

DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

---

OCTOBER 2012

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

**New Jersey Division of Investment**  
**Actual Allocation vs FY 2013 Investment Plan Target (1)**  
**10/31/12**

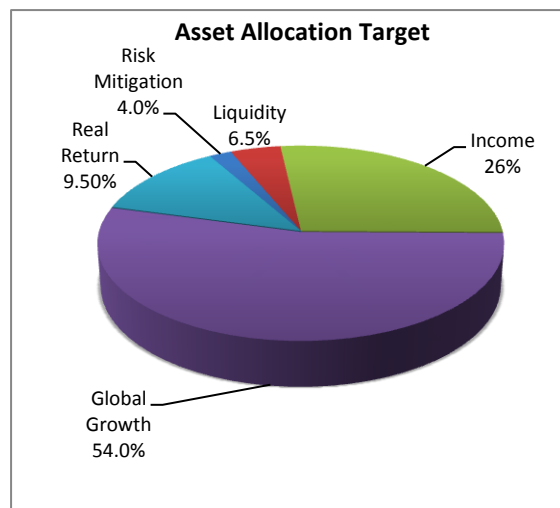
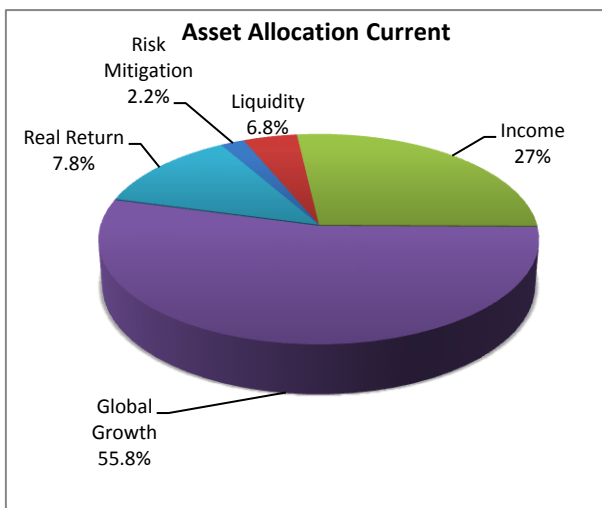
	Actual Allocation %	Target %	Difference%	Allocation\$ <sup>(2)</sup>
Absolute Return/Risk Mitigation	2.19%	4.00%	-1.81%	1,550.18
<b>Total Capital Preservation</b>	<b>2.19%</b>	<b>4.00%</b>	<b>-1.81%</b>	<b>1,550.18</b>
Cash Equivalents <sup>(3)</sup>	2.25%	1.50%	0.75%	1,595.22
TIPS	2.63%	2.50%	0.13%	1,859.39
US Treasuries	1.88%	2.50%	-0.62%	1,331.64
<b>Total Liquidity</b>	<b>6.76%</b>	<b>6.50%</b>	<b>0.26%</b>	<b>4,786.25</b>
Investment Grade Credit	17.87%	13.00%	4.87%	12,649.53
High Yield Fixed Income	3.74%	6.00%	-2.26%	2,646.59
Credit Orient Hedge Funds	2.59%	4.00%	-1.41%	1,836.27
Debt Related Private Equity	1.07%	1.50%	-0.43%	757.59
Police and Fire Mortgage Program	1.33%	1.50%	-0.17%	944.94
<b>Total Income</b>	<b>26.60%</b>	<b>26.00%</b>	<b>0.60%</b>	<b>18,834.92</b>
Commodities and Other Real Assets	2.94%	4.00%	-1.06%	2,077.99
Real Estate <sup>(2)</sup>	4.81%	5.50%	-0.69%	3,407.90
<b>Total Real Return</b>	<b>7.75%</b>	<b>9.50%</b>	<b>-1.75%</b>	<b>5,485.89</b>
US Equity	25.65%	23.80%	1.85%	18,157.05
Non-US Developed Markets Equity	12.72%	12.50%	0.22%	9,002.77
Emerging Markets Equity	7.00%	7.00%	0.00%	4,952.82
Equity Oriented Hedge Funds	3.60%	4.50%	-0.90%	2,548.77
Buyouts/Venture Capital	6.83%	6.20%	0.63%	4,832.56
<b>Total Global Growth</b>	<b>55.79%</b>	<b>54.00%</b>	<b>1.79%</b>	<b>39,493.97</b>
Other Cash and Receivables	0.91%	0.00%	0.91%	643.66
<b>Total Pension Fund</b>	<b>100.00%</b>	<b>100.00%</b>	<b>0.00%</b>	<b>70,794.87</b>

(1) Figures are unaudited and are subject to change.

(2) Reflects the most recent market values available.

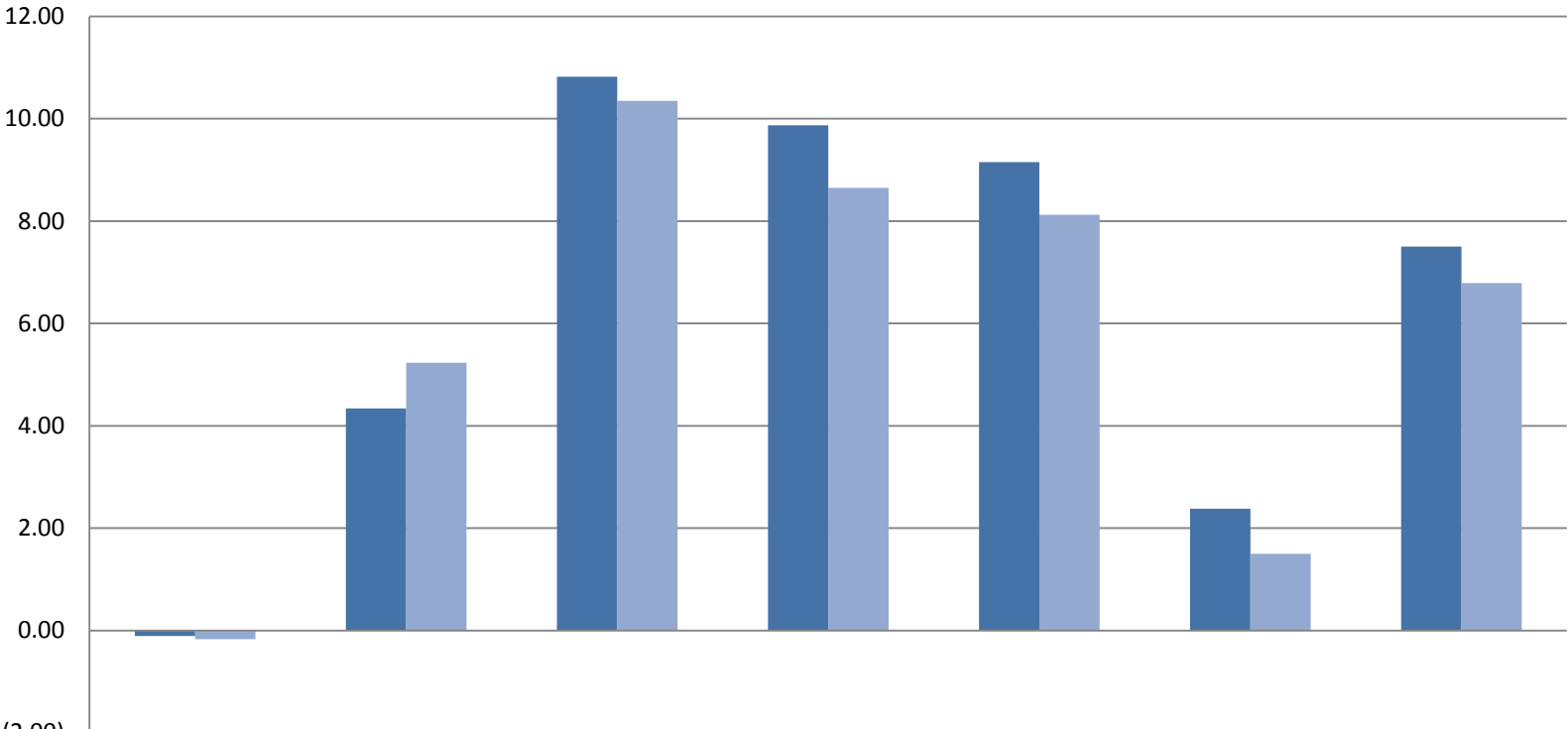
(3) The cash aggregate comprises the four common fund cash accounts, in addition to the seven plan cash accounts.

Totals may not equal sum of components due to rounding



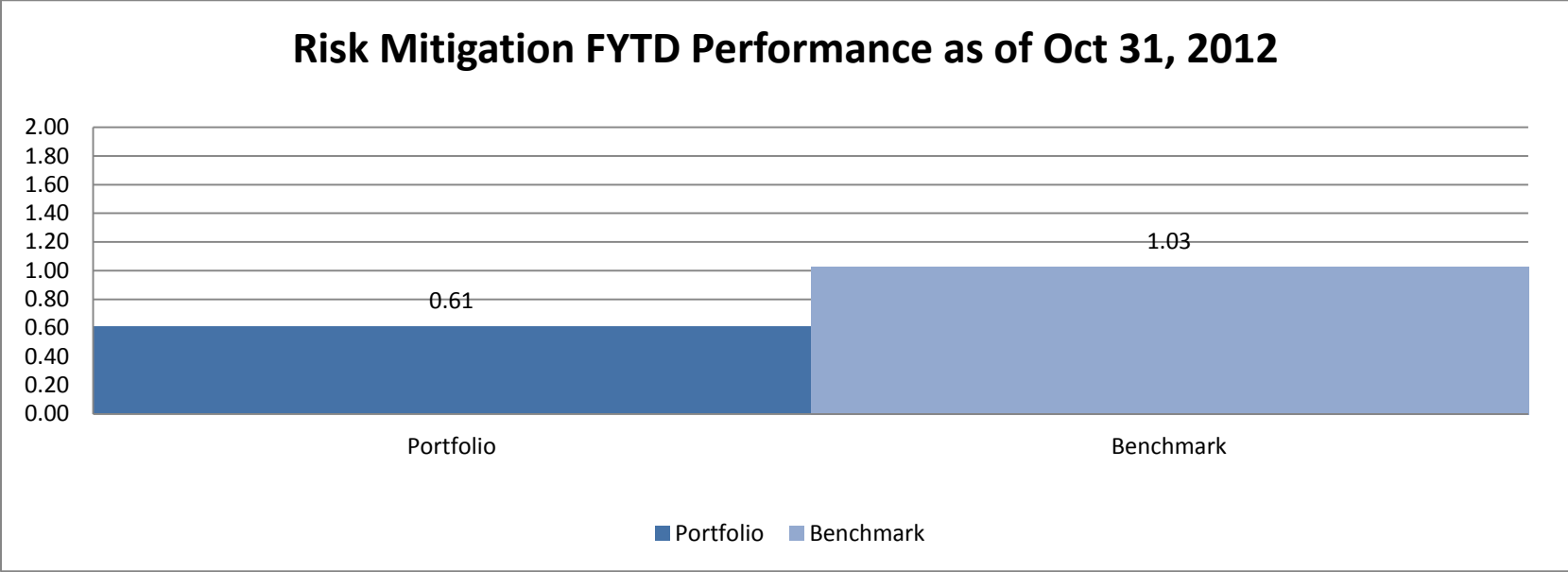
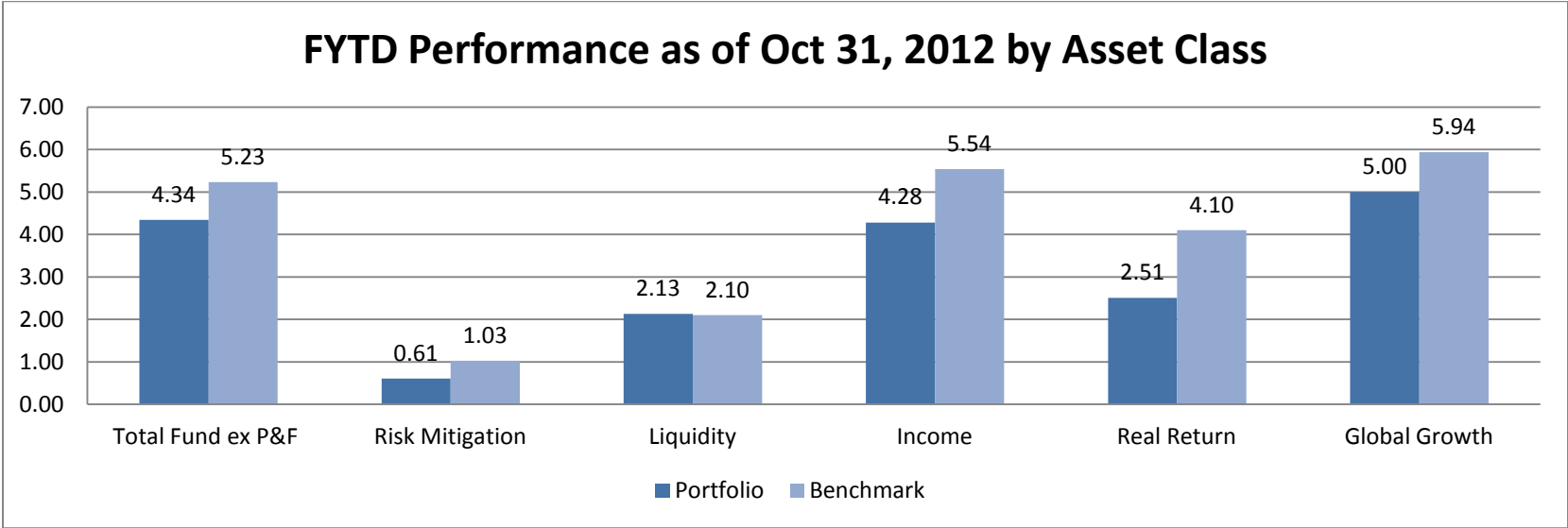
New Jersey Division of Investment

