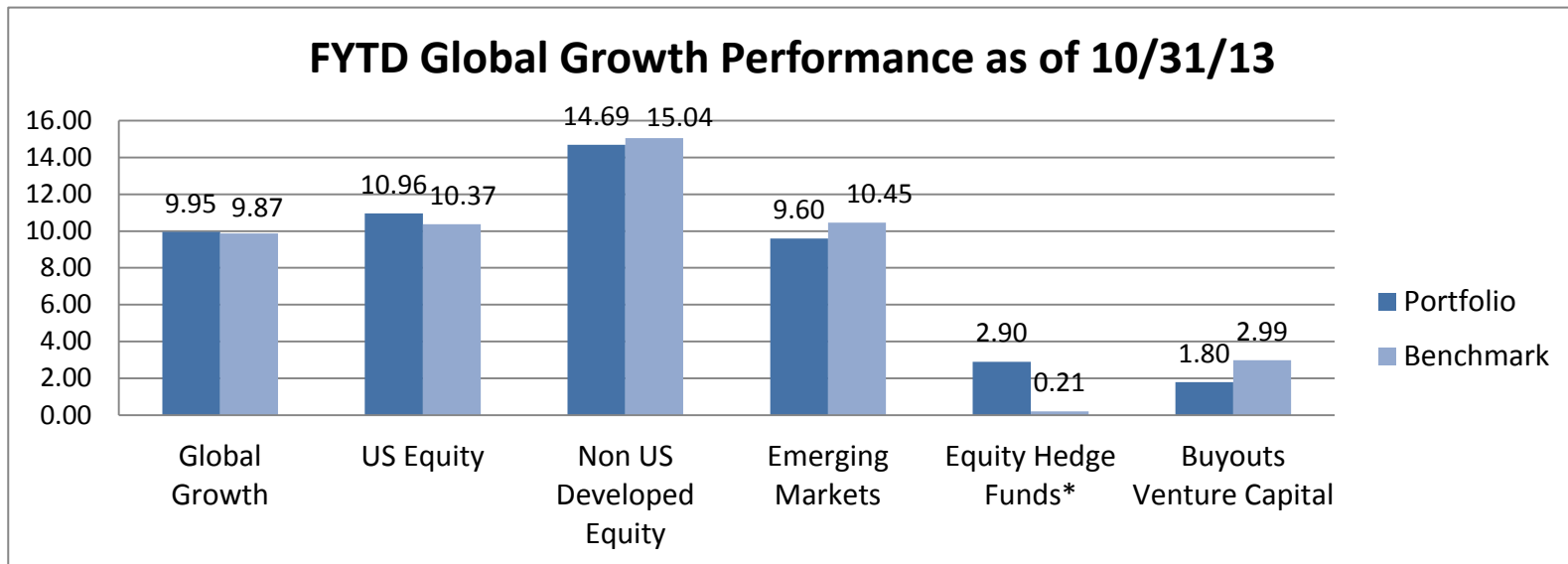
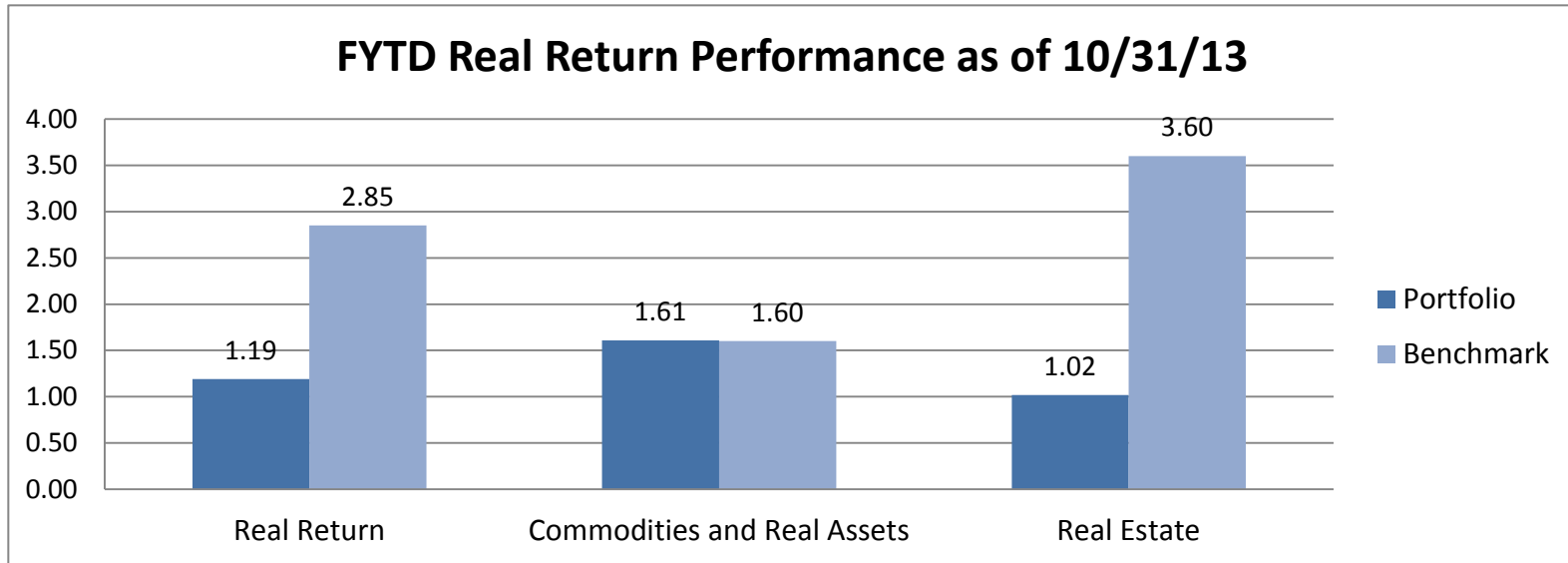


*Reported on a 1 month lag

New Jersey Division of Investment

Performance Charts

10/31/13



*Reported on a 1 month lag

10/31/13

	1 month	FYTD	CYTD	1 Year	3 Years	5 Years	10 Years
Common Fund A (Domestic Equity) with Cash, Hedges, Miscellaneous	4.55	10.65	25.74	28.15	16.77	16.61	8.75
S&P 1500 Composite	4.49	10.37	25.79	28.10	16.79	15.64	7.82
Equity Only (Ex Cash)	4.69	10.96	26.28	28.88	17.14	17.05	8.89
Equity Only-Diversified Fund	4.34	9.96	25.09	27.38	16.62		
Equity Only-Concentrated Fund	5.15	12.38	28.19	31.40	18.17		
Common Fund B (Domestic Fixed Income) with Cash, Hedges, Miscellaneous²	1.19	1.96	(0.74)	(0.46)	6.67	12.19	6.96
Common B Blended Benchmark	1.46	2.58	(1.70)	(1.40)	6.33	11.23	6.83
Investment Grade	1.07	1.69	(3.27)	(3.57)	5.80	11.31	6.54
<i>Investment Grade Blended Benchmark</i>	1.10	1.80	(4.36)	(4.73)	7.44	11.93	7.17
High Yield	2.03	3.89	9.64	13.54	11.81	20.65	
<i>Barclays High Yield Index</i>	2.51	4.84	6.33	8.87	9.16	18.12	
Common Fund D (International Equity) with Cash, Hedges, Miscellaneous	3.63	12.62	11.48	18.02	3.95	9.01	7.03
MSCI All World Country Index (ex US)	3.67	14.13	14.08	20.29	6.04	12.48	8.48
Custom International Equity Markets Index	3.96	13.26	12.06	18.39			
Developed Markets Equity	3.36	14.68	19.31	25.68			
<i>Custom International Equity Developed Markets Index</i>	3.41	15.04	19.02	25.18			
Emerging Markets Equity	4.33	9.60	(1.32)	5.90			
<i>Custom International Equity Emerging Markets Index</i>	4.83	10.45	0.46	7.02			
Common Fund E (Alternative Investments) with Cash, Hedges, Miscellaneous	0.83	1.48	9.31	11.22	9.49	5.29	
Hedge Funds ¹	1.17	1.75	10.12	11.60	6.06	7.24	
<i>HFRI Fund of Funds Composite (one month lag)</i>	1.35	0.21	6.30	6.44	2.45	1.92	
Private Equity ¹	0.94	1.75	12.53	16.23	13.99	8.39	
<i>Cambridge Associates (Data only available quarterly)²</i>	0.00	2.99	11.35	16.28	15.62	7.86	
Real Estate ¹	(0.03)	0.61	11.65	13.31	12.97	(2.39)	
<i>Real Estate Index (Data only available quarterly)²</i>	0.00	3.60	9.31	12.09	13.04	3.55	
Real Assets/Commodities ¹	1.01	1.70	(4.17)	(4.85)	0.40	1.13	
<i>DJUBS TR Index</i>	(1.48)	0.63	(9.91)	(12.21)	(5.19)	(0.94)	
Police & Fire Mortgage Program	0.14	0.24	(0.49)	0.27	3.14		
Plan Cash³	0.01	0.04	0.11	0.16	0.20	0.39	1.82
US Treasury Bills (3 month)	0.00	0.01	0.05	0.06	0.07	0.12	1.60
Total Pension Fund	2.57	6.43	11.44	13.92	9.44		
Total Pension Fund ex Police and Fire Mortgages	2.59	6.50	11.59	14.10	9.54	11.56	7.32
Total Fund Benchmark	2.62	6.65	10.00	12.46	8.04	11.22	6.36

¹ Performance based on most recent values available

² Cambridge Associates & NCREIF (NPI) Benchmarks are only reported on an quarterly basis, non quarter-end months are reported as 0%

