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**NEW JERSEY DIVISION OF INVESTMENT**

**INVESTMENT REPORTING PACKAGE**

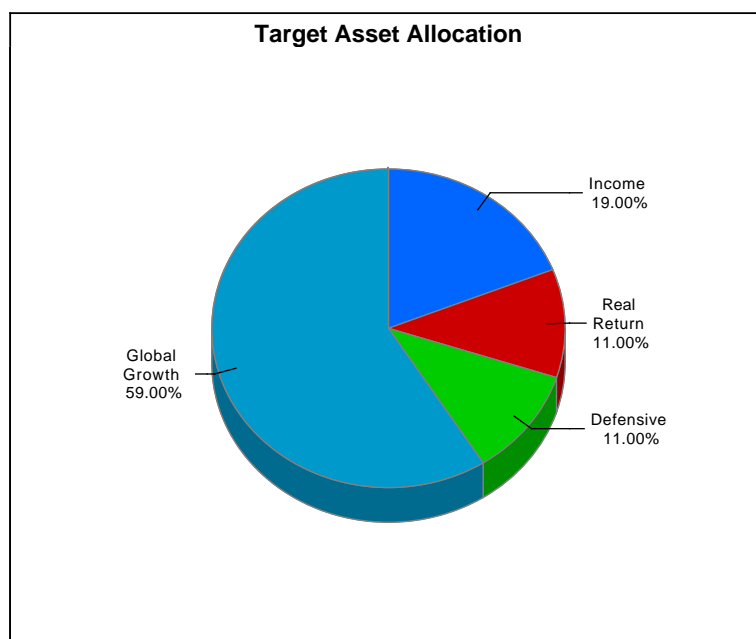
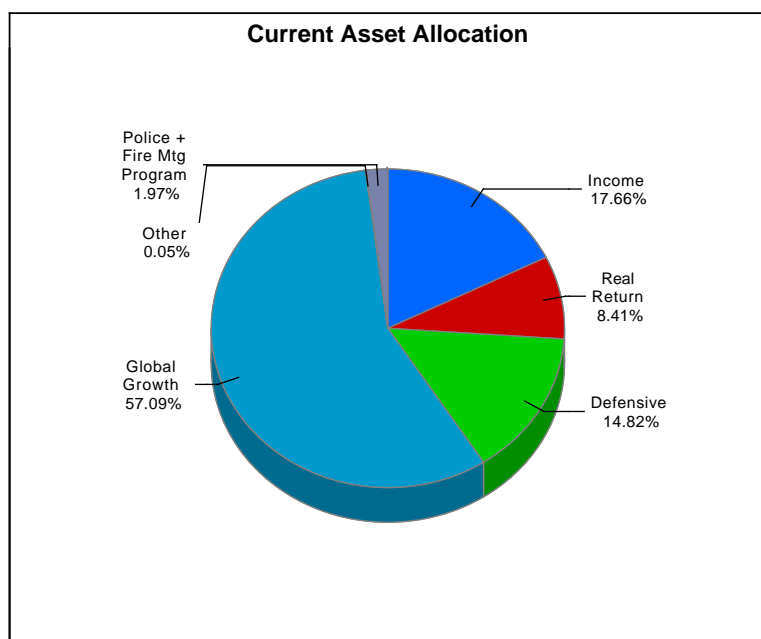
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**Period Ending March 31, 2023**

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

**NJ Division of Investment  
Actual Allocation vs Target Allocation  
As of March 31, 2023**

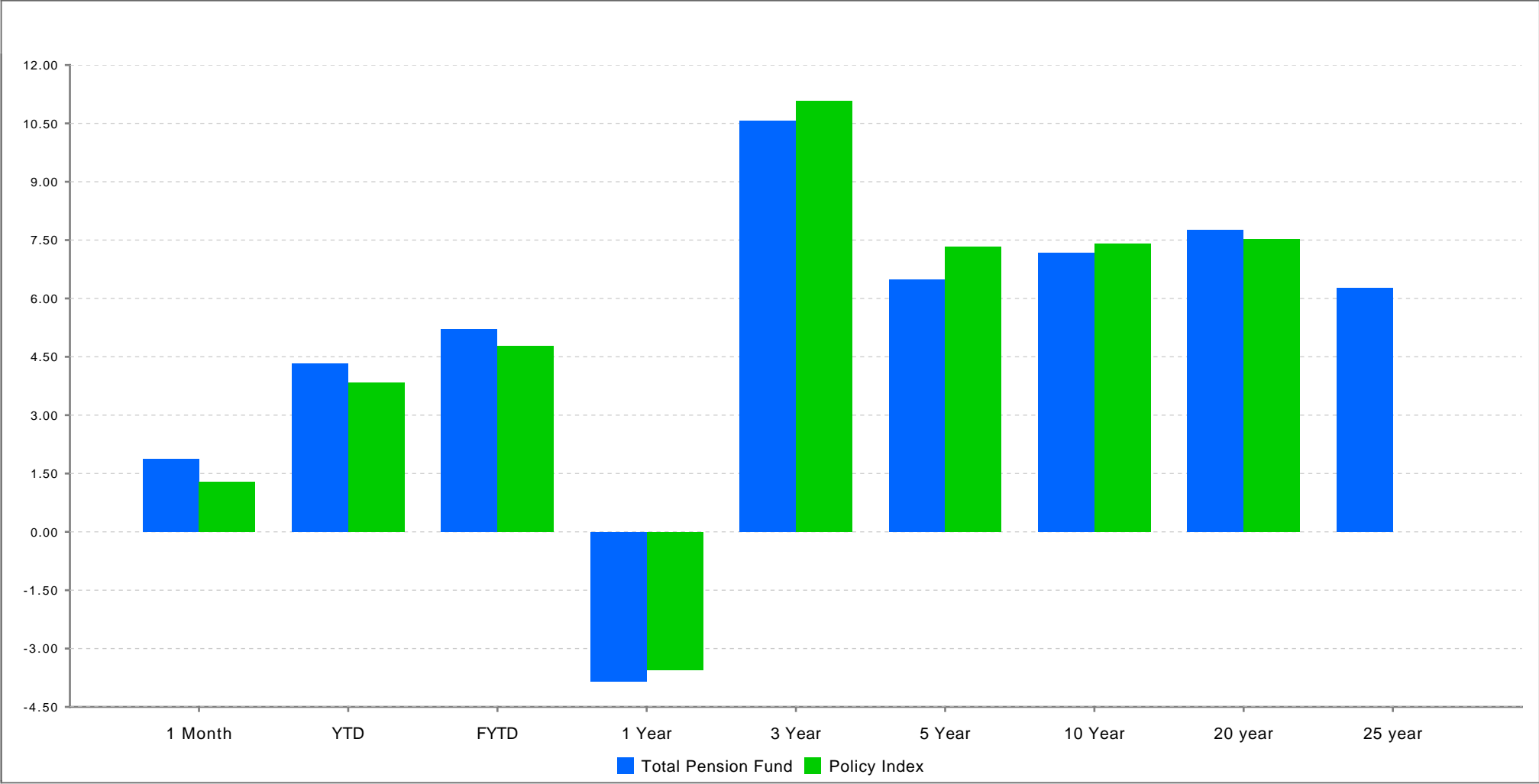
	Actual Allocation %	Target %	Difference %	Allocation (in millions \$)
U.S. Equity	26.61	27.00	(0.39)	23,761.63
Non U.S. Developed Mkt Equity	13.33	13.50	(0.17)	11,906.41
EM Equity Composite	5.09	5.50	(0.41)	4,546.68
Equity Oriented Hedge Funds	0.01	0.00	0.01	9.43
Private Equity	12.04	13.00	(0.96)	10,755.50
<b>Global Growth</b>	<b>57.09</b>	<b>59.00</b>	<b>(1.91)</b>	<b>50,979.64</b>
Real Estate	5.87	8.00	(2.13)	5,241.12
Real Assets	2.55	3.00	(0.45)	2,273.64
<b>Real Return</b>	<b>8.41</b>	<b>11.00</b>	<b>(2.59)</b>	<b>7,514.76</b>
High Yield Composite	3.58	4.00	(0.42)	3,194.65
Private Credit	7.20	8.00	(0.80)	6,428.01
Investment Grade Credit Composite	6.89	7.00	(0.11)	6,152.42
<b>Income</b>	<b>17.66</b>	<b>19.00</b>	<b>(1.34)</b>	<b>15,775.08</b>
Cash Equivalents <sup>1</sup>	8.17	4.00	4.17	7,293.13
U.S. Treasuries	3.73	4.00	(0.27)	3,327.69
Risk Mitigation Strategies	2.92	3.00	(0.08)	2,611.46
<b>Defensive</b>	<b>14.82</b>	<b>11.00</b>	<b>3.82</b>	<b>13,232.28</b>
Other	0.05	0.00	0.05	40.30
Police & Fire Retire Sys Mort Program	1.97			1,762.68
<b>Total Pension Fund</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>	<b>89,304.74</b>