**Total Fund ex Police and Fire Performance as of Oct 31, 2012**



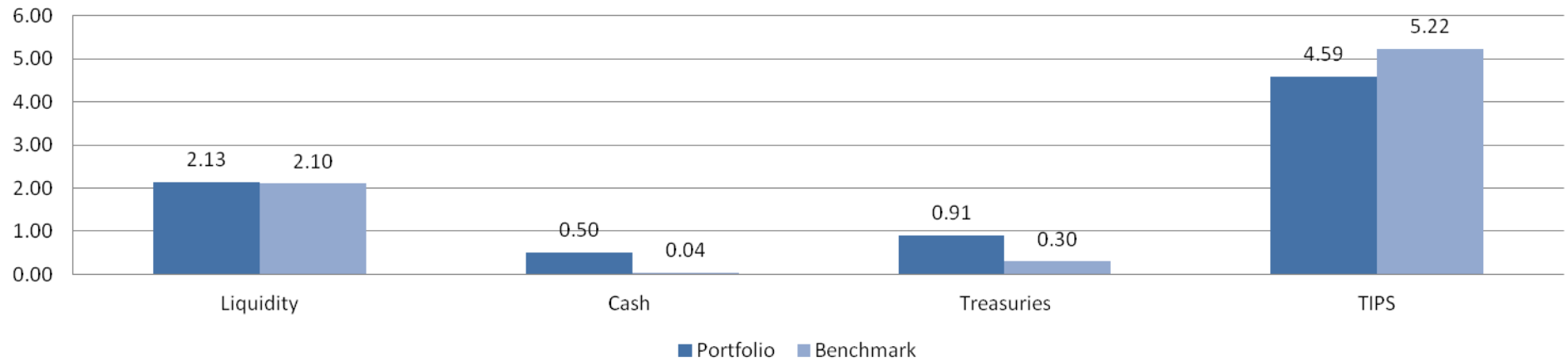
	1 Month	FYTD	CYTD	1 Year	3 Year	5 Year	10 Year
■ Total Fund ex Police and Fire	(0.11)	4.34	10.82	9.87	9.15	2.38	7.50
■ Benchmark	(0.17)	5.23	10.35	8.65	8.12	1.50	6.79

New Jersey Division of Investment

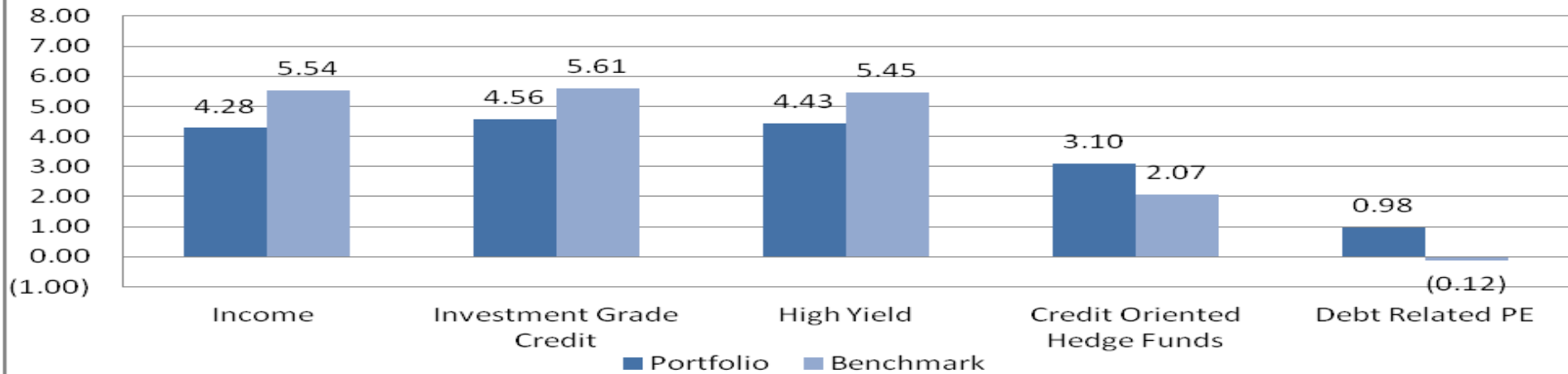


## New Jersey Division of Investment

### Liquidity FYTD Performance as of Oct 31, 2012



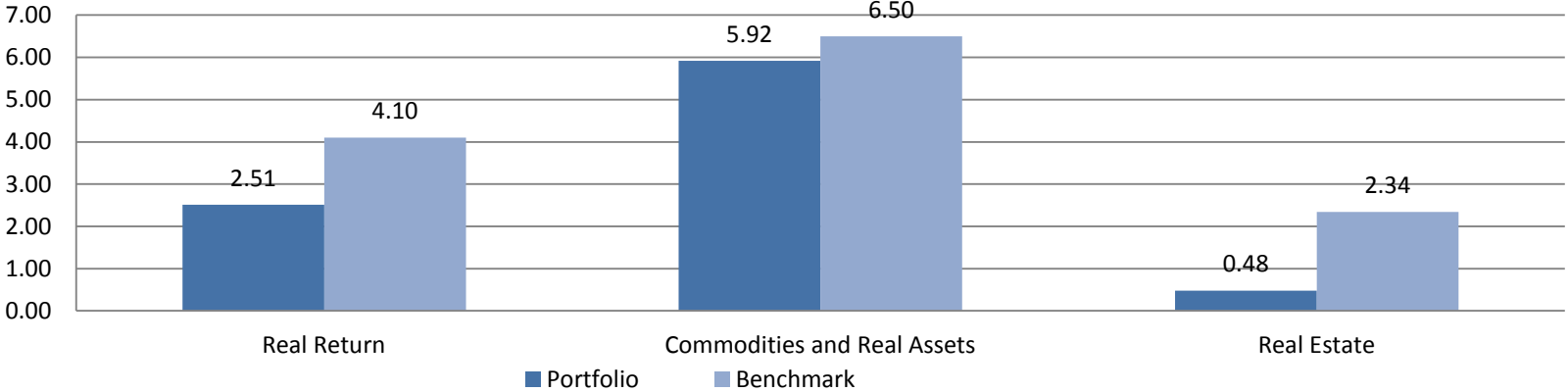
### Income FYTD Performance as of Oct 31, 2012



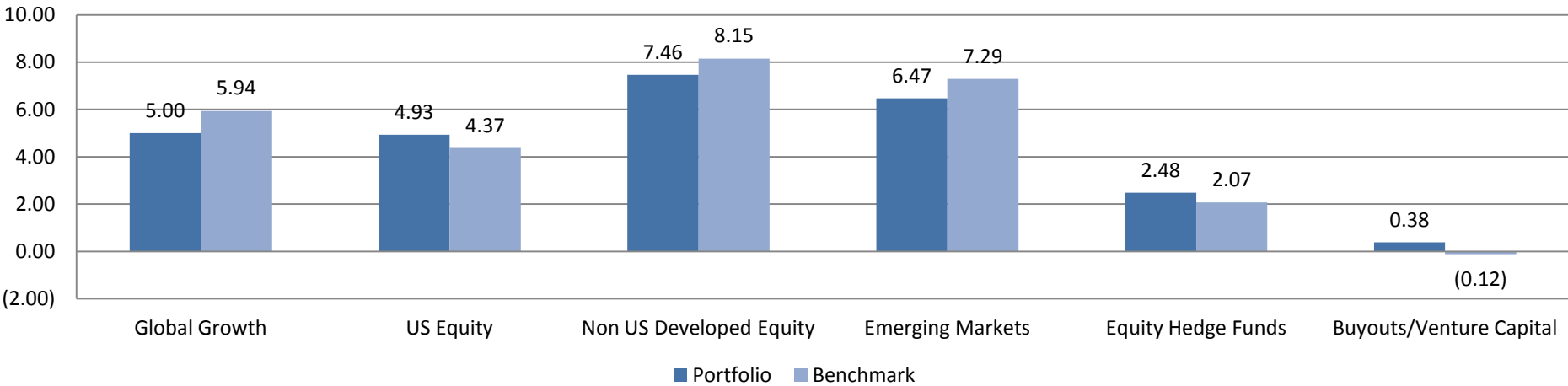
Credit Oriented Hedge Funds and Benchmark are on a one month lag

New Jersey Division of Investment

Real Return FYTD Performance as of Oct 31, 2012



Global Growth FYTD Performance as of Oct 31, 2012



Equity Hedge Funds and Benchmark are on a one month lag

**New Jersey Division of Investment**  
**Pension Fund Performance (1) Versus Benchmark**

October 31, 2012

	1 month	FYTD	CYTD	1 Year	3 Years	5 Years	10 Years
<b>Common Fund A (Domestic Equity) with Cash, Hedges, Miscellaneous</b>	-1.79	4.96	15.20	15.70	14.05	1.92	8.14
<b>S&amp;P 1500 Composite</b>	-1.77	4.37	14.08	14.90	13.55	0.66	7.30
Equity Only (Ex Cash)	-1.83	4.94	15.17	15.64	14.38	2.05	8.21
Equity Only-Diversified Fund	-1.83	4.60	14.85	15.65			
Equity Only-Concentrated Fund	-1.83	5.60	15.89	15.71			
<b>Common Fund B (Domestic Fixed Income) with Cash, Hedges, Miscellaneous <sup>(4)</sup></b>	1.03	4.21	9.46	11.44	11.46	10.61	7.46
<b>Common B Blended Benchmark</b>	1.20	4.95	9.00	11.32	10.91	9.46	7.87
Investment Grade	1.07	4.27	8.97	11.10	11.71	10.45	7.39
<i>Investment Grade Blended Benchmark</i>	1.32	4.81	10.09	13.62	13.36	10.91	8.58
High Yield	0.78	4.43	15.73	17.08	12.99		
<i>Barclays High Yield Index</i>	0.88	5.45	13.11	13.61	12.56		
<b>Common Fund D (International Equity) with Cash, Hedges, Miscellaneous</b>	0.30	6.79	11.64	4.49	1.16	-4.93	7.76
<b>Custom International Equity Markets Index</b>	0.42	7.88	11.50	4.36			
<b>MSCI All World Country Index (ex US)</b>	0.39	7.82	10.81	3.98	3.74	-5.08	9.31
Developed Markets Equity	0.69	7.46	11.94	4.85			
<i>Custom International Equity Developed Markets Index</i>	0.76	8.15	11.26	4.64			
<i>MSCI EAFE</i>	0.83	7.81	11.00	4.61			
Emerging Markets Equity	-0.47	6.47	12.17	4.70			
<i>Custom International Equity Emerging Markets Index</i>	-0.21	7.29	12.69	3.80			
<i>MSCI Emerging Markets</i>	-0.61	7.09	11.30	2.63			
<b>Common Fund E (Alternative Investments) with Cash, Hedges, Miscellaneous</b>	0.11	1.85	6.88	6.04	8.29	-0.25	
Hedge Funds <sup>(4) (5)</sup>	0.49	2.63	6.30	6.59	4.31	-0.77	
<i>HFRI Fund of Funds Composite (one month lag)</i>	0.87	2.07	2.85	2.94	1.51	-1.63	
Private Equity <sup>(5)</sup>	0.34	0.55	8.50	6.16	12.08	3.00	
<i>Cambridge Associates (Data only available quarterly) <sup>(3)</sup></i>	0.00	-0.12	10.88	5.86	16.45	5.32	
Real Estate <sup>(5)</sup>	0.18	0.48	7.94	9.20	8.54	-5.87	
<i>NCREIF(NPI) (Data only available quarterly) <sup>(3)</sup></i>	0.00	2.34	7.81	11.00	10.90	2.26	
Real Assets/Commodities <sup>(5)</sup>	-1.87	5.95	3.77	1.15	6.45		
<i>DJUBS TR Index</i>	-3.87	5.44	1.54	-4.44	2.77		
<b>Police &amp; Fire Mortgage Program <sup>(5)</sup></b>	0.35	0.70	2.66	3.38			
<b>Plan Cash <sup>(2)</sup></b>	0.02	0.06	0.13	0.16	0.28	0.91	1.93
<b>US Treasury Bills (3 month)</b>	0.01	0.03	0.06	0.06	0.09	0.57	1.71
<b>Total Pension Fund</b>	-0.11	4.29	10.66	9.73			
<b>Total Pension Fund ex Police and Fire Mortgages</b>	-0.11	4.34	10.82	9.87	9.15	2.38	7.50
<b>Total Fund Benchmark</b>	-0.17	5.23	10.35	8.65	8.12	1.50	6.79

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

<sup>(2)</sup> The cash aggregate comprises the seven plan cash accounts

<sup>(3)</sup> Cambridge Associates & NCREIF (NPI) Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0%

<sup>(4)</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, 2012 as calculated by Hedge Fund Consultant Cliffwater is: 1 Year: 10.51%, 3 Year: 7.62%; 5 Year 3.18%.

