

NEW JERSEY DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

---

August 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**  
**Actual Allocation vs FY 2013 Investment Plan Target<sup>1</sup>**  
**8/31/13**

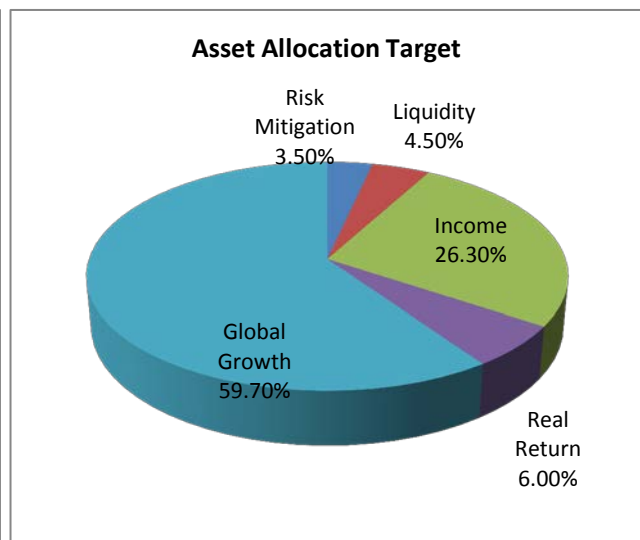
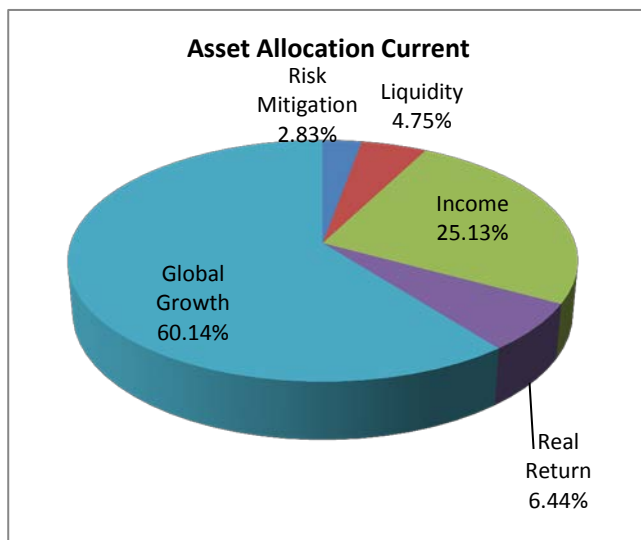
	Actual Allocation %	Target %	Difference%	Allocation\$ <sup>(2)</sup>
Absolute Return/Risk Mitigation	2.83%	3.50%	-0.67%	2,075.30
<b>Risk Mitigation</b>	<b>2.83%</b>	<b>3.50%</b>	<b>-0.67%</b>	<b>2,075.30</b>
Cash Equivalents <sup>(3)</sup>	1.29%	1.00%	0.29%	945.77
TIPS	2.42%	2.50%	-0.08%	1,769.40
US Treasuries	1.05%	1.00%	0.05%	766.99
<b>Total Liquidity</b>	<b>4.75%</b>	<b>4.50%</b>	<b>0.25%</b>	<b>3,482.16</b>
Investment Grade Credit	13.69%	12.10%	1.59%	10,032.40
High Yield Fixed Income	5.09%	5.50%	-0.41%	3,727.73
Credit Oriented Hedge Funds	2.95%	3.50%	-0.55%	2,161.81
Debt Related Private Equity	1.09%	2.00%	-0.91%	802.04
Real Estate-Debt	1.17%	2.00%	-0.83%	858.38
Police and Fire Mortgage Program	1.13%	1.20%	-0.07%	825.48
<b>Total Income</b>	<b>25.13%</b>	<b>26.30%</b>	<b>-1.17%</b>	<b>18,407.84</b>
Commodities and Other Real Assets	2.61%	2.50%	0.11%	1,914.89
Real Estate	3.83%	3.50%	0.33%	2,803.10
<b>Total Real Return</b>	<b>6.44%</b>	<b>6.00%</b>	<b>0.44%</b>	<b>4,717.99</b>
US Equity	28.45%	26.50%	1.95%	20,844.87
Non-US Developed Markets Equity	13.09%	12.70%	0.39%	9,590.41
Emerging Markets Equity	7.44%	8.00%	-0.56%	5,453.07
Equity Oriented Hedge Funds	4.22%	4.00%	0.22%	3,095.06
Buyouts/Venture Capital	6.93%	8.50%	-1.57%	5,076.79
<b>Total Global Growth</b>	<b>60.14%</b>	<b>59.70%</b>	<b>0.44%</b>	<b>44,060.20</b>
Other Cash and Receivables	0.71%	0.00%	0.71%	520.78
<b>Total Pension Fund</b>	<b>100.00%</b>	<b>100.00%</b>	<b>0.00%</b>	<b>73,264.27</b>

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

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

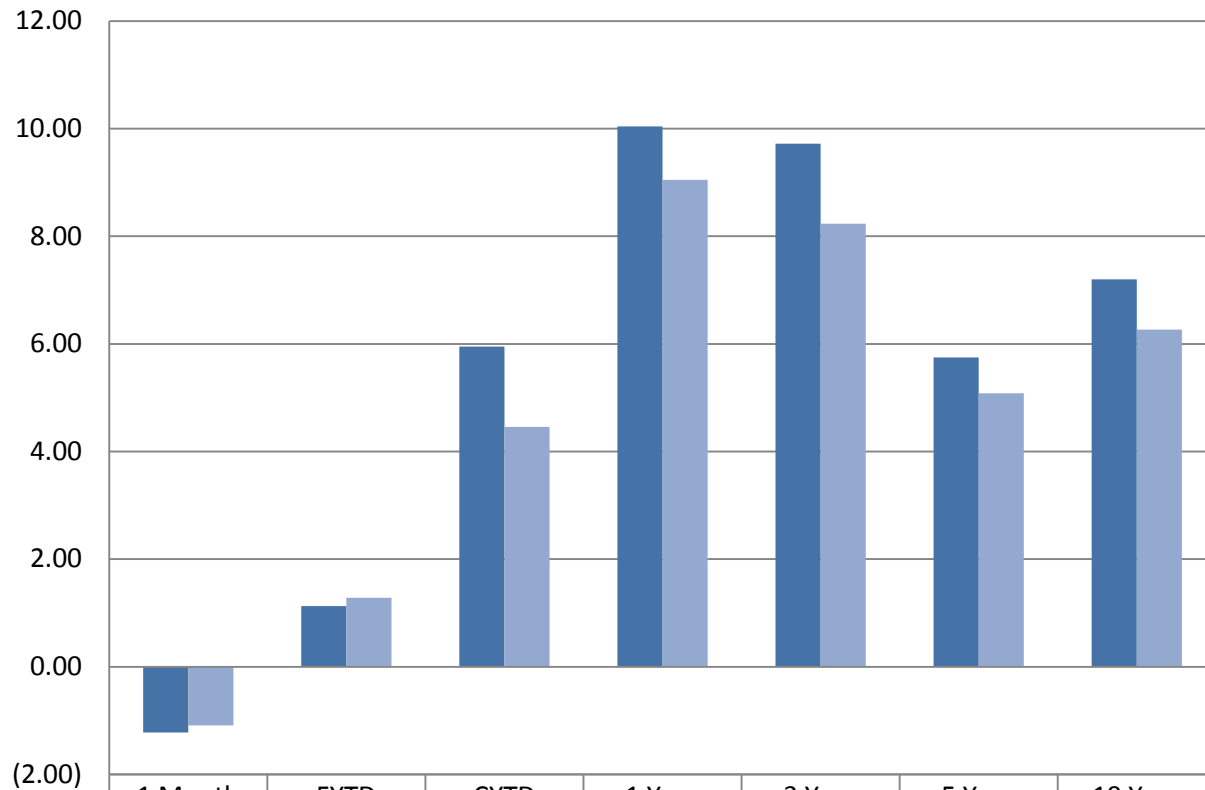
<sup>3</sup> The cash aggregate comprises the four common fund cash accounts, in addition to the seven plan cash accounts.

Totals may not equal sum of components due to rounding



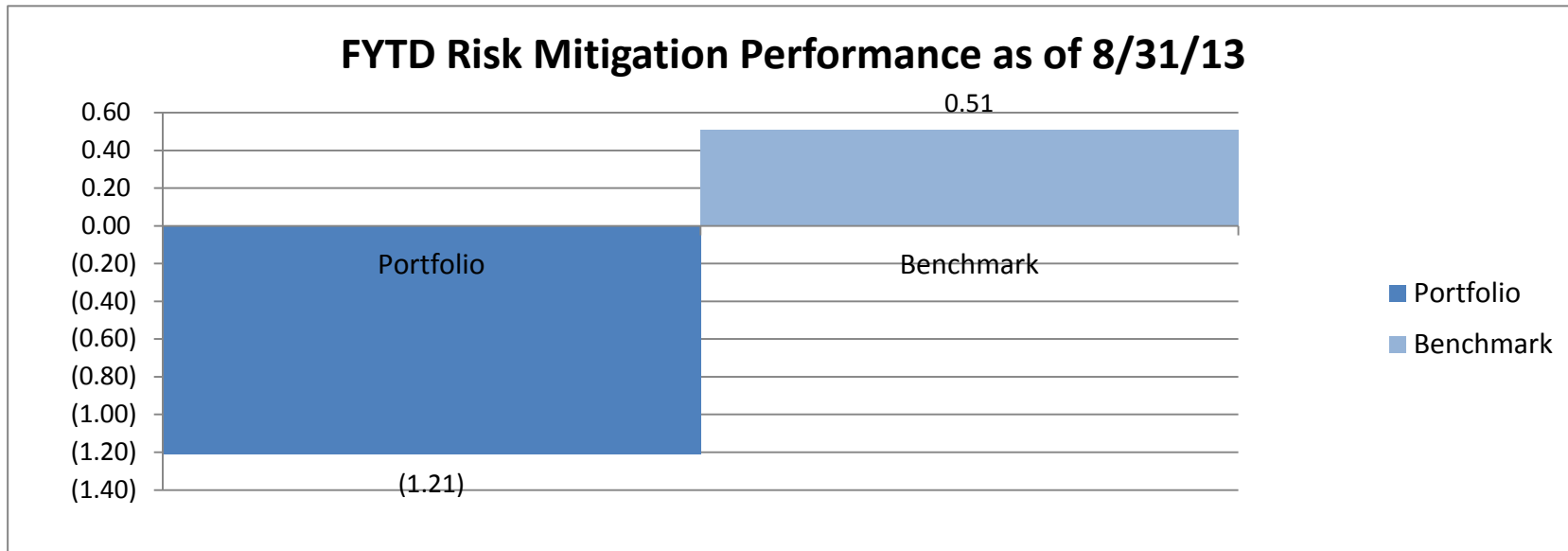
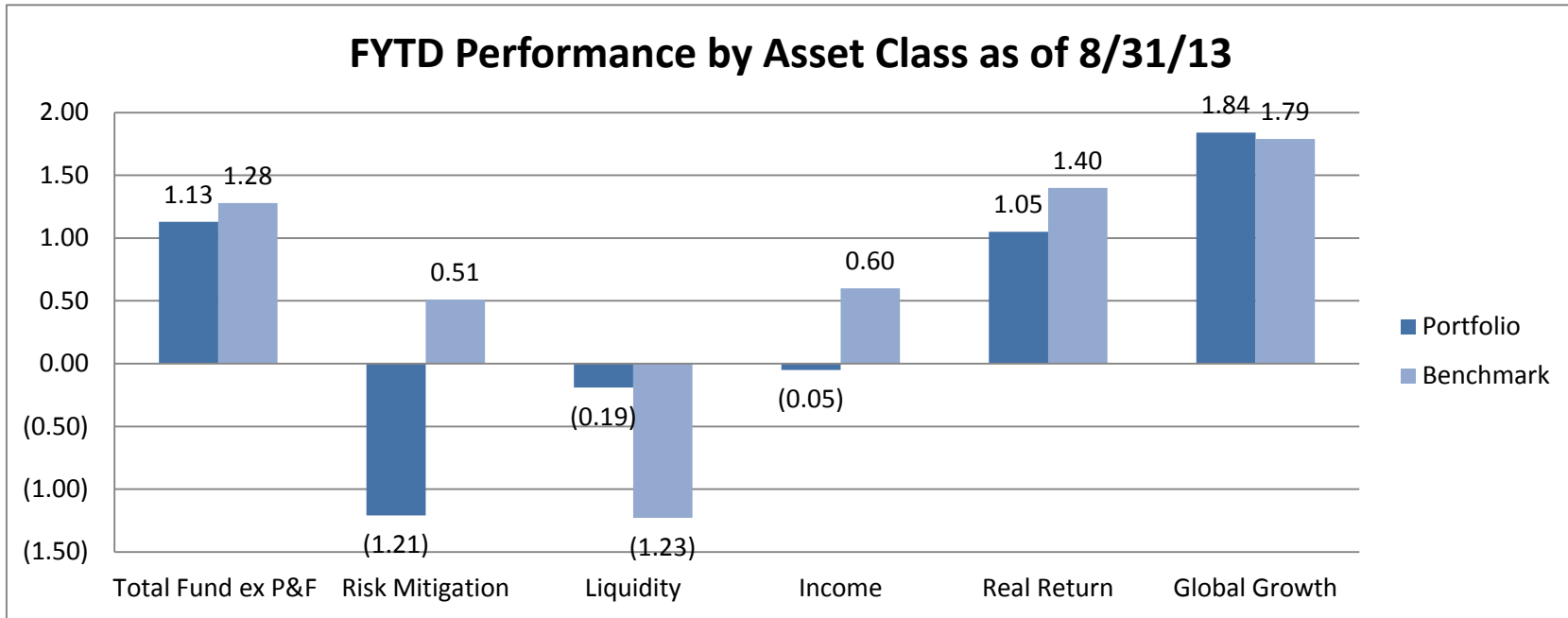
**New Jersey Division of Investment  
Performance Charts  
8/31/13**