³ The cash aggregate comprises the seven plan cash accounts

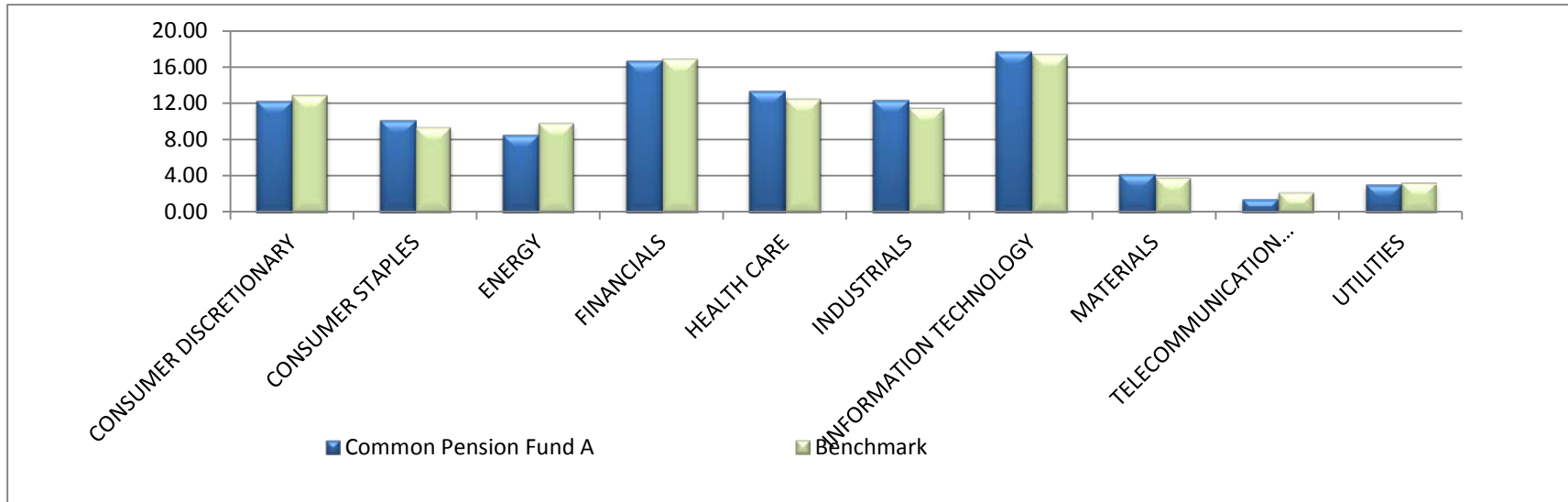
**New Jersey Division of Investment
Domestic Equity (Common Pension A)**

10/31/13

Top Holdings

<i>Company</i>	<i>% of Portfolio</i>
APPLE INC	3.20
EXXON MOBIL CORP	2.28
MICROSOFT CORP	1.80
WELLS FARGO + CO	1.76
GOOGLE INC	1.58
JOHNSON + JOHNSON	1.39
JPMORGAN CHASE & CO	1.32
PFIZER INC	1.30
PROCTER + GAMBLE CO	1.28
MERCK & CO INC	1.20

Portfolio Sector Weightings



Investment Grade Portfolio (Common Pension B)

10/31/13

	Portfolio	Benchmark ⁽¹⁾	Difference
S & P's Quality Rating	A+	A+	N/A
Coupon (%)	4.53	5.55	-1.02
Current Yield	4.28	4.88	-0.60
Duration	7.18	*6.74	0.44
Option Adjusted Spread	177.51	123.72	53.79
Convexity	0.32	1.30	-0.98
Maturity (yrs)	9.47	*8.74	0.73

*This is an approximate benchmark

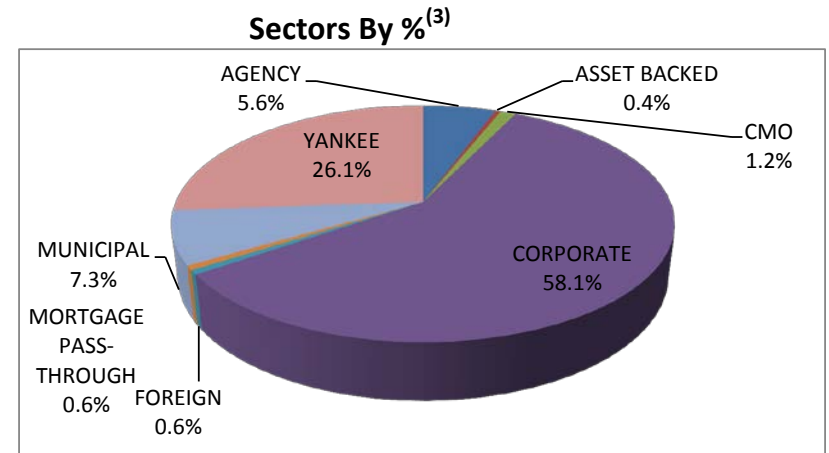
Maturities	Portfolio	Benchmark ⁽¹⁾
0-5yr	25.35	0.32
5-10yr	45.09	1.14
10-15yr	6.56	10.31
15-20yr	13.88	14.37
20-25yr	5.67	22.84
25-30yr	1.25	48.51
>30yr	0.96	2.52
Unclassified	1.24	0.00

(1) Barclay's Gov/Credit Long

(2) Includes all affiliated entities

(3) Excluding US Treasuries and Tips

	Issuer Name ⁽²⁾	Market Value [%]
TII	US Tips	12.87%
T	UST Nominal	5.71%
MP	Prov Manitoba	2.36%
AID	Aid to Israel	2.29%
T	AT&T	2.00%
ONT	Prov Ontario	1.91%
BRCOL	Prov Brit Colombia	1.89%
DUK	Duke Energy	1.66%
COP	Conoco Phillips	1.60%
NS	Prov Nova Scotia	1.49%



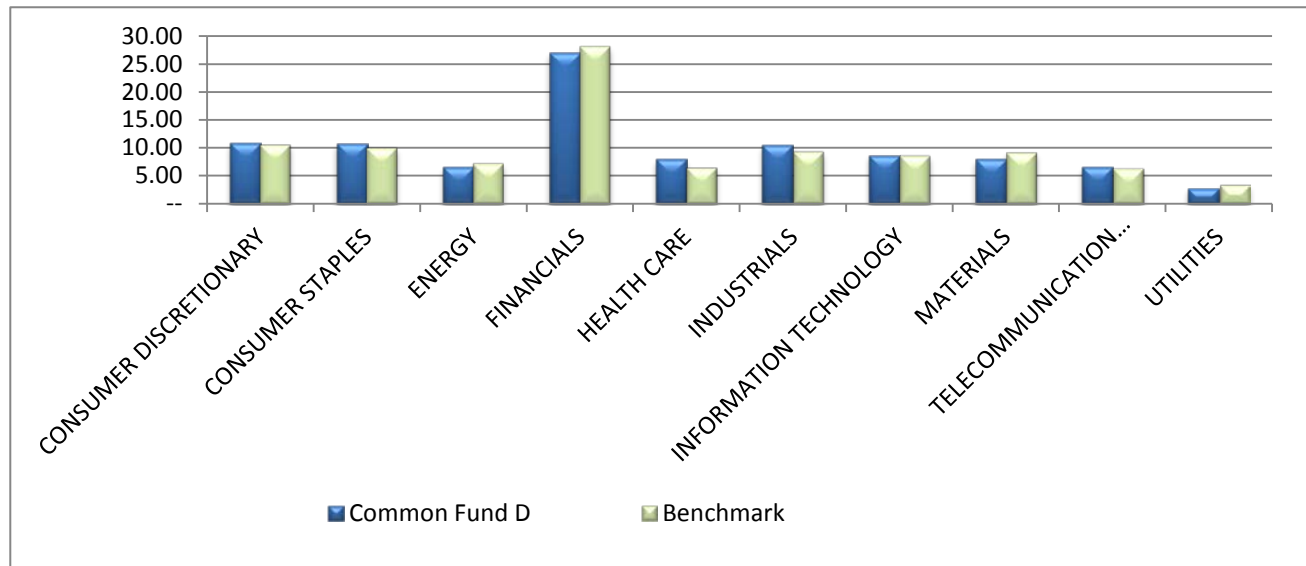
**New Jersey Division of Investment
International Equity (Common Pension D)**

10/31/13

Top Holdings

<i>Company</i>	<i>% of Portfolio</i>
ISHARES MSCI EMERGING MARKETS	9.21
VANGUARD FTSE EMERGING MARKETS	4.63
ROCHE HOLDING AG GENUSSCHEIN	1.13
NESTLE SA REG	1.00
ISHARES MSCI EAFE ETF	0.89
HSBC HOLDINGS	0.86
TOYOTA MOTOR CORP	0.82
SAMSUNG ELECTRONICS	0.82
ISHARES CORE MSCI EMERGING MAR	0.82
LOREAL PRIME DE FIDELITE	0.79

Portfolio Sector Weightings



Exposure by Country

10/31/13

	Custom International			Net Foreign Currency		Custom International			Net Foreign Currency		
	Equity	% Equity	Index	Hedge	Exposure	Equity	% Equity	Index	Hedge	Exposure	
Developed Markets:						Emerging Markets:					
Developed - Euro						EM - Global	8.8	0.1%	0.0%	8.8	
Austria	28.2	0.2%	0.2%		28.2	EM - Europe/Middle East/Africa					
Belgium	115.7	0.7%	0.7%		115.7	Cyprus	0.0	0.0%	0.0%	0.0	
Finland	78.0	0.5%	0.5%		78.0	Czech Republic	33.7	0.2%	0.1%	33.7	
France	975.7	6.0%	4.8%		975.7	Egypt	23.9	0.1%	0.1%	23.9	
Germany	889.2	5.5%	5.2%		889.2	Hungary	43.4	0.3%	0.1%	43.4	
Greece	0.1	0.0%	0.0%		0.1	Morocco	0.4	0.0%	0.0%	0.4	
Ireland	28.8	0.2%	0.2%		28.8	Poland	116.9	0.7%	0.7%	116.9	
Italy	180.4	1.1%	1.1%		180.4	Russia	449.3	2.8%	1.9%	449.3	
Netherlands	255.7	1.6%	1.5%		255.7	South Africa	423.4	2.6%	2.7%	423.4	
Portugal	34.8	0.2%	0.1%		34.8	Turkey	149.1	0.9%	0.7%	149.1	
Spain	310.0	1.9%	1.9%		310.0	United Arab Emirates	4.1	0.0%	0.0%	4.1	
Euro Currency				-201.1	-201.1	EM - Latam					
Developed - Non-Euro						Argentina	12.3	0.1%	0.0%	12.3	
Australia	775.2	4.8%	4.7%		775.2	Brazil	681.1	4.2%	4.7%	681.1	
Canada	974.3	6.0%	5.8%		974.3	Chile	45.5	0.3%	0.7%	45.5	
Denmark	126.0	0.8%	0.6%		126.0	Colombia	28.9	0.2%	0.5%	28.9	
Hong Kong	273.9	1.7%	1.6%		273.9	Mexico	268.6	1.7%	2.1%	268.6	
Israel	40.7	0.3%	0.3%		40.7	Panama	0.0	0.0%	0.0%	0.0	
Japan	1,979.6	12.2%	11.9%	-296.6	1,683.0	Peru	33.4	0.2%	0.2%	33.4	
New Zealand	0.3	0.0%	0.1%		0.3	EM - Asia ex Japan					
Norway	82.0	0.5%	0.4%		82.0	China	1,029.8	6.3%	7.6%	1,029.8	
Singapore	151.9	0.9%	0.9%		151.9	India	313.4	1.9%	2.4%	313.4	
Sweden	289.7	1.8%	1.7%		289.7	Indonesia	183.6	1.1%	1.0%	183.6	
Switzerland	975.5	6.0%	5.2%		975.5	Korea	906.2	5.6%	6.3%	906.2	
United Kingdom	1,953.4	12.0%	11.6%		1,953.4	Malaysia	177.1	1.1%	1.5%	177.1	
						Mongolia	0.0	0.0%	0.0%	0.0	
						Pakistan	10.9	0.1%	0.0%	10.9	
						Philippines	111.4	0.7%	0.4%	111.4	
						Taiwan	494.4	3.0%	4.6%	494.4	
						Thailand	159.0	1.0%	1.0%	159.0	