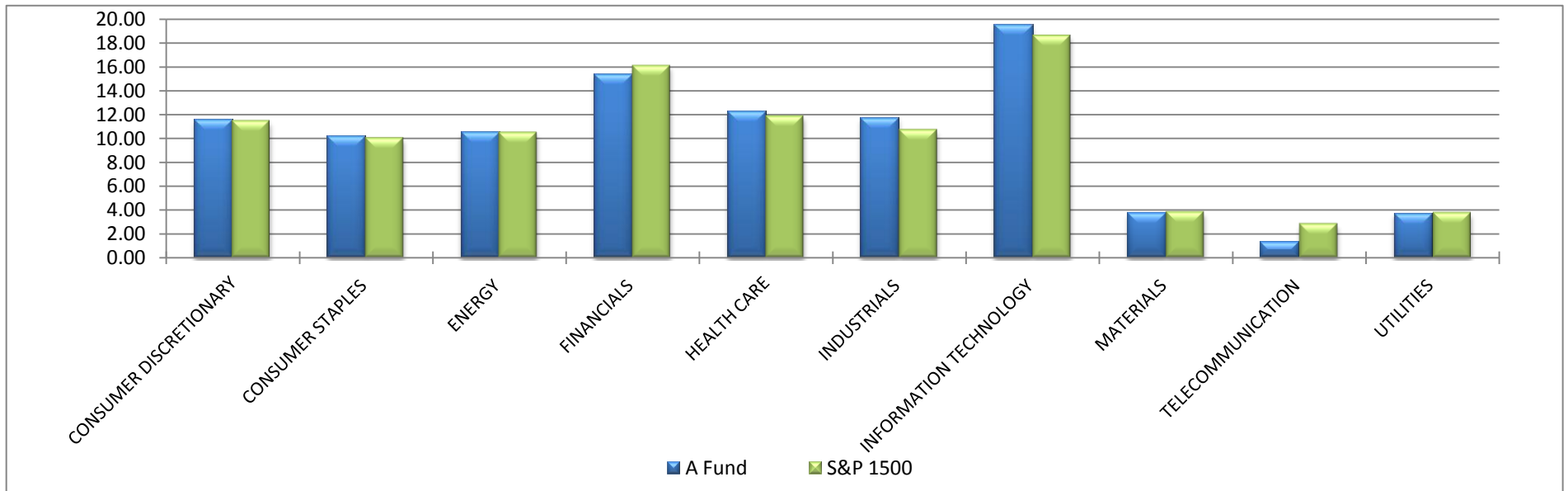
<sup>(5)</sup> Performance based on most recent values available

**New Jersey Division of Investment  
Domestic Equity (Common Fund A)  
10/31/12**

**Top Holdings**

<i>Company</i>	<i>% of Portfolio</i>
APPLE INC	5.69
EXXON MOBIL CORP	2.83
GENERAL ELECTRIC CO	1.95
MICROSOFT CORP	1.86
WELLS FARGO & CO	1.69
MERCK & CO	1.65
JPMORGAN CHASE & CO	1.60
PFIZER INC	1.55
PROCTER & GAMBLE CO	1.33
INTL BUSINESS MACHINES CORP	1.26

**Portfolio Sector Weightings**





**New Jersey Division of Investment**  
**Investment Grade Portfolio (Common Fund B)**  
**10/31/12**

	Portfolio	Benchmark	Difference
Quality Rating	A-1	AA-3	N/A
Coupon	5.32	5.62	-0.30
Yield	4.08	4.31	-0.23
Duration	9.91	9.43*	0.48
OAS	116.16	111.28	4.88
Convexity	0.59	1.56	-0.97
Maturity	13.86	15.25*	-1.29

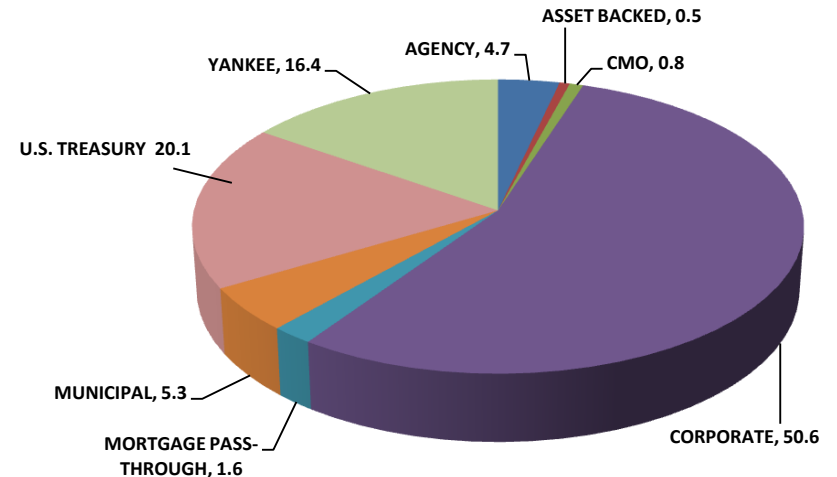
\*This is an approximate benchmark

Maturities	Portfolio	Benchmark
0-5yr	7.93	0.54
5-10yr	32.82	1.36
10-15yr	18.51	10.23
15-20yr	20.00	14.92
20-25yr	10.98	18.60
25-30yr	8.99	52.19
>30yr	0.77	2.15
Unclassified	0.00	0.00

Ratings	Portfolio	Benchmark
Total	100.00	100.00
AAA	6.54	1.67
AA+ to AA	33.50	46.54
AA- to A	22.77	14.87
A- to BBB	30.76	31.88
BBB- to BB	3.16	4.52
Less than BB	0.63	0.50
Unclassified	2.65	0.01

	Issuer Name	Market Value [%]
UST	US TREASURY TIPS	11.74
UST	NOMINAL US TREASURY	4.68
UST	US TREASURY STRIPS	3.72
T	AT & T	2.64
VZ	VERIZON COMMUNICATIONS INC.	2.40
COP	CONOCO PHILIPS	2.21
AID	GOV'T OF ISRAEL	2.10
ONT	ONTARIO (PROVINCE OF)	2.01
BRCOL	BRITISH COLUMBIA (PROVINCE OF)	1.66
MP	MANITOBA	1.62

**Sectors By %**



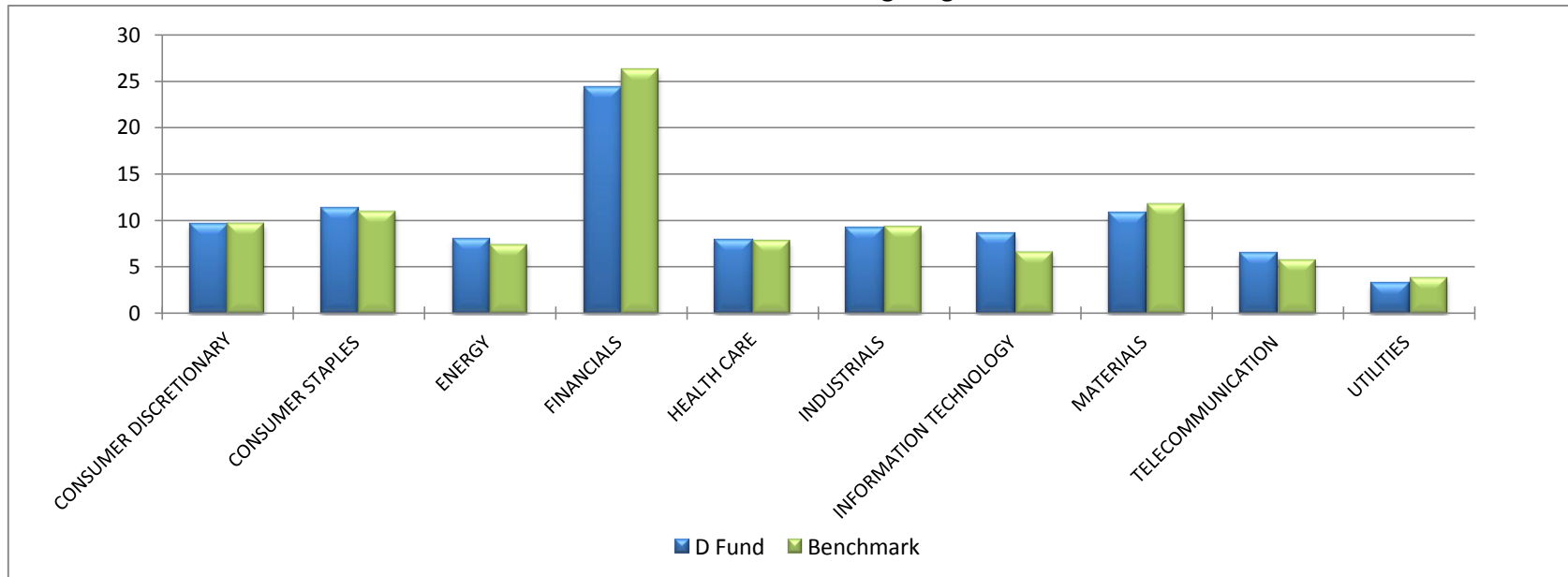
**Benchmark: Barclays US Long Gov/Credit**

**New Jersey Division of Investment  
International Equity (Common Pension Fund D)  
10/31/12**

**Top Holdings**

<i>Company</i>	<i>% of Portfolio</i>
VANGUARD MSCI EMERGING MARKETS	14.15
ISHARES MSCI EMERGING MARKETS	6.04
ISHARES MSCI EAFE	2.66
ROCHE HOLDING	1.09
NESTLE SA REG COMMON	1.02
GLAXOSMITHKLINE PLC	0.81
HSBC HOLDINGS PLC	0.78
NOVARTIS AG REG COMMON	0.72
L OREAL PRIME DE FIDELITE	0.69
SANOFI COMMON STOCK	0.66