**Total Fund ex Police and Fire Mortgages as of 8/31/13**



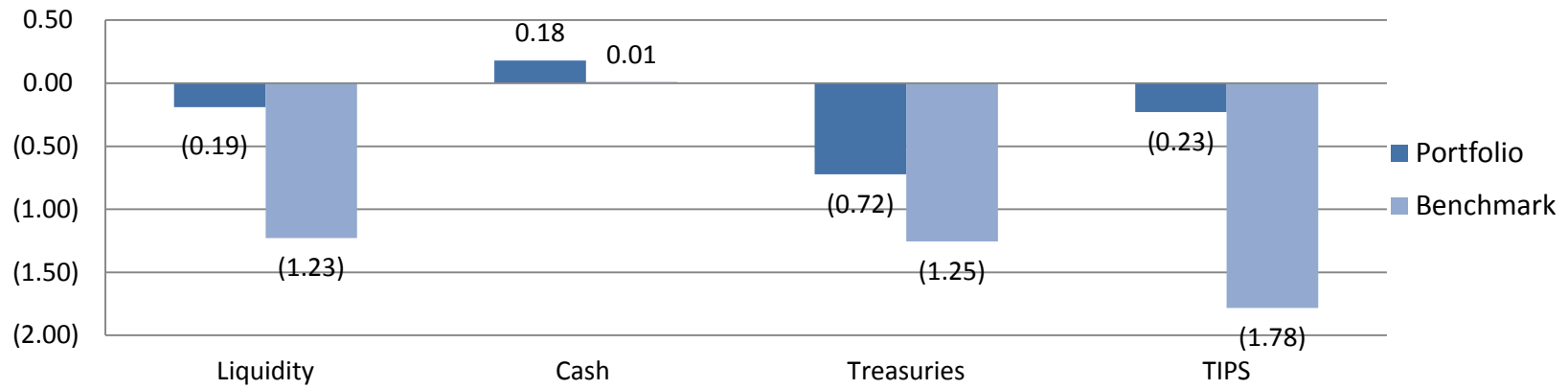
	1 Month	FYTD	CYTD	1 Year	3 Year	5 Year	10 Year
■ Total Fund ex Police & Fire Mortgage	(1.22)	1.13	5.95	10.04	9.72	5.75	7.20
■ Benchmark	(1.09)	1.28	4.46	9.05	8.23	5.08	6.27

**New Jersey Division of Investment  
Performance Charts  
8/31/13**

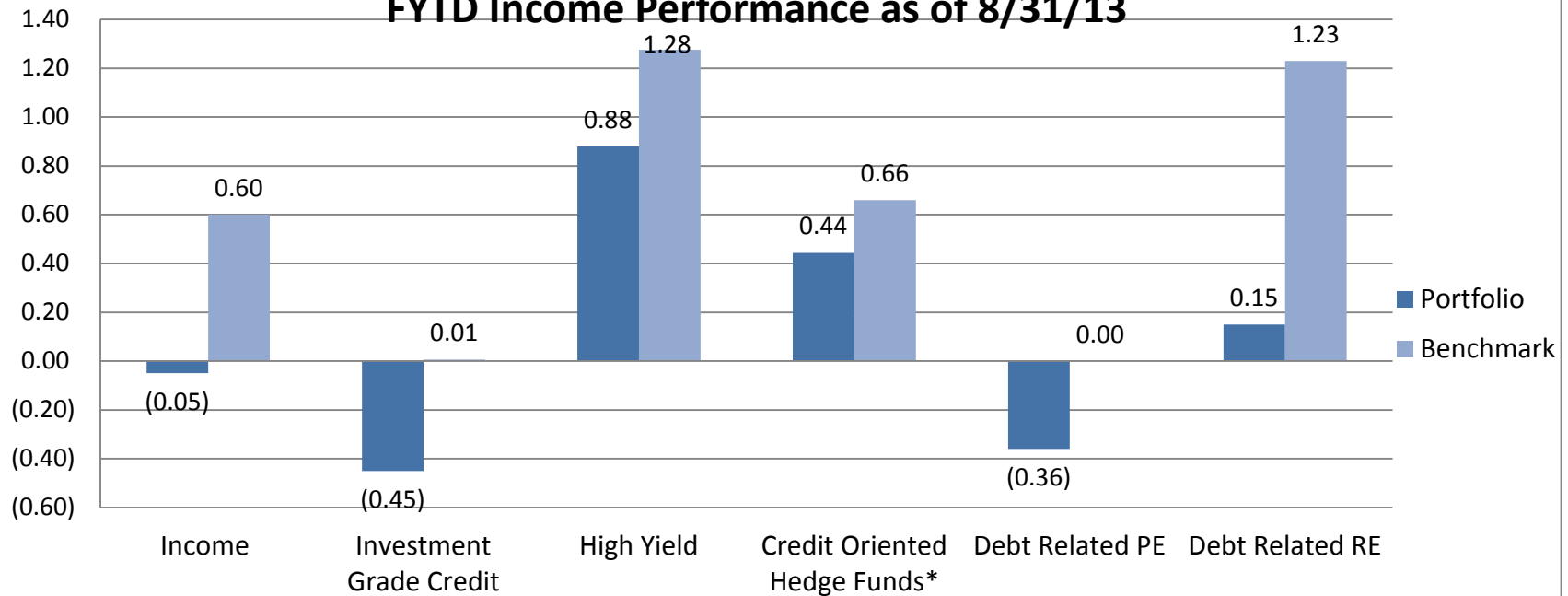


**New Jersey Division of Investment  
Performance Charts  
8/31/13**

**FYTD Liquidity Performance as of 8/31/13**



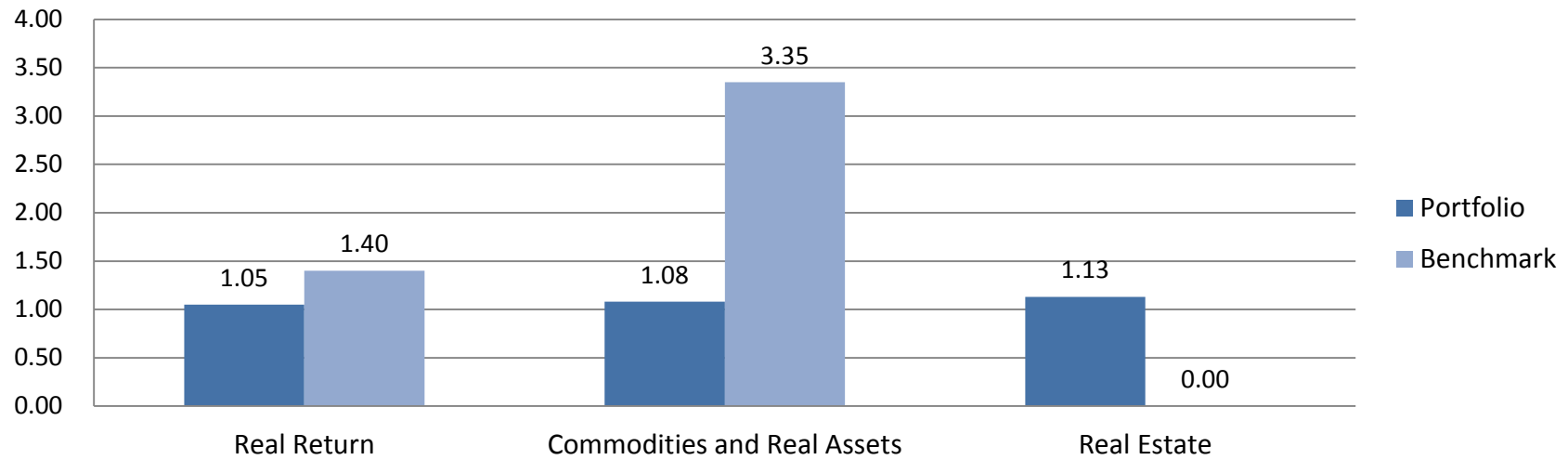
**FYTD Income Performance as of 8/31/13**



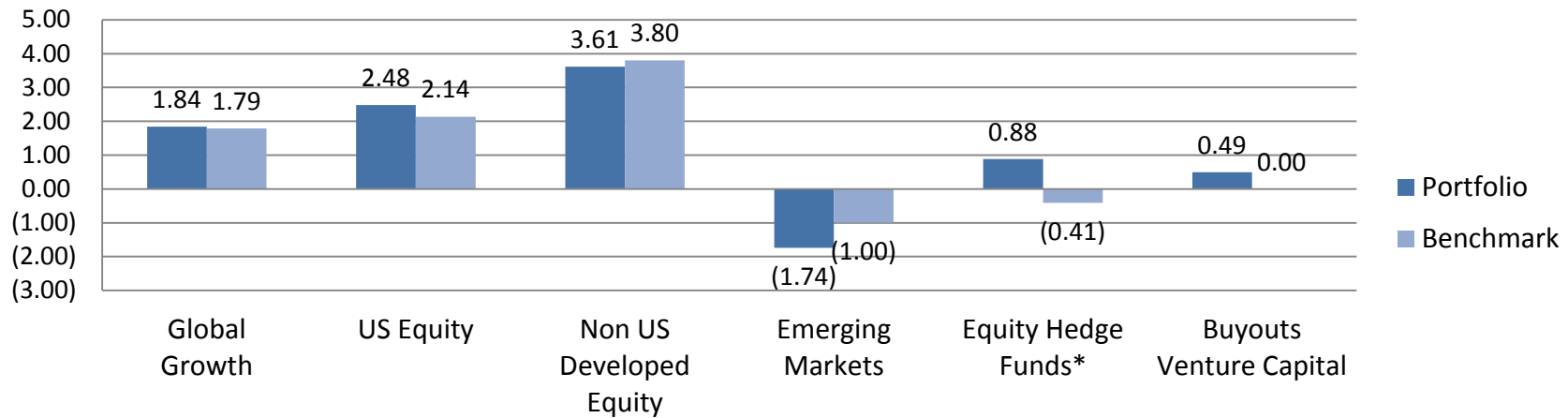
\*Reported on a 1 month lag

**New Jersey Division of Investment  
Performance Charts  
8/31/13**

**FYTD Real Return Performance as of 8/31/13**



**FYTD Global Growth Performance as of 8/31/13**



\*Reported on a 1 month lag

New Jersey Division of Investment  
Pension Fund Performance<sup>1</sup> Versus Benchmark  
8/31/13