New Jersey Division of Investment

Cash Management Fund

10/31/13

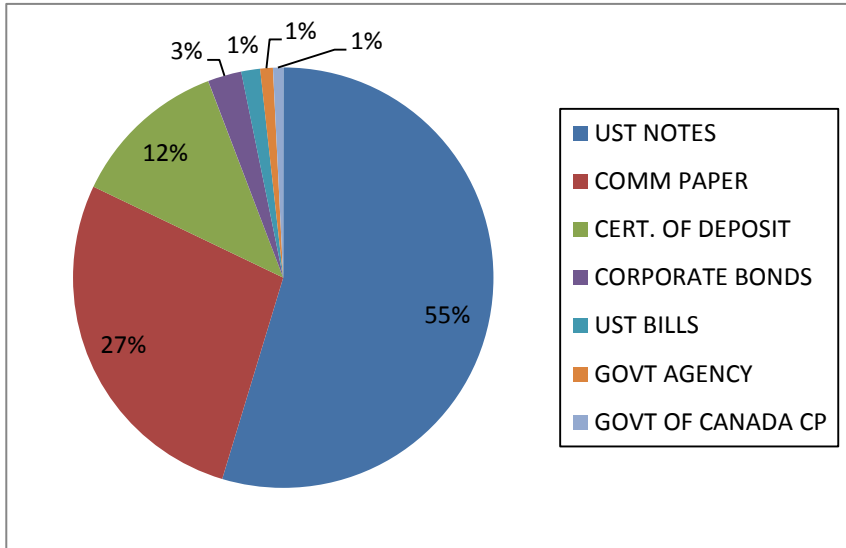
PARTICIPATION

	VALUE	PERCENTAGE
STATE	\$6,690	64.20%
NON-STATE	\$3,731	35.80%
TOTAL*	\$10,421	100.00%

Dollar amounts in millions

PORTFOLIO ANNUALIZED INTEREST RATES

	STATE	NON-STATE	AVG.DAYS
10/31/2013	0.12%	0.06%	151



	Percentage	31-Oct-13
UST NOTES	54.68%	\$5,593,526,000
COMM PAPER	27.44%	\$2,806,536,000
CERT. OF DEPOSIT	12.07%	\$1,234,400,000
CORPORATE BONDS	2.60%	\$266,299,000
UST BILLS	1.45%	\$148,000,000
GOVT AGENCY	0.98%	\$100,000,000
GOVT OF CANADA CP	0.78%	\$80,000,000
TOTAL**	100.00%	\$10,228,761,000

Total US Treas/Agency 57.11%

**Total is at market.*

***Total is at par.*

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
9/30/2013 through 10/31/2013**

CUSIP Number	Security Long Name	Shares/Par Value	Base Net Amount
89236TAY1	TOYOTA MOTOR CREDIT CORP	10,000,000.000	9,997,600.00
02665WAB7	AMERICAN HONDA FINANCE	5,000,000.000	4,982,600.00
904764AQ0	UNILEVER CAPITAL CORP	33,000,000.000	33,641,813.32
02665WAC5	AMERICAN HONDA FINANCE	25,000,000.000	24,903,500.00
34354PAD7	FLOWSERVE CORPORATION	5,000,000.000	4,976,600.00
110122AW8	BRISTOL MYERS SQUIBB CO	55,000,000.000	54,402,150.00
110122AV0	BRISTOL MYERS SQUIBB CO	55,000,000.000	54,747,000.00
191216BG4	COCA COLA CO/THE	40,000,000.000	39,943,600.00
021441AE0	ALTERA CORP	20,000,000.000	19,893,800.00
19416QED8	COLGATE PALMOLIVE CO	25,000,000.000	24,850,500.00

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
 9/30/13 through 10/31/13**

CUSIP NUMBER	Security Long Name	Shares/Par Value	Base Net Amount
00101JAF3	ADT CORP	1,750,000.000	1,521,055.560
001546AL4	AK STEEL CORP	475,000.000	441,030.900
00213MAB0	APX GROUP INC	450,000.000	460,870.310
00213MAD6	APX GROUP INC	975,000.000	1008888.02
00507VAE9	ACTIVISION BLIZZARD	125,000.000	127144.1
00828DAN1	AFFINION GROUP INC	225,000.000	188796.09
008911AX7	AIR CANADA	475,000.000	484690.63
01449JAL9	ALERE INC	3,600,000.000	3706893.1
018804AQ7	ALLIANT TECHSYSTEMS INC	350,000.000	350000
02005N308	ALLY FINANCIAL INC	21,847.000	592053.7
02079DAB9	ALPHABET HOLDING CO INC	1,900,000.000	2029213.2
02376CAH8	AMERICAN AIRLS INC	1,000,000.000	1006250
02503YAG8	AMERICAN CAPITAL LTD	1,350,000.000	1390395.49
025676AL1	AMERICAN EQUITY INVESTME	1,200,000.000	1270700
03674PAJ2	ANTERO RESOURCES FINANCE	25,000.000	27058.33
03674PAK9	ANTERO RESOURCES FINANCE	1,481,000.000	1481000
037193AA7	ANTON OILFIELD SERV GRP/	2,000,000.000	2000000
039380AJ9	ARCH COAL INC	225,000.000	223826.5
03969AAB6	ARDAGH PKG FIN/MP HD USA	1,000,000.000	1023927.08
04226QAD4	ARMORED AUTOGROUP INC	475,000.000	451111.46
04338GAE9	ARYSTA LIFESCIENCE SPC LLC	3,000,000.000	3007500
04939MAM1	ATLAS PIPELINE LP/FIN CO	75,000.000	77272.49
05070GAE8	AUDATEX NORTH AMERICA IN	1,100,000.000	1141800
05070GAG3	AUDATEX NORTH AMERICA IN	625,000.000	632000
053499AJ8	AVAYA INC	850,000.000	770198.96
05351LAA5	AVANTI COMMUNICATIONS	125,000.000	131371.53
053810AD9	AVIV HLTH PROP/AVIV HLTH	275,000.000	275000
05578MAA0	BMC SOFTWARE FINANCE INC	375,000.000	403255.21
058498AR7	BALL CORP	1,115,000.000	1129432.64
060505ED2	BANK OF AMERICA CORP	275,000.000	250191.94
090613AJ9	BIOMET INC	500,000.000	542493.06
091935AB2	BLACKBOARD INC	3,200,000.000	3240000
10553MAD3	OI SA	350,000.000	324521.53
1248EPAX1	CCO HLDGS LLC/CAP CORP	550,000.000	579633.16
1248EPBC6	CCO HLDGS LLC/CAP CORP	2,100,000.000	2049191.67
12612DAG1	CNG HOLDINGS INC	175,000.000	172666.67
12623EAG6	CNH CAPITAL LLC	2,425,000.000	2425000
12626CAA0	CPG MERGER SUB LLC	250,000.000	257138.89
12768RAD9	CAESARS ENTERTAINMENT OP	500,000.000	465527.78
12958RAC1	CALFRAC HOLDINGS LP	250,000.000	255677.08
131347CA2	CALPINE CORP	1,575,000.000	1593721
131347CC8	CALPINE CORP	4,060,000.000	4074843.21
147446AR9	CASE NEW HOLLAND INC	800,000.000	976900
156700AM8	CENTURYLINK INC	725,000.000	689609.44
15672WAE4	CEQUEL COM HLDG I/CAP CP	1,400,000.000	1386825.7
15677JAB4	CERIDIAN HCM HOLDING INC	1,225,000.000	1242292.3
165167CK1	CHESAPEAKE ENERGY CORP	200,000.000	212031.94
165167CL9	CHESAPEAKE ENERGY CORP	510,000.000	548812.98
16961UAA4	CHINOS INTERMED HLDGS A	2,475,000.000	2488125
17037NAC4	CHOCTAW RESORT DEVEL ENT	600,000.000	612320.83
172441AX5	CINEMARK USA INC	900,000.000	899040.63

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
 9/30/13 through 10/31/13**