Sum of component allocation may not equal total due to rounding

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

**NJ Division of Investment  
Performance vs Policy Benchmark  
Periods Ending March 31, 2023  
Total Pension Fund Returns are Net of All Fees**



	1 Month	YTD	FYTD	1 Year	3 Year	5 Year	10 Year	20 year	25 year
Total Pension Fund <sup>1</sup>	1.88	4.33	5.21	-3.84	10.56	6.49	7.17	7.76	6.28
Policy Index <sup>2</sup>	1.28	3.83	4.78	-3.55	11.07	7.32	7.41	7.53	

<sup>1</sup> Returns Exclude Police & Fire Mortgage Program

<sup>2</sup> Benchmark return not available for 25-year period.

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

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
U.S. Equity	2.70	7.36	9.95	(8.46)	18.78	10.12
<i>Custom US Policy Benchmark</i>	2.73	7.35	9.97	(8.45)	18.77	10.69
Non U.S. Developed Mkt Equity	2.21	7.89	13.52	(3.32)	13.50	3.97
<i>Custom EAFE + Canada Benchmark <sup>1</sup></i>	2.21	8.00	13.71	(2.95)	13.32	3.74
EM Equity Composite	3.50	5.85	5.12	(7.49)	9.98	(0.13)
<i>Custom EM Benchmark <sup>1</sup></i>	3.01	3.90	0.76	(10.82)	7.80	(0.88)
Equity Oriented Hedge Funds	0.67	1.39	4.64	1.21	(29.79)	(20.29)
<i>50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)</i>	(0.97)	2.99	2.19	(4.29)	8.27	4.80
Private Equity	0.87	1.02	0.35	(2.57)	16.25	13.99
<i>Custom Cambridge Blend</i>	0.00	0.00	(6.58)	(7.60)	15.80	14.81
<b>Global Growth</b>	<b>2.27</b>	<b>5.95</b>	<b>8.11</b>	<b>(6.05)</b>	<b>16.24</b>	<b>8.41</b>
<b>Global Growth Policy Benchmark</b>	<b>2.13</b>	<b>5.76</b>	<b>6.91</b>	<b>(6.52)</b>	<b>16.85</b>	<b>9.47</b>
Real Estate	0.25	(0.03)	(2.38)	(2.37)	8.24	7.74
<i>Real Estate Index <sup>2</sup></i>	(5.17)	(5.17)	(0.55)	6.55	8.97	7.72
Real Assets	0.92	1.02	1.05	9.61	11.09	6.01
<i>Custom Cambridge Blend for Real Assets <sup>2</sup></i>	0.00	0.00	3.72	12.48	10.09	5.24
<b>Real Return</b>	<b>0.45</b>	<b>0.29</b>	<b>(1.37)</b>	<b>0.88</b>	<b>9.09</b>	<b>7.28</b>
<b>Real Return Policy Benchmark <sup>2</sup></b>	<b>(3.62)</b>	<b>(3.62)</b>	<b>0.75</b>	<b>8.33</b>	<b>9.71</b>	<b>7.34</b>
High Yield Composite	1.19	3.63	7.42	(3.05)	6.23	2.93
<i>Custom High Yield Benchmark</i>	1.06	3.57	7.19	(3.35)	5.88	3.19
Private Credit	1.53	3.41	4.44	0.80	8.17	6.57
<i>Bloomberg US Corp HY 1M lag +100bps</i>	(1.20)	2.09	(0.34)	(4.51)	2.35	3.89
Investment Grade Credit Composite	2.74	3.22	0.77	(5.35)	(1.90)	1.41
<i>Custom Investment Grade Credit Benchmark</i>	2.75	3.35	0.94	(5.12)	(1.90)	1.28
<b>Income</b>	<b>1.91</b>	<b>3.38</b>	<b>3.46</b>	<b>(2.27)</b>	<b>2.88</b>	<b>3.58</b>
<b>Income Policy Benchmark</b>	<b>1.02</b>	<b>2.92</b>	<b>1.34</b>	<b>(4.43)</b>	<b>0.85</b>	<b>2.67</b>
Cash Equivalents <sup>3</sup>	0.40	1.13	2.59	2.79	1.09	1.73
<i>ICE BofA US 3-Month Treasury Bill</i>	0.43	1.07	2.40	2.50	0.89	1.41

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

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

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

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

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

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
U.S. Treasuries	2.91	3.09	(0.52)	(4.16)	(4.19)	0.72
<i>Custom Government Benchmark</i>	2.89	3.01	(0.76)	(4.51)	(4.20)	0.74
Risk Mitigation Strategies	1.11	2.12	3.03	5.30	6.87	5.95
<i>T-Bill + 300 BP</i>	0.70	1.81	4.72	5.60	3.96	4.49
<b>Defensive</b>	<b>1.25</b>	<b>1.85</b>	<b>1.70</b>	<b>1.02</b>	<b>0.25</b>	<b>2.07</b>
<b><i>Liquidity Policy Benchmark</i></b>	<b>1.45</b>	<b>2.00</b>	<b>1.75</b>	<b>0.50</b>	<b>(0.38)</b>	<b>1.63</b>
<b>Total Pension Fund <sup>4</sup></b>	<b>1.88</b>	<b>4.33</b>	<b>5.21</b>	<b>(3.84)</b>	<b>10.56</b>	<b>6.49</b>
<i>Policy Index</i>	1.28	3.83	4.78	(3.55)	11.07	7.32