	1 month	FYTD	CYTD	1 Year	3 Years	5 Years	10 Years
<b>Common Fund A (Domestic Equity) with Cash, Hedges, Miscellaneous</b>	<b>(2.75)</b>	<b>2.41</b>	<b>16.38</b>	<b>19.48</b>	<b>18.74</b>	<b>8.34</b>	<b>8.37</b>
<b>S&amp;P 1500 Composite</b>	<b>(2.95)</b>	<b>2.14</b>	<b>16.41</b>	<b>19.38</b>	<b>18.66</b>	<b>7.57</b>	<b>7.48</b>
Equity Only (Ex Cash)	(2.82)	2.48	16.62	19.86	19.12	8.56	8.48
Equity Only-Diversified Fund	(2.96)	1.87	15.89	18.76	18.51		
Equity Only-Concentrated Fund	(2.62)	3.37	17.91	21.82	20.50		
<b>Common Fund B (Domestic Fixed Income) with Cash, Hedges, Miscellaneous<sup>2</sup></b>	<b>(0.62)</b>	<b>(0.17)</b>	<b>(2.82)</b>	<b>(1.30)</b>	<b>5.69</b>	<b>8.98</b>	<b>6.92</b>
<b>Common B Blended Benchmark</b>	<b>(0.80)</b>	<b>0.08</b>	<b>(4.10)</b>	<b>(2.09)</b>	<b>4.42</b>	<b>8.08</b>	<b>6.87</b>
Investment Grade	(0.76)	(0.43)	(5.29)	(4.42)	4.71	8.13	6.51
<i>Investment Grade Blended Benchmark</i>	(0.87)	(0.36)	(6.39)	(5.21)	5.63	8.83	7.24
High Yield	(0.06)	0.92	6.51	12.28	12.13	14.71	
<i>Barclays High Yield Index</i>	(0.61)	1.28	2.71	7.56	9.91	11.44	
<b>Common Fund D (International Equity) with Cash, Hedges, Miscellaneous</b>	<b>(1.79)</b>	<b>1.65</b>	<b>0.61</b>	<b>10.68</b>	<b>4.46</b>	<b>0.20</b>	<b>6.80</b>
<b>MSCI All World Country Index (ex US)</b>	<b>(1.38)</b>	<b>2.94</b>	<b>2.90</b>	<b>12.98</b>	<b>6.93</b>	<b>1.48</b>	<b>8.34</b>
<b>Custom International Equity Markets Index</b>	<b>(1.52)</b>	<b>1.93</b>	<b>0.85</b>	<b>11.45</b>			
Developed Markets Equity	(1.31)	3.61	7.79	17.72			
<i>Custom International Equity Developed Markets Index</i>	<b>(1.35)</b>	<b>3.80</b>	<b>7.40</b>	<b>17.41</b>			
Emerging Markets Equity	(2.81)	(1.74)	(11.54)	(0.42)			
<i>Custom International Equity Emerging Markets Index</i>	(1.80)	(1.00)	(9.95)	1.49			
<b>Common Fund E (Alternative Investments) with Cash, Hedges, Miscellaneous</b>	<b>0.40</b>	<b>0.57</b>	<b>8.33</b>	<b>11.17</b>	<b>10.15</b>	<b>2.14</b>	
Hedge Funds <sup>1</sup>	0.58	0.58	8.86	12.19	6.99	2.26	
<i>HFRI Fund of Funds Composite (one month lag)</i>	1.00	(0.41)	5.65	7.51	3.08	0.12	
Private Equity <sup>1</sup>	0.24	0.34	10.97	15.10	13.72	6.33	
<i>Cambridge Associates (Data only available quarterly)<sup>2</sup></i>	0.00	0.00	8.11	12.85	15.09	7.46	
Real Estate <sup>1</sup>	0.55	0.75	11.81	13.89	13.37	(3.42)	
<i>Real Estate Index (Data only available quarterly)<sup>2</sup></i>	0.00	0.00	5.51	10.73	13.14	2.79	
Real Assets/Commodities <sup>1</sup>	0.11	1.10	(4.73)	(4.87)	3.94	(5.60)	
<i>DJUBS TR Index</i>	3.40	4.81	(6.16)	(10.60)	(0.02)	(7.10)	
<b>Police &amp; Fire Mortgage Program</b>	<b>(0.54)</b>	<b>(0.23)</b>	<b>(0.95)</b>	<b>0.55</b>	<b>3.25</b>		
<b>Plan Cash<sup>3</sup></b>	<b>0.01</b>	<b>0.02</b>	<b>0.09</b>	<b>0.16</b>	<b>0.21</b>	<b>0.46</b>	<b>1.84</b>
<b>US Treasury Bills (3 month)</b>	<b>0.00</b>	<b>0.01</b>	<b>0.04</b>	<b>0.07</b>	<b>0.08</b>	<b>0.17</b>	<b>1.62</b>
<b>Total Pension Fund</b>	<b>(1.21)</b>	<b>1.11</b>	<b>5.87</b>	<b>9.92</b>	<b>9.61</b>		
<b>Total Pension Fund ex Police and Fire Mortgages</b>	<b>(1.22)</b>	<b>1.13</b>	<b>5.95</b>	<b>10.04</b>	<b>9.72</b>	<b>5.75</b>	<b>7.20</b>
<b>Total Fund Benchmark</b>	<b>(1.08)</b>	<b>1.28</b>	<b>4.46</b>	<b>9.05</b>	<b>8.23</b>	<b>5.08</b>	<b>6.27</b>

<sup>1</sup> Performance based on most recent values available

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

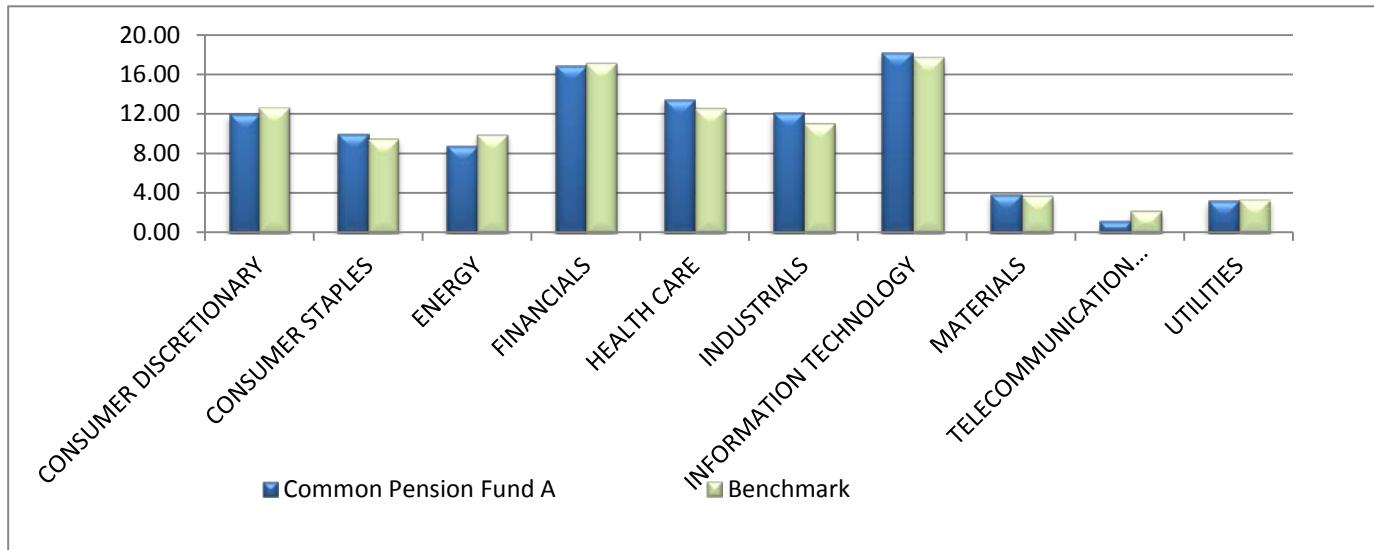
<sup>3</sup> The cash aggregate comprises the seven plan cash accounts

**New Jersey Division of Investment  
Domestic Equity (Common Pension A)  
8/31/13**

**Top Holdings**

<i>Company</i>	<i>% of Portfolio</i>
APPLE INC	3.25
EXXON MOBIL CORP	2.47
WELLS FARGO + CO	1.80
MICROSOFT CORP	1.76
GOOGLE INC	1.52
JPMORGAN CHASE + CO	1.49
MERCK + CO. INC.	1.46
JOHNSON + JOHNSON	1.37
PFIZER INC	1.35
PROCTER & GAMBLE CO/THE	1.34

**Portfolio Sector Weightings**





**New Jersey Division of Investment  
Investment Grade Portfolio  
8/31/13**

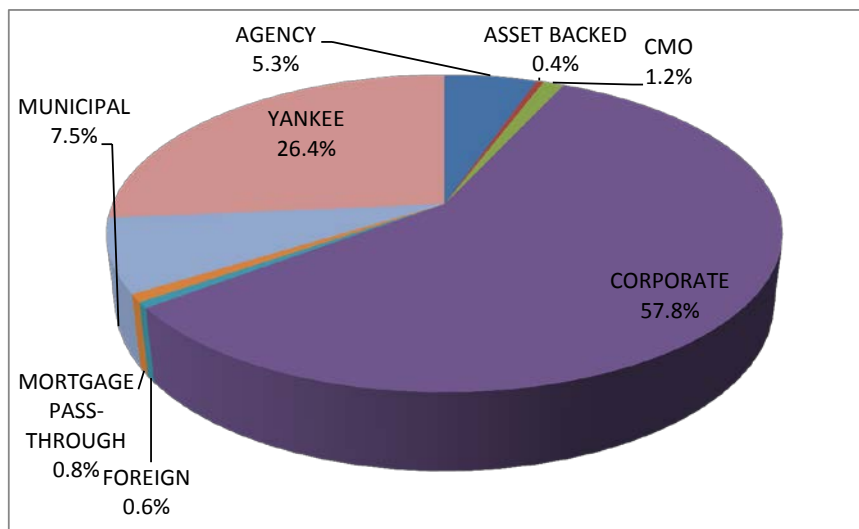
	Portfolio	Benchmark <sup>(1)</sup>	Difference
Moody's Quality Rating	AA-3	A-1	N/A
Coupon (%)	4.66	5.54	0.88
Current Yield	3.95	4.95	-1.00
Duration	7.39	6.75	0.64
Option Adjusted Spread	118.44	125.32	-6.88
Convexity	0.39	1.44	-1.05
Maturity (yrs)	9.78	8.79	0.99

\*This is an approximate benchmark

Maturities	Portfolio	Benchmark <sup>(1)</sup>
0-5yr	23.73	0.31
5-10yr	42.02	0.96
10-15yr	7.79	10.20
15-20yr	15.13	14.37
20-25yr	5.24	23.63
25-30yr	2.02	48.09
>30yr	0.36	2.45
Unclassified	3.72	0.00

	Issuer Name <sup>(2)</sup>	Market Value [%]
TII	UST -TIP	14.00%
UST	US TREAS NOMINAL	5.38%
ONT	PROVINCE OF ONTARIO	2.56%
MP	PROVINCE OF MANITOBA	2.21%
AID	AID TO ISRAEL	2.16%
COP	CONOCO PHILLIPS	1.98%
T	AT & T	1.91%
BRCOL	PROV BRITISH COLUMBIA	1.87%
DUK	DUKE ENERGY	1.57%
Q	PROVINCE OF QUEBEC	1.48%

**Sectors By % <sup>(3)</sup>**



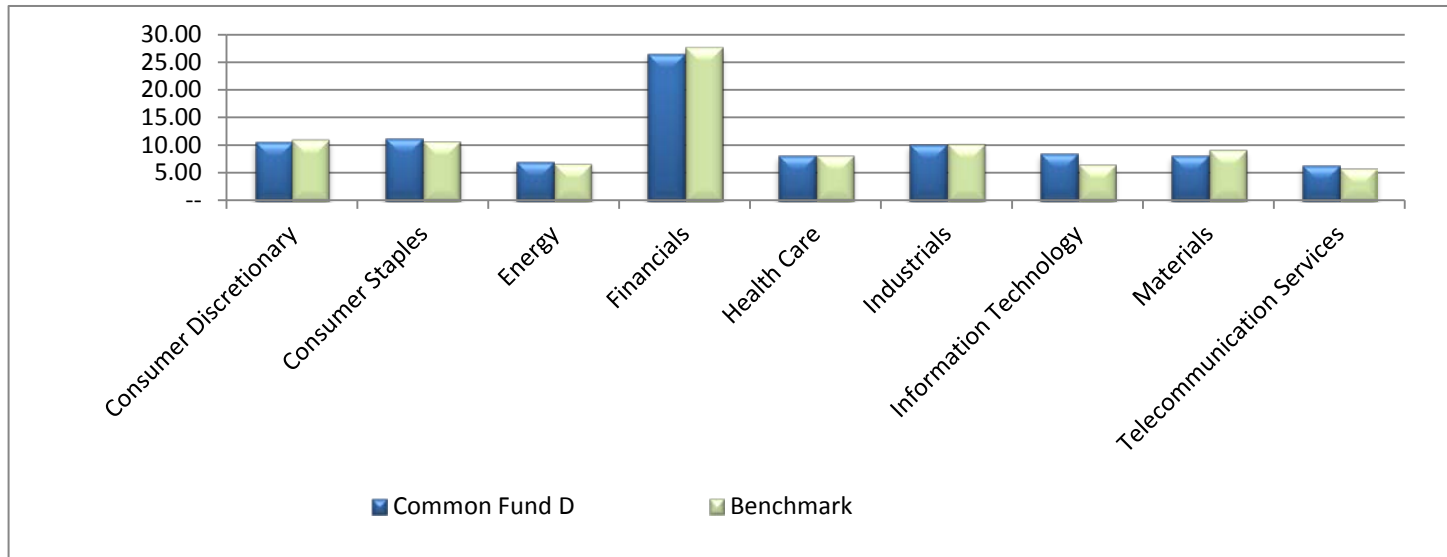
- (1) Barclay's Gov/Credit Long
- (2) Includes all affiliated entities
- (3) Excluding US Treasuries and Tips