172441AZ0	CINEMARK USA INC	900,000.000	880640.63
172967341	CITIGROUP INC	22,612.000	565300
17875LAH2	CITYCENTER HLDGS LLC	1,500,000.000	1511250
178760AE4	CITYCENTER HLDGS/FINANCE	100,000.000	110109.03
184502BE1	CLEAR CHANNEL COMMUNICAT	1,400,000.000	1353922.22
18451QAM0	CLEAR CHANNEL WORLDWIDE	400,000.000	433205.56
19259PAH5	OUTERWALL INC	250,000.000	245333.33
20162VAB9	COMMERCIAL BARGE LINE CO	2,000,000.000	1960000
201723AK9	COMMERCIAL METALS CO	325,000.000	304064.58
20337XAA7	COMMSCOPE HOLDINGS INC	1,500,000.000	1554445.32
212015AH4	CONTINENTAL RESOURCES	725,000.000	757423.61
226373AG3	CRESTWOOD MIDSTREAM PART	465,000.000	465000
228189AA4	CROWN AMER/CAP CORP IV	350,000.000	336000
23311UAA7	DCP LLC/DCP CORP	500,000.000	526670.14
23327BAF0	DJO FIN LLC/DJO FIN CORP	750,000.000	756593.75
249375AA4	DENVER PARENT CORP	125,000.000	128815.1
25470XAJ4	DISH DBS CORP	625,000.000	634668.4
25470XAL9	DISH DBS CORP	225,000.000	212218.75
256603AB7	DOLE FOOD CO INC	1,475,000.000	1475000
262049AA7	DRILL RIGS HLDS INC	500,000.000	521354.17
26852BAJ8	EIG INVS CORP	3,150,000.000	3165750
270321AE2	EARTHLINK INC	250,000.000	259721.16
29084TAA2	EMDEON INC	200,000.000	236625
292757AB7	ENERGYSOLUTIONS INC/LLC	750,000.000	816503.47
29444UAM8	EQUINIX INC	2,250,000.000	2230255.03
302107AA5	EXOPACK HOLDINGS SA	1,225,000.000	1235625
30251GAN7	FMG RESOURCES AUG 2006	55,000.000	56205.03
315292AN2	FERRELLGAS LP/FERRELLGAS	2,250,000.000	2274750
319963AV6	FIRST DATA CORPORATION	1,500,000.000	1520812.5
319963BB9	FIRST DATA CORPORATION	675,000.000	793202.34
319963BK9	FIRST DATA CORPORATION	2,565,000.000	2727565.55
35687MAZ0	FREESCALE SEMICONDUCTOR	1,210,000.000	1211852.5
36159RAG8	GEO GROUP INC/THE	1,000,000.000	1001423.61
361841AC3	GLP CAPITAL LP / FIN II	450,000.000	452250
361841AE9	GLP CAPITAL LP / FIN II	4,300,000.000	4300375
36186CBY8	ALLY FINANCIAL INC	350,000.000	409538.89
370425RZ5	ALLY FINANCIAL INC	250,000.000	295548.61
37045VAC4	GENERAL MOTORS CO	3,700,000.000	3880555.55
37952TAB2	GLOBAL BRASS AND COPPER	800,000.000	828895.53
37953DAB6	GLOBAL AVIATION HLDGS INC	167.660	0
389003AA2	GRATON ECONOMIC DEV AUTH	500,000.000	557340.63
389375AH9	GRAY TELEVISION INC	2,075,000.000	2130755.21
402635AB2	GULFPORT ENERGY CORP	150,000.000	153113.37
404121AG0	HCA INC	750,000.000	781609.38
40537QAD2	HALCON RESOURCES CORP	250,000.000	267625
428303AM3	HEXION US FIN/NOVA SCOTI	625,000.000	649062.5
43289DAC7	HILTON WORLDWIDE FIN LLC	2,500,000.000	2511875
43414TAA4	HOCKEY MERGER SUB 2 INC	700,000.000	724108.13
44049HAJ2	HORIZON LINES LLC	28,527.000	28527
44929HAH1	ICON HEALTH + FITNESS	525,000.000	477104.17
44986UAA7	INEOS GROUP HOLDINGS SA	324,000.000	333979.88
451702AA2	IGLOO HOLDINGS CORP	700,000.000	738310.42
45824TAM7	INTELSAT JACKSON HLDG	2,000,000.000	2063833.33

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
 9/30/13 through 10/31/13**

45824TAN5	INTELSAT JACKSON HLDG	750,000.000	746239.58
46284PAQ7	IRON MOUNTAIN INC	1,000,000.000	1033750
46611DAA3	JBS INVESTMENTS GMBH	5,590,000.000	5621957.81
466354AA5	JACK COOPER FINANCE CO	325,000.000	353669.97
47009RAA0	JAGUAR HOLDING CO I	1,050,000.000	1113426.56
47233GAA2	JEFFERIES LOANCORE/FINAN	800,000.000	807661.67
48126HAA8	JPMORGAN CHASE + CO	1,075,000.000	1063500
48666KAT6	KB HOME	800,000.000	804250
49456BAA9	KINDER MORGAN INC/DELAWA	750,000.000	750000
49456BAB7	KINDER MORGAN INC/DELAWA	1,000,000.000	1000000
49461BAE4	KINETICS CONCEPT/KCI USA	250000	277291.67
501797AJ3	L BRANDS INC	1165000	1167450
513075BE0	LAMAR MEDIA CORP	2850000	2797756.94
51509BAC8	LANDRY S INC	200000	221618.75
521865AT2	LEAR CORP	1000000	968062.5
527288BE3	LEUCADIA NATIONAL CORP	150000	147961.5
527298AU7	LEVEL 3 FINANCING INC	500000	552137.15
527298AX1	LEVEL 3 FINANCING INC	2300000	2300000
54238GAB1	LONESTAR INTER SUPER HLDGS LLC	3000000	3127500
55314WAA2	MMC FINANCE LTD	2000000	2000000
553322AA6	MPH INTERMEDIATE HLDNG 2	500000	527805.56
563571AJ7	MANITOWOC COMPANY INC	1000000	1006468.75
570254AA0	NEIMAN MARCUS GROUP LTD	4175000	4260347.22
570254AB8	NEIMAN MARCUS GROUP LTD	800000	803697.57
579489AG0	MCCLATCHY CO	600000	668700
586049AC2	MEM PROD PART LP/FIN COR	1000000	1006642.36
591709AP5	METROPCS WIRELESS INC	425000	444984.81
594064AA5	MICHAEL BAKER INTL INC	2725000	2744264.59
59804VAA3	MIDSTATES PETRO INC/LLC	1000000	1053638.88
59804VAB1	MIDSTATES PETRO INC/LLC	4025000	4212451.55
59804VAD7	MIDSTATES PETRO INC/LLC	1000000	1038027.78
63607TAA9	PATRIOT MERGER CORP	2326000	2488282.25
63860UAK6	NATIONSTAR MORT/CAP CORP	2825000	2776783.34
63938MAD8	NAVIOS MARITIME ACQ CORP	850000	850000
65410CAA8	NIELSEN CO LUX SARL/THE	925000	941950
67090FAF3	NUVEEN INVESTMENTS INC	400000	391811.11
681904AM0	OMNICARE INC	400000	451850
693320AS2	PHH CORP	100000	97582.29
693475857	PNC FINANCIAL SERVICES	40000	999600
695156AQ2	PACKAGING CORP OF AMERIC	2000000	1994700
69888PAB2	PAR PHARMACEUTICAL	3300000	3471916.66
707569AP4	PENN NATIONAL GAMING INC	2425000	2428187.5
723456AP4	PINNACLE ENTERTAINMENT	275000	295207.99
72348WAA7	PINNACLE MERGER SUB INC	550000	578959.03
725143AB7	PITTSBURGH GLASS WORKS L	1250000	1250000
73179PAK2	POLYONE CORP	950000	953463.54
737446AB0	POST HOLDINGS INC	50000	53510.07
74387UAG6	PROVIDENT FDG/PFG FIN	1000000	1033625
75281AAQ2	RANGE RESOURCES CORP	1200000	1201937.5
76009NAJ9	RENT A CENTER INC	1000000	955062.5
760943AM2	RES CARE INC	350000	402429.51
761735AH2	REYNOLDS GRP ISS/REYNOLD	2000000	2249805.56
767754AJ3	RITE AID CORP	100000	103427.71

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
 9/30/13 through 10/31/13**

767754AR5	RITE AID CORP	200000	196100.69
781295AA8	RUE21 INC	600000	441000
78454LAG5	SM ENERGY CO	600000	601666.67
785583AK1	SABINE PASS LNG LP	1470000	1539221.24
785592AB2	SABINE PASS LIQUEFACTION	600000	588156.25
78571CAA6	SABRE INC	700000	787334.72
79546VAK2	SALLY HOLDINGS/SALLY CAP	325000	325000
80007PAL3	SANDRIDGE ENERGY INC	1275000	1390325.53
81180WAJ0	SEAGATE HDD CAYMAN	1750000	1750000
816196AQ2	SELECT MEDICAL CORP	3500000	3541223.96
81725WAG8	SENSATA TECHNOLOGIES BV	1000000	965791.67
825871AA4	SIDEWINDER DRILLING INC	150000	150175
82967NAG3	SIRIUS XM RADIO INC	650000	653801.05
82967NAN8	SIRIUS XM RADIO INC	285000	289474.9
852060AD4	SPRINT CAPITAL CORP	275000	267088.98
85207UAA3	SPRINT CORP	725000	774635.07
85207UAB1	SPRINT CORP	550000	595650
85234XAA4	STACKPOLE INTL INTER CO	870000	881521.67
85512QAH7	STAR GAS PARTNER/FINANCE	700000	763264.93
85749P9B9	STATE STR INSTL LIQUID RESVS	158339376.5	158339376.5
87160JAA9	SYNCREON GROUP BV/SYNCRE	1655000	1656281.25
87261QAA1	TMS INTERNATIONAL CORP	125000	125000
87264AAC9	T MOBILE USA INC	2400000	2481612.79
87264AAD7	T MOBILE USA INC	250000	253592.88
87264AAE5	T MOBILE USA INC	750,000.000	788,028.710
87264AAF2	T MOBILE USA INC	400,000.000	405,669.730
87264AAG0	T MOBILE USA INC	1,600,000.000	1,604,198.420
87612BAM4	TARGA RESOURCES PARTNERS	625,000.000	649,534.380
88156LAC4	TERVITA CORP	700,000.000	751,605.560
88830MAG7	TITAN INTERNATIONAL INC	75,000.000	75,656.250
890542AA1	TOPAZ MARINE SA	200,000.000	200,000.000
893647AT4	TRANSDIGM INC	2,000,000.000	2,037,500.000
89421EAF0	TRAVELPORT LLC/TRAVELPOR	2,026,110.000	2,149,394.720
903293BC1	USG CORP	825,000.000	825,000.000
91829KAA1	VALEANT PHARMACEUTICALS	300,000.000	316,321.880
92343EAF9	VERISIGN INC	1,925,000.000	1,950,235.410
92765YAA5	VIRGIN AUST 2013 1A TRST	50,000.000	50,000.000
92765YAB3	VIRGIN AUST 2013 1B TRST	50,000.000	50,000.000
96926DAC4	WILLIAM LYON HOMES INC	100,000.000	110,254.170
97381WAX2	WINDSTREAM CORP	250,000.000	263,125.000
979GSSII3	CITYCENTER HOLDINGS, LLC	1,500,000.000	1,511,250.000
979GTI1I9	EXCELITAS TECHNOLOGY CORP	3,000,000.000	2,970,000.000
979HARII2	CONSOLIDATED PRECISION PRODUCT	3,000,000.000	2,985,000.000
979HNGII2	PROGRESSIVE SOLUTIONS LLC	600,000.000	594,000.000
979HNHII0	PROGRESSIVE SOLUTIONS LLC	3,725,000.000	3,687,750.000
979HNLII1	NEIMAN MARCUS GROUP INC THE	2,400,000.000	2,406,750.000
979HVLII2	PETROLEUM PLACE INC THE	3,000,000.000	2,970,000.000
982ATJII0	NJDOI CASH MANAGEMENT FUND	336.580	336.580
98313RAA4	WYNN MACAU LTD	400,000.000	400,000.000
986XYEII1	STEWART HEALTH CARE SYSTEM LLC	2,000,000.000	2,005,000.000
988745AA3	ZACHRY HOLDINGS INC	55,000.000	58,036.460
989194AH8	ZAYO GROUP LLC/ZAYO CAP	700,000.000	831,223.750