**Portfolio Sector Weightings**



Common Fund D (International Equity)  
10/31/2012

Exposure By Country

		Custom International			Net Foreign Currency		Custom International			Net Foreign Currency	
		Equity	% Equity	Index	Hedge	Exposure	Equity	% Equity	Index	Hedge	Exposure
<b>Developed Markets:</b>						<b>Emerging Markets:</b>					
Developed - Euro						EM - Global					
Austria	49.1	0.4%	0.2%		49.1	0.0	0.0%	0.0%			0.0
Belgium	82.1	0.6%	0.8%		82.1	EM - Europe/Middle East/Africa					
Finland	59.1	0.4%	0.4%		59.1	Cyprus	0.0	0.0%	0.0%		0.0
France	780.9	5.6%	5.7%		780.9	Czech Republic	10.9	0.1%	0.1%		10.9
Germany	690.1	5.0%	5.7%		690.1	Egypt	28.3	0.2%	0.1%		28.3
Greece	0.3	0.0%	0.0%		0.3	Hungary	33.2	0.2%	0.1%		33.2
Ireland	13.2	0.1%	0.2%		13.2	Morocco	1.0	0.0%	0.0%		1.0
Italy	113.3	0.8%	1.0%		113.3	Poland	65.3	0.5%	0.4%		65.3
Netherlands	224.5	1.6%	1.9%		224.5	Russia	304.7	2.2%	1.1%		304.7
Portugal	46.8	0.3%	0.1%		46.8	South Africa	370.1	2.7%	1.6%		370.1
Spain	214.5	1.5%	2.1%		214.5	Turkey	163.1	1.2%	0.5%		163.1
Euro Currency					-32.3	EM - Latam					
Developed - Non-Euro					-32.3	Argentina	3.9	0.0%	0.0%		3.9
Australia	681.7	4.9%	6.6%		681.7	Brazil	605.8	4.4%	2.6%		605.8
Canada	1035.8	7.5%	8.8%		1035.8	Chile	70.3	0.5%	0.5%		70.3
Denmark	97.1	0.7%	0.9%		97.1	Colombia	31.9	0.2%	0.3%		31.9
Hong Kong	285.5	2.1%	2.2%		285.5	Mexico	246.2	1.8%	1.3%		246.2
Israel	33.9	0.2%	0.4%		33.9	Peru	31.4	0.2%	0.2%		31.4
Japan	1598.3	11.5%	13.4%	-132.0	1466.3	EM - Asia ex Japan					
New Zealand	0.6	0.0%	0.1%		0.6	China	859.9	6.2%	4.7%		859.9
Norway	83.9	0.6%	0.6%		83.9	India	274.2	2.0%	1.7%		274.2
Singapore	170.9	1.2%	1.4%		170.9	Indonesia	198.9	1.4%	0.7%		198.9
Sweden	291.7	2.1%	1.9%		291.7	Korea	755.9	5.5%	3.8%		755.9
Switzerland	826.4	6.0%	6.3%		826.4	Malaysia	147.2	1.1%	1.0%		147.2
United Kingdom	1603.9	11.6%	15.1%		1603.9	Mongolia	0.0	0.0%	0.0%		0.0
						Pakistan	8.5	0.1%	0.0%		8.5
						Philippines	86.5	0.6%	0.2%		86.5
						Taiwan	451.2	3.3%	2.7%		451.2
						Thailand	111.7	0.8%	0.5%		111.7

**Cash Management Fund**  
**10/31/2012**

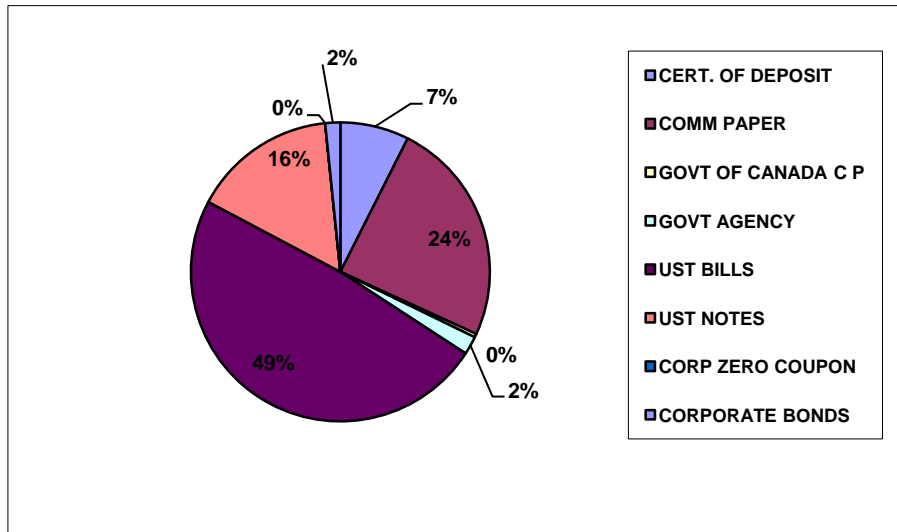
**PARTICIPATION**

	VALUE	PERCENTAGE
STATE	\$6,736	70.71%
NON-STATE	\$3,006	29.29%
TOTAL*	\$9,742	100.00%

Dollar amounts in millions

**PORTFOLIO ANNUALIZED INTEREST RATES**

	STATE	NON-STATE	AVG.DAYS
10/31/2012	0.15%	0.05%	79



	Percentage	October 31, 2012
CERT. OF DEPOSIT	7.44%	\$724,000,000
COMM PAPER	24.38%	\$2,372,652,000
GOVT OF CANADA C P	0.39%	\$37,574,000
GOVT AGENCY	1.98%	\$193,000,000
UST BILLS	48.56%	\$4,725,829,000
UST NOTES	15.61%	\$1,519,500,000
CORP ZERO COUPON	0.00%	\$0
CORPORATE BONDS	1.63%	\$158,500,000
TOTAL**	100.00%	\$9,731,055,000

Total US Treas/Agency      66.16%

*\*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**

<b>CUSIP NUMBER</b>	<b>Security Long Name</b>	<b>10/1/12 through 10/31/12</b>	<b>Shares/Par Value</b>	<b>Base Net Amount</b>
11070TAB4	BRITISH COLUMBIA PROV OF UNSECURED 10/22 2.		90,000,000.000	89,522,100.00
126408GY3	CSX CORP SR UNSECURED 03/44 4.1		25,000,000.000	24,908,750.00
14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35		4,000,000.000	3,992,446.67
68323ABM5	ONTARIO (PROVINCE OF) SR UNSECURED 10/17 1.1		100,000,000.000	99,864,000.00
68389XAP0	ORACLE CORP SR UNSECURED 10/22 2.5		115,000,000.000	114,859,700.00
742651DR0	PRIVATE EXPORT FUNDING 11/22 2.05		35,000,000.000	34,945,750.00
748148QR7	PROVINCE OF QUEBEC UNSECURED 09/29 7.5		4,000,000.000	6,185,453.33
749685AS2	RPM INTERNATIONAL INC SR UNSECURED 11/22 3.45		15,000,000.000	14,980,650.00
83238PAD6	SMITHS GROUP PLC COMPANY GUAR 144A 10/22 3.625		5,000,000.000	4,989,200.00
91324PBY7	UNITEDHEALTH GROUP INC SR UNSECURED 10/17 1.4		7,000,000.000	6,991,600.00
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75		5,000,000.000	4,992,100.00
91324PCA8	UNITEDHEALTH GROUP INC SR UNSECURED 10/42 3.95		7,000,000.000	6,841,100.00
98417EAT7	XSTRATA FINANCE CANADA COMPANY GUAR 144A 10/22 4.		25,000,000.000	24,936,750.00
98417EAU4	XSTRATA FINANCE CANADA COMPANY GUAR 144A 10/17 2.45		25,000,000.000	24,958,000.00

**HIGH YIELD**

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
10/1/12 through 10/31/12**

<b>CUSIP NUMBER</b>	<b>Security Long Name</b>	<b>Shares/Par Value</b>	<b>Base Net Amount</b>
00101LAA9	ADS WASTE HOLDINGS SENIOR NOTES 144A 10/20 8.25	325,000.000	325,000.00
012605AA9	ALBEA BEAUTY HOLDINGS SA SR SECURED 144A 11/19 8.375	275,000.000	275,000.00
014477AN3	OLD AII INC COMPANY GUAR 144A 11/20 7.875	1,865,000.000	1,868,900.00
01449JAB1	ALERE INC COMPANY GUAR 05/16 9.	150,000.000	166,035.00
01551UAA2	ALGECO SCOTSMAN GLOB FIN SR SECURED 144A 10/18 8.5	1,400,000.000	1,400,000.00
02079DAA1	ALPHABET HOLDING CO INC SR UNSECURED 144A 11/17 7.75	2,325,000.000	2,300,613.06
021332AD3	ALTA MESA HLDGS/FINANC S COMPANY GUAR 144A 10/18 9.625	125,000.000	123,750.00
026874CW5	AMERICAN INTL GROUP SR UNSECURED 11/37 6.82	164,000.000	196,816.73
03077JAB6	AMERIGAS FINANCE LLC/COR COMPANY GUAR 05/22 7.	500,000.000	559,840.28
039686AB6	ARDAGH PACKAGING FINANCE COMPANY GUAR 144A 10/20 9.125	200,000.000	214,582.23
047650AB2	ATKORE INTERNATIONAL INC SR SECURED 01/18 9.875	345,000.000	355,788.44
05590WAA2	BOE MERGER CORP 11/17 9.5	750,000.000	750,000.00
057456AB1	BAKERCORP COMPANY GUAR 06/19 8.25	350,000.000	359,945.83
088611AA6	BI LO LLC/BI LO FIN CORP SR SECURED 144A 02/19 9.25	75,000.000	79,550.52
090613AG5	BIOMET INC COMPANY GUAR 144A 10/20 6.5	500,000.000	493,673.61
097395AJ6	BOISE CASCADE LLC/FIN SR UNSECURED 144A 11/20 6.375	125,000.000	125,000.00
110394AE3	BRISTOW GROUP INC COMPANY GUAR 10/22 6.25	100,000.000	100,000.00
12513GAW9	CDW LLC/CDW FINANCE SR SECURED 12/18 8.	1,025,000.000	1,156,171.67
12516UAC9	CEMEX FINANCE LLC SR SECURED 144A 10/22 9.375	275,000.000	275,000.00
12543DAL4	CHS/COMMUNITY HEALTH SYS COMPANY GUAR 11/19 8.	210,000.000	237,224.17
12545DAC2	CHC HELICOPTER SA SR SECURED 144A 10/20 9.25	275,000.000	289,762.15
125577BC9	CIT GROUP INC SR UNSECURED 144A 04/18 6.625	550,000.000	628,370.31
12612DAG1	CNG HOLDINGS INC SR SECURED 144A 05/20 9.375	150,000.000	161,311.25
12623EAC5	CNH CAPITAL LLC SENIOR NOTES 144A 11/15 3.875	125,000.000	125,000.00
126634AA2	CVR REF LLC/COFF FIN INC 11/22 6.5	225,000.000	225,000.00
14879EAC2	CATALENT PHARMA SOLUTION COMPANY GUAR 144A 10/18 7.875	250,000.000	256,596.87
148867AA2	CATALINA MARKETING CORP COMPANY GUAR 144A 10/15 10.5	100,000.000	101,882.50
15671BAE1	CENVEO CORP SECURED 02/18 8.875	100,000.000	94,650.86
15672JAA1	CEQUEL COM ESCRW 1/CAP C SR UNSECURED 144A 09/20 6.375	100,000.000	100,000.00
15672WAA2	CEQUEL COM HLDG I/CAP CP SR UNSECURED 144A 11/17 8.625	1,150,000.000	1,276,056.77
17004RAA8	KINETICS CONCEPT/KCI USA SECURED 144A 11/18 10.5	275,000.000	306,645.63
172967GD7	CITIGROUP INC JR SUBORDINA 12/49 VAR	200,000.000	200,000.00
18451QAG3	CLEAR CHANNEL WORLDWIDE COMPANY GUAR 03/20 7.625	400,000.000	391,214.72
20367QAB3	COMMUNITY CHOICE FINANCI SR SECURED 05/19 10.75	450,000.000	478,065.87
20903GAA8	CONS CNT CO/CONS CNT CAP COMPANY GUAR 144A 07/20 10.125	125,000.000	137,514.06
225310AD3	CREDIT ACCEPTANC SR SECURED 02/17 9.125	300,000.000	338,446.88
228227BC7	CROWN CASTLE INTL CORP SR UNSECURED 144A 01/23 5.25	1,335,000.000	1,335,000.00
23306BAA6	CDR DB SUB INC SR UNSECURED 144A 10/20 7.75	475,000.000	475,000.00
23311UAA7	DCP LLC/DCP CORP SR SECURED 144A 08/15 10.75	225,000.000	235,734.06
23833NAG9	DAVE + BUSTER S INC COMPANY GUAR 06/18 11.	200,000.000	233,656.67
25272PAC6	DIAMOND RESORTS CORP SR SECURED 08/18 12.	300,000.000	331,510.00
25380QAB5	DIGICEL LIMITED SR UNSECURED 144A 04/14 12.	150,000.000	167,205.00
25470XAH8	DISH DBS CORP COMPANY GUAR 07/17 4.625	275,000.000	280,052.17
26433UAA3	DUFYR FINANCE SCA COMPANY GUAR 144A 10/20 5.5	200,000.000	200,000.00