**New Jersey Division of Investment  
International Equity (Common Pension D)  
8/31/13**

**Top Holdings**

<i>Company</i>	<i>% of Portfolio</i>
VANGUARD FTSE EMERGING MARKETS	7.40
ISHARES MSCI EMERGING MARKETS	7.07
ISHARES MSCI EMERGING MARKETS	1.41
ROCHE HOLDING AG GENUSSSCHEIN	1.11
NESTLE SA REG	0.99
HSBC HOLDINGS	0.90
ISHARES MSCI EAFE ETF ISHARES MSCI EAF	0.87
L OREAL PRIME DE FIDELITE	0.84
TOYOTA MOTOR CORP	0.83
GLAXOSMITHKLINE PLC	0.82

**Portfolio Sector Weightings**



**New Jersey Division of Investment  
International Equity (Common Pension D)  
Exposure by Country  
8/31/13**

	<u>Equity</u>	<u>% Equity</u>	<u>Custom International Index</u>	<u>Hedge</u>	<u>Net Foreign Currency Exposure</u>	<u>Equity</u>	<u>% Equity</u>	<u>Custom International Index</u>	<u>Hedge</u>	<u>Net Foreign Currency Exposure</u>
<b>Developed Markets:</b>					<b>Emerging Markets:</b>					
Developed - Euro						4.8	0.0%	0.0%		4.8
Austria	25.9	0.2%	0.2%		25.9	EM - Europe/Middle East/Africa				
Belgium	102.4	0.7%	0.7%		102.4	Cyprus	0.0	0.0%	0.0%	0.0
Finland	58.1	0.4%	0.4%		58.1	Czech Republic	30.4	0.2%	0.1%	30.4
France	876.4	5.9%	4.7%		876.4	Egypt	29.0	0.2%	0.1%	29.0
Germany	785.6	5.3%	5.0%		785.6	Hungary	39.0	0.3%	0.1%	39.0
Greece	0.1	0.0%	0.0%		0.1	Morocco	0.8	0.0%	0.0%	0.8
Ireland	26.4	0.2%	0.2%		26.4	Poland	110.9	0.7%	0.7%	110.9
Italy	151.4	1.0%	0.9%		151.4	Russia	404.0	2.7%	1.9%	404.0
Netherlands	230.6	1.6%	1.6%		230.6	South Africa	396.2	2.7%	2.7%	396.2
Portugal	33.9	0.2%	0.1%		33.9	Turkey	126.4	0.9%	0.7%	126.4
Spain	249.6	1.7%	1.7%		249.6	United Arab Emirates	5.6	0.0%	0.0%	5.6
Euro Currency				-198.0	-198.0	EM - Latam				
Developed - Non-Euro						Argentina	10.0	0.1%	0.0%	10.0
Australia	690.6	4.6%	4.7%		690.6	Brazil	614.7	4.1%	4.4%	614.7
Canada	911.9	6.1%	6.0%		911.9	Chile	63.7	0.4%	0.7%	63.7
Denmark	117.6	0.8%	0.7%		117.6	Colombia	34.8	0.2%	0.5%	34.8
Hong Kong	254.5	1.7%	1.7%		254.5	Mexico	272.0	1.8%	2.2%	272.0
Israel	40.1	0.3%	0.3%		40.1	Panama	0.0	0.0%	0.0%	0
Japan	1841.0	12.4%	12.2%	-295.2	1545.8	Peru	33.5	0.2%	0.2%	33.5
New Zealand	0.3	0.0%	0.1%		0.3	EM - Asia ex Japan				
Norway	76.2	0.5%	0.4%		76.2	China	1023.4	6.9%	7.8%	1023.4
Singapore	137.6	0.9%	0.9%		137.6	India	278.4	1.9%	2.3%	278.4
Sweden	268.5	1.8%	1.7%		268.5	Indonesia	194.7	1.3%	1.0%	194.7
Switzerland	882.2	5.9%	5.2%		882.2	Korea	661.4	4.4%	6.2%	661.4
United Kingdom	1786.4	12.0%	11.7%		1786.4	Malaysia	186.4	1.3%	1.5%	186.4
						Mongolia	0.0	0.0%	0.0%	0.0
						Pakistan	10.5	0.1%	0.0%	10.5
						Philippines	110.5	0.7%	0.4%	110.5
						Taiwan	518.3	3.5%	4.7%	518.3
						Thailand	158.7	1.1%	1.0%	158.7

**New Jersey Division of Investment  
Cash Management Fund  
8/30/13**

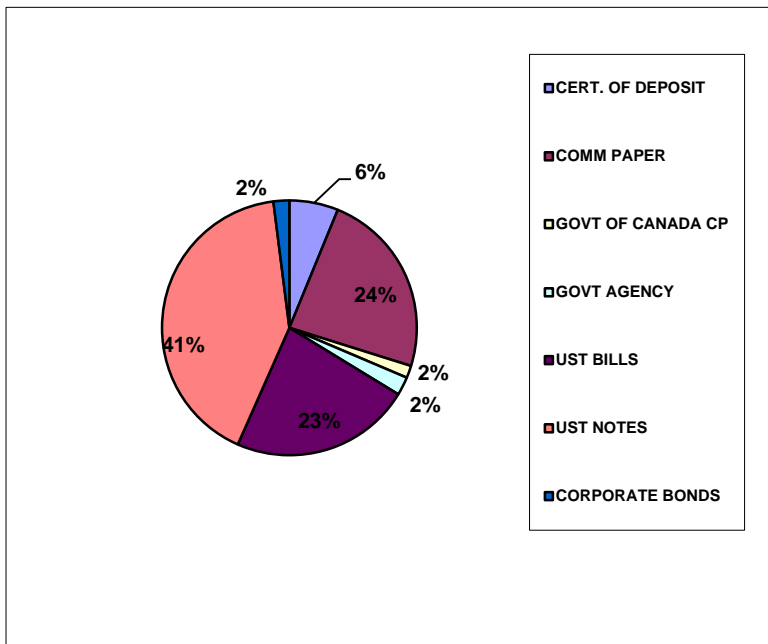
**PARTICIPATION**

	<b>VALUE</b>	<b>PERCENTAGE</b>
STATE	\$5,950	61.02%
NON-STATE	\$3,801	38.98%
TOTAL*	\$9,751	100.00%

Dollar amounts in millions

**PORTFOLIO ANNUALIZED INTEREST RATES**

	<b>STATE</b>	<b>NON-STATE</b>	<b>AVG.DAYS</b>
8/30/2013	0.11%	0.05%	132



	<b>Percentage</b>	<b>30-Aug-13</b>
CERT. OF DEPOSIT	6.21%	\$595,000,000
COMM PAPER	23.64%	\$2,266,211,000
GOVT OF CANADA CP	1.55%	\$149,000,000
GOVT AGENCY	2.33%	\$223,800,000
UST BILLS	22.91%	\$2,196,725,000
UST NOTES	41.35%	\$3,964,312,000
CORPORATE BONDS	2.01%	\$193,000,000
TOTAL **	100.00%	\$9,588,048,000

Total US Treas/Agency 66.59%

*\*Total is at market.*

*\*\*Total is at par.*

**New Jersey Division of Investment  
Common Pension Fund B High Grade  
Total Purchases for Fixed Income Required to be Reported by State Investment Council  
8/1/2013 through 8/31/2013**

<b>CUSIP NUMBER</b>	<b>Security Name</b>	<b>Shares/Par Value</b>	<b>Base Net Amount</b>
151020AH7	CELGENE CORP	17,000,000.000	16,101,554.72
151020AJ3	CELGENE CORP	20,000,000.000	19,890,400.00
151020AK0	CELGENE CORP	15,000,000.000	14,968,800.00
263534CB3	E.I. DU PONT DE NEMOURS	20,000,000.000	30,859,644.44
292505AJ3	ENCANA CORP	30,000,000.000	30,413,250.00
524803AB9	LEHIGH CNTY AUTH WTR SWR REV	15,000,000.000	14,245,500.00
552081AG6	LYONDELLBASELL IND NV	25,000,000.000	28,093,000.00
742718EB1	PROCTER + GAMBLE CO/THE	150,000,000.000	149,029,500.00
91913YAN0	VALERO ENERGY CORP	5,000,000.000	6,717,893.75

**New Jersey Division of Investment**  
**High Yield**  
**Total Purchases for Fixed Income Required to be Reported by State Investment Council**  
**8/1/13 through 8/31/13**

<b>CUSIP NUMBER</b>	<b>Security Long Name</b>	<b>Shares/Par Value</b>	<b>Base Net Amount</b>
004498AA9	ACI WORLDWIDE INC	600,000.00	600,000.00
01377RAA1	ALCATEL LUCENT USA INC	200,000.00	200,000.00
01449JAF2	ALERE INC	650,000.00	712,007.29
01449JAH8	ALERE INC	775,000.00	838,603.30
01551UAB0	ALGECO SCOTSMAN GLOB FIN	500,000.00	498,253.47
024747AC1	ABC SUPPLY CO INC	750,000.00	760,195.31
032803AB4	ANCESTRY.COM INC	1,050,000.00	1,073,847.86
03938LAM6	ARCELORMITTAL	175,000.00	215,995.94
03938LAQ7	ARCELORMITTAL	100,000.00	101,675.69
053773AV9	AVIS BUDGET CAR/FINANCE	1,725,000.00	1,756,097.92
05578MAA0	BMC SOFTWARE FINANCE INC	4,000,000.00	4,010,687.50
06647FAB8	BANKRATE INC	275,000.00	272,079.50
07556QBD6	BEAZER HOMES USA	850,000.00	859,310.41
090613AH3	BIOMET INC	1,700,000.00	1,740,256.95
09739DAB6	BOISE CASCADE COMPANY	50,000.00	52,670.83
125581GR3	CIT GROUP INC	250,000.00	245,868.06
12621PAC2	CRC HEALTH CORP	500,000.00	505,961.81
12623EAF8	CNH CAPITAL LLC	225,000.00	227,560.16
127693AE9	CAESARS ENTERTAINMENT OP	250,000.00	257,427.32
127693AH2	CAESARS ENTERTAINMENT OP	625,000.00	630,697.99
146303AF9	WILLIAM CARTER	375,000.00	375,000.00
14879EAB4	CATALENT PHARMA SOLUTION	8,500,000.00	8,673,856.12
15080BAC0	CEDC FIN CORP INTL INC	389,868.00	624,627.53
15080BAD8	CEDC FIN CORP INTL INC	167,833.00	230,480.40
165167CL9	CHESAPEAKE ENERGY CORP	250,000.00	254,067.71
16524RAC7	ACCESS MIDSTREAM PARTNER	625,000.00	647,022.57
172441AX5	CINEMARK USA INC	100,000.00	94,942.71
21036PAL2	CONSTELLATION BRANDS INC	1,750,000.00	1,611,661.47
212015AL5	CONTINENTAL RESOURCES	150,000.00	152,840.03
21244VAA1	CONVATEC FINANCE INTL SA	2,850,000.00	2,822,442.71
216831AE7	COOPER TIRE + RUBBER CO	1,000,000.00	1,061,055.56
228227BD5	CROWN CASTLE INTL CORP	1,250,000.00	1,206,197.92
23327BAF0	DJO FIN LLC/DJO FIN CORP	250,000.00	254,927.09
23331ABH1	D.R. HORTON INC	550,000.00	550,000.00
23339WAA1	CRESTVIEW DS MERGER SUB	275,000.00	267,676.75
235825AD8	DANA HOLDING CORP	450,000.00	452,087.50
249375AA4	DENVER PARENT CORP	650,000.00	632,476.00
25456NAD7	DIRECTBUY HLDGS INC	2,193.00	2,193.00
25470XAP0	DISH DBS CORP	1,350,000.00	1,372,471.87
257867AZ4	RR DONNELLEY + SONS CO	575,000.00	575,000.00
26153CAA1	DREAMWORKS ANIMATION SKG	1,225,000.00	1,253,750.00
26817RAA6	DYNEGY INC	150,000.00	142,672.92
29444UAL0	EQUINIX INC	1,000,000.00	1,007,645.83
29444UAM8	EQUINIX INC	150,000.00	149,788.54
30251GAH0	FMG RESOURCES AUG 2006	225,000.00	242,762.50
303109AA0	FAGE DAIRY INDU/FAGE USA	125,000.00	134,088.98
31430QBB2	FELCOR LODGING LP	1,611,000.00	1,719,843.18
319963AY0	FIRST DATA CORPORATION	250,000.00	257,718.76
319963BH6	FIRST DATA CORPORATION	100,000.00	104,880.21
338906AD2	FLEXI VAN LEASNG	850,000.00	845,648.00
345525AA7	FORESIGHT ENERGY LL/CORP	500,000.00	561,035.76