**Total Purchases for Fixed Income Required to be Reported by State Investment Council
9/30/13 through 10/31/13**

Purchases: Cash Management Fund

CUSIP	Company Name	Par Value	Amount Purchased
78387GAP	AT&T CORP NOTES	35,000,000	\$ 36,494,850.00

You Are Viewing an Archived Copy from the New Jersey State Library
State Investment Council
Regulation Violations and Other Reportable Matters
October 31, 2013

Newly Reported Violations			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
10/31/2013	17:16-12.4(a)4	Not more than 5% of the market value of Common Pension Fund B can be invested in debt issued through a private placement. On October 31, 2013 the market value of investments in corporate obligations issued through private placements totalled 5.05% of the market value of Common Pension Fund B due to a cash transfer out of Common Pension Fund B.	Corrected through a rebalancing of cash on November 8, 2013.
10/31/2013	17:12.4(a)3	Not more than 10% of the market value of the Deferred Compensation Fixed Income Fund can be invested in any one issuer. Verizon Communications obligations reached 10.4% of the Fund based on market value fluctuations.	
Status of Outstanding Violations Previously Reported			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
2/22/2013	17:16-23.3	Effective 2/19/13, Common Pension Fund B is the only eligible fund for global diversified credit investments; prior to that date, Common Pension Fund E was also an eligible fund. The contract for OZSC II was executed on 2/22/13 and the investment is held by Common Pension Fund E in error. The contract will be revised and the investment moved to Common Pension Fund B.	
Other Reportable Matters			
		Description	
		There are no other reportable matters.	

10/31/2013

Alternative Investments as of October 31, 2013

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	Oct-13	A		B	C	=(B+C)	=(B+C)/A
			Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value	Total Distributed ²	Total Value	Total Value Multiple
Private Equity									
Co-Investments									
			1,100,000,000	434,745,019	671,003,694	449,992,063	99,824,966	549,817,029	1.26
NB/NJ Custom Investment Fund II	Apr-12	Jun-13	200,000,000	77,524,417	128,435,885	73,038,837	5,960,302	78,999,139	1.02
SONJ Private Opportunities Fund II, L.P.	Nov-07	Jun-13	800,000,000	260,561,392	539,227,019	332,859,883	38,074,290	370,934,173	1.42
SONJ Private Opportunities Fund, L.P.	Sep-06	Jun-13	100,000,000	96,659,210	3,340,790	44,093,344	55,790,374	99,883,718	1.03
Distressed Debt									
			1,277,807,307	970,391,994	425,109,232	566,426,591	700,880,101	1,267,306,692	1.31
Avenue Asia Special Situations Fund IV	Aug-06	Jun-13	30,000,000	26,283,722	0	14,625,826	15,599,792	30,225,618	1.15
Avenue Special Situations Fund V, LP	May-07	Jun-13	200,000,000	200,000,000	0	4,903,789	261,479,627	266,383,416	1.33
Avenue Special Situations IV	Nov-05	Jun-13	20,000,000	20,000,000	0	371,342	27,841,741	28,213,083	1.41
Centerbridge Capital Partners II, L.P.	May-11	Jun-13	100,000,000	90,851,681	32,452,059	74,158,002	23,312,573	97,470,575	1.07
Centerbridge Capital Partners, L.P.	Jun-06	Jun-13	80,000,000	124,069,648	5,816,833	51,207,805	152,360,658	203,568,463	1.64
HIG Bayside Debt & LBO II	May-08	Jun-13	100,000,000	58,032,216	41,967,784	45,892,754	31,458,270	77,351,023	1.33
Knight/TPG NPL - R, L.P.	Mar-12	Jun-13	100,000,000	55,554,236	44,445,764	61,703,868	2,506	61,706,374	1.11
KPS Special Situations Fund III, LP	May-07	Jun-13	25,000,000	23,858,849	11,863,580	15,338,840	18,451,764	33,790,604	1.42
KPS Special Situations Fund IV, LP	Apr-13	N/A	200,000,000	0	200,000,000	0	0	0	N/A
MatlinPatterson Global Opps. Ptnrs. III	Jun-07	Jun-13	100,000,000	94,336,693	9,777,023	66,428,335	54,023,909	120,452,244	1.28
MHR Institutional Partners III, L.P.	May-07	Sep-13	75,000,000	76,500,000	28,928,046	72,179,730	45,269,869	117,449,599	1.54
TPG Financial Partners, L.P.	May-08	Jun-13	47,807,307	35,285,615	13,014,600	9,774,878	24,406,291	34,181,169	0.97
TPG Opportunities Partners II, L.P.	Mar-12	Jun-13	100,000,000	76,999,946	23,000,054	84,091,795	232,353	84,324,148	1.10
WLR Recovery Fund IV, LP	Oct-07	Jun-13	100,000,000	88,619,388	13,843,488	65,749,628	46,440,748	112,190,376	1.27
Domestic Midmarket Buyout									
			2,470,000,000	1,897,569,405	784,847,434	1,621,739,156	920,614,689	2,542,353,845	1.34
American Industrial Partners Capital Fund V	Dec-11	Jun-13	50,000,000	14,531,449	35,468,551	13,123,221	0	13,123,221	0.90
Court Square Capital Partners II, L.P.	May-07	Jun-13	100,000,000	90,873,040	10,570,365	67,627,875	56,853,675	124,481,550	1.37
InterMedia Partners VII, L.P.	Dec-05	Jun-13	75,000,000	94,290,764	9,556,069	114,525,364	20,819,465	135,344,829	1.44
JLL Partners Fund V, L.P.	Dec-05	Jun-13	50,000,000	50,855,951	3,468,327	37,612,802	39,362,916	76,975,718	1.51
JLL PARTNERS FUND VI, LP	Jun-08	Jun-13	150,000,000	130,707,061	63,839,046	64,125,066	90,755,104	154,880,170	1.18
Lindsay Goldberg III, L.P.	Jul-08	Jun-13	200,000,000	132,720,520	68,100,255	130,133,123	26,083,693	156,216,816	1.18
Lindsay, Goldberg & Bessemer II, L.P.	Jul-06	Jun-13	100,000,000	90,428,595	9,571,405	75,147,969	55,796,075	130,944,044	1.45
Marlin Equity Partners IV	Jun-13	N/A	100,000,000	0	100,000,000	0	0	0	N/A
New Mountain Partners III, L.P.	May-07	Jun-13	100,000,000	104,696,323	10,233,061	88,745,021	36,397,597	125,142,618	1.20
Oak Hill Capital Partners II, L.P.	Jul-05	Jun-13	75,000,000	82,846,276	855,651	37,326,217	89,525,501	126,851,718	1.53
Oak Hill Capital Partners III, L.P.	Oct-07	Jun-13	250,000,000	246,486,427	65,948,576	229,787,818	78,160,402	307,948,220	1.25
Onex Partners II, LP	Aug-06	Jun-13	100,000,000	88,744,868	11,255,132	50,537,403	113,533,641	164,071,044	1.85
Onex Partners III, LP	Dec-08	Jun-13	100,000,000	94,480,867	15,331,578	85,372,931	19,684,749	105,057,680	1.11
Quadrangle Capital Partners II	Aug-05	Jun-13	50,000,000	45,505,712	4,247,565	24,622,091	32,422,806	57,044,897	1.25
Roark Capital Partners III L.P.	Sep-12	Jun-13	100,000,000	21,987,618	78,012,383	22,063,453	0	22,063,453	1.00
Sterling Capital Partners IV, L.P.	Apr-12	Jun-13	100,000,000	23,622,592	80,129,346	25,850,918	3,751,938	29,602,856	1.25