**HIGH YIELD**

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations**

**10/1/12 through 10/31/12**

29084TAA2	EMDEON INC COMPANY GUAR 12/19 11.	800,000.000	846,350.80
29259GAF8	ENDEAVOUR INTERNATIONAL 03/18 12	675,000.000	745,650.00
29269QAE7	ENERGY FUTURE/EFIH FINAN SR SECURED 144A 08/17 6.875	250,000.000	261,731.77
292757AB7	ENERGYSOLUTIONS INC/LLC COMPANY GUAR 08/18 10.75	100,000.000	94,520.69
29276KAP6	ENERGY XXI GULF COAST IN COMPANY GUAR 12/17 9.25	250,000.000	293,207.99
29843XAB3	EURAMAX INTERNATIONAL IN SR SECURED 04/16 9.5	200,000.000	186,398.33
30040PAB9	EVERTEC LLC/EVERTEC FIN COMPANY GUAR 10/18 11.	75,000.000	81,308.75
30251GAH0	FMG RESOURCES AUG 2006 COMPANY GUAR 144A 11/19 8.25	100,000.000	104,475.00
335934AA3	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/19 7.25	200,000.000	200,000.00
398176AA5	GRIFFEY INTR INC / FIN S SENIOR NOTES 144A 10/20 7.	1,880,000.000	1,907,071.25
402635AA4	GULFPORT ENERGY CORP COMPANY GUAR 144A 11/20 7.75	1,125,000.000	1,108,507.50
404121AF2	HCA INC SR SECURED 05/23 4.75	600,000.000	600,000.00
404121AG0	HCA INC COMPANY GUAR 05/23 5.875	2,000,000.000	2,003,500.00
40415RAJ4	HD SUPPLY INC COMPANY GUAR 144A 07/20 11.5	2,975,000.000	2,975,000.00
40416GAA6	HDTFS INC COMPANY GUAR 144A 10/20 5.875	200,000.000	200,000.00
40416GAC2	HDTFS INC COMPANY GUAR 144A 10/22 6.25	175,000.000	175,000.00
40537QAC4	HALCON RESOURCES CORP COMPANY GUAR 144A 05/21 8.875	1,400,000.000	1,393,837.50
421933AL6	HEALTH MANAGEMENT ASSOC COMPANY GUAR 01/20 7.375	1,000,000.000	1,048,531.65
44049HAE3	HORIZON LINES LLC SECURED 144A 10/16 13.	353,830.000	353,830.00
44332PAA9	HUB INTERNATIONAL LTD COMPANY GUAR 144A 10/18 8.125	175,000.000	179,171.44
449934AB4	IMS HEALTH INC 11/20 6	675,000.000	676,800.00
45672NAB7	INFOR US INC COMPANY GUAR 04/19 9.375	2,625,000.000	2,645,316.19
47009RAA0	JAGUAR HOLDING CO I SENIOR NOTES 144A 10/17 9.375	2,425,000.000	2,395,085.42
513075BC4	LAMAR MEDIA CORP COMPANY GUAR 144A 05/23 5.	275,000.000	275,000.00
52602EAD4	LENDER PROCESS SERVICES COMPANY GUAR 04/23 5.75	375,000.000	375,000.00
526057BM5	LENNAR CORP COMPANY GUAR 144A 11/22 4.75	375,000.000	375,406.25
532776AV3	LIN TELEVISION CORP COMPANY GUAR 144A 01/21 6.375	200,000.000	200,000.00
536022AK2	LINN ENERGY LLC/FIN CORP COMPANY GUAR 05/19 6.5	420,000.000	431,929.43
55336TAA3	MPM ESCRW/MPM FIN ESCRW SR SECURED 144A 10/20 8.875	1,700,000.000	1,700,000.00
563571AJ7	MANITOWOC COMPANY INC COMPANY GUAR 10/22 5.875	150,000.000	150,000.00
604741AA6	MIRROR PIK SA 11/16 9	875,000.000	875,000.00
609453AG0	MONITRONICS INTERNATIONA COMPANY GUAR 04/20 9.125	250,000.000	267,390.63
61534JAG0	MOOD MEDIAS CORP 10/20 9.25	1,300,000.000	1,300,000.00
63080TAA5	NARA CABLE FUNDING SR SECURED 144A 12/18 8.875	450,000.000	446,012.36
639888AA4	JO ANN STORES INC SR UNSECURED 144A 03/19 8.125	65,000.000	66,861.46
65336YAH6	NEXSTAR BROADCASTING INC COMPANY GUAR 144A 11/20 6.875	450,000.000	450,000.00
656559BR1	NORTEK INC COMPANY GUAR 144A 04/21 8.5	400,000.000	428,783.33
67020YAD2	NUANCE COMMUNICATIONS COMPANY GUAR 144A 08/20 5.375	500,000.000	513,826.39
67051XAA2	NUFARM AUSTRALIA LIMITED COMPANY GUAR 144A 10/19 6.375	75,000.000	75,000.00
704549AK0	PEABODY ENERGY CORP COMPANY GUAR 11/18 6.	500,000.000	513,166.67
704549AM6	PEABODY ENERGY CORP COMPANY GUAR 11/21 6.25	1,800,000.000	1,862,295.20
71601UAA5	PETCO HOLDINGS INC SENIOR NOTES 144A 10/17 8.5	3,100,000.000	3,089,989.59
726505AN0	PLAINS EXPLORATION + PRO COMPANY GUAR 11/20 6.5	425,000.000	425,000.00
726505AP5	PLAINS EXPLORATION + PRO COMPANY GUAR 02/23 6.875	425,000.000	425,000.00
729416AU1	PLY GEM INDUSTRIES INC SENIOR NOTES 144A 04/17 9.375	750,000.000	789,036.46
737446AA2	POST HOLDINGS INC COMPANY GUAR 144A 02/22 7.375	575,000.000	620,565.28

**HIGH YIELD**

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
10/1/12 through 10/31/12**

74819RAN6	QUEBECOR MEDIA INC SR UNSECURED 144A 01/23 5.75	250,000.000	250,000.00
74971XAC1	GENON ENERGY INC SR UNSECURED 06/17 7.875	415,000.000	462,569.38
749951AA7	RADIO SYSTEMS CORP SECURED 144A 11/19 8.375	225,000.000	225,000.00
785583AJ4	SABINE PASS LNG LP SR SECURED 144A 11/20 6.5	505,000.000	509,112.50
796038AA5	SAMSON INVESTMENT COMPAN SR UNSECURED 144A 02/20 9.75	175,000.000	190,945.42
81753FAA3	SERTA SIMMONS HLDGS LLC SENIOR NOTES 144A 10/20 8.125	750,000.000	762,842.48
819204AA6	SHALE HOLD LLC/SHALE FIN SR SECURED 144A 11/19 8.75	775,000.000	771,436.00
82088LAA4	SHEARERS ESCROW CORP SR SECURED 144A 11/19 9.	1,100,000.000	1,100,000.00
825871AA4	SIDEWINDER DRILLING INC SR UNSECURED 144A 11/19 9.75	1,225,000.000	1,225,000.00
829259AH3	SINCLAIR TELEVISION GROU SENIOR NOTES 144A 10/22 6.125	325,000.000	325,000.00
835834AA0	SORENSEN COMMUNICATIONS SECURED 144A 02/15 10.5	75,000.000	64,518.75
84302RAA7	LOGO MERGER SUB CORP 10/20 8.375	2,850,000.000	2,850,000.00
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875	150,000.000	156,950.52
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75	650,000.000	756,555.55
85224CAB0	SQUARETWO FINANCIAL CORP SECURED 04/17 11.625	200,000.000	180,710.83
85749P9B9	STATE STR INSTL LIQUID RESVS	27,110,570.570	27,110,570.57
867363AV5	SUNGARD DATA SYSTEMS INC COMPANY GUAR 144A 11/19 6.625	1,725,000.000	1,729,000.00
87612BAL6	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 05/23 5.25	570,000.000	567,150.00
87952VAJ5	TELESAT CANADA/TELESAT L SR UNSECURED 144A 05/17 6.	150,000.000	159,375.00
88033GBT6	TENET HEALTHCARE CORP SR SECURED 144A 06/20 4.75	200,000.000	200,000.00
88033GBV1	TENET HEALTHCARE CORP COMPANY GUAR 144A 02/20 6.75	350,000.000	350,000.00
884768AE2	THOMPSON CREEK METALS CO COMPANY GUAR 05/19 12.5	150,000.000	151,717.50
893647AQ0	TRANSDIGM INC SR SUB NOTES 144A 10/20 5.5	200,000.000	200,000.00
89400RAB5	TRANSUNION HOLDING CO SR UNSECURED 06/18 9.625	975,000.000	979,952.86
89400RAC3	TRANSUNION HOLDING CO SR UNSECURED 144A 06/18 8.125	2,050,000.000	2,045,875.00
90320TAA8	UPCB FINANCE V LTD SR SECURED 144A 11/21 7.25	275,000.000	312,336.60
911365AX2	UNITED RENTALS NORTH AM COMPANY GUAR 06/23 6.125	400,000.000	400,000.00
918436AE6	VWR FUNDING INC COMPANY GUAR 144A 09/17 7.25	750,000.000	768,390.62
92240MAV0	VECTOR GROUP LTD COMPANY GUAR 08/15 11.	100,000.000	106,317.22
92552VAG5	VIASAT INC COMPANY GUAR 144A 06/20 6.875	275,000.000	290,769.53
92676XAA5	VIKING CRUISES LTD SENIOR NOTES 144A 10/22 8.5	125,000.000	125,000.00
92922PAC0	W + T OFFSHORE INC COMPANY GUAR 06/19 8.5	150,000.000	165,777.92
92933BAE4	WMG ACQUISITION CORP SR SECURED 144A 01/21 6.	665,000.000	669,225.00
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6.	170,000.000	185,660.00
983130AS4	WYNN LAS VEGAS LLC/CORP SR UNSECURED 144A 03/22 5.375	475,000.000	495,915.27
989194AH8	ZAYO GROUP LLC/ZAYO CAP COMPANY GUAR 07/20 10.125	75,000.000	86,044.69



New Jersey Division of Investment

OTHER FUNDS

Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
10/1/12 through 10/31/12

PURCHASES: CASH MANAGEMENT FUND

<u>Cusip</u>	<u>Company Name</u>	<u>Par Value</u>	<u>\$ Amount Purchased</u>
68323JLG	ONTARIO PROVINCE DISC CP	7,574,000.00	7,573,263.64

State Investment Council  
 Regulation Violations and Other Reportable Matters  
 October 31, 2012

Newly Reported Violations			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
10/24/2012	17:16-46.2(a)2	Purchased 105,000 shares of iShares Core MSCI Emerging Market ETF (IEMG). ETF's must have a market capitalization of \$100 million at the time of purchase and since this was a new ETF it did not meet the requirement.	Sold on 11/1/2012 at a gain.

Status of Outstanding Violations Previously Reported			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
		None	

Other Reportable Matters			
10/14/2012	Reportable matter	Genting Singapore PLC, incorporated in Isle of Man, will be classified as an international developed market company based upon our review of the various factors as set forth in the State Investment Council Regulations.	