**New Jersey Division of Investment**

**High Yield**

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

**8/1/13 through 8/31/13**

345525AB5	FORESIGHT ENERGY LL/CORP	1,975,000.00	1,960,701.00
37476RAA5	GIBSON BRANDS INC	625,000.00	628,904.08
384313AD4	GRAFTECH INTERNATIONAL	200,000.00	202,727.08
404121AC9	HCA INC	225,000.00	242,624.66
413627BL3	CAESARS ENTERTAINMENT OP	600,000.00	631,835.94
42225XAA6	HEALTHCARE TECHNOLOGY IN	4,025,000.00	4,050,215.15
43162RAB0	HILLMAN GROUP INC	350,000.00	380,460.67
451102AH0	ICAHN ENTERPRISES/FIN	400,000.00	425,700.00
451102AV9	ICAHN ENTERPRISES/FIN	225,000.00	225,300.00
45685EAG1	ING US INC	2,000,000.00	2,025,738.89
457030AH7	INGLES MARKETS INC	1,000,000.00	1,002,722.22
458207AH0	INTELSAT JACKSON HLDG	400,000.00	449,996.67
45824TAN5	INTELSAT JACKSON HLDG	1,175,000.00	1,119,294.79
48244BAA8	KCG HOLDINGS INC	1,000,000.00	996,062.50
487526AA3	KEHE DISTRIBUTORS LLC/FI	425,000.00	431,915.10
49461BAE4	KINETICS CONCEPT/KCI USA	475,000.00	515,375.00
502160AK0	LSB INDUSTRIES	150,000.00	150,000.00
51509EAA6	LANDRY S HOLDINGS II INC	75,000.00	80,281.77
52729NBT6	LEVEL 3 COMMUNICATIONS	750,000.00	900,390.63
538034AF6	LIVE NATION ENTERTAINMEN	550,000.00	592,075.00
553322AA6	MPH INTERMEDIATE HLDNG 2	350,000.00	360,859.72
55342UAD6	MPT OPER PARTNERSP/FINL	375,000.00	382,832.03
573334AD1	MRT MID PART/MRT MID FIN	1,755,000.00	1,815,743.79
579489AG0	MCCLATCHY CO	2,250,000.00	2,339,796.87
586049AB4	MEM PROD PART LP/FIN COR	500,000.00	512,210.49
591709AM2	METROPCS WIRELESS INC	1,000,000.00	1,029,756.93
591709AP5	METROPCS WIRELESS INC	225,000.00	231,210.94
604754AA9	MISA INVESTMENTS LTD	325,000.00	321,750.00
608328BB5	MOHEGAN TRIBAL GAMING	500,000.00	500,000.00
626738AA6	MURPHY OIL USA INC	1,200,000.00	1,207,500.00
628197AA3	MUSTANG MERGER CORP	725,000.00	725,000.00
62875FAB4	NAI ENTERTAINMENT HLDING	700,000.00	710,812.50
64126XAC6	NEUSTAR INC	1,900,000.00	1,861,000.00
65409QBA9	NIELSEN FINANCE LLC/CO	1,000,000.00	1,015,750.00
656559BQ3	NORTEK INC	500,000.00	547,721.12
67020YAD2	NUANCE COMMUNICATIONS	600,000.00	598,035.42
67059TAD7	NUSTAR LOGISTICS LP	1,000,000.00	1,000,000.00
67090FAF3	NUVEEN INVESTMENTS INC	1,000,000.00	1,028,204.86
676253AM9	OFFSHORE GROUP INVST LTD	325,000.00	334,326.82
68276CAA5	ONEX USI ACQUISITION COR	100,000.00	102,516.67
69323VAA4	PC NEXTCO HOLDINGS/FINAN	900,000.00	897,500.00
693320AS2	PHH CORP	575,000.00	575,000.00
69353XAA3	PNK FINANCE CORP	1,300,000.00	1,311,493.75
707882AE6	PENN VIRGINIA CORP	500,000.00	512,676.39
726505AK6	PLAINS EXPLORATION + PRO	365,000.00	394,140.43
72812RAA5	PLAYA RESORTS HOLDINGS	875,000.00	875,000.00
743494AC0	PROSPECT MEDICAL HOLDING	1,350,000.00	1,448,526.56
74387UAG6	PROVIDENT FDG/PFG FIN	1,100,000.00	1,132,312.50
75524UAA0	RCN TELECM SER/CAPITAL	675,000.00	675,000.00
75966CAA5	GARDNER DENVER INC	250,000.00	245,998.26
76009NAH3	RENT A CENTER INC	1,820,000.00	1,976,465.41
761735AG4	REYNOLDS GRP ISS/REYNOLD	250,000.00	276,242.19
78388JQA9	SBA COMMUNICATIONS CORP	1,000,000.00	1,019,062.50

New Jersey Division of Investment

High Yield

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

8/1/13 through 8/31/13

78659QAA0	SAFWAY GROUP HOLDING/FIN	550,000.00	565,644.43
80007PAQ2	SANDRIDGE ENERGY INC	230,000.00	239,152.08
81211KAU4	SEALED AIR CORP	200,000.00	193,729.17
816074AJ7	SEITEL INC	1,500,000.00	1,557,395.83
816196AN9	SELECT MEDICAL CORP	1,000,000.00	978,625.00
81760NAN9	SERVICEMASTER COMPANY	500,000.00	480,722.23
81760NAR0	SERVICEMASTER COMPANY	1,250,000.00	1,141,458.34
82967NAN8	SIRIUS XM RADIO INC	225,000.00	221,745.31
832724AB4	SMURFIT KAPPA TREASURY	75,000.00	83,671.88
85171RAA2	SPRINGLEAF FINANCE CORP	500,000.00	515,029.17
852061AF7	SPRINT COMMUNICATIONS	325,000.00	381,926.91
85375CBD2	STANDARD PACIFIC CORP	2,200,000.00	2,200,000.00
85749P9B9	STATE STR INSTL LIQUID RESVS	23,043,176.48	23,043,176.48
857691AD1	STATION CASINOS LLC	75,000.00	77,312.50
858119AT7	STEEL DYNAMICS INC	450,000.00	463,092.19
858119AV2	STEEL DYNAMICS INC	250,000.00	257,570.31
86323MAB6	STREAM GLOBAL SERVICES I	500,000.00	526,468.75
86722AAC7	SUNCOKE ENERGY INC	1,950,000.00	2,094,591.15
87264AAA3	T MOBILE USA INC	475,000.00	475,375.00
87311XAE8	TW TELECOM HOLDINGS INC	1,300,000.00	1,265,322.05
87311XAG3	TW TELECOM HOLDINGS INC	2,825,000.00	2,825,000.00
893647AR8	TRANSDIGM INC	200,000.00	203,238.89
89400RAD1	TRANSUNION HOLDING CO	3,250,000.00	3,358,222.86
89421EAF0	TRAVELPORT LLC/TRAVELPOR	300,000.00	328,575.51
89845XAA7	TRUVEN HEALTH ANALYTICS	3,500,000.00	3,609,722.18
982ATJII0	NJDOI CASH MANAGEMENT FUND	361.08	361.08
989701BD8	ZIONS BANCORPORATION	500,000.00	459,347.22



**New Jersey Division of Investment  
Other Funds  
Total Purchases for Fixed Income Required to be Reported by State Investment Council  
8/1/13 through 8/31/13**

**Purchases: Cash Management Fund**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>Amount Purchased</b>
68323JWC	PROVINCE OF ONTARIO DISC C P	59,000,000 \$	58,996,157.78

Newly Reported Violations			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
		None	

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.	

New Jersey Division of Investment  
Alternative Investments  
August 31, 2013

**Alternative Investments as of August 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	Aug-13	A	B	C	=(B+C)	=(B+C)/A	
			Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
<b>Private Equity</b>									
<b>Co-Investments</b>									
			<b>1,100,000,000</b>	<b>411,599,198</b>	<b>688,189,213</b>	<b>400,057,818</b>	<b>110,757,412</b>	<b>510,815,230</b>	<b>1.24</b>
NB/NJ Custom Investment Fund II	Apr-12	Jun-13	200,000,000	67,265,011	132,734,989	68,739,715	0	68,739,715	1.02
SONJ Private Opportunities Fund II, L.P.	Nov-07	Jun-13	800,000,000	247,674,977	552,113,434	286,043,505	54,967,038	341,010,543	1.38
SONJ Private Opportunities Fund, L.P.	Sep-06	Jun-13	100,000,000	96,659,210	3,340,790	45,274,598	55,790,374	101,064,972	1.05
<b>Distressed Debt</b>									
			<b>1,277,807,307</b>	<b>908,218,924</b>	<b>480,508,375</b>	<b>511,570,905</b>	<b>677,497,314</b>	<b>1,189,068,219</b>	<b>1.31</b>
Avenue Asia Special Situations Fund IV	Aug-06	Jun-13	30,000,000	26,283,722	0	15,404,127	14,821,488	30,225,615	1.15
Avenue Special Situations Fund V, LP	May-07	Jun-13	200,000,000	200,000,000	0	5,428,379	260,955,037	266,383,416	1.33
Avenue Special Situations IV	Nov-05	Jun-13	20,000,000	20,000,000	0	535,213	27,677,870	28,213,083	1.41
Centerbridge Capital Partners II, L.P.	May-11	Jun-13	100,000,000	66,364,945	50,864,421	55,515,808	17,238,199	72,754,007	1.10
Centerbridge Capital Partners, L.P.	Jun-06	Jun-13	80,000,000	123,902,741	5,816,833	52,767,777	145,238,597	198,006,374	1.60
HIG Bayside Debt & LBO II	May-08	Jun-13	100,000,000	55,532,216	44,467,784	44,406,516	30,444,507	74,851,023	1.35
Knight/TPG NPL - R, L.P.	Mar-12	Jun-13	100,000,000	43,015,562	56,984,438	49,165,217	2,506	49,167,723	1.14
KPS Special Situations Fund III, LP	May-07	Jun-13	25,000,000	21,520,293	14,166,247	13,751,225	17,700,826	31,452,051	1.46
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	93,236,693	10,380,265	67,585,663	51,766,601	119,352,264	1.28
MHR Institutional Partners III, L.P.	May-07	Jun-13	75,000,000	74,250,000	31,178,046	60,377,302	44,381,839	104,759,141	1.41
TPG Financial Partners, L.P.	May-08	Jun-13	47,807,307	35,285,615	13,014,600	11,091,653	23,089,519	34,181,172	0.97
TPG Opportunities Partners II, L.P.	Mar-12	Jun-13	100,000,000	60,703,874	39,296,126	67,795,715	232,353	68,028,068	1.12
WLR Recovery Fund IV, LP	Oct-07	Jun-13	100,000,000	88,123,262	14,339,614	67,746,310	43,947,972	111,694,282	1.27
<b>Domestic Midmarket Buyout</b>									
			<b>2,470,000,000</b>	<b>1,821,678,635</b>	<b>847,578,082</b>	<b>1,572,319,144</b>	<b>888,336,072</b>	<b>2,460,655,216</b>	<b>1.35</b>
American Industrial Partners Capital Fund V	Dec-11	Jun-13	50,000,000	14,531,449	35,468,551	13,123,223	0	13,123,223	0.90
Court Square Capital Partners II, L.P.	May-07	Jun-13	100,000,000	90,873,040	10,570,365	67,627,904	56,853,675	124,481,579	1.37
InterMedia Partners VII, L.P.	Dec-05	Jun-13	75,000,000	94,290,764	1,293,079	114,525,362	20,819,465	135,344,827	1.44
JLL Partners Fund V, L.P.	Dec-05	Jun-13	50,000,000	50,760,252	3,564,026	37,517,111	39,362,916	76,880,027	1.51
JLL PARTNERS FUND VI, LP	Jun-08	Jun-13	150,000,000	128,762,814	65,783,293	62,267,372	90,668,516	152,935,888	1.19
Lindsay Goldberg III, L.P.	Jul-08	Jun-13	200,000,000	128,859,823	71,960,952	132,421,813	19,951,540	152,373,353	1.18
Lindsay, Goldberg & Bessemer II, L.P.	Jul-06	Jun-13	100,000,000	90,405,067	9,594,933	82,225,131	48,695,377	130,920,508	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	104,652,029	10,277,355	89,189,318	35,908,970	125,098,288	1.20
Oak Hill Capital Partners II, L.P.	Jul-05	Jun-13	75,000,000	82,650,814	1,051,113	37,130,764	89,525,501	126,656,265	1.53
Oak Hill Capital Partners III, L.P.	Oct-07	Jun-13	250,000,000	243,390,930	69,044,073	226,692,235	78,160,402	304,852,637	1.25
Onex Partners II, LP	Aug-06	Jun-13	100,000,000	88,744,868	11,255,132	61,082,460	102,988,570	164,071,030	1.85
Onex Partners III, LP	Dec-08	Jun-13	100,000,000	94,480,867	15,331,578	85,372,899	19,684,749	105,057,648	1.11
Quadrangle Capital Partners II	Aug-05	Jun-13	50,000,000	45,505,712	4,247,565	24,622,085	32,422,806	57,044,891	1.25
Roark Capital Partners III L.P.	Sep-12	Jun-13	100,000,000	20,715,474	79,284,526	20,791,306	0	20,791,306	1.00
Sterling Capital Partners IV, L.P.	Apr-12	Jun-13	100,000,000	19,052,466	84,699,472	21,280,800	3,751,938	25,032,738	1.31