			10/31/2013						
			Oct-13	A	B		C	=(B+C)	=(B+C)/A
Inception Date	Last Valuation Date		Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value	Total Distributed ²	Total Value	Total Value Multiple
Tenex Capital Partners, L.P.	Jan-11	Jun-13	50,000,000	34,528,805	22,640,837	24,924,361	7,517,001	32,441,362	0.94
Tenex Capital Partners LP - Secondary	Feb-13	Jun-13	20,000,000	11,507,466	9,924,199	9,969,156	1,558,140	11,527,296	1.00
The Resolute Fund II, L.P.	Dec-07	Jun-13	100,000,000	84,661,424	18,987,979	88,590,178	17,586,706	106,176,884	1.25
TPG [STAR], LP	Mar-07	Jun-13	100,000,000	92,252,279	13,262,236	78,971,044	57,279,839	136,250,883	1.48
TPG Growth II, L.P.	Jun-12	Jun-13	100,000,000	32,975,065	68,932,599	27,690,422	2,168,092	29,858,514	0.91
Vista Equity Partners Fund III, L.P.	Jul-07	Jun-13	100,000,000	97,816,137	9,163,354	96,373,210	141,041,817	237,415,027	2.43
Vista Equity Partners Fund IV, L.P.	Oct-11	Jun-13	200,000,000	152,433,243	53,965,843	143,966,512	12,031,001	155,997,513	1.02
Welsh, Carson, Anderson & Stowe XI, L.P.	Oct-08	Sep-13	100,000,000	78,616,923	21,383,077	84,653,001	18,284,531	102,937,532	1.31
Emerging Managers			400,000,000	359,367,777	89,384,229	292,089,306	147,139,763	439,229,069	1.22
CS/NJDI Emerging Opp	Apr-07		200,000,000	198,559,872	50,192,134	134,600,042	115,028,579	249,628,620	1.26
<i>CS/NJDI Emerging Opp (2007-1 Series)</i>		Jun-13	100,000,000	104,673,106	17,405,913	68,976,594	67,600,831	136,577,426	1.30
<i>CS/NJDI Emerging Opp (2008-1 Series)</i>		Jun-13	100,000,000	93,886,766	32,786,221	65,623,447	47,427,747	113,051,195	1.20
Fairview Capstone Partners II, LP	Sep-08	Jun-13	100,000,000	78,255,287	21,744,713	70,740,882	10,144,633	80,885,515	1.03
Fairview Capstone Partners, LP	May-07	Jun-13	100,000,000	82,552,618	17,447,382	86,748,382	21,966,551	108,714,933	1.32
International			1,535,437,364	1,182,575,977	404,608,932	869,209,120	488,548,482	1,357,757,602	1.15
AIMS/NJ Euro Small and Mid Fund I, L.P.	Feb-06	Jun-13	200,000,000	190,601,546	17,126,744	106,627,204	91,656,826	198,284,030	1.04
AIMS/NJ Euro Small and Mid Fund II, L.P.	Jul-07	Jun-13	206,925,443	161,361,409	54,783,318	144,112,913	32,553,645	176,666,558	1.09
Anacap Credit Opportunities II, LP	Dec-11	Jun-13	81,842,426	48,840,057	42,903,441	40,167,729	9,878,490	50,046,219	1.02
Anacap Financial Partners II	May-08	Jun-13	146,669,496	102,886,722	63,884,058	89,414,963	40,460,672	129,875,635	1.26
New Jersey Asia Investors II, L.P.	Jul-11	Jun-13	200,000,000	69,442,975	136,585,176	60,550,949	10,058,533	70,609,482	1.02
New Jersey Asia Investors, L.P.	Jan-08	Jun-13	100,000,000	93,748,731	17,202,050	94,193,449	30,684,983	124,878,432	1.33
NJHL European BO Investment II Series B	Apr-07	Sep-13	200,000,000	142,406,668	20,804,112	119,634,934	51,635,978	171,270,912	1.20
NJHL European Buyout Investment Series A	Feb-06	Sep-13	200,000,000	183,686,293	21,454,809	104,430,918	101,505,748	205,936,666	1.12
NJHL European Buyout Investment Series C	Mar-08	Sep-13	200,000,000	189,601,577	29,865,225	110,076,061	120,113,607	230,189,668	1.21
Large Buyout			1,991,796,246	1,651,254,678	668,044,618	1,019,240,204	942,803,014	1,962,043,217	1.19
Apollo Investment Fund VI, L.P.	Nov-05	Jun-13	50,000,000	129,941,156	9,450,307	36,316,914	104,683,448	141,000,361	1.09
Blackstone Capital Partners V, L.P.	Oct-05	Sep-13	100,000,000	97,773,040	946,719	93,213,988	28,703,737	121,917,725	1.25
Blackstone Capital Partners VI, L.P.	Mar-12	Sep-13	50,000,000	6,760,081	43,474,712	8,120,681	595,572	8,716,253	1.29
CVC Capital Partners VI, LP	Jul-13	N/A	98,546,246	0	98,546,246	0	0	0	N/A
Hellman & Friedman Capital Partners VI	Apr-07	Jun-13	100,000,000	95,311,739	4,523,113	63,484,072	66,523,812	130,007,884	1.36
Silver Lake Partners III, LP	Jan-07	Jun-13	100,000,000	90,466,025	20,780,507	62,658,819	60,849,474	123,508,293	1.37
Silver Lake Partners IV	Mar-13	N/A	200,000,000	9,425,783	190,574,217	9,425,783	0	9,425,783	1.00
TPG Partners V, L.P.	Sep-06	Jun-13	187,500,000	256,537,742	22,175,471	125,162,956	103,440,650	228,603,606	0.89
TPG Partners VI, L.P.	May-08	Jun-13	180,000,000	258,173,736	32,555,704	135,847,743	104,840,021	240,687,764	0.93
Warburg Pincus Private Equity IX, LP	Aug-05	Jun-13	200,000,000	200,000,000	0	76,712,483	261,699,832	338,412,316	1.69
Warburg Pincus Private Equity VIII	Jun-06	Jun-13	25,750,000	26,883,000	0	11,736,665	47,568,409	59,305,074	2.21
Warburg Pincus Private Equity X, LP	Oct-07	Jun-13	400,000,000	400,000,000	7,000,000	331,638,270	144,878,059	476,516,329	1.19
Warburg Pincus Private Equity XI, LP	May-12	Jun-13	300,000,000	79,982,377	238,017,623	64,921,829	19,020,000	83,941,829	1.05

10/31/2013

Inception Date	Last Valuation Date	Oct-13	A	B	C	=(B+C)	=(B+C)/A	
		Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value	Total Distributed ²	Total Value	Total Value Multiple
Mezzanine Debt		610,000,000	499,889,070	198,797,164	226,793,739	439,191,031	665,984,771	1.33
Audax Mezzanine Partners II	Nov-06 Jun-13	50,000,000	55,235,287	580,902	8,159,979	57,272,760	65,432,738	1.18
Blackstone Mezzanine Partners II, LP	Apr-06 Jun-13	45,000,000	40,017,311	7,804,388	10,356,775	46,709,697	57,066,472	1.43
Carlyle Mezzanine Partners II, L.P.	Dec-07 Sep-13	75,000,000	91,767,704	7,974,671	55,813,516	56,634,929	112,448,445	1.23
Gleacher Mezzanine Fund II, LP	Nov-06 Jun-13	40,000,000	36,481,618	3,593,469	17,046,088	25,363,974	42,410,062	1.16
GSO Capital Opportunities Fund II, LP	Nov-11 Jun-13	150,000,000	45,613,960	117,828,289	36,062,075	23,830,798	59,892,873	1.31
GSO Capital Opportunities Fund, L.P.	Jul-08 Jun-13	100,000,000	113,739,620	5,732,705	43,072,189	147,768,312	190,840,501	1.68
Newstone Capital Partners II, L.P.	May-11 Jun-13	100,000,000	54,645,953	52,699,455	40,425,026	20,305,381	60,730,407	1.11
Newstone Capital Partners, L.P.	Feb-07 Jun-13	50,000,000	62,387,617	2,583,285	15,858,091	61,305,181	77,163,272	1.24
Secondaries		275,332,715	260,040,450	38,107,827	181,781,727	166,244,041	348,025,768	1.34
Lexington Capital Partners VI-B	Jun-06 Jun-13	50,000,000	50,171,433	1,100,300	29,214,685	35,676,458	64,891,143	1.29
NB Sec Opps Offshore Fund II LP	Jul-08 Jun-13	100,000,000	89,327,792	22,634,538	65,050,100	63,620,074	128,670,174	1.44
Partners Group Secondary 2006 LP	Sep-06 Jun-13	52,847,125	53,008,507	4,071,674	23,472,769	38,710,601	62,183,370	1.17
Partners Group Secondary 2008, L.P.	Sep-08 Jun-13	72,485,590	67,532,719	10,301,315	64,044,173	28,236,908	92,281,081	1.37
Small/Midsize Buyout		650,000,000	615,610,967	132,849,599	486,739,061	275,983,986	762,723,048	1.24
CSFB/NJDI Investment Fund	Nov-05	650,000,000	615,610,967	132,849,599	486,739,061	275,983,986	762,723,048	1.24
<i>CSFB/NJDI Investment Fund 2005-1 Series</i>	Jun-13	200,000,000	216,767,523	15,561,406	170,239,888	103,221,782	273,461,670	1.26
<i>CSFB/NJDI Investment Fund 2006-1 Series</i>	Jun-13	250,000,000	257,753,783	30,520,721	203,016,444	122,031,166	325,047,610	1.26
<i>CSFB/NJDI Investment Fund 2008-1 Series</i>	Jun-13	200,000,000	141,089,660	86,767,472	113,482,729	50,731,038	164,213,767	1.16
Special Situations		500,000,000	136,563,555	411,532,383	114,059,031	48,164,998	162,224,029	1.19
Blackstone TOP Fund-A, L.P.	Jan-12 Sep-13	500,000,000	136,563,555	411,532,383	114,059,031	48,164,998	162,224,029	1.19
Venture Capital		280,000,000	209,173,429	114,326,774	200,187,431	65,999,656	266,187,088	1.27
General Catalyst Group VI, L.P.	Jan-12 Jun-13	15,000,000	6,675,000	8,325,000	6,388,182	0	6,388,182	0.96
JP Morgan Direct/Pooled VC Instit III	Jun-06	50,000,000	48,566,852	7,598,237	40,746,512	15,423,669	56,170,181	1.16
<i>JP Morgan Direct VC Institutional III</i>	Jun-13	10,000,000	964,595	111,155	488,958	350,215	839,173	0.87
<i>JP Morgan Pooled VC Institutional III</i>	Jun-13	40,000,000	47,602,257	7,487,082	40,257,554	15,073,454	55,331,008	1.16
Khosla Venutres IV, L.P.	Jan-12 Jun-13	25,000,000	10,375,000	14,625,000	10,155,136	1,272,455	11,427,591	1.10
NB Crossroads Fund XVIII	Nov-06 Jun-13	50,000,000	42,000,000	14,500,000	44,234,961	11,325,560	55,560,521	1.32
NB/NJ Custom Investment Fund	Aug-07 Jun-13	100,000,000	88,207,620	42,627,495	86,164,239	37,977,972	124,142,211	1.41
Tenaya Capital VI, L.P.	Jul-12 Sep-13	40,000,000	13,348,958	26,651,042	12,498,402	0	12,498,402	0.94
Private Equity Subtotal		11,090,373,633	8,217,182,322	3,938,611,887	6,028,257,429	4,295,394,728	10,323,652,157	1.26
Real Estate								
Debt		1,396,094,506	960,581,472	435,096,902	837,154,675	421,774,391	1,258,929,066	1.31
CT High Grade Partners II, LLC	May-08 Jun-13	675,000,000	572,861,303	99,133,604	683,010,892	55,657,208	738,668,099	1.29
Guggenheim Structured Real Estate III	Sep-07 Jun-13	100,000,000	100,000,000	0	26,196,780	52,187,322	78,384,102	0.78
Lone Star Fund VII (U.S.) LP	May-11 Jun-13	300,000,000	283,589,254	18,999,708	123,122,591	313,814,107	436,936,698	1.54