**New Jersey Division of Investment**

**Alternative Investments as of October 31, 2012**

**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		
	Presentation Date	Inception Date	Amount Committed	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple	
<b>Private Equity</b>									
<b>Co-Investments</b>			<b>700,000,000</b>	<b>361,552,368</b>	<b>338,236,043</b>	<b>392,033,855</b>	<b>16,733,564</b>	<b>408,767,419</b>	<b>1.13</b>
NB/NJ Custom Investment Fund II	Jan-12	Apr-12	200,000,000	36,582,427	163,417,573	36,029,520	0	36,029,520	0.98
SONJ Private Opportunities Fund II, L.P.	Nov-07	Nov-07	400,000,000	228,310,731	171,477,680	260,799,144	14,056,969	274,856,113	1.20
SONJ Private Opportunities Fund, L.P.	Oct-05	Sep-06	100,000,000	96,659,210	3,340,790	95,205,191	2,676,595	97,881,786	1.01
<b>Distressed Debt</b>			<b>1,077,807,307</b>	<b>800,673,685</b>	<b>362,340,303</b>	<b>446,397,954</b>	<b>544,994,042</b>	<b>991,391,996</b>	<b>1.24</b>
Avenue Asia Special Situations Fund IV	Jul-06	Aug-06	30,000,000	26,283,722	0	16,048,335	12,406,282	28,454,617	1.08
Avenue Special Situations Fund V, LP	Apr-07	May-07	200,000,000	200,000,000	0	10,935,687	252,913,315	263,849,002	1.32
Avenue Special Situations IV	Oct-05	Nov-05	20,000,000	20,000,000	0	557,296	27,172,255	27,729,551	1.39
Centerbridge Capital Partners II, L.P.	Mar-11	May-11	100,000,000	42,350,959	62,959,527	37,454,665	5,319,319	42,773,984	1.01
Centerbridge Capital Partners, L.P.	Jun-06	Jun-06	80,000,000	123,137,309	5,830,122	80,467,603	105,124,138	185,591,741	1.51
HIG Bayside Debt & LBO II	May-08	May-08	100,000,000	50,032,216	49,967,784	50,575,150	9,834,894	60,410,043	1.21
Knight/TPG NPL - R, L.P.	Dec-11	Mar-12	100,000,000	14,388,304	85,611,696	15,011,289	0	15,011,289	1.04
KPS Special Situations Fund III, LP	Apr-07	May-07	25,000,000	20,480,369	12,867,901	15,341,967	10,580,583	25,922,550	1.27
MatlinPatterson Global Opps. Ptnrs. III	Apr-07	Jun-07	100,000,000	92,699,898	8,756,657	58,410,087	46,092,953	104,503,040	1.13
MHR Institutional Partners III, L.P.	Jun-06	May-07	75,000,000	70,500,000	26,400,228	57,749,640	30,877,678	88,627,318	1.26
TPG Financial Partners, L.P.	May-08	May-08	47,807,307	35,285,615	12,998,805	11,544,513	19,045,070	30,589,583	0.87
TPG Opportunities Partners II, L.P.	Jul-11	Mar-12	100,000,000	20,396,272	79,603,728	19,299,932	196,131	19,496,063	0.96
WLR Recovery Fund IV, LP	Oct-07	Oct-07	100,000,000	85,119,021	17,343,855	73,001,791	25,431,424	98,433,215	1.16
<b>Domestic Midmarket Buyout</b>			<b>2,350,000,000</b>	<b>1,552,959,518</b>	<b>965,415,615</b>	<b>1,356,973,549</b>	<b>586,194,029</b>	<b>1,943,167,578</b>	<b>1.25</b>
American Industrial Partners Capital Fund V	Dec-11	Dec-11	50,000,000	5,031,696	44,968,304	4,404,616	0	4,404,616	0.88
Court Square Capital Partners II, L.P.	Mar-07	May-07	100,000,000	89,278,139	12,165,266	96,407,325	19,406,055	115,813,380	1.30
InterMedia Partners VII, L.P.	Nov-05	Dec-05	75,000,000	90,426,222	3,791,261	92,218,542	19,863,672	112,082,214	1.24
JLL Partners Fund V, L.P.	Nov-05	Dec-05	50,000,000	49,315,931	5,008,347	38,750,454	25,644,307	64,394,761	1.31
JLL PARTNERS FUND VI, LP	May-08	Jun-08	150,000,000	107,172,570	87,373,537	44,645,526	90,668,516	135,314,042	1.26
Lindsay Goldberg III, L.P.	Jul-08	Jul-08	200,000,000	91,434,417	109,386,358	79,547,669	17,970,342	97,518,011	1.07
Lindsay, Goldberg & Bessemer II, L.P.	May-06	Jul-06	100,000,000	88,828,619	11,171,381	71,674,167	42,899,674	114,573,841	1.29
New Mountain Partners III, L.P.	May-07	May-07	100,000,000	88,846,347	26,083,037	72,149,408	29,643,769	101,793,177	1.15
Oak Hill Capital Partners II, L.P.	Jun-05	Jul-05	75,000,000	82,127,544	1,574,382	55,100,618	70,170,690	125,271,309	1.53
Oak Hill Capital Partners III, L.P.	Sep-07	Oct-07	250,000,000	239,850,215	62,565,639	202,732,761	53,127,912	255,860,673	1.07
Onex Partners II, LP	Jul-06	Aug-06	100,000,000	88,595,222	11,404,778	60,675,141	73,330,250	134,005,391	1.51
Onex Partners III, LP	Nov-08	Dec-08	100,000,000	62,435,622	46,276,944	51,396,787	9,739,948	61,136,735	0.98
Quadrangle Capital Partners II	Jun-05	Aug-05	50,000,000	44,842,973	4,910,304	39,027,104	19,507,609	58,534,713	1.31
Roark Capital Partners III L.P.	Aug-11	Sep-12	100,000,000	12,169,657	87,830,343	12,169,657	0	12,169,657	1.00
Sterling Capital Partners IV, L.P.	Sep-11	Apr-12	100,000,000	8,677,283	91,322,717	0	0	0	0.00
Tenex Capital Partners, L.P.	Nov-10	Jan-11	50,000,000	15,734,801	37,597,706	9,791,983	3,363,681	13,155,664	0.84
The Resolute Fund II, L.P.	Dec-07	Dec-07	100,000,000	67,504,556	35,559,204	61,923,021	10,343,022	72,266,043	1.07
TPG [STAR], LP	Feb-07	Mar-07	100,000,000	89,351,489	16,163,026	98,703,353	20,799,410	119,502,763	1.34
TPG Growth II, L.P.	Mar-12	Jun-12	100,000,000	10,547,531	89,452,469	8,812,990	6,004	8,818,994	0.84
Vista Equity Partners Fund III, L.P.	May-07	Jul-07	100,000,000	94,945,520	6,653,775	129,056,393	71,594,658	200,651,051	2.11
Vista Equity Partners Fund IV, L.P.	Jul-11	Oct-11	200,000,000	67,755,946	132,244,054	61,722,662	3,803,675	65,526,337	0.97

**New Jersey Division of Investment**

**Alternative Investments as of October 31, 2012**

**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		
	Presentation Date	Inception Date	Amount Commitment	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple	
Welsh, Carson, Anderson & Stowe XI, L.P.	Sep-08	Oct-08	100,000,000	58,087,217	41,912,783	66,063,374	4,310,834	70,374,208	1.21
<b>Emerging Managers</b>			<b>400,000,000</b>	<b>308,398,371</b>	<b>132,405,120</b>	<b>251,616,232</b>	<b>89,893,480</b>	<b>341,509,712</b>	<b>1.11</b>
CS/NJDI Emerging Opp	Jan-07	Apr-07	200,000,000	175,948,183	64,855,308	133,028,132	73,679,352	206,707,483	1.17
Fairview Capstone Partners II, LP	Jun-08	Sep-08	100,000,000	58,554,287	41,445,713	51,611,021	4,577,631	56,188,652	0.96
Fairview Capstone Partners, LP	Jan-07	May-07	100,000,000	73,895,901	26,104,099	66,977,080	11,636,497	78,613,577	1.06
<b>International</b>			<b>1,439,892,544</b>	<b>1,024,228,238</b>	<b>432,838,971</b>	<b>818,754,095</b>	<b>278,670,090</b>	<b>1,097,424,185</b>	<b>1.07</b>
Anacap Credit Opportunities II, LP	Oct-11	Dec-11	82,784,719	16,549,872	66,234,847	15,205,638	208,629	15,414,267	0.93
Anacap Financial Partners II	Mar-08	May-08	152,792,416	85,176,126	81,167,738	74,342,716	28,587,519	102,930,235	1.21
GS Private Equity Partners (NJ)	Aug-05	Feb-06	200,000,000	186,750,850	18,634,987	130,577,443	53,638,099	184,215,542	0.99
GS Private Equity Partners (NJ) II	Mar-07	Jul-07	204,315,409	143,925,713	61,885,227	131,933,264	9,052,538	140,985,802	0.98
New Jersey Asia Investors II, L.P.	May-11	Jul-11	100,000,000	30,098,710	70,349,983	27,231,822	2,824,704	30,056,526	1.00
New Jersey Asia Investors, L.P.	Nov-07	Jan-08	100,000,000	78,112,672	31,931,643	70,248,041	23,000,703	93,248,744	1.19
NJHL European BO Investment II Series B	Nov-06	Apr-07	200,000,000	131,294,780	31,916,001	117,500,984	30,398,693	147,899,677	1.13
NJHL European Buyout Investment Series A	Aug-05	Feb-06	200,000,000	175,222,792	28,680,109	115,154,552	63,852,330	179,006,882	1.02
NJHL European Buyout Investment Series C	Mar-08	Mar-08	200,000,000	177,096,723	42,038,437	136,559,635	67,106,875	203,666,510	1.15
<b>Large Buyout</b>			<b>1,693,250,000</b>	<b>1,555,395,836</b>	<b>442,394,512</b>	<b>1,154,072,588</b>	<b>536,387,595</b>	<b>1,690,460,183</b>	<b>1.09</b>
Apollo Investment Fund VI, L.P.	Jul-05	Nov-05	50,000,000	128,844,022	10,547,441	50,316,964	79,817,276	130,134,240	1.01
Blackstone Capital Partners V, L.P.	Jul-05	Oct-05	100,000,000	97,578,519	0	87,319,730	11,463,652	98,783,382	1.01
Blackstone Capital Partners VI, L.P.	Dec-11	Mar-12	50,000,000	1,380,547	48,617,495	2,550,990	8,393	2,559,383	1.85
Hellman & Friedman Capital Partners VI	Dec-06	Apr-07	100,000,000	94,968,970	4,865,882	69,836,172	43,431,358	113,267,530	1.19
Silver Lake Partners III, LP	Jan-07	Jan-07	100,000,000	83,045,223	26,984,354	63,225,925	50,986,089	114,212,014	1.38
TPG Partners V, L.P.	Mar-06	Sep-06	187,500,000	252,519,041	26,194,172	114,271,297	81,234,845	195,506,143	0.77
TPG Partners VI, L.P.	May-08	May-08	180,000,000	232,444,138	55,917,545	111,424,243	81,391,409	192,815,652	0.83
Warburg Pincus Private Equity IX, LP	Jun-05	Aug-05	200,000,000	200,000,000	0	200,998,166	119,391,689	320,389,855	1.60
Warburg Pincus Private Equity VIII	Jun-06	Jun-06	25,750,000	26,883,000	0	20,938,197	37,331,888	58,270,085	2.17
Warburg Pincus Private Equity X, LP	Sep-07	Oct-07	400,000,000	387,600,000	19,400,000	384,047,439	31,330,995	415,378,434	1.07
Warburg Pincus Private Equity XI, LP	Mar-12	May-12	300,000,000	50,132,377	249,867,623	49,143,466	0	49,143,466	0.98
<b>Mezzanine Debt</b>			<b>610,000,000</b>	<b>459,004,650</b>	<b>210,401,461</b>	<b>287,794,916</b>	<b>272,124,276</b>	<b>559,919,192</b>	<b>1.22</b>
Audax Mezzanine Partners II	Sep-06	Nov-06	50,000,000	54,267,996	1,548,193	17,804,681	47,818,628	65,623,309	1.21
Blackstone Mezzanine Partners II, LP	Apr-06	Apr-06	45,000,000	40,017,311	7,804,388	20,633,619	34,559,241	55,192,860	1.38
Carlyle Mezzanine Partners II, L.P.	Dec-07	Dec-07	75,000,000	79,412,419	11,837,490	54,238,988	34,290,260	88,529,248	1.11
Gleacher Mezzanine Fund II, LP	Aug-06	Nov-06	40,000,000	33,199,988	6,875,099	21,026,502	16,225,049	37,251,551	1.12
GSO Capital Opportunities Fund II, LP	Jun-11	Nov-11	150,000,000	27,281,785	122,718,215	31,198,522	1,062,784	32,261,306	1.18
GSO Capital Opportunities Fund, LP	May-08	Jul-08	100,000,000	113,680,046	5,792,279	80,446,316	73,870,362	154,316,678	1.36
Newstone Capital Partners II, L.P.	Mar-11	May-11	100,000,000	49,933,843	50,066,157	44,691,908	8,529,335	53,221,243	1.07
Newstone Capital Partners, L.P.	Dec-06	Feb-07	50,000,000	61,211,262	3,759,640	17,754,380	55,768,617	73,522,997	1.20
<b>Secondaries</b>			<b>274,662,292</b>	<b>252,331,275</b>	<b>39,527,905</b>	<b>200,874,372</b>	<b>109,408,293</b>	<b>310,282,665</b>	<b>1.23</b>
Lexington Capital Partners VI-A	May-06	Jun-06	50,000,000	50,995,176	0	31,014,995	27,686,785	58,701,780	1.15
NB Sec Opps Offshore Fund II LP	Jul-08	Jul-08	100,000,000	81,310,174	25,310,041	70,626,124	39,432,370	110,058,494	1.35