## New Jersey Division of Investment

## Alternative Investments

August 31, 2013

	Inception Date	Last Valuation Date	Aug-13	A	B	C	=(B+C)	=(B+C)/A	
			Commitment	Amount	Unfunded	Current Market	Total	Total Value	Total Value Multiple
				Contributed <sup>1</sup>	Commitment	Value <sup>2</sup>	Distributed <sup>3</sup>		
Tenex Capital Partners, L.P.	Jan-11	Jun-13	50,000,000	29,029,165	28,140,477	19,554,030	7,387,687	26,941,717	0.93
Tenex Capital Partners LP - Secondary	Feb-13	Jun-13	20,000,000	9,307,610	12,124,055	7,821,030	1,506,414	9,327,444	1.00
The Resolute Fund II, L.P.	Dec-07	Jun-13	100,000,000	79,216,692	23,907,221	83,686,621	17,045,524	100,732,145	1.27
TPG [STAR], LP	Mar-07	Jun-13	100,000,000	92,252,279	13,262,236	78,971,014	57,279,839	136,250,853	1.48
TPG Growth II, L.P.	Jun-12	Jun-13	100,000,000	29,792,824	71,112,442	25,510,574	1,165,694	26,676,268	0.90
Vista Equity Partners Fund III, L.P.	Jul-07	Jun-13	100,000,000	97,816,137	9,163,354	96,373,198	141,041,817	237,415,015	2.43
Vista Equity Partners Fund IV, L.P.	Oct-11	Jun-13	200,000,000	107,970,636	95,059,207	103,243,673	8,291,249	111,534,922	1.03
Welsh, Carson, Anderson & Stowe XI, L.P.	Oct-08	Jun-13	100,000,000	78,616,923	21,383,077	81,289,221	15,823,423	97,112,644	1.24
<b>Emerging Managers</b>			<b>400,000,000</b>	<b>352,831,816</b>	<b>94,107,256</b>	<b>286,961,747</b>	<b>139,541,588</b>	<b>426,503,335</b>	<b>1.21</b>
CS/NJDI Emerging Opp	Apr-07		200,000,000	197,993,961	48,945,111	139,330,279	109,732,443	249,062,722	1.26
<i>CS/NJDI Emerging Opp (2007-1 Series)</i>		Jun-13	100,000,000	104,107,195	17,485,471	71,717,786	64,293,742	136,011,528	1.31
<i>CS/NJDI Emerging Opp (2008-1 Series)</i>		Jun-13	100,000,000	93,886,766	31,459,641	67,612,493	45,438,702	113,051,195	1.20
Fairview Capstone Partners II, LP	Sep-08	Jun-13	100,000,000	74,275,287	25,724,713	67,649,819	9,367,332	77,017,151	1.04
Fairview Capstone Partners, LP	May-07	Jun-13	100,000,000	80,562,568	19,437,432	79,981,649	20,441,813	100,423,462	1.25
<b>International</b>			<b>1,529,277,348</b>	<b>1,151,485,063</b>	<b>424,374,206</b>	<b>856,416,227</b>	<b>453,960,363</b>	<b>1,310,376,591</b>	<b>1.14</b>
AIMS/NJ Euro Small and Mid Fund I, L.P.	Feb-06	Jun-13	200,000,000	190,525,759	17,202,531	110,061,090	88,147,220	198,208,310	1.04
AIMS/NJ Euro Small and Mid Fund II, L.P.	Jul-07	Jun-13	205,277,349	161,361,409	53,135,224	139,777,501	32,553,645	172,331,146	1.07
Anacap Credit Opportunities II, LP	Dec-11	Jun-13	79,865,791	48,466,696	39,507,129	40,477,153	7,933,176	48,410,329	1.00
Anacap Financial Partners II	May-08	Jun-13	144,134,208	101,268,958	62,966,534	85,146,795	40,460,672	125,607,467	1.24
New Jersey Asia Investors II, L.P.	Jul-11	Jun-13	200,000,000	42,721,493	160,440,124	37,199,428	6,696,108	43,895,536	1.03
New Jersey Asia Investors, L.P.	Jan-08	Jun-13	100,000,000	93,748,731	17,202,050	88,450,223	30,684,983	119,135,206	1.27
NJHL European BO Investment II Series B	Apr-07	Jun-13	200,000,000	142,291,276	20,919,504	118,770,883	48,426,576	167,197,459	1.18
NJHL European Buyout Investment Series A	Feb-06	Jun-13	200,000,000	183,257,420	21,462,245	121,492,099	80,591,261	202,083,360	1.10
NJHL European Buyout Investment Series C	Mar-08	Jun-13	200,000,000	187,843,322	31,538,864	115,041,056	118,466,722	233,507,778	1.24
<b>Large Buyout</b>			<b>1,991,796,246</b>	<b>1,623,720,752</b>	<b>695,083,221</b>	<b>1,031,687,398</b>	<b>898,563,203</b>	<b>1,930,250,601</b>	<b>1.19</b>
Apollo Investment Fund VI, L.P.	Nov-05	Jun-13	50,000,000	129,941,156	9,450,307	36,924,825.00	104,075,551	141,000,376	1.09
Blackstone Capital Partners V, L.P.	Oct-05	Jun-13	100,000,000	97,766,901	946,474	89,225,092	28,065,387	117,290,479	1.20
Blackstone Capital Partners VI, L.P.	Mar-12	Jun-13	50,000,000	6,036,133	44,198,659	7,808,266	595,178	8,403,445	1.39
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	95,221,939	4,612,913	63,714,860	66,203,242	129,918,102	1.36
Silver Lake Partners III, LP	Jan-07	Jun-13	100,000,000	84,166,383	27,080,149	57,754,443	59,454,182	117,208,625	1.39
Silver Lake Partners IV	Mar-13	N/A	200,000,000	0	200,000,000	0	0	0	N/A
TPG Partners V, L.P.	Sep-06	Jun-13	187,500,000	256,537,742	22,175,471	129,612,110.00	98,991,456	228,603,566	0.89
TPG Partners VI, L.P.	May-08	Jun-13	180,000,000	256,785,121	33,455,380	139,320,439.00	99,978,767	239,299,206	0.93
Warburg Pincus Private Equity IX, LP	Aug-05	Jun-13	200,000,000	200,000,000	0	95,414,473	242,997,832	338,412,305	1.69
Warburg Pincus Private Equity VIII	Jun-06	Jun-13	25,750,000	26,883,000	0	15,442,360	43,856,008	59,298,369	2.21
Warburg Pincus Private Equity X, LP	Oct-07	Jun-13	400,000,000	397,000,000	10,000,000	338,148,684	135,325,599	473,474,283	1.19
Warburg Pincus Private Equity XI, LP	May-12	Jun-13	300,000,000	73,382,377	244,617,623	58,321,845	19,020,000	77,341,845	1.05

## New Jersey Division of Investment

## Alternative Investments

August 31, 2013

	Inception Date	Last Valuation Date	Aug-13	A	B	C	=(B+C)	=(B+C)/A	
			Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Total Value Multiple
<b>Mezzanine Debt</b>			<b>610,000,000</b>	<b>495,893,664</b>	<b>202,449,426</b>	<b>228,714,654</b>	<b>429,534,453</b>	<b>658,249,107</b>	<b>1.33</b>
Audax Mezzanine Partners II	Nov-06	Jun-13	50,000,000	55,172,031	644,158	8,327,570	57,041,906	65,369,475	1.18
Blackstone Mezzanine Partners II, LP	Apr-06	Jun-13	45,000,000	40,017,311	7,804,388	11,016,357	46,050,120	57,066,477	1.43
Carlyle Mezzanine Partners II, L.P.	Dec-07	Jun-13	75,000,000	91,767,704	7,631,527	53,457,823	55,099,808	108,557,631	1.18
Gleacher Mezzanine Fund II, LP	Nov-06	Jun-13	40,000,000	36,426,193	3,648,894	20,684,899	21,820,307	42,505,205	1.17
GSO Capital Opportunities Fund II, LP	Nov-11	Jun-13	150,000,000	41,737,235	121,705,014	32,185,357	23,830,798	56,016,155	1.34
GSO Capital Opportunities Fund, L.P.	Jul-08	Jun-13	100,000,000	113,739,620	5,732,705	45,836,320	145,004,168	190,840,488	1.68
Newstone Capital Partners II, L.P.	May-11	Jun-13	100,000,000	54,645,953	52,699,455	40,926,436	19,803,959	60,730,395	1.11
Newstone Capital Partners, L.P.	Feb-07	Jun-13	50,000,000	62,387,617	2,583,285	16,279,892	60,883,388	77,163,280	1.24
<b>Secondaries</b>			<b>274,900,320</b>	<b>260,040,450</b>	<b>37,501,974</b>	<b>185,945,620</b>	<b>159,146,550</b>	<b>345,092,169</b>	<b>1.33</b>
Lexington Capital Partners VI-B	Jun-06	Jun-13	50,000,000	50,171,433	1,024,505	31,171,819	33,556,618	64,728,437	1.29
NB Sec Opps Offshore Fund II LP	Jul-08	Jun-13	100,000,000	89,327,792	22,536,875	66,852,994	61,817,182	128,670,177	1.44
Partners Group Secondary 2006 LP	Sep-06	Jun-13	52,724,633	53,008,507	3,949,182	23,967,837	37,454,781	61,422,618	1.16
Partners Group Secondary 2008, L.P.	Sep-08	Jun-13	72,175,687	67,532,719	9,991,412	63,952,969	26,317,968	90,270,938	1.34
<b>Small/Midsize Buyout</b>			<b>650,000,000</b>	<b>607,410,967</b>	<b>141,049,599</b>	<b>478,539,127</b>	<b>275,983,986</b>	<b>754,523,114</b>	<b>1.24</b>
CSFB/NJDI Investment Fund	Nov-05		650,000,000	607,410,967	141,049,599	478,539,127	275,983,986	754,523,114	1.24
<i>CSFB/NJDI Investment Fund 2005-1 Series</i>		Jun-13	200,000,000	215,467,523	16,861,406	168,939,903	103,221,782	272,161,685	1.26
<i>CSFB/NJDI Investment Fund 2006-1 Series</i>		Jun-13	250,000,000	253,253,783	35,020,721	198,516,467	122,031,166	320,547,633	1.27
<i>CSFB/NJDI Investment Fund 2008-1 Series</i>		Jun-13	200,000,000	138,689,660	89,167,472	111,082,758	50,731,038	161,813,797	1.17
<b>Special Situations</b>			<b>500,000,000</b>	<b>132,300,148</b>	<b>392,104,683</b>	<b>118,699,310</b>	<b>24,473,891</b>	<b>143,173,202</b>	<b>1.08</b>
Blackstone TOP Fund-A, L.P.	Jan-12	Jun-13	500,000,000	132,300,148	392,104,683	118,699,310	24,473,891	143,173,202	1.08
<b>Venture Capital</b>			<b>280,000,000</b>	<b>205,707,589</b>	<b>109,768,805</b>	<b>207,921,341</b>	<b>55,005,807</b>	<b>262,927,149</b>	<b>1.28</b>
General Catalyst Group VI, L.P.	Jan-12	Jun-13	15,000,000	6,075,000	8,925,000	5,788,185	0	5,788,185	0.95
JP Morgan Direct/Pooled VC Instit III	Jun-06		50,000,000	46,914,171	9,250,918	42,063,871	12,453,630	54,517,501	1.16
<i>JP Morgan Direct VC Institutional III</i>		Jun-13	10,000,000	944,763	130,987	1,261,916	314,574	1,576,490	1.67
<i>JP Morgan Pooled VC Institutional III</i>		Jun-13	40,000,000	45,969,408	9,119,931	40,801,955	12,139,056	52,941,011	1.15
Khosla Venutres IV, L.P.	Jan-12	Jun-13	25,000,000	9,375,000	15,625,000	9,155,138	1,272,455	10,427,593	1.11
NB Crossroads Fund XVIII	Nov-06	Jun-13	50,000,000	42,000,000	14,500,000	44,234,959	11,325,560	55,560,519	1.32
NB/NJ Custom Investment Fund	Aug-07	Jun-13	100,000,000	88,207,620	34,603,685	94,188,040	29,954,162	124,142,202	1.41
Tenaya Capital VI, L.P.	Jul-12	Jun-13	40,000,000	13,135,798	26,864,202	12,491,148	0	12,491,148	0.95
<b>Private Equity Subtotal</b>			<b>11,083,781,221</b>	<b>7,970,887,206</b>	<b>4,112,714,840</b>	<b>5,878,833,292</b>	<b>4,112,800,641</b>	<b>9,991,633,933</b>	<b>1.25</b>
<b>Real Estate</b>									
<b>Debt</b>			<b>1,398,619,382</b>	<b>946,713,981</b>	<b>451,489,269</b>	<b>858,385,205</b>	<b>385,887,621</b>	<b>1,244,272,826</b>	<b>1.31</b>
CT High Grade Partners II, LLC	May-08	Jun-13	675,000,000	572,861,303	99,133,604	683,010,769	55,657,208	738,667,977	1.29
Guggenheim Structured Real Estate III	Sep-07	Jun-13	100,000,000	100,000,000	0	26,196,771	52,187,322	78,384,093	0.78
Lone Star Fund VII (U.S.) LP	May-11	Jun-13	300,000,000	269,721,763	32,867,199	145,141,873	277,927,338	423,069,210	1.57
M&G Real Estate Debt Fund II, LP	Jul-13	N/A	121,194,595	4,128,992	117,065,602	4,033,859	115,754	4,149,613	1.00
M&G Real Estate Debt Fund III, LP	Jul-13	N/A	202,424,787	1,923	202,422,864	1,934	0	1,934	1.01