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

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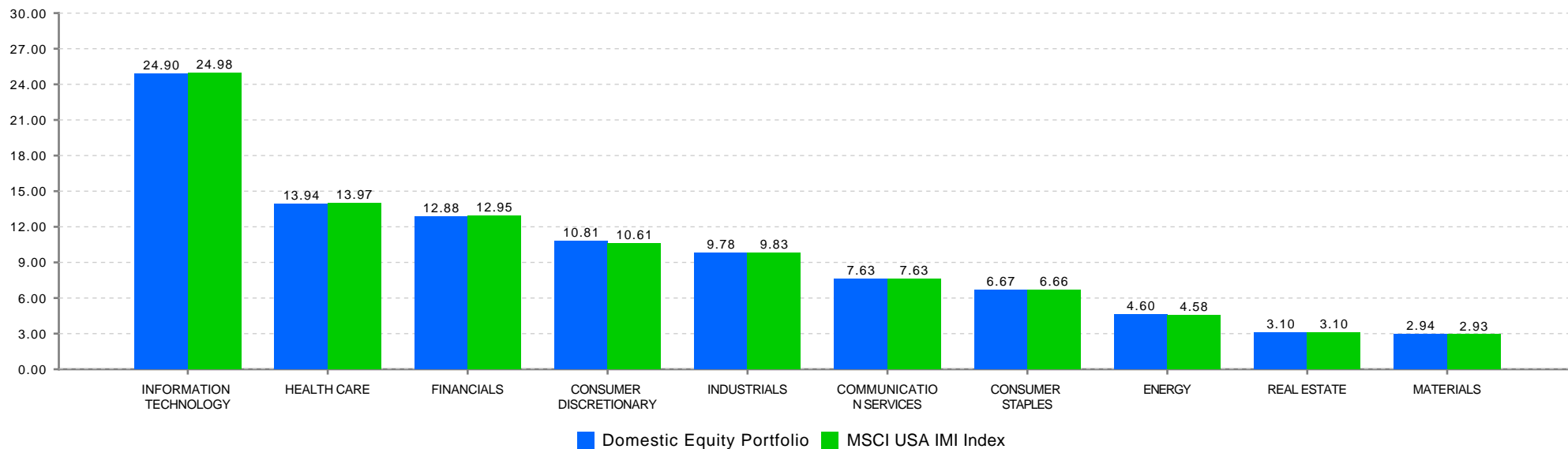
<sup>4</sup> Returns Exclude Police & Fire Mortgage Program

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

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

Security Name	% of Portfolio
APPLE INC	6.49
MICROSOFT CORP	5.06
AMAZON.COM INC	2.35
NVIDIA CORP	1.69
ALPHABET INC CL A	1.54
ALPHABET INC CL C	1.41
TESLA INC	1.38
META PLATFORMS INC CLASS A	1.18
EXXON MOBIL CORP	1.12
UNITEDHEALTH GROUP INC	1.10

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



\*Holdings include accruals

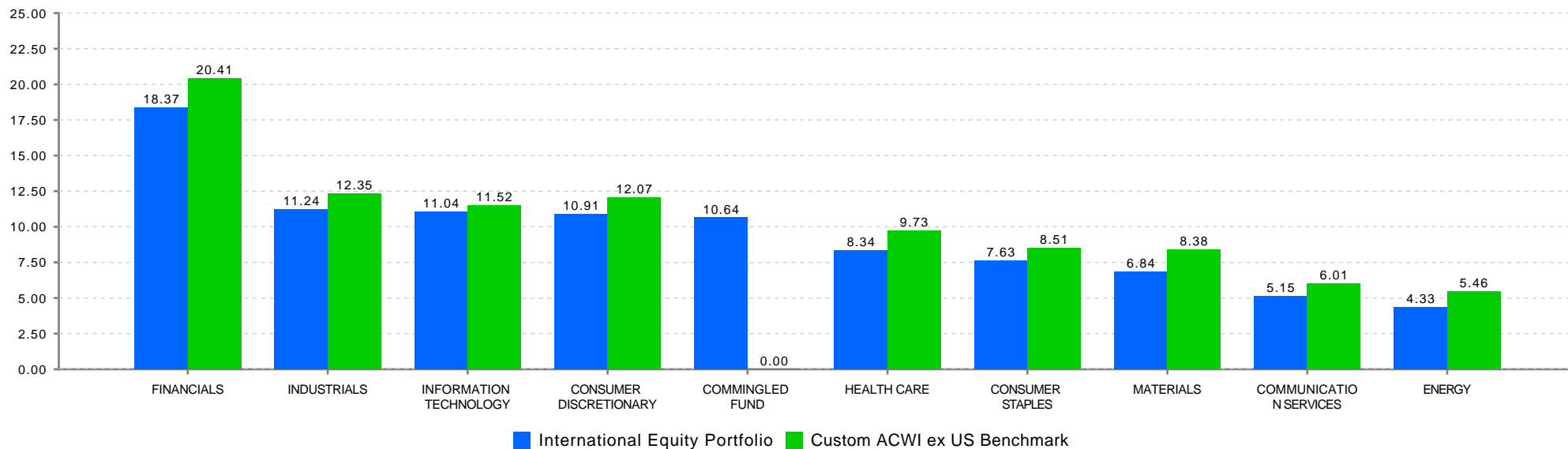
\*\*Index sector weightings reflect the calculations of State Street and may differ from those of MSCI.

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

**Top Holdings\*  
International Equity**

Security Name	% of Portfolio
ISHARES CORE MSCI EAFE ETF	3.86
ISHARES MSCI EAFE SMALL CAP ET	1.90
TAIWAN SEMICONDUCTOR SP ADR	1.88
ISHARES MSCI INDIA ETF	1.34
TENCENT HOLDINGS LTD	1.23
NESTLE SA REG	1.23
SAMSUNG ELECTRONICS CO LTD	1.12
ISHARES MSCI TAIWAN ETF	1.11
ASML HOLDING NV	1.00
ISHARES CORE MSCI EMERGING MAR	0.96