**New Jersey Division of Investment**

**Alternative Investments as of October 31, 2012**

**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
	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
Partners Group Secondary 2006 LP	May-06	Sep-06	52,659,368	52,493,207	4,399,216	26,666,746	30,060,924	56,727,671	1.08
Partners Group Secondary 2008, L.P.	Sep-08	Sep-08	72,002,924	67,532,719	9,818,649	72,566,507	12,228,213	84,794,720	1.26
<b>Small/Midsize Buyout</b>			<b>650,000,000</b>	<b>548,460,842</b>	<b>185,392,752</b>	<b>459,795,918</b>	<b>187,268,521</b>	<b>647,064,439</b>	<b>1.18</b>
CSFB/NJDI Investment Fund	Aug-05	Nov-05	650,000,000	548,460,842	185,392,752	459,795,918	187,268,521	647,064,439	1.18
<b>Special Situations</b>			<b>500,000,000</b>	<b>40,673,494</b>	<b>468,099,004</b>	<b>35,300,617</b>	<b>8,779,847</b>	<b>44,080,464</b>	<b>1.08</b>
Blackstone TOP Fund-A, L.P.	Dec-11	Jan-12	500,000,000	40,673,494	468,099,004	35,300,617	8,779,847	44,080,464	1.08
<b>Venture Capital</b>			<b>280,000,000</b>	<b>182,518,115</b>	<b>126,741,612</b>	<b>178,343,491</b>	<b>42,038,444</b>	<b>220,381,935</b>	<b>1.21</b>
General Catalyst Group VI, L.P.	Dec-11	Jan-12	15,000,000	1,275,000	13,725,000	941,714	0	941,714	0.74
JP Morgan Direct/Pooled VC Instit III	Feb-06	Jun-06	50,000,000	43,741,024	12,424,065	43,420,470	6,975,389	50,395,859	1.15
<i>JP Morgan Direct VC Institutional III</i>			<i>10,000,000</i>	<i>875,350</i>	<i>200,400</i>	<i>1,300,980</i>	<i>195,314</i>	<i>1,496,294</i>	<i>1.71</i>
<i>JP Morgan Pooled VC Institutional III</i>			<i>40,000,000</i>	<i>42,865,674</i>	<i>12,223,665</i>	<i>42,119,490</i>	<i>6,780,075</i>	<i>48,899,565</i>	<i>1.14</i>
Khosla Venutres IV, L.P.	May-11	Jan-12	25,000,000	7,375,000	17,625,000	7,323,198	0	7,323,198	0.99
NB Crossroads Fund XVIII	Aug-06	Nov-06	50,000,000	42,000,000	11,750,000	45,143,824	8,575,560	53,719,384	1.28
NB/NJ Custom Investment Fund	Mar-07	Aug-07	100,000,000	85,488,572	33,856,066	78,875,766	26,487,495	105,363,261	1.23
Tenaya Capital VI, L.P.	Dec-11	Jul-12	40,000,000	2,638,519	37,361,481	2,638,519	0	2,638,519	1.00
<b>Private Equity Subtotal</b>			<b>9,975,612,143</b>	<b>7,086,196,392</b>	<b>3,703,793,300</b>	<b>5,581,957,587</b>	<b>2,672,492,181</b>	<b>8,254,449,768</b>	<b>1.16</b>
<b>Real Estate</b>									
AEW Core Property Trust U.S. Inc.	Apr-07	Oct-07	100,000,000	100,000,000	0	85,219,936	16,469,125	101,689,060	1.02
ARA Asia Dragon Limited	Jul-07	Sep-07	100,000,000	90,172,000	9,828,000	104,380,032	14,755,123	119,135,155	1.32
Blackrock Diamond Property Fund	Nov-05	Jun-06	50,000,000	50,000,000	0	19,678,497	774,837	20,453,334	0.41
Blackstone Real Estate V	Feb-06	Feb-06	75,000,000	78,170,516	3,313,359	85,890,465	28,019,237	113,909,703	1.46
Blackstone Real Estate VI	Feb-07	Feb-07	143,624,688	135,313,989	12,165,581	168,196,243	17,943,879	186,140,122	1.38
Blackstone Real Estate VII	Aug-11	Dec-11	300,000,000	114,238,190	185,761,810	117,718,567	5,286,468	123,005,035	1.08
Capri Urban	Apr-07	Sep-07	50,000,000	49,475,115	524,885	32,406,893	0	32,406,893	0.66
Carlyle Realty Partners V LP	Nov-06	Feb-07	100,000,000	117,398,427	41,674,746	65,650,824	65,610,798	131,261,622	1.12
CBRE Strategic Partners Europe Fund III	Feb-07	May-07	54,680,836	53,981,104	699,732	29,342,754	0	29,342,754	0.54
CBRE Strategic Partners U.S. Opp V	Sep-07	Nov-07	75,000,000	69,388,002	7,564,490	59,744,099	2,814,364	62,558,463	0.90
CBRE Strategic Partners US Fund IV	Nov-05	Dec-05	50,000,000	50,000,000	0	11,005,450	0	11,005,450	0.22
CIM Fund III, L.P.	Apr-07	Jul-07	50,000,000	40,951,681	9,048,319	50,933,843	452,956	51,386,799	1.25
CIM Urban REIT, LLC	Apr-06	Jun-06	50,000,000	50,000,000	0	52,373,875	9,234,587	61,608,462	1.23
CPI Capital Partners Europe	Mar-06	Nov-06	80,035,005	62,762,161	19,312,766	24,726,713	4,777,346	29,504,059	0.47
CT High Grade Partners II, LLC	Mar-12	May-08	675,000,000	572,861,303	99,133,604	640,708,731	55,636,645	696,345,376	1.22
Exeter - Core Industrial Venture Fund	Dec-11	Apr-12	200,000,000	17,646,750	182,353,250	17,526,999	0	17,526,999	0.99
Five Mile Capital Partners II, LP	Oct-07	Dec-07	100,000,000	100,000,000	8,810,268	71,194,516	28,259,949	99,454,465	0.99
Guggenheim Structured Real Estate III	Sep-07	Sep-07	100,000,000	100,000,000	0	35,384,965	41,315,322	76,700,287	0.77
Heitman America Real Estate Trust, L.P.	Nov-06	Jan-07	100,000,000	100,000,000	0	97,388,549	17,058,425	114,446,974	1.14
Hunt Commercial Realty Partners II, L.P.	Feb-06	Mar-06	75,000,000	64,224,413	10,775,587	23,276,790	13,583,411	36,860,201	0.57
Hunt Commercial Realty Partners III, L.P.	Jul-07	Aug-07	50,000,000	42,973,931	7,026,069	21,822,916	6,452,188	28,275,104	0.66
Hunt UK Realty Partners, L.P.	Dec-06	Mar-07	47,644,937	47,625,409	19,528	5,670,878	0	5,670,878	0.12
JP Morgan Alternative Property Fund II	Dec-05	Mar-06	50,000,000	48,484,531	1,515,469	24,364,261	8,334,871	32,699,132	0.67

**New Jersey Division of Investment**

**Alternative Investments as of October 31, 2012**

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	SIC		A	B	C	=(B+C)	=(B+C)/A		
	Presentation Date	Inception Date	Amount Commitment	Unfunded Contributed <sup>1</sup>	Current Market Commitment	Total Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
L&B Diversified Strategy Partners, LP	Sep-07	Mar-08	34,300,000	31,856,592	2,443,409	18,650,768	14,859,903	33,510,671	1.05
LaSalle Asia Opportunity Fund III	Jul-07	Jul-07	100,000,000	62,407,265	41,878,405	43,299,993	13,334,853	56,634,846	0.91
Lone Star Fund VII (U.S.) LP	May-11	May-11	300,000,000	242,683,212	59,905,750	207,279,754	51,640,808	258,920,563	1.07
Lone Star Real Estate Fund II (U.S.) LP	May-11	May-11	100,000,000	42,247,621	57,677,379	35,086,312	6,896,425	41,982,737	0.99
Lubert Adler Real Estate Fund VI-B	Nov-10	Feb-11	100,000,000	60,000,000	40,000,000	56,671,219	9,125,000	65,796,219	1.10
MacFarlane Urban Real Estate Fund II, LP	Jul-06	Nov-06	75,000,000	73,797,504	2,861,573	16,588,439	1,652,837	18,241,276	0.25
NJDO/GMAM Core Plus RE Investment	Sep-07	May-08	81,500,000	66,393,915	19,330,821	51,481,164	35,345,129	86,826,293	1.31
NJDO/GMAM Opp RE Investment Program	Sep-07	May-08	25,000,000	11,517,053	12,756,165	10,035,507	1,973,767	12,009,274	1.04
PLA Residential Fund III	Feb-08	Feb-08	50,000,000	50,000,000	0	50,926,950	186,986	51,113,936	1.02
Prime Property Fund	Nov-06	Aug-07	130,000,000	150,000,000	0	80,758,184	56,978,431	137,736,615	0.92
PRISA II	Dec-06	Jun-07	60,000,000	100,000,000	0	43,763,505	47,245,260	91,008,765	0.91
PRISA Real Estate Separate Account	Sep-06	Dec-06	265,000,000	300,000,000	0	163,944,057	112,448,074	276,392,130	0.92
RE Capital Asia Partners III, L.P.	Aug-12	Aug-12	80,000,000	9,564,207	70,603,422	9,396,578	167,629	9,564,207	1.00
Realty Associates Fund IX	Aug-08	Aug-08	100,000,000	96,000,000	0	100,249,219	13,098,245	113,347,464	1.18
Realty Associates Fund VIII	Jul-06	Aug-06	100,000,000	100,000,000	0	67,131,383	4,801,101	71,932,484	0.72
RREEF Global Opportunity Fund II	Apr-06	Oct-06	100,000,000	100,000,001	0	56,445,301	0	56,445,301	0.56
Silverpeak Legacy Pension Partners III, L.P.	May-08	May-08	100,000,000	44,586,329	55,219,766	18,432,671	794,526	19,227,197	0.43
Tucker Development/Acquisition Fund	Oct-07	Oct-07	50,000,000	47,799,780	2,200,220	46,799,522	0	46,799,522	0.98
Walton Street Mexico Fund I, LP	Feb-08	Jun-08	25,000,000	17,850,000	7,150,000	14,411,108	0	14,411,108	0.81
Walton Street Real Estate Fund Sidecar V	Nov-06	Dec-06	25,000,000	25,000,000	0	6,398,957	3,260,870	9,659,826	0.39
Walton Street Real Estate Fund V	Mar-06	Jun-06	75,000,000	75,000,000	0	40,612,830	4,697,762	45,310,591	0.60
Walton Street Real Estate Fund VI	Jul-07	Oct-07	75,000,000	63,485,899	11,514,101	59,675,675	10,151,284	69,826,958	1.10
Warburg Pincus Real Estate Fund I	Jul-06	Sep-06	100,000,000	95,333,333	500,000	93,818,316	25,954,167	119,772,483	1.26
Westbrook Real Estate Fund VIII	Feb-08	Feb-08	100,000,000	110,980,414	0	93,955,845	32,953,787	126,909,632	1.14
Westbrook VII	Nov-06	Jan-07	40,000,000	40,000,000	0	30,656,597	7,078,790	37,735,387	0.94
Wheelock Street Real Estate Fund, L.P.	Oct-11	Dec-11	150,000,000	16,923,965	133,076,035	15,524,641	358,103	15,882,744	0.94
<b>Real Estate Subtotal</b>			<b>5,116,785,465</b>	<b>4,189,094,612</b>	<b>1,116,644,509</b>	<b>3,276,601,285</b>	<b>791,783,268</b>	<b>4,068,384,553</b>	<b>0.97</b>
<b>Hedge Fund</b>									
<b>Absolute Return</b>			<b>550,000,000</b>	<b>475,000,000</b>	<b>75,000,000</b>	<b>478,786,400</b>	<b>0</b>	<b>478,786,400</b>	<b>1.01</b>
BlueCrest Capital Management LLP	Mar-12	Apr-12	200,000,000	200,000,000	0	204,587,400	0	204,587,400	1.02
Brevan Howard Fund Limited	Oct-11	Nov-11	200,000,000	200,000,000	0	199,199,000	0	199,199,000	1.00
MKP Opportunity Partners, L.P.	Aug-11	Sep-12	150,000,000	75,000,000	75,000,000	75,000,000	0	75,000,000	1.00
<b>Credit</b>			<b>1,213,000,000</b>	<b>1,098,000,000</b>	<b>115,000,000</b>	<b>920,416,845</b>	<b>226,287,580</b>	<b>1,146,704,426</b>	<b>1.04</b>
Canyon Value Realization Fund	Mar-07	Jun-07	75,000,000	75,000,000	0	103,484,400	0	103,484,400	1.38
Canyon Balanced Fund	Jul-11	Jul-11	125,000,000	125,000,000	0	138,398,462	749,116	139,147,578	1.11
Claren Road Credit Master Fund, Ltd.	Mar-12	Jun-12	150,000,000	150,000,000	0	147,653,250	0	147,653,250	0.98
Golden Tree Mast Fund-L1	Nov-06	Jan-07	100,000,000	100,000,000	0	2,130,983	67,966,218	70,097,201	0.70
GSO Credit Partners - A, L.P.	Dec-11	Mar-12	250,000,000	235,000,000	15,000,000	218,263,500	0	218,263,500	0.93
GSO Special Situations Fund, L.P.	Dec-11	Feb-12	100,000,000	100,000,000	0	106,258,100	0	106,258,100	1.06
Lazard Rathmore Fund, Ltd.	May-12	Aug-12	150,000,000	50,000,000	100,000,000	50,452,350	0	50,452,350	1.01
Pimco Distressed Mortgage Fund, LP	Oct-07	Oct-07	113,000,000	113,000,000	0	0	157,572,246	157,572,246	1.39
Regiment Capital Ltd. Fund	Dec-11	Dec-11	150,000,000	150,000,000	0	153,775,800	0	153,775,800	1.03