10/31/2013

	Inception Date	Last Valuation Date	Oct-13	A	B	C	=(B+C)	=(B+C)/A	
			Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value	Total Distributed ²	Total Value	Total Value Multiple
M&G Real Estate Debt Fund II, LP	Jul-13	Sep-13	120,269,440	4,128,992	116,140,448	4,824,412	115,754	4,940,166	1.20
M&G Real Estate Debt Fund III, LP	Jul-13	Sep-13	200,825,065	1,923	200,823,142	0	0	0	0.00
Equity			4,670,127,422	2,926,544,061	1,950,451,337	2,345,981,307	881,470,622	3,227,451,929	1.10
AEW Core Property Trust U.S. Inc.	Oct-07	Sep-13	100,000,000	100,000,000	0	89,992,242	20,806,023	110,798,266	1.11
ARA Asia Dragon Limited	Sep-07	Jun-13	100,000,000	92,842,000	7,158,000	67,340,364	63,090,231	130,430,595	1.40
Blackstone Real Estate Partners Asia LP	Jun-13	N/A	500,000,000	62,582,685	437,417,315	62,582,685	0	62,582,685	1.00
Blackstone Real Estate V	Feb-06	Jun-13	75,000,000	78,170,516	3,313,359	85,944,819	38,906,172	124,850,992	1.60
Blackstone Real Estate VI	Feb-07	Jun-13	100,000,000	98,222,865	5,632,017	123,482,388	30,390,917	153,873,305	1.57
Blackstone Real Estate Partners VI, Sec	Nov-11	Jun-13	43,624,688	39,485,932	4,138,756	53,868,584	10,174,993	64,043,577	1.62
Blackstone Real Estate VII	Dec-11	Jun-13	300,000,000	178,170,987	143,823,069	180,684,526	43,660,811	224,345,337	1.26
Capri Urban	Sep-07	Jun-13	50,000,000	49,475,115	524,885	35,508,092	0	35,508,092	0.72
Carlyle Realty Partners V LP	Feb-07	Jun-13	100,000,000	121,584,207	37,488,966	42,127,308	107,745,831	149,873,139	1.23
CBRE Strategic Partners Europe Fund III	May-07	Jun-13	54,715,234	53,981,104	734,130	27,282,329	0	27,282,329	0.51
CBRE Strategic Partners U.S. Opp V	Nov-07	Sep-13	75,000,000	69,388,002	7,564,490	59,202,578	9,935,512	69,138,090	1.00
CBRE Strategic Partners US Fund IV	Dec-05	Sep-13	50,000,000	50,000,000	0	6,891,150	0	6,891,150	0.14
CIM Fund III, L.P.	Jul-07	Jun-13	50,000,000	45,377,750	4,622,250	65,331,459	1,812,863	67,144,322	1.48
CIM Urban REIT, LLC	Jun-06	Jun-13	50,000,000	50,000,000	0	54,435,006	11,578,175	66,013,181	1.32
Exeter - Core Industrial Venture Fund	Apr-12	Jun-13	200,000,000	108,281,250	91,718,750	106,155,417	5,742,000	111,897,417	1.03
Heitman America Real Estate Trust, L.P.	Jan-07	Jun-13	100,000,000	100,000,000	0	105,768,211	22,291,578	128,059,789	1.28
L&B Diversified Strategy Partners, LP	Mar-08	Jun-13	34,300,000	31,856,592	2,443,409	14,824,550	20,801,984	35,626,534	1.12
Lone Star Real Estate Fund II (U.S.) LP	May-11	Jun-13	100,000,000	67,837,944	32,087,056	55,556,583	22,313,035	77,869,619	1.15
Lubert Adler Real Estate Fund VI-B	Feb-11	Jun-13	100,000,000	90,000,000	10,664,823	92,578,977	22,000,000	114,578,977	1.27
MacFarlane Urban Real Estate Fund II, LP	Nov-06	Jun-13	75,000,000	76,652,840	6,236	14,805,075	1,652,837	16,457,912	0.21
NJDOI/GMAM Core Plus RE Investment	May-08	Jun-13	81,500,000	69,531,563	16,771,283	41,893,796	60,413,249	102,307,045	1.47
NJDOI/GMAM Opp RE Investment Program	May-08	Jun-13	25,000,000	13,845,595	10,427,624	13,013,978	2,798,871	15,812,849	1.14
Northwood Real Estate Co-Invest	Dec-12	Jun-13	75,000,000	10,154,262	64,845,738	9,894,557	0	9,894,557	0.97
Northwood Real Estate Partners	Dec-12	Jun-13	75,000,000	34,643,207	40,518,071	33,991,880	334,465	34,326,345	0.99
OZNJ Real Estate Opportunities, LP	Mar-13	N/A	100,000,000	0	100,000,000	0	0	0	N/A
Perella Weinberg Real Estate Fund II LP	Jul-13	N/A	101,895,494	3,109,807	98,785,687	3,176,750	0	3,176,750	1.02
PLA Residential Fund III	Feb-08	Jun-13	50,000,000	50,000,000	0	53,170,900	186,986	53,357,886	1.07
Prime Property Fund	Aug-07	Jun-13	130,000,000	150,000,000	0	86,293,716	60,240,841	146,534,556	0.98
PRISA II	Jun-07	Sep-13	60,000,000	100,000,000	0	48,576,728	48,737,663	97,314,391	0.97
PRISA Real Estate Separate Account	Dec-06	Sep-13	265,000,000	300,000,000	0	179,174,230	119,356,528	298,530,758	1.00
Prologis European Properties Fund II	Sep-13	N/A	379,092,006	0	379,092,006	0	0	0	N/A
RE Capital Asia Partners III, L.P.	Aug-12	Jun-13	80,000,000	25,148,246	60,061,264	27,372,356	7,937,640	35,309,995	1.40
TPG/NJ (RE) Partnership, LP	Feb-13	N/A	350,000,000	51,000,000	299,000,000	51,000,000	0	51,000,000	1.00
Tucker Development/Acquisition Fund	Oct-07	Jun-13	50,000,000	48,899,890	1,100,110	46,565,165	0	46,565,165	0.95
Walton Street Mexico Fund I, LP	Jun-08	Jun-13	25,000,000	19,725,000	5,275,000	17,987,642	0	17,987,642	0.91
Walton Street Real Estate Fund Sidecar V	Dec-06	Jun-13	25,000,000	25,000,000	0	6,947,304	3,260,870	10,208,174	0.41
Walton Street Real Estate Fund V	Jun-06	Jun-13	75,000,000	75,000,000	0	40,878,502	9,395,523	50,274,025	0.67
Walton Street Real Estate Fund VI	Oct-07	Jun-13	75,000,000	66,485,899	8,514,101	67,676,660	13,562,736	81,239,395	1.22

10/31/2013

	Inception Date	Last Valuation Date	Oct-13	A		B	C	=(B+C)	=(B+C)/A
			Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value	Total Distributed ²	Total Value	Total Value Multiple
Warburg Pincus Real Estate Fund I	Sep-06	Jun-13	100,000,000	95,333,333	500,000	78,281,225	53,865,500	132,146,725	1.39
Westbrook Real Estate Fund VIII	Feb-08	Jun-13	100,000,000	110,980,414	0	88,108,953	46,615,651	134,724,604	1.21
Westbrook VII	Jan-07	Jun-13	40,000,000	40,000,000	0	22,175,838	21,503,034	43,678,872	1.09
Wheelock SREF NJ CO-Invest Feeder, LP	Nov-12	Jun-13	50,000,000	0	50,000,000	0	0	0	N/A
Wheelock Street Real Estate Fund, L.P.	Dec-11	Jun-13	100,000,000	73,777,057	26,222,943	85,438,785	358,103	85,796,888	1.16
Real Estate Subtotal			6,066,221,928	3,887,125,534	2,385,548,239	3,183,135,982	1,303,245,012	4,486,380,994	1.15
Hedge Fund									
Absolute Return									
BlueCrest Capital Management LLP	Apr-12	Sep-13	200,000,000	200,000,000	0	202,819,400	0	202,819,400	1.01
Brevan Howard Fund Limited	Nov-11	Sep-13	200,000,000	200,000,000	0	208,767,200	0	208,767,200	1.04
MKP Opportunity Partners, L.P.	Sep-12	Sep-13	150,000,000	150,000,000	0	155,990,850	0	155,990,850	1.04
Credit			1,350,000,000	1,061,197,093	307,797,945	1,275,662,266	20,065,743	1,295,728,009	1.22
Canyon Value Realization Fund	Jun-07	Sep-13	75,000,000	75,000,000	0	119,264,850	0	119,264,850	1.59
Canyon Balanced Fund	Jul-11	Sep-13	125,000,000	125,000,000	0	165,205,435	1,070,704	166,276,139	1.33
Claren Road Credit Master Fund, Ltd.	Jun-12	Sep-13	150,000,000	150,000,000	0	159,527,250	0	159,527,250	1.06
GSO Credit Partners - A, L.P.	Mar-12	Sep-13	400,000,000	300,000,000	100,000,000	388,659,300	0	388,659,300	1.30
GSO Special Situations Fund, L.P.	Feb-12	Sep-13	100,000,000	100,000,000	0	127,202,900	0	127,202,900	1.27
Lazard Rathmore Fund, Ltd.	Aug-12	Sep-13	150,000,000	100,000,000	50,000,000	111,345,100	0	111,345,100	1.11
OZNJ Private Opportunities LP	Mar-13	Sep-13	200,000,000	61,197,093	157,797,945	43,163,181	18,995,039	62,158,220	1.02
Regiment Capital Ltd. Fund	Dec-11	Sep-13	150,000,000	150,000,000	0	161,294,250	0	161,294,250	1.08
Distressed			350,000,000	450,000,000	0	447,533,457	190,728,965	638,262,422	1.42
Centerbridge Credit Partners	Oct-07	Sep-13	200,000,000	200,000,000	0	263,148,686	36,671,083	299,819,769	1.50
King Street Capital	Feb-07	Sep-13	150,000,000	150,000,000	0	178,553,481	53,292,916	231,846,397	1.55
Marathon Special Opp Fund, LTD	Jul-08	Sep-13	0	100,000,000	0	5,831,291	100,764,966	106,596,257	1.07
Equity Long/ Short			1,275,000,000	1,050,000,000	375,000,000	1,175,386,957	307,324,411	1,482,711,368	1.41
Archipelago Partners, LP	Jun-06	Sep-13	150,000,000	150,000,000	0	235,807,350	0	235,807,350	1.57
Ascend Partners Fund II, LP	Jul-07	Jan-13	0	150,000,000	0	8,280,232	307,324,411	315,604,643	2.10
Bay Pond Partners, L.P.	Apr-12	Sep-13	150,000,000	150,000,000	0	172,310,700	0	172,310,700	1.15
Cadian Fund, L.P.	May-12	Sep-13	100,000,000	100,000,000	0	99,778,400	0	99,778,400	1.00
Omega Overseas Partners Ltd. Class-B	Jan-07	Sep-13	225,000,000	125,000,000	100,000,000	195,185,875	0	195,185,875	1.56
Scopia PX, LLC	Jan-13	Sep-13	150,000,000	125,000,000	25,000,000	133,529,250	0	133,529,250	1.07
ValueAct Capital Partners II, L.P.	Nov-11	Sep-13	150,000,000	150,000,000	0	212,754,750	0	212,754,750	1.42
ValueAct Co-Invest International LP	Jun-13	N/A	200,000,000	0	200,000,000	0	0	0	N/A
Visium Balanced Offshore Fund, Ltd	Aug-12	Sep-13	150,000,000	100,000,000	50,000,000	117,740,400	0	117,740,400	1.18