**Select Portfolio Sector Weightings  
International Equity**



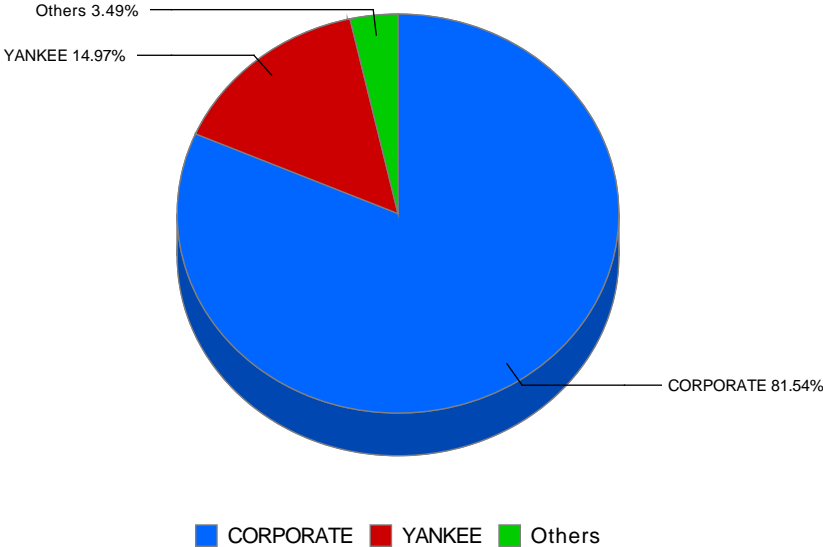
\*Holdings include accruals

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

**Fixed Income Composite  
Top Holdings\***

Security Name	Coupon %	Maturity Date
US TREASURY N/B	0.38	01/31/2026
US TREASURY N/B	2.00	05/31/2024
US TREASURY N/B	0.50	10/31/2027
US TREASURY N/B	0.88	06/30/2026
US TREASURY N/B	1.25	05/15/2050
SPDR BLOOMBERG SHORT TERM HIGH		12/31/9999
US TREASURY N/B	1.50	02/15/2030
US TREASURY N/B	1.63	02/15/2026
US TREASURY N/B	0.38	04/30/2025
SPDR BLOOMBERG HIGH YIELD BOND		12/31/9999

**Select Portfolio Sector Weights**



\*Holdings include accruals



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

Newly Reported Violations			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
		There are no reportable matters	

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

Other Reportable Matters			
		Description	
		There are no other reportable matters	

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

Sector / Region	Market Value (\$ millions)	% of International Equity Portfolio	Custom International Index	Net Foreign Currency Exposure (\$ millions)	Sector / Region	Market Value (\$ millions)	% of International Equity Portfolio	Custom International Index	Net Foreign Currency Exposure (\$ millions)
<b>Developed Markets:</b>					<b>Emerging Markets:</b>				
Developed - Euro					EM - Global	6.1	0.00	0.0%	6.1
Austria	25.2	0.2%	0.1%	25.2	EM - Europe/Middle East/Africa				
Belgium	115.3	0.7%	0.7%	115.3	Belarus	14.4	0.1%	0.0%	14.4
Finland	110.7	0.7%	0.6%	110.7	Cyprus	0.0	0.0%	0.0%	0.0
France	1,251.6	7.7%	8.1%	1,251.6	Czech Republic	5.4	0.0%	0.1%	5.4
Germany	799.6	4.9%	4.9%	799.6	Egypt	4.5	0.0%	0.0%	4.5
Ireland	77.1	0.5%	0.5%	77.1	Greece	18.2	0.1%	0.1%	18.2
Italy	285.2	1.8%	1.6%	285.2	Hungary	35.8	0.2%	0.1%	35.8
Netherlands	474.3	2.9%	3.0%	474.3	Kuwait	1.4	0.0%	0.2%	1.4
Portugal	33.5	0.2%	0.1%	33.5	Poland	20.4	0.1%	0.2%	20.4
Spain	267.4	1.7%	1.7%	267.4	Qatar	21.4	0.1%	0.3%	21.4
Developed - Non-Euro					Russia	0.1	0.0%	0.0%	0.1
Australia	827.7	5.1%	4.8%	827.7	Saudi Arabia	76.1	0.5%	1.1%	76.1
Canada	1,163.8	7.2%	7.5%	1,163.8	South Africa	188.9	1.2%	1.0%	188.9
Denmark	323.0	2.0%	2.0%	323.0	Turkey	17.8	0.1%	0.2%	17.8
Hong Kong	397.8	2.5%	1.8%	397.8	United Arab Emirates	43.6	0.3%	0.4%	43.6
Israel	97.6	0.6%	0.4%	97.6	EM - Latam				
Japan	2,355.0	14.5%	13.9%	2,355.0	Argentina	43.3	0.3%	0.0%	43.3
New Zealand	28.2	0.2%	0.1%	28.2	Brazil	334.8	2.1%	1.4%	334.8
Norway	68.6	0.4%	0.4%	68.6	Chile	19.4	0.1%	0.2%	19.4
Singapore	169.5	1.0%	1.0%	169.5	Colombia	0.9	0.0%	0.0%	0.9
Sweden	380.1	2.3%	2.2%	380.1	Mexico	168.4	1.0%	0.8%	168.4
Switzerland	1,000.5	6.2%	6.4%	1,000.5	Peru	34.9	0.2%	0.1%	34.9
United Kingdom	1,533.8	9.5%	9.0%	1,533.8	EM - Asia ex Japan				
					China	1,323.5	8.2%	9.4%	1,323.5
					India	502.6	3.1%	3.8%	502.6
					Indonesia	133.4	0.8%	0.6%	133.4
					Korea	616.2	3.8%	3.5%	616.2
					Malaysia	31.3	0.2%	0.4%	31.3
					Philippines	13.3	0.1%	0.2%	13.3
					Taiwan	647.0	4.0%	4.5%	647.0
					Thailand	82.1	0.5%	0.6%	82.1

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

**PARTICIPATION**

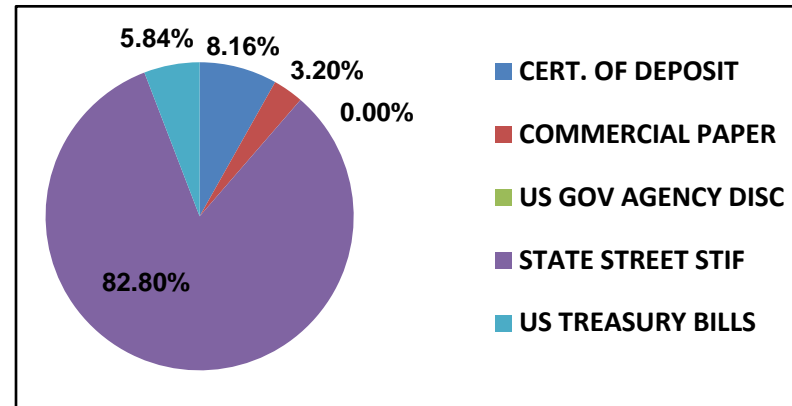
	VALUE	PERCENTAGE
STATE	\$ 30,966,519,041	88.34%
NON-STATE	4,089,040,118	11.66%
TOTAL	\$ 35,055,559,159	100.00%

**PORTFOLIO RETURNS**

	STATE	NON-STATE	AVG.DAYS
3/31/2023	4.68%	4.62%	51
1 Month	4.59%	4.53%	
Fiscal YTD	3.25%	3.19%	
1 Year	2.61%	2.55%	

**PORTFOLIO HOLDINGS**

	3/31/2023	PERCENTAGE
US TREASURY BILLS	\$ 29,439,940,550	82.80%
COMMERCIAL PAPER	2,901,287,908	8.16%
US TREASURY NOTES	2,075,857,889	5.84%
US GOV AGENCY DISC	1,139,199,523	3.20%
STATE STREET STIF	622,011	0.00%
TOTAL	\$ 35,556,907,882	100.00%