**New Jersey Division of Investment**

**Alternative Investments as of October 31, 2012**

**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		
	Presentation Date	Inception Date	Amount Committed	Unfunded Commitment	Current Market Value <sup>3</sup>	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple	
<b>Distressed</b>			<b>450,000,000</b>	<b>450,000,000</b>	<b>0</b>	<b>488,097,709</b>	<b>87,793,874</b>	<b>575,891,583</b>	<b>1.28</b>
Centerbridge Credit Partners	Oct-07	Oct-07	200,000,000	200,000,000	0	270,321,800	0	270,321,800	1.35
King Street Capital	Nov-06	Feb-07	150,000,000	150,000,000	0	208,372,200	0	208,372,200	1.39
Marathon Special Opp Fund, LTD	Mar-08	Jul-08	100,000,000	100,000,000	0	9,403,709	87,793,874	97,197,583	0.97
<b>Equity Long/ Short</b>			<b>1,150,000,000</b>	<b>950,000,000</b>	<b>200,000,000</b>	<b>1,071,762,475</b>	<b>0</b>	<b>1,071,762,475</b>	<b>1.13</b>
Archipelago Partners, LP	Jan-06	Jun-06	150,000,000	150,000,000	0	198,981,750	0	198,981,750	1.33
Ascend Partners Fund II, LP	Apr-07	Jul-07	150,000,000	150,000,000	0	163,644,600	0	163,644,600	1.09
Asia Century Quest Capital LCC	May-08	Aug-08	150,000,000	150,000,000	0	152,856,900	0	152,856,900	1.02
Bay Pond Partners, L.P.	Jan-12	Apr-12	150,000,000	75,000,000	75,000,000	74,852,850	0	74,852,850	1.00
Cadian Fund, L.P.	Mar-12	May-12	100,000,000	50,000,000	50,000,000	50,126,500	0	50,126,500	1.00
Glenview Institutional Partners, LP	Jul-07	Aug-07	75,000,000	75,000,000	0	80,608,575	0	80,608,575	1.07
Omega Overseas Partners Ltd. Class-B	Dec-06	Jan-07	75,000,000	75,000,000	0	108,860,175	0	108,860,175	1.45
ValueAct Capital Partners II, L.P.	Oct-11	Nov-11	150,000,000	125,000,000	25,000,000	139,439,125	0	139,439,125	1.12
Visium Balanced Offshore Fund, Ltd	May-12	Aug-12	150,000,000	100,000,000	50,000,000	102,392,000	0	102,392,000	1.02
<b>Event Driven</b>			<b>900,000,000</b>	<b>645,000,000</b>	<b>255,000,000</b>	<b>752,181,015</b>	<b>0</b>	<b>752,181,015</b>	<b>1.17</b>
Cevian Capital II, L.P.	Jan-12	Apr-12	150,000,000	75,000,000	75,000,000	77,037,825	0	77,037,825	1.03
Davidson Kempner	Nov-06	Dec-06	150,000,000	150,000,000	0	191,766,750	0	191,766,750	1.28
Elliot Associates, L.P.	Oct-11	Apr-12	200,000,000	20,000,000	180,000,000	19,549,940	0	19,549,940	0.98
Pershing Square LP	Mar-10	Apr-10	200,000,000	200,000,000	0	233,631,600	0	233,631,600	1.17
Third Point Partners L.P.	Mar-11	Apr-11	100,000,000	100,000,000	0	102,289,700	0	102,289,700	1.02
York Capital Management, LP	Jan-07	Feb-07	100,000,000	100,000,000	0	127,905,200	0	127,905,200	1.28
<b>Fund of Funds</b>			<b>1,936,258,928</b>	<b>1,802,758,928</b>	<b>133,500,000</b>	<b>1,894,723,337</b>	<b>29,590,586</b>	<b>1,924,313,923</b>	<b>1.07</b>
Arden Alternative Advisors	Feb-06	Jun-06	390,000,000	390,000,000	0	396,632,772	0	396,632,772	1.02
GS Multi-Strategy Portfolio (NJ) LLC	Feb-06	Aug-06	550,000,000	550,000,000	0	635,886,347	0	635,886,347	1.16
Protege Partners, LP	Apr-07	Jun-07	150,000,000	150,000,000	0	152,727,983	0	152,727,983	1.02
RC Woodley Park, LP	Feb-06	Aug-06	646,258,928	646,258,928	0	645,877,164	29,590,586	675,467,750	1.05
Reservoir Strategic Partners Fund, LP	Mar-11	Jul-11	200,000,000	66,500,000	133,500,000	63,599,071	0	63,599,071	0.96
<b>Global Macro</b>			<b>300,000,000</b>	<b>300,000,000</b>	<b>0</b>	<b>298,312,100</b>	<b>0</b>	<b>298,312,100</b>	<b>0.99</b>
Lynx (Bermuda) Ltd.	Nov-10	Mar-11	100,000,000	100,000,000	0	100,146,100	0	100,146,100	1.00
Winton Futures Fund	Nov-10	Jan-11	200,000,000	200,000,000	0	198,166,000	0	198,166,000	0.99
<b>Multi-Strategy</b>			<b>650,000,000</b>	<b>464,890,727</b>	<b>185,109,273</b>	<b>324,380,072</b>	<b>227,150,000</b>	<b>551,530,072</b>	<b>1.19</b>
AG Garden Partners, LP	Jan-06	Mar-06	150,000,000	150,000,000	0	11,117,745	152,150,000	163,267,745	1.09
Dyal NJ Investors, L.P.	Aug-11	Oct-12	200,000,000	14,890,727	185,109,273	14,890,727	0	14,890,727	1.00
Farallon Capital Inst. Partners, L.P.	Apr-07	Jun-07	150,000,000	150,000,000	0	78,097,050	75,000,000	153,097,050	1.02
OZ Domestic Partners II, Ltd.	Jan-06	Jun-06	150,000,000	150,000,000	0	220,274,550	0	220,274,550	1.47
<b>Hedge Fund Subtotal</b>			<b>7,149,258,928</b>	<b>6,185,649,655</b>	<b>963,609,273</b>	<b>6,228,659,954</b>	<b>570,822,040</b>	<b>6,799,481,994</b>	<b>1.10</b>

**Real Assets**

## New Jersey Division of Investment

### Alternative Investments as of October 31, 2012

**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	
	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
Astenbeck Commodities Fund II LP	Jul-11	Jul-11	100,000,000	100,000,000	0	89,550,500	0	89,550,500	0.90
Barclays Bank PLC	Jun-11	Jun-11	50,000,000	50,000,000	0	49,185,000	0	49,185,000	0.98
Blackstone Energy Partners, L.P.	Dec-11	Mar-12	150,000,000	42,053,649	107,946,351	21,030,164	20,438,870	41,469,034	0.99
Blackstone Resources Select Fund	Jul-11	Aug-11	250,000,000	250,000,000	0	241,707,750	0	241,707,750	0.97
Blackstone TOP Fund - A, L.P.	Dec-11	Jul-12	250,000,000	82,842,859	167,157,141	81,559,788	1,283,071	82,842,859	1.00
BX NJ Co-Invest, L.P.	Dec-11	Aug-12	20,000,000	17,347,384	2,652,616	17,347,384	0	17,347,384	1.00
Citigroup Funding Inc	May-11	May-11	50,000,000	50,000,000	0	48,275,000	0	48,275,000	0.97
Gresham Commodity Fund (ETAP)	Sep-07	Feb-08	200,000,000	200,000,000	0	163,196,700	50,000,000	213,196,700	1.07
Gresham Commodity Fund (TAP)	Sep-07	Nov-07	200,000,000	200,000,000	0	126,793,600	0	126,793,600	0.63
GSO Energy Partners - A, L.P.	Dec-11	Mar-12	500,000,000	81,896,781	418,103,219	81,194,409	1,575,624	82,770,033	1.01
RC Woodley Park, L.P.	May-11	May-11	135,000,000	135,000,000	0	138,896,700	0	138,896,700	1.03
Schroders Commodity Portfolio	Sep-07	Jan-08	500,000,000	450,000,000	50,000,000	368,637,600	50,000,000	418,637,600	0.93
Sheridan Production Partners I	Jul-07	Aug-07	50,000,000	52,250,000	0	39,367,992	31,875,000	71,242,992	1.36
Sheridan Production Partners II-B, L.P.	Oct-10	Nov-10	100,000,000	22,000,000	78,000,000	18,385,004	0	18,385,004	0.84
Tenaska Power Fund II, L.P.	Feb-08	Sep-08	100,000,000	65,267,394	38,928,039	56,282,466	13,689,643	69,972,109	1.07
<b>Real Assets Subtotal</b>			<b>2,655,000,000</b>	<b>1,798,658,067</b>	<b>862,787,366</b>	<b>1,541,410,057</b>	<b>168,862,208</b>	<b>1,710,272,265</b>	<b>0.95</b>
<b>Grand Total</b>			<b>24,896,656,536</b>	<b>19,259,598,726</b>	<b>6,646,834,447</b>	<b>16,628,628,883</b>	<b>4,203,959,697</b>	<b>20,832,588,580</b>	<b>1.08</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 reflect the most recent market values available and Commodity reported values are as of the current month end.



## New Jersey Division of Investment

### High Yield/Bank Loan as of October 31, 2012

**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	
			Amount		Current Market		Total		Total Value	
SIC	Inception	Commitment	Contributed <sup>1</sup>	Unfunded	Value <sup>3</sup>	Distributed <sup>2</sup>	Total Value	Total Value	Multiple	
Presentation	Date	Date	Date	Date	Date	Date	Date	Date	Date	Date
<b>Common Pension Fund B</b>										
	Sep-07	Oct-07	400,000,000	400,000,000	113,344,343	147,837,088	226,688,686	374,525,774		0.94
	Sep-07	Oct-09	144,000,000	144,000,000	96,303,956	62,582,531	193,266,410	255,848,941		1.78
	Dec-11	Apr-12	300,000,000	162,064,677	137,935,323	170,154,783	0	170,154,783		1.05
	Sep-07	Sep-07	149,500,000	149,500,000	0	264,064,913	4,637,275	268,702,188		1.80
	Dec-11	Mar-12	100,000,000	18,712,758	81,287,242	18,541,405	0	18,541,405		0.99
	Mar-10	Apr-10	500,000,000	500,000,000	0	661,605,000	0	661,605,000		1.32
	Sep-07	Oct-07	128,530,670	104,755,112	23,775,558	39,080,038	25,786,710	64,866,748		0.62
	May-11	May-11	200,000,000	51,409,785	148,590,215	52,680,836	1,387	52,682,224		1.02
<b>Common Pension Fund B Subtotal</b>			<b>1,922,030,670</b>	<b>1,530,442,332</b>	<b>601,236,637</b>	<b>1,416,546,595</b>	<b>450,380,468</b>	<b>1,866,927,063</b>		<b>1.22</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.

**New Jersey Division of Investment**

Transfers between Common and Pension Funds  
October, 2012

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

<b>Withdrawals from Common Funds to Pension Funds for the Month</b>				
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Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
10/26/2012	\$ 125,000,000.00	A	\$ 1,000,000.00 31,000,000.00 40,000,000.00 3,000,000.00 50,000,000.00	JRS P&F PERS SPRS TPA
	<u>\$ 125,000,000.00</u>		<u>\$ 125,000,000.00</u>	
10/26/2012	\$ 125,000,000.00	B	\$ 1,000,000.00 31,000,000.00 40,000,000.00 3,000,000.00 50,000,000.00	JRS P&F PERS SPRS TPA
	<u>\$ 125,000,000.00</u>		<u>\$ 125,000,000.00</u>	
10/26/2012	\$ 350,000,000.00	D	\$ 3,000,000.00 78,000,000.00 110,000,000.00 9,000,000.00 150,000,000.00	JRS P&F PERS SPRS TPA
	<u>\$ 350,000,000.00</u>		<u>\$ 350,000,000.00</u>	

<b>Transfers between Common and Pension Funds, Summarized</b>	
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Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ 5,000,000.00
P&F	140,000,000.00
PERS	190,000,000.00
SPRS	15,000,000.00
TPA	250,000,000.00
	<u>\$ 600,000,000.00</u>