## New Jersey Division of Investment

## Alternative Investments

August 31, 2013

Inception Date	Last Valuation Date	Aug-13	A	B	C	=(B+C)	=(B+C)/A		
		Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Total Value Multiple	
<b>Equity</b>		<b>4,717,664,082</b>	<b>3,178,519,223</b>	<b>1,746,934,533</b>	<b>2,492,719,905</b>	<b>917,171,452</b>	<b>3,409,891,357</b>	<b>1.07</b>	
AEW Core Property Trust U.S. Inc.	Oct-07	Jun-13	100,000,000	100,000,000	0	87,199,662	20,806,023	108,005,686	1.08
ARA Asia Dragon Limited	Sep-07	Jun-13	100,000,000	92,842,000	7,158,000	67,340,393	63,090,231	130,430,624	1.40
Blackstone Real Estate Partners Asia LP	Jun-13	N/A	500,000,000	43,851,626	456,148,374	43,851,626	0	43,851,626	1.00
Blackstone Real Estate V	Feb-06	Jun-13	75,000,000	78,170,516	3,313,359	90,056,701	34,794,286	124,850,987	1.60
Blackstone Real Estate VI	Feb-07	Jun-13	100,000,000	97,426,555	6,428,327	123,042,007	30,035,006	153,077,012	1.57
Blackstone Real Estate Partners VI, Sec	Nov-11	Jun-13	43,624,688	39,138,546	4,486,142	53,676,470	10,019,730	63,696,200	1.63
Blackstone Real Estate VII	Dec-11	Jun-13	300,000,000	166,152,459	144,133,292	187,037,122	25,289,655	212,326,777	1.28
Capri Urban	Sep-07	Jun-13	50,000,000	49,475,115	524,885	35,508,093	0	35,508,093	0.72
Carlyle Realty Partners V LP	Feb-07	Jun-13	100,000,000	120,794,466	38,278,707	54,076,124	95,007,258	149,083,382	1.23
CBRE Strategic Partners Europe Fund III	May-07	Jun-13	54,693,148	53,981,104	712,044	23,555,387	0	23,555,387	0.44
CBRE Strategic Partners U.S. Opp V	Nov-07	Jun-13	75,000,000	69,388,002	7,564,490	64,460,788	3,309,094	67,769,882	0.98
CBRE Strategic Partners US Fund IV	Dec-05	Jun-13	50,000,000	50,000,000	0	8,754,051	0	8,754,051	0.18
CIM Fund III, L.P.	Jul-07	Jun-13	50,000,000	45,377,750	4,622,250	66,154,506	989,807	67,144,313	1.48
CIM Urban REIT, LLC	Jun-06	Jun-13	50,000,000	50,000,000	0	55,027,953	10,985,219	66,013,172	1.32
Exeter - Core Industrial Venture Fund	Apr-12	Jun-13	200,000,000	76,848,750	123,151,250	76,702,933	3,762,000	80,464,933	1.05
Five Mile Capital Partners II, LP	Dec-07	Jun-13	100,000,000	100,000,000	8,810,268	55,970,925	31,360,807	87,331,731	0.87
Heitman America Real Estate Trust, L.P.	Jan-07	Jun-13	100,000,000	100,000,000	0	107,081,100	20,978,640	128,059,740	1.28
JP Morgan Alternative Property Fund II	Mar-06	Jun-13	50,000,000	48,484,531	1,515,469	7,766,201	27,918,181	35,684,382	0.74
L&B Diversified Strategy Partners, LP	Mar-08	Jun-13	34,300,000	31,856,592	2,443,409	17,913,212	17,713,313	35,626,525	1.12
LaSalle Asia Opportunity Fund III	Jul-07	Jun-13	80,000,000	63,417,366	20,868,304	41,321,489	19,240,735	60,562,224	0.95
Lone Star Real Estate Fund II (U.S.) LP	May-11	Jun-13	100,000,000	64,217,050	35,707,950	51,935,677	22,313,035	74,248,712	1.16
Lubert Adler Real Estate Fund VI-B	Feb-11	Jun-13	100,000,000	85,000,000	15,664,823	92,579,001	17,000,000	109,579,001	1.29
MacFarlane Urban Real Estate Fund II, LP	Nov-06	Jun-13	75,000,000	76,652,840	6,236	14,805,052	1,652,837	16,457,889	0.21
NJDOI/GMAM Core Plus RE Investment	May-08	Jun-13	81,500,000	69,380,234	16,650,581	45,796,277	56,359,437	102,155,714	1.47
NJDOI/GMAM Opp RE Investment Program	May-08	Jun-13	25,000,000	13,400,100	10,873,119	12,508,853	2,353,376	14,862,229	1.11
Northwood Real Estate Co-Invest	Dec-12	Jun-13	75,000,000	4,902,581	70,097,419	4,642,872	0	4,642,872	0.95
Northwood Real Estate Partners	Dec-12	Jun-13	75,000,000	22,258,102	52,903,176	21,668,076	273,177	21,941,253	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	98,546,246	0	98,546,246	0	0	0	N/A
PLA Residential Fund III	Feb-08	Jun-13	50,000,000	50,000,000	0	56,943,334	186,986	57,130,320	1.14
Prime Property Fund	Aug-07	Jun-13	130,000,000	150,000,000	0	87,149,736	59,384,795	146,534,532	0.98
PRISA II	Jun-07	Jun-13	60,000,000	100,000,000	0	47,237,879	48,302,764	95,540,643	0.96
PRISA Real Estate Separate Account	Dec-06	Jun-13	265,000,000	300,000,000	0	174,853,270	117,589,538	292,442,807	0.97
RE Capital Asia Partners III, L.P.	Aug-12	Jun-13	80,000,000	25,148,246	60,061,264	27,372,351	7,937,640	35,309,990	1.40
RREEF Global Opportunity Fund II	Oct-06	Jun-13	100,000,000	97,376,296	2,623,705	17,207,684	39,698,012	56,905,696	0.58
Silverpeak Legacy Pension Partners III, L.P.	May-08	Jun-13	100,000,000	44,586,329	55,219,766	17,594,774	983,952	18,578,726	0.42
TPG/NJ (RE) Partnership, LP	Feb-13	N/A	350,000,000	50,000,000	300,000,000	50,000,000	0	50,000,000	1.00
Tucker Development/Acquisition Fund	Oct-07	Jun-13	50,000,000	48,899,890	1,100,110	46,565,180	0	46,565,180	0.95
Walton Street Mexico Fund I, LP	Jun-08	Jun-13	25,000,000	19,725,000	5,275,000	22,939,620	0	22,939,620	1.16
Walton Street Real Estate Fund Sidecar V	Dec-06	Jun-13	25,000,000	25,000,000	0	8,313,860	3,260,870	11,574,730	0.46
Walton Street Real Estate Fund V	Jun-06	Jun-13	75,000,000	75,000,000	0	50,856,080	9,395,523	60,251,603	0.80

## New Jersey Division of Investment

## Alternative Investments

August 31, 2013

	Inception Date	Last Valuation Date	Aug-13	A	B	C	=(B+C)	=(B+C)/A	
			Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Total Value Multiple
Walton Street Real Estate Fund VI	Oct-07	Jun-13	75,000,000	63,485,899	11,514,101	84,332,837	13,562,736	97,895,573	1.54
Warburg Pincus Real Estate Fund I	Sep-06	Jun-13	100,000,000	95,333,333	500,000	82,614,585	49,532,167	132,146,752	1.39
Westbrook Real Estate Fund VIII	Feb-08	Jun-13	100,000,000	110,980,414	0	92,501,085	42,223,485	134,724,570	1.21
Westbrook VII	Jan-07	Jun-13	40,000,000	40,000,000	0	34,175,844	9,503,034	43,678,878	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	69,967,533	30,032,467	81,629,236	358,103	81,987,339	1.17
<b>Real Estate Subtotal</b>			<b>6,116,283,464</b>	<b>4,125,233,205</b>	<b>2,198,423,802</b>	<b>3,351,105,111</b>	<b>1,303,059,073</b>	<b>4,654,164,184</b>	<b>1.13</b>
<b>Hedge Fund</b>									
<b>Absolute Return</b>			<b>550,000,000</b>	<b>550,000,000</b>	<b>0</b>	<b>575,685,928</b>	<b>0</b>	<b>575,685,928</b>	<b>1.05</b>
BlueCrest Capital Management LLP	Apr-12	Jul-13	200,000,000	200,000,000	0	201,421,452	0	201,421,452	1.01
Brevan Howard Fund Limited	Nov-11	Jun-13	200,000,000	200,000,000	0	214,951,233	0	214,951,233	1.07
MKP Opportunity Partners, L.P.	Sep-12	Jun-13	150,000,000	150,000,000	0	159,313,243	0	159,313,243	1.06
<b>Credit</b>			<b>1,200,000,000</b>	<b>1,011,197,093</b>	<b>207,797,945</b>	<b>1,200,356,580</b>	<b>20,065,743</b>	<b>1,220,422,322</b>	<b>1.21</b>
Canyon Value Realization Fund	Jun-07	Jul-13	75,000,000	75,000,000	0	117,311,928	0	117,311,928	1.56
Canyon Balanced Fund	Jul-11	Jul-13	125,000,000	125,000,000	0	162,440,120	1,070,704	163,510,824	1.31
Claren Road Credit Master Fund, Ltd.	Jun-12	Jul-13	150,000,000	150,000,000	0	160,262,821	0	160,262,821	1.07
GSO Credit Partners - A, L.P.	Mar-12	Jun-13	250,000,000	250,000,000	0	324,503,666	0	324,503,666	1.30
GSO Special Situations Fund, L.P.	Feb-12	Jun-13	100,000,000	100,000,000	0	125,337,370	0	125,337,370	1.25
Lazard Rathmore Fund, Ltd.	Aug-12	Jul-13	150,000,000	100,000,000	50,000,000	107,789,899	0	107,789,899	1.08
OZNJ Private Opportunities LP	Mar-13	Jun-13	200,000,000	61,197,093	157,797,945	42,545,276	18,995,039	61,540,314	1.01
Regiment Capital Ltd. Fund	Dec-11	Jun-13	150,000,000	150,000,000	0	160,165,500	0	160,165,500	1.07
<b>Distressed</b>			<b>350,000,000</b>	<b>450,000,000</b>	<b>0</b>	<b>492,872,697</b>	<b>137,359,172</b>	<b>630,231,869</b>	<b>1.40</b>
Centerbridge Credit Partners	Oct-07	Jun-13	200,000,000	200,000,000	0	256,800,822	36,594,206	293,395,028	1.47
King Street Capital	Feb-07	Jul-13	150,000,000	150,000,000	0	230,030,578	0	230,030,578	1.53
Marathon Special Opp Fund, LTD	Jul-08	Jul-13	0	100,000,000	0	6,041,297	100,764,966	106,806,263	1.07
<b>Equity Long/ Short</b>			<b>1,425,000,000</b>	<b>1,200,000,000</b>	<b>375,000,000</b>	<b>1,222,027,373</b>	<b>232,324,412</b>	<b>1,454,351,785</b>	<b>1.21</b>
Archipelago Partners, LP	Jun-06	Jun-13	150,000,000	150,000,000	0	223,878,802	0	223,878,802	1.49
Ascend Partners Fund II, LP	Jul-07	Jun-13	0	150,000,000	0	8,280,232	157,324,412	165,604,644	1.10
Asia Century Quest Capital LLC	Aug-08	Jul-13	150,000,000	150,000,000	0	84,625,074	75,000,000	159,625,074	1.06
Bay Pond Partners, L.P.	Apr-12	Jun-13	150,000,000	150,000,000	0	168,434,450	0	168,434,450	1.12
Cadian Fund, L.P.	May-12	Jul-13	100,000,000	100,000,000	0	100,187,999	0	100,187,999	1.00
Omega Overseas Partners Ltd. Class-B	Jan-07	Jun-13	225,000,000	125,000,000	100,000,000	181,052,264	0	181,052,264	1.45
Scopia PX, LLC	Jan-13	Jul-13	150,000,000	125,000,000	25,000,000	136,335,921	0	136,335,921	1.09
ValueAct Capital Partners II, L.P.	Nov-11	Jul-13	150,000,000	150,000,000	0	203,289,271	0	203,289,271	1.36
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	Jul-13	150,000,000	100,000,000	50,000,000	115,943,360	0	115,943,360	1.16