**NJ Division of Investment**  
**Alternative Investments - Common Pension Fund E**  
**As of March 31, 2023**

**Alternative Investments - Common Pension Fund E**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	B		C	B+C=(B+C)/A
						Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Multiple
<b>Private Equity</b>									
<b>Co Investments</b>			<b>2,430,743,442</b>	<b>2,331,675,125</b>	<b>527,522,036</b>	<b>2,103,788,408</b>	<b>2,385,459,712</b>	<b>4,489,248,120</b>	<b>1.93</b>
**ABF VII New Jersey S.L.P.	Jul-20	Dec-22	55,743,442	53,031,567	2,711,875	51,084,450	0	51,084,450	0.96
BX NJ Co-Invest (PE) L.P.	Apr-19	Sep-22	50,000,000	50,084,055	0	15,620	85,303,518	85,319,138	1.70
NB/NJ Custom Investment Fund II	Apr-12	Sep-22	200,000,000	196,235,600	6,964,400	70,812,268	410,895,487	481,707,756	2.45
NB/NJ Custom Investment Fund III, LP			550,000,000	404,338,614	237,887,386	443,867,527	92,226,000	536,093,527	1.33
<i>NB/NJ Custom Investment Fund III, LP</i>			200,000,000	183,333,663	108,892,337	230,629,574	92,226,000	322,855,574	1.76
<i>NB/NJ Custom Investment Fund III, LP Tranche B</i>	Apr-18	Sep-22	200,000,000	221,004,951	128,995,049	213,237,953	0	213,237,953	0.96
NJ Roark Co-Invest Fund III LLC	Jan-14	Jun-22	75,000,000	15,102,418	59,897,582	17,005,413	12,575,294	29,580,707	1.96
SONJ Private Opportunities Fund II, L.P.	Nov-07	Sep-22	1,300,000,000	1,412,882,871	220,060,793	1,330,214,991	1,619,702,326	2,949,917,317	2.09
Vista Co-Invest Fund 2017-3, L.P.	Nov-17	Sep-22	200,000,000	200,000,000	0	190,788,139	164,757,087	355,545,226	1.78
<b>Distressed Debt</b>			<b>1,955,000,000</b>	<b>1,860,131,843</b>	<b>453,202,935</b>	<b>1,097,947,192</b>	<b>1,811,313,789</b>	<b>2,909,260,981</b>	<b>1.56</b>
BSP Special Situations Fund L.P.	Jan-17	Dec-22	150,000,000	129,962,000	57,298,688	68,639,345	115,760,696	184,400,041	1.42
Catalyst Fund V, L.P.	Nov-15	Feb-23	100,000,000	104,194,543	37,274,953	64,807,833	56,060,955	120,868,788	1.16
Centerbridge Capital Partners II, L.P.	May-11	Sep-22	100,000,000	153,948,360	3,221,165	10,439,787	114,061,679	124,501,466	0.81
Centerbridge Capital Partners, L.P.	Jun-06	Sep-22	80,000,000	126,173,707	5,293,352	2,891,359	222,153,726	225,045,085	1.78
Chatham Asset Private Debt and Strategic Capital Fund	Nov-17	Feb-23	200,000,000	200,000,000	0	397,308,296	12,000,000	409,308,296	2.05
GOF II Feeder B, L.P.	Oct-17	Dec-22	100,000,000	80,000,000	20,000,000	113,051,520	0	113,051,520	1.41
Golden Tree NJ Distressed Fund 2015			300,000,000	237,875,000	126,222,345	133,647,138	282,067,882	415,715,020	1.75
<i>GoldenTree NJ Distressed Fund 2015 GP LLC</i>	Feb-16	Dec-22	200,000,000	205,500,000	57,547,345	107,524,542	269,380,382	376,904,925	1.83
<i>GoldenTree NJ Distressed Fund 2015 GP LLC - Second Vintage</i>	Jan-20	Dec-22	100,000,000	32,375,000	68,675,000	26,122,596	12,687,500	38,810,096	1.20
HIG Bayside Debt & LBO II	May-08	Sep-22	100,000,000	102,700,001	20,556,588	6,233,926	170,053,942	176,287,868	1.72
KPS Special Situations Fund III, LP	May-07	Sep-22	25,000,000	24,943,685	11,618,357	33,487	51,195,578	51,229,066	2.05
KPS Special Situations Fund IV, LP	Apr-13	Dec-22	200,000,000	177,196,266	30,165,615	89,396,824	277,889,401	367,286,225	2.07
MatlinPatterson Global Opps. Ptnrs. III	Jun-07	Sep-22	100,000,000	105,422,748	2,292,407	233,223	132,044,219	132,277,442	1.25
MHR Institutional Partners III, L.P.	May-07	Feb-23	75,000,000	79,564,286	26,089,693	14,412,419	97,513,000	111,925,419	1.41
MHR Institutional Partners IV, L.P.	Jul-14	Feb-23	100,000,000	114,500,000	16,598,190	129,855,526	35,262,048	165,117,574	1.44
Strategic Value Special Situations Fund V, L.P.	Apr-21	Dec-22	125,000,000	62,077,610	62,922,390	66,115,262	16,092	66,131,354	1.07
TPG Opportunities Partners II, L.P.	Mar-12	Dec-22	100,000,000	69,794,467	30,205,533	820,647	122,172,449	122,993,096	1.76
WLR Recovery Fund IV, LP	Oct-07	Sep-22	100,000,000	91,779,170	3,443,659	60,599	123,062,122	123,122,721	1.34
<b>Domestic Midmarket Buyout</b>			<b>4,433,660,000</b>	<b>4,481,156,894</b>	<b>713,065,855</b>	<b>2,803,836,960</b>	<b>4,933,115,192</b>	<b>7,736,952,153</b>	<b>1.73</b>
Altaris Health Partners V, L.P.	Jul-20	Dec-22	100,000,000	49,574,355	50,425,645	51,856,659	99,920	51,956,579	1.05
American Industrial Partners Capital Fund V	Dec-11	Sep-22	50,000,000	61,966,755	506,158	23,776,681	80,328,339	104,105,020	1.68
American Industrial Partners Capital Fund VI, L.P.	Sep-15	Sep-22	75,000,000	90,158,112	11,622,524	104,810,250	112,130,239	216,940,489	2.41
Court Square Capital Partners II, L.P.	May-07	Sep-22	100,000,000	91,860,344	3,246,335	1,827,992	164,949,232	166,777,224	1.82
Excellere Capital Fund III, L.P.	Jul-15	Dec-22	40,000,000	39,706,377	3,885,656	38,993,591	22,161,885	61,155,476	1.54
JLL Partners Fund VI, LP	Jun-08	Dec-22	150,000,000	197,611,628	21,725,595	3,839,379	361,928,043	365,767,422	1.85
JLL Partners VII, LP	Mar-16	Dec-22	150,000,000	159,021,549	24,223,214	120,802,698	154,353,887	275,156,585	1.73
JLL Partners Fund VIII, L.P.	Feb-19	Dec-22	200,000,000	102,898,541	98,449,267	120,764,711	1,880,941	122,645,652	1.19
Marlin Equity Partners IV	Jun-13	Sep-22	75,000,000	75,304,853	10,788,294	38,363,228	66,907,572	105,270,800	1.40
New Mountain Partners III, L.P.	May-07	Dec-22	100,000,000	114,075,683	8,678,602	4,200,437	260,335,125	264,535,562	2.32
Oak Hill Capital Partners II, L.P.	Jul-05	Jun-22	75,000,000	83,691,264	162,961	603,299	132,436,057	133,039,356	1.59
Oak Hill Capital Partners III, L.P.	Oct-07	Sep-22	250,000,000	315,334,859	3,869,417	115,642	504,432,437	504,548,079	1.60
Onex Partners II, LP	Aug-06	Dec-22	100,000,000	88,793,250	11,206,750	279,439	162,303,120	162,582,559	1.83
Onex Partners III, LP	Dec-08	Dec-22	100,000,000	110,331,903	8,547,816	17,279,091	164,734,054	182,013,145	1.65
Onex Partners IV, LP	May-14	Dec-22	166,490,000	167,105,053	10,625,379	106,597,957	134,172,147	240,770,104	1.44
Onex Partners V-B, L.P.	Oct-17	Dec-22	100,000,000	87,264,238	16,362,131	100,172,255	7,889,758	108,062,013	1.24