10/31/2013

	Inception Date	Last Valuation Date	Oct-13	A	B	C	=(B+C)	=(B+C)/A	
			Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value	Total Distributed ²	Total Value	Total Value Multiple
Event Driven			1,200,000,000	808,334,829	391,665,171	972,981,575	60,000,000	1,032,981,575	1.28
Cevian Capital II, L.P.	Apr-12	Sep-13	150,000,000	150,000,000	0	172,600,800	0	172,600,800	1.15
Davidson Kempner Institutional Partners, L.P.	Dec-06	Sep-13	150,000,000	150,000,000	0	213,240,000	0	213,240,000	1.42
Elliott Associates, L.P.	Apr-12	Sep-13	200,000,000	70,883,000	129,117,000	74,134,970	0	74,134,970	1.05
JANA Strategic Investment Fund II, LP	Jun-13	Sep-13	300,000,000	37,451,829	262,548,171	40,386,705	0	40,386,705	1.08
Pershing Square LP	Apr-10	Sep-13	200,000,000	200,000,000	0	191,744,700	60,000,000	251,744,700	1.26
Third Point Offshore Fund, LTD.	Apr-11	Sep-13	100,000,000	100,000,000	0	131,593,100	0	131,593,100	1.32
York Capital Management, LP	Feb-07	Sep-13	100,000,000	100,000,000	0	149,281,300	0	149,281,300	1.49
Fund of Funds			2,210,000,000	2,057,758,928	152,241,072	2,398,421,217	29,590,586	2,428,011,803	1.18
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Aug-13	550,000,000	550,000,000	0	669,853,814	0	669,853,814	1.22
Arden Garden State NJ Fund LP.	Jun-06	Aug-13	500,000,000	500,000,000	0	541,264,411	0	541,264,411	1.08
Protege Partners, LP	Jun-07	Sep-13	150,000,000	150,000,000	0	170,891,988	0	170,891,988	1.14
RC Woodley Park, LP	Aug-06	Aug-13	810,000,000	751,258,928	58,741,072	904,420,822	29,590,586	934,011,408	1.24
Reservoir Strategic Partners Fund, LP	Jul-11	Sep-13	200,000,000	106,500,000	93,500,000	111,990,182	0	111,990,182	1.05
Global Macro			300,000,000	300,000,000	0	295,864,400	0	295,864,400	0.99
Lynx (Bermuda) Ltd.	Mar-11	Sep-13	100,000,000	100,000,000	0	91,561,800	0	91,561,800	0.92
Winton Futures Fund	Jan-11	Sep-13	200,000,000	200,000,000	0	204,302,600	0	204,302,600	1.02
Multi-Strategy			500,000,000	551,096,209	105,200,827	413,409,576	270,710,797	684,120,373	1.24
AG Garden Partners, LP	Mar-06	Sep-13	0	150,000,000	0	9,316,480	152,650,000	161,966,480	1.08
Dyal NJ Investors, L.P.	Oct-12	Jun-13	200,000,000	101,096,209	105,200,827	90,896,571	18,060,797	108,957,368	1.08
Farallon Capital Inst. Partners, L.P.	Jun-07	Sep-13	150,000,000	150,000,000	0	88,382,400	75,000,000	163,382,400	1.09
OZ Domestic Partners II, Ltd.	Jun-06	Sep-13	150,000,000	150,000,000	0	224,814,125	25,000,000	249,814,125	1.67
Hedge Fund Subtotal			7,735,000,000	6,828,387,060	1,331,905,015	7,546,836,898	878,420,502	8,425,257,400	1.23
Real Assets									
Blackstone Energy Partners, L.P.	Mar-12	Sep-13	150,000,000	58,638,784	97,625,259	54,950,030	34,535,482	89,485,511	1.53
Blackstone Resources Select Fund	Aug-11	Sep-13	250,000,000	250,000,000	0	214,973,500	0	214,973,500	0.86
Blackstone TOP Fund - A, L.P.	Jul-12	Sep-13	250,000,000	217,261,678	50,828,791	199,446,739	25,423,395	224,870,134	1.04
BX NJ Co-Invest, L.P.	Aug-12	Sep-13	20,014,142	20,014,142	0	43,831,051	0	43,831,051	2.19
Gresham Commodity Fund (ETAP)	Feb-08	Sep-13	200,000,000	200,000,000	0	143,740,600	0	143,740,600	0.72
Gresham Commodity Fund (TAP)	Nov-07	Sep-13	200,000,000	200,000,000	0	86,971,875	75,000,000	161,971,875	0.81
GSO Energy Partners - A, L.P.	Mar-12	Jun-13	500,000,000	167,650,815	335,312,657	178,067,314	4,539,096	182,606,410	1.09
OZNJ Real Asset Opportunities, LP	Mar-13	N/A	50,000,000	0	50,000,000	0	0	0	N/A
RC Woodley Park, L.P.	May-11	Aug-13	135,000,000	135,000,000	0	49,365,124	89,569,359	138,934,483	1.03
Schroders Commodity Portfolio	Jan-08	Oct-13	500,000,000	450,000,000	50,000,000	311,652,750	75,000,000	386,652,750	0.86
Sheridan Production Partners I	Aug-07	Jun-13	50,000,000	52,250,000	0	41,564,991	35,750,000	77,314,991	1.48
Sheridan Production Partners II-B, L.P.	Nov-10	Jun-13	100,000,000	91,750,000	8,250,000	80,792,022	4,000,000	84,792,022	0.92
Tenaska Power Fund II, L.P.	Sep-08	Jun-13	100,000,000	67,161,159	37,034,274	41,135,389	23,313,856	64,449,245	0.96

10/31/2013

Inception Date	Last Valuation Date	Oct-13	A	B	C	=(B+C)	=(B+C)/A	
		Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value	Total Distributed ²	Total Value	Total Value Multiple
Real Assets Subtotal		2,505,014,142	1,909,726,578	629,050,981	1,446,491,384	367,131,188	1,813,622,572	0.95
Grand Total		27,396,609,702	20,842,421,494	8,285,116,122	18,204,721,694	6,844,191,429	25,048,913,123	1.20

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.

10/31/13

Global Diversified Credit as of October 31, 2013

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	Oct-13	A		B	C	=(B+C)	=(B+C)/A
			Commitment	Amount Contributed ¹	Unfunded Commitment	Current Market Value	Total Distributed ²	Total Value	Total Value Multiple
BlackRock Credit Investors	Oct-07	Sep-13	400,000,000	400,000,000	162,821,906	49,930,016	325,643,813	375,573,829	0.94
BlackRock Credit Investors Co-Invest	Oct-09	Sep-13	144,000,000	144,000,000	120,798,550	14,199,633	242,255,599	256,455,232	1.78
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Sep-13	300,000,000	250,621,891	49,378,109	243,616,443	34,825,871	278,442,313	1.11
Golden Tree Opportunities LP-Class D	Sep-07	Sep-13	250,000,000	249,500,000	500,000	406,997,852	4,676,086	411,673,938	1.65
Knight/TPG NPL - C, L.P.	Mar-12	Jun-13	100,000,000	78,556,376	34,617,326	74,774,045	13,173,702	87,947,747	1.12
Och Ziff Capital	Apr-10	Sep-13	500,000,000	500,000,000	0	839,201,000	0	839,201,000	1.68
OZSC II, LP	Mar-13	Sep-13	250,000,000	185,343,600	64,656,400	192,370,902	0	192,370,902	1.04
TAC 2007, LP	Oct-07	Jun-13	128,530,670	104,755,112	23,775,558	1,128,482	69,328,471	70,456,953	0.67
TPG Specialty Lending, Inc.	May-11	Jun-13	200,000,000	72,734,383	127,265,617	77,539,349	22,555,547	100,094,896	1.38
Total			2,272,530,670	1,985,511,361	583,813,467	1,899,757,723	712,459,088	2,612,216,811	1.32

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

2. Total distributed include recallable portion of proceeds.

Transfer between Common and Pension Funds

10/31/13

Transfers between Common and Pension Funds

October, 2013

Contributions to Common Funds from Pension Funds for the Month
--

Date	Contribution Amount	From Pension Fund(s)	Contribution Amount	To Common Fund(s)
		None		
	<u>\$ -</u>		<u>\$ -</u>	

Withdrawals from Common Funds to Pension Funds for the Month
--

Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
10/31/2013	\$ 200,000,000.00	A	\$ 1,600,000.00	JRS
			48,400,000.00	P&F
			62,000,000.00	PERS
			8,000,000.00	SPRS
			80,000,000.00	TPA
	<u>\$ 200,000,000.00</u>		<u>\$ 200,000,000.00</u>	
10/31/2013	\$ 400,000,000.00	B	\$ 3,200,000.00	JRS
			96,800,000.00	P&F
			124,000,000.00	PERS
			16,000,000.00	SPRS
			160,000,000.00	TPA
	<u>\$ 400,000,000.00</u>		<u>\$ 400,000,000.00</u>	

Transfers between Common and Pension Funds, Summarized
--

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ 4,800,000.00
P&F	\$ 145,200,000.00
PERS	\$ 186,000,000.00
SPRS	\$ 24,000,000.00
TPA	\$ 240,000,000.00
	<u>\$ 600,000,000.00</u>