New Jersey Division of Investment  
Alternative Investments  
August 31, 2013

	Inception Date	Last Valuation Date	Aug-13	A	B	C	=(B+C)	=(B+C)/A	
			Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Total Value Multiple
<b>Event Driven</b>			<b>1,200,000,000</b>	<b>702,346,095</b>	<b>497,653,905</b>	<b>885,876,519</b>	<b>30,000,000</b>	<b>915,876,519</b>	<b>1.30</b>
Cevian Capital II, L.P.	Apr-12	Jul-13	150,000,000	125,000,000	25,000,000	139,721,460	0	139,721,460	1.12
Davidson Kempner Institutional Partners, L.P.	Dec-06	Jul-13	150,000,000	150,000,000	0	210,460,062	0	210,460,062	1.40
Elliott Associates, L.P.	Apr-12	Jun-13	200,000,000	20,000,000	180,000,000	22,377,100	0	22,377,100	1.12
JANA Strategic Investment Fund II, LP	Jun-13	Jul-13	300,000,000	7,346,095	292,653,905	7,235,870	0	7,235,870	0.98
Pershing Square LP	Apr-10	Jul-13	200,000,000	200,000,000	0	229,374,785	30,000,000	259,374,785	1.30
Third Point Offshore Fund, LTD.	Apr-11	Jul-13	100,000,000	100,000,000	0	129,276,789	0	129,276,789	1.29
York Capital Management, LP	Feb-07	Jul-13	100,000,000	100,000,000	0	147,430,453	0	147,430,453	1.47
<b>Fund of Funds</b>			<b>2,210,000,000</b>	<b>2,057,758,928</b>	<b>152,241,072</b>	<b>2,302,688,087</b>	<b>29,590,586</b>	<b>2,332,278,673</b>	<b>1.13</b>
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Jun-13	550,000,000	550,000,000	0	675,628,243	0	675,628,243	1.23
Arden Garden State NJ Fund LP.	Jun-06	Jun-13	500,000,000	500,000,000	0	543,227,770	0	543,227,770	1.09
Protege Partners, LP	Jun-07	Jul-13	150,000,000	150,000,000	0	163,649,552	0	163,649,552	1.09
RC Woodley Park, LP	Aug-06	Jun-13	810,000,000	751,258,928	58,741,072	809,172,243	29,590,586	838,762,829	1.12
Reservoir Strategic Partners Fund, LP	Jul-11	Jun-13	200,000,000	106,500,000	93,500,000	111,010,279	0	111,010,279	1.04
<b>Global Macro</b>			<b>300,000,000</b>	<b>300,000,000</b>	<b>0</b>	<b>300,388,241</b>	<b>0</b>	<b>300,388,241</b>	<b>1.00</b>
Lynx (Bermuda) Ltd.	Mar-11	Jul-13	100,000,000	100,000,000	0	93,815,761	0	93,815,761	0.94
Winton Futures Fund	Jan-11	Jun-13	200,000,000	200,000,000	0	206,572,480	0	206,572,480	1.03
<b>Multi-Strategy</b>			<b>500,000,000</b>	<b>551,096,209</b>	<b>102,946,438</b>	<b>433,811,645</b>	<b>243,233,446</b>	<b>677,045,092</b>	<b>1.23</b>
AG Garden Partners, LP	Mar-06	Jul-13	0	150,000,000	0	9,363,100	152,650,000	162,013,100	1.08
Dyal NJ Investors, L.P.	Oct-12	Jun-13	200,000,000	101,096,209	102,946,438	93,373,899	15,583,446	108,957,345	1.08
Farallon Capital Inst. Partners, L.P.	Jun-07	Jun-13	150,000,000	150,000,000	0	85,984,140	75,000,000	160,984,140	1.07
OZ Domestic Partners II, Ltd.	Jun-06	Jul-13	150,000,000	150,000,000	0	245,090,506	0	245,090,506	1.63
<b>Hedge Fund Subtotal</b>			<b>7,735,000,000</b>	<b>6,822,398,325</b>	<b>1,335,639,360</b>	<b>7,413,707,070</b>	<b>692,573,359</b>	<b>8,106,280,429</b>	<b>1.19</b>
<b>Real Assets</b>									
Blackstone Energy Partners, L.P.	Mar-12	Jun-13	150,000,000	58,180,422	92,043,434	66,746,693	23,982,442	90,729,135	1.56
Blackstone Resources Select Fund	Aug-11	Jun-13	250,000,000	250,000,000	0	206,649,970	0	206,649,970	0.83
Blackstone TOP Fund - A, L.P.	Jul-12	Jun-13	250,000,000	193,743,448	65,901,801	186,808,189	16,963,135	203,771,324	1.05
BX NJ Co-Invest, L.P.	Aug-12	Jun-13	20,014,142	20,014,142	0	49,861,905	0	49,861,905	2.49
Gresham Commodity Fund (ETAP)	Feb-08	Jul-13	200,000,000	200,000,000	0	142,217,609	0	142,217,609	0.71
Gresham Commodity Fund (TAP)	Nov-07	Jul-13	200,000,000	200,000,000	0	85,706,029	75,000,000	160,706,029	0.80
GSO Energy Partners - A, L.P.	Mar-12	Jun-13	500,000,000	165,591,254	335,286,525	178,093,502	2,453,403	180,546,905	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	Jul-13	135,000,000	135,000,000	0	100,241,510	0	100,241,510	0.74
Schroders Commodity Portfolio	Jan-08	Aug-13	500,000,000	450,000,000	50,000,000	324,969,687	75,000,000	399,969,687	0.89
Sheridan Production Partners I	Aug-07	Jun-13	50,000,000	52,250,000	0	42,190,000	35,125,000	77,315,000	1.48
Sheridan Production Partners II-B, L.P.	Nov-10	Jun-13	100,000,000	91,750,000	8,250,000	81,292,000	3,500,000	84,792,000	0.92
Tenaska Power Fund II, L.P.	Sep-08	Jun-13	100,000,000	66,177,324	38,018,109	49,775,746	13,689,643	63,465,389	0.96



New Jersey Division of Investment

Alternative Investments

August 31, 2013

<b>Real Assets Subtotal</b>	<b>2,505,014,142</b>	<b>1,882,706,590</b>	<b>639,499,870</b>	<b>1,514,552,840</b>	<b>245,713,623</b>	<b>1,760,266,463</b>	<b>0.93</b>
<b>Grand Total</b>	<b>27,440,078,826</b>	<b>20,801,225,326</b>	<b>8,286,277,873</b>	<b>18,158,198,313</b>	<b>6,354,146,696</b>	<b>24,512,345,008</b>	<b>1.18</b>

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

**New Jersey Division of Investment  
Global Diversified Credit  
8/31/13**

**Global Diversified Credit as of August 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	Aug-13	A		B	C	=(B+C)	=(B+C)/A
			Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value	Total Distributed <sup>2</sup>	Total Value	Total Value Multiple
BlackRock Credit Investors	Oct-07	Jul-13	400,000,000	400,000,000	152,900,086	69,022,759	305,800,172	374,822,931	0.94
BlackRock Credit Investors Co-Invest	Oct-09	Jul-13	144,000,000	144,000,000	114,230,983	26,932,538	229,120,464	256,053,002	1.78
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Jul-13	300,000,000	250,621,891	49,378,109	239,136,528	34,825,871	273,962,399	1.09
Golden Tree Opportunities LP-Class D	Sep-07	Jul-13	364,000,000	249,500,000	114,500,000	403,729,482	4,637,275	408,366,757	1.64
Knight/TPG NPL - C, L.P.	Mar-12	Jun-13	100,000,000	77,869,664	35,304,038	74,087,319	13,173,702	87,261,021	1.12
Och Ziff Capital	Apr-10	Jun-13	500,000,000	500,000,000	0	811,409,573	-	811,409,573	1.62
OZSC II, LP	Mar-13	Jun-13	250,000,000	175,838,804	74,161,196	176,697,384	-	176,697,384	1.00
TAC 2007, LP	Oct-07	Jun-13	128,530,670	104,755,112	23,775,558	4,627,392	65,647,861	70,275,253	0.67
TPG Specialty Lending, Inc.	May-11	Jun-13	200,000,000	69,401,087	130,598,913	74,206,052	22,555,547	96,761,599	1.39
<b>Total</b>			<b>2,386,530,670</b>	<b>1,971,986,558</b>	<b>694,848,883</b>	<b>1,879,849,027</b>	<b>675,760,892</b>	<b>2,555,609,919</b>	<b>1.30</b>

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

2. Total distributed include recallable portion of proceeds.

**New Jersey Division of Investment**  
**Transfer between Common and Pension Funds**  
**8/31/13**

Contributions to Common Funds from Pension Funds for the Month
<b>NONE</b>
Withdrawals from Common Funds to Pension Funds for the Month

Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
8/29/2013	\$ 300,000,000.00	A	\$ 1,350,000.00	JRS
			63,900,000.00	P&F
			87,450,000.00	PERS
			5,250,000.00	SPRS
			142,050,000.00	TPA
			<u>\$ 300,000,000.00</u>	<u>\$ 300,000,000.00</u>
8/29/2013	\$ 100,000,000.00	B	\$ 450,000.00	JRS
			21,300,000.00	P&F
			29,150,000.00	PERS
			1,750,000.00	SPRS
			47,350,000.00	TPA
			<u>\$ 100,000,000.00</u>	<u>\$ 100,000,000.00</u>
8/29/2013	\$ 75,000,000.00	D	\$ 340,000.00	JRS
			15,980,000.00	P&F
			21,860,000.00	PERS
			1,310,000.00	SPRS
			35,510,000.00	TPA
			<u>\$ 75,000,000.00</u>	<u>\$ 75,000,000.00</u>
8/29/2013	\$ 200,000,000.00	E	\$ 900,000.00	JRS
			42,600,000.00	P&F
			58,300,000.00	PERS
			3,500,000.00	SPRS
			94,700,000.00	TPA
			<u>\$ 200,000,000.00</u>	<u>\$ 200,000,000.00</u>

Transfers between Common and Pension Funds, Summarized
--

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ 3,040,000.00
P&F	\$ 143,780,000.00
PERS	\$ 196,760,000.00
SPRS	\$ 11,810,000.00
TPA	\$ 319,610,000.00
	<u>\$ 675,000,000.00</u>

Note: Transfer from Fund A & Fund E (\$60mm each) to Fund D (\$120mm) on 8/2/13 is not shown.