**NJ Division of Investment**  
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**Alternative Investments - Common Pension Fund E**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A		B		C	B+C=(B+C)/A
				Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Multiple
Quadrangle Capital Partners II	Aug-05	Sep-22	50,000,000	47,263,080	546,524	4,897,561	65,446,093	70,343,654	1.49
Roark Capital Partners III L.P.	Sep-12	Dec-22	100,000,000	100,395,210	14,854,768	171,475,941	105,793,937	277,269,878	2.76
Sterling Capital Partners IV, L.P.	Apr-12	Sep-22	100,000,000	107,896,558	3,334,917	32,471,497	51,790,519	84,262,016	0.78
Sycamore Partners III, L.P.	Jan-18	Dec-22	150,000,000	114,029,705	55,467,736	137,133,589	19,497,441	156,631,030	1.37
Tenex Capital Partners II, LP	Mar-16	Sep-22	78,170,000	87,487,632	8,995,156	75,801,148	106,421,702	182,222,851	2.08
Tenex Capital Partners, L.P.	Jan-11	Sep-22	50,000,000	70,698,242	7,760,513	7,116,830	103,372,451	110,489,280	1.56
Tenex Capital Partners LP - Secondary	Feb-13	Sep-22	20,000,000	25,975,241	3,104,205	2,561,105	39,900,365	42,461,470	1.63
The Rise Fund (A), L.P.	Nov-17	Dec-22	75,000,000	70,680,836	6,433,413	78,436,892	35,982,571	114,419,463	1.62
The Rise Fund II, L.P.	Mar-19	Dec-22	105,000,000	87,863,806	21,515,355	101,358,123	4,379,161	105,737,284	1.20
TPG Growth IV, L.P.			149,000,000	125,771,584	30,465,940	128,852,644	44,952,551	173,805,195	1.38
TPG [STAR], LP	Mar-07	Dec-22	100,000,000	112,061,536	8,001	12,126,780	134,774,272	146,901,052	1.31
TPG Growth II, L.P.	Jun-12	Dec-22	100,000,000	104,277,835	3,386,626	50,673,844	185,076,656	235,750,500	2.26
TPG Growth III(A), L.P.	Jan-15	Dec-22	150,000,000	165,492,015	7,054,661	99,635,889	185,583,058	285,218,947	1.72
TPG Growth V, L.P.	Sep-20	Dec-22	100,000,000	61,542,774	43,039,770	74,204,997	5,842,685	80,047,682	1.30
TSG 7 A L.P.	Nov-15	Sep-22	80,000,000	65,189,245	14,810,755	94,384,923	58,992,093	153,377,016	2.35
TSG 7 B L.P.	Nov-15	Sep-22	20,000,000	20,379,418	488,862	22,524,840	7,626,368	30,151,208	1.48
TSG8, L.P.	Dec-18	Sep-22	100,000,000	76,594,828	23,523,218	71,771,458	708,467	72,479,925	0.95
Vista Equity Partners Fund III, L.P.	Jul-07	Sep-22	100,000,000	106,872,697	7,689,631	7,402,917	254,371,934	261,774,851	2.45
Vista Equity Partners Fund IV, L.P.	Oct-11	Sep-22	200,000,000	216,451,204	30,438,128	143,877,841	272,896,161	416,774,002	1.93
Vista Equity Partners Fund V, L.P.	Mar-14	Sep-22	200,000,000	260,440,466	40,654,444	256,989,107	303,280,706	560,269,813	2.15
Vista Equity Partners Fund VI, L.P.	Nov-16	Sep-22	200,000,000	250,760,332	19,988,352	277,686,608	207,132,670	484,819,278	1.93
Vista Foundation Fund II, L.P.	Nov-13	Sep-22	75,000,000	80,410,275	35,189,834	36,196,220	129,296,192	165,492,412	2.06
Vista Foundation Fund III, L.P.	Nov-16	Sep-22	100,000,000	113,026,339	24,886,574	101,455,305	117,470,678	218,925,983	1.94
Vista Foundation Fund IV, L.P.	Feb-20	Sep-22	100,000,000	74,897,272	25,102,728	73,539,609	19,263	73,558,872	0.98
Welsh, Carson, Anderson & Stowe XI, L.P.	Oct-08	Dec-22	100,000,000	100,000,000	0	6,977,983	161,464,441	168,442,424	1.68
<b>Emerging Managers</b>			<b>400,000,000</b>	<b>443,578,720</b>	<b>20,891,607</b>	<b>135,227,003</b>	<b>785,370,302</b>	<b>920,597,305</b>	<b>2.08</b>
Fairview Capstone Partners II, LP	Sep-08	Sep-22	100,000,000	106,626,890	3,138,213	61,634,349	173,878,598	235,512,947	2.21
Fairview Capstone Partners, LP	May-07	Sep-22	100,000,000	91,010,329	8,989,671	48,649,675	265,684,364	314,334,039	3.45
Grosvenor/NJDI Emerging Opp			200,000,000	245,941,501	8,763,723	24,942,979	345,807,340	370,750,319	1.51
<i>Grosvenor/NJDI Emerging Opp (2007)</i>	Apr-07	Sep-22	100,000,000	124,162,164	1,728,015	12,779,242	164,506,381	177,285,623	1.43
<i>Grosvenor/NJDI Emerging Opp (2008)</i>	Jun-08	Sep-22	100,000,000	121,779,336	7,035,708	12,163,737	181,300,959	193,464,696	1.59
<b>GP Equity Stakes</b>			<b>750,000,000</b>	<b>573,804,284</b>	<b>327,985,219</b>	<b>582,567,869</b>	<b>446,568,133</b>	<b>1,029,136,002</b>	<b>1.79</b>
Dyal NJ Investors, L.P.	Oct-12	Sep-22	200,000,000	204,376,946	41,129,891	64,204,992	161,563,722	225,768,714	1.10
Dyal II NJ Investors, L.P.	Jul-14	Sep-22	250,000,000	231,409,059	68,778,644	272,344,710	120,751,949	393,096,660	1.70
Dyal III NJ Investors, L.P.	Aug-17	Sep-22	100,000,000	24,769,252	75,250,000	38,409,208	5,566,968	43,976,176	1.78
Dyal III US Investors LP	Dec-15	Sep-22	200,000,000	113,249,028	142,826,684	207,608,959	158,685,493	366,294,453	3.23
<b>International</b>			<b>2,627,742,172</b>	<b>2,514,325,205</b>	<b>322,721,140</b>	<b>1,355,652,069</b>	<b>2,354,907,524</b>	<b>3,710,559,593</b>	<b>1.48</b>
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Jul-07	Sep-22	199,090,920	192,706,282	28,108,208	20,833,129	236,874,688	257,707,817	1.34
**Anacap Financial Partners III	May-08	Sep-22	127,072,333	191,425,361	4,037,673	666,290	190,061,667	190,727,956	1.00
**AnaCap Financial Partners III, L.P.	Jul-14	Sep-22	143,288,932	151,000,119	11,994,775	66,577,944	107,713,048	174,290,992	1.15
**AnaCap Financial Prtns GP	Nov-09	Jun-22	9,868,438	9,868,438	0	12,125,059	1,570,670	13,695,729	1.39
**ARDIAN Buyout Fund VII A S.L.P	Mar-20	Dec-22	136,421,550	84,074,446	52,347,103	104,145,724	807,799	104,953,523	1.25
MBK Partners Fund IV, L.P.	Dec-16	Dec-22	85,000,000	81,610,542	3,389,458	89,128,253	26,705,451	115,833,704	1.42
MBK Partners Fund V, L.P.	Jan-20	Dec-22	100,000,000	48,889,150	52,320,428	50,232,193	1,209,578	51,441,771	1.05
New Jersey Asia Investors II, L.P.	Jul-11	Sep-22	200,000,000	241,918,192	7,954,843	113,164,506	298,513,639	411,678,145	1.70

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**Alternative Investments - Common Pension Fund E**

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Investment Vehicle	Inception Date	Last Valuation Date	A			B		C	B+C=(B+C)/A	Total Value Multiple
			Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value		
New Jersey Asia Investors III, L.P.	Aug-16	Sep-22	300,000,000	276,892,775	45,057,925	327,730,491	62,994,703	390,725,194	1.41	
New Jersey Asia Investors, L.P.	Jan-08	Sep-22	100,000,000	99,971,122	12,683,886	4,528,749	297,211,408	301,740,157	3.02	
NJHL European BO Investment II Series B	Apr-07	Sep-22	200,000,000	152,823,189	11,357,716	12,543,552	227,650,641	240,194,193	1.57	
NJHL European Buyout Investment Series A	Feb-06	Sep-22	200,000,000	198,572,136	10,509,904	1,507,949	294,086,937	295,594,886	1.49	
NJHL European Buyout Investment Series C	Mar-08	Sep-22	200,000,000	213,506,154	10,307,437	5,387,441	259,050,876	264,438,317	1.24	
RRJ Capital Master Fund III, L.P.	Sep-15	Dec-22	150,000,000	153,047,160	9,930,924	36,837,996	136,941,912	173,779,908	1.14	
Siguler Guff NJ Developing Mkt Fund, LP	Dec-13	Sep-22	300,000,000	285,879,140	14,120,860	380,584,050	172,108,086	552,692,137	1.93	
Warburg Pincus China, L.P.	Dec-16	Dec-22	87,000,000	90,741,000	0	93,534,050	34,030,920	127,564,970	1.41	
Warburg Pincus China-Southeast Asia II, L.P.	Jun-19	Dec-22	90,000,000	41,400,000	48,600,000	36,124,693	7,375,500	43,500,193	1.05	
<b>Large Buyout</b>			<b>2,918,279,697</b>	<b>3,179,389,649</b>	<b>206,748,204</b>	<b>1,494,746,119</b>	<b>3,786,065,581</b>	<b>5,280,811,700</b>	<b>1.66</b>	
Apollo Investment Fund VI, L.P.	Nov-05	Dec-22	50,000,000	132,027,729	730,723	846,553	171,500,614	172,347,167	1.31	
Blackstone Capital Partners V, L.P.	Oct-05	Dec-22	100,000,000	98,938,543	4,837,844	330,618	166,548,419	166,879,038	1.69	
Blackstone Capital Partners VI, L.P.	Mar-12	Dec-22	50,000,000	47,994,374	6,612,738	22,186,628	72,355,083	94,541,711	1.97	
Blackstone Capital Partners VII, L.P.	May-15	Dec-22	45,000,000	44,160,164	3,221,446	43,039,242	29,025,525	72,064,768	1.63	
Carlyle Partners VI, L.P.	Nov-13	Dec-22	300,000,000	316,775,764	15,924,195	147,616,621	482,890,200	630,506,821	1.99	
**CVC Capital Partners VI, LP	Jul-13	Dec-22	85,502,976	99,508,240	7,104,843	86,512,539	109,556,092	196,068,631	1.97	
**CVC Capital Partners VII (A), LP	May-17	Dec-22	111,977,013	108,890,187	9,239,617	152,825,514	27,906,156	180,731,670	1.66	
**CVC Capital Partners VIII	Jun-20	Dec-22	108,299,708	62,253,712	46,329,050	65,156,866	354,221	65,511,087	1.05	
Hellman & Friedman Capital Partners VIII, L.P.	Nov-14	Dec-22	100,000,000	102,212,638	5,648,792	119,821,694	53,647,044	173,468,738	1.70	
Silver Lake Partners III, LP	Jan-07	Dec-22	100,000,000	106,661,674	9,528,468	23,820,542	205,280,843	229,101,385	2.15	
Silver Lake Partners IV	Mar-13	Dec-22	200,000,000	232,198,352	5,713,692	307,593,367	252,967,438	560,560,804	2.41	
Silver Lake Partners VI, L.P.	Sep-20	Dec-22	100,000,000	82,524,738	24,531,885	75,905,221	7,062,952	82,968,173	1.01	
TPG Partners V, L.P.	Sep-06	Dec-22	187,500,000	256,833,971	3,651,967	558,856	317,753,993	318,312,848	1.24	
TPG Partners VI, L.P.	May-08	Dec-22	180,000,000	298,577,984	4,842,818	3,713,347	391,244,033	394,957,380	1.32	
Vista Equity Partners Fund VII, L.P.	Aug-18	Sep-22	300,000,000	269,581,579	58,830,127	323,675,109	28,628,856	352,303,965	1.31	
Warburg Pincus Private Equity IX, LP	Aug-05	Dec-22	200,000,000	200,000,000	0	79,156	344,328,840	344,407,996	1.72	
Warburg Pincus Private Equity X, LP	Oct-07	Dec-22	400,000,000	400,000,000	0	7,318,308	711,381,651	718,699,959	1.80	
Warburg Pincus Private Equity XI, LP	May-12	Dec-22	300,000,000	320,250,000	0	113,745,938	413,633,621	527,379,559	1.65	
<b>Mezzanine Debt</b>			<b>390,000,000</b>	<b>429,402,843</b>	<b>50,102,977</b>	<b>16,671,771</b>	<b>599,768,822</b>	<b>616,440,592</b>	<b>1.44</b>	
Gleacher Mezzanine Fund II, LP	Nov-06	Sep-22	40,000,000	36,832,690	3,251,243	5,298	49,448,473	49,453,770	1.34	
GSO Capital Opportunities Fund II, LP	Nov-12	Dec-22	150,000,000	152,516,339	36,477,241	6,081,542	205,515,455	211,596,997	1.39	
GSO Capital Opportunities Fund, L.P.	Jul-08	Dec-22	100,000,000	120,315,926	6,184,029	2,021,225	203,214,793	205,236,018	1.71	
Newstone Capital Partners II, L.P.	May-11	Sep-22	100,000,000	119,737,888	4,190,464	8,563,705	141,590,101	150,153,806	1.25	
<b>Secondaries</b>			<b>179,452,214</b>	<b>171,247,194</b>	<b>12,303,594</b>	<b>4,083,359</b>	<b>239,710,323</b>	<b>243,793,682</b>	<b>1.42</b>	
Lexington Capital Partners VI-B	Jun-06	Dec-22	50,000,000	50,705,969	817,355	474,757	73,616,132	74,090,889	1.46	
**Partners Group Secondary 2006 LP	Sep-06	Dec-22	54,089,057	53,008,507	3,253,897	10,994	65,137,097	65,148,090	1.23	
**Partners Group Secondary 2008, L.P.	Sep-08	Dec-22	75,363,157	67,532,719	8,232,342	3,597,608	100,957,094	104,554,702	1.55	
<b>Small/Midsize Buyout</b>			<b>775,000,000</b>	<b>821,169,857</b>	<b>91,449,270</b>	<b>150,439,299</b>	<b>1,228,422,588</b>	<b>1,378,861,887</b>	<b>1.68</b>	
Grosvenor/NJDI Investment Fund			650,000,000	743,904,223	42,336,889	73,566,203	1,223,324,532	1,296,890,735	1.74	
<i>Grosvenor/NJDI Investment Fund 2005</i>	Nov-05	Dec-22	200,000,000	226,736,226	9,594,992	10,781,758	364,269,100	375,050,858	1.65	
<i>Grosvenor/NJDI Investment Fund 2006</i>	Sep-06	Dec-22	250,000,000	293,567,533	7,125,304	34,214,219	521,539,622	555,753,842	1.89	
<i>Grosvenor/NJDI Investment Fund 2008</i>	Jun-08	Dec-22	200,000,000	223,600,464	25,616,593	28,570,226	337,515,809	366,086,035	1.64	
Stellex Capital Partners II LP	Sep-20	Dec-22	125,000,000	77,265,634	49,112,381	76,873,096	5,098,056	81,971,152	1.06	
<b>Special Situations</b>			<b>184,000,000</b>	<b>1,197,252,809</b>	<b>272,728,659</b>	<b>574,077,137</b>	<b>1,136,843,003</b>	<b>1,710,920,140</b>	<b>1.43</b>	

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**Alternative Investments - Common Pension Fund E**

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Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	B		C	B+C=(B+C)/A	Total Value Multiple
						Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value		
Blackstone TOP Fund - A (PE) L.P.	Jan-12	Sep-22	184,000,000	1,197,252,809	272,728,659	574,077,137	1,136,843,003	1,710,920,140	1.43	
<b>Venture Capital</b>			<b>314,400,000</b>	<b>294,900,038</b>	<b>19,499,962</b>	<b>196,434,612</b>	<b>405,518,047</b>	<b>601,952,659</b>	<b>2.04</b>	
Khosla Ventures IV, L.P.	Jan-12	Sep-22	25,000,000	24,525,000	475,000	40,482,602	69,893,854	110,376,455	4.50	
NB/NJ Custom Investment Fund	Aug-07	Sep-22	100,000,000	91,596,190	8,403,810	8,502,714	172,299,753	180,802,467	1.97	
Peg Pooled Venture Capital VC Institutional III	Jul-06	Dec-22	49,400,000	49,263,047	136,953	17,204,696	77,721,152	94,925,848	1.93	
TCV VIII, L.P.	Jan-14	Dec-22	100,000,000	90,472,840	9,527,160	104,075,581	69,156,299	173,231,880	1.91	
Tenaya Capital VI, L.P.	Jul-12	Sep-22	40,000,000	39,042,961	957,039	26,169,019	16,446,990	42,616,009	1.09	
<b>Private Equity Subtotal</b>			<b>17,358,277,525</b>	<b>18,298,034,461</b>	<b>3,018,221,460</b>	<b>10,515,471,799</b>	<b>20,113,063,015</b>	<b>30,628,534,814</b>	<b>1.67</b>	
<b>Real Estate</b>										
<b>Debt</b>			<b>1,779,030,386</b>	<b>1,745,019,862</b>	<b>220,919,585</b>	<b>274,133,011</b>	<b>2,066,588,933</b>	<b>2,340,721,944</b>	<b>1.34</b>	
Blackstone Residential Fund - A L.P.	Apr-16	Dec-22	250,000,000	268,571,767	0	107,126,902	209,952,910	317,079,812	1.18	
Blackstone RE Debt Strategies III, L.P.	Jun-16	Dec-22	100,000,000	107,169,955	28,809,750	20,160,760	105,712,224	125,872,984	1.17	
CT High Grade Partners II, LLC	May-08	Dec-22	664,065,200	572,861,303	108,661,385	75,261,801	745,749,328	821,011,129	1.43	
Lone Star Fund VII (U.S.) LP	May-11	Dec-22	300,000,000	283,944,335	18,490,651	1,353,491	495,227,210	496,580,701	1.75	
***M&G Real Estate Debt Fund II, LP	Jul-13	Jun-22	89,489,839	96,402,201	4,600,878	0	110,576,829	110,576,829	1.15	
***M&G Real Estate Debt Fund III, LP	Jul-13	Jun-22	175,475,347	193,902,776	13,338,073	0	205,034,300	205,034,300	1.06	
Sculptor RE Credit Parallel Fund B, LP	May-16	Sep-22	100,000,000	115,303,131	21,339,222	26,826,825	113,443,300	140,270,125	1.22	
True North Real Estate Fund III, LP	Sep-14	Dec-22	100,000,000	106,864,395	25,679,626	43,403,231	80,892,833	124,296,064	1.16	
<b>Equity</b>			<b>5,637,422,632</b>	<b>5,944,094,585</b>	<b>1,715,074,720</b>	<b>3,809,515,299</b>	<b>5,642,361,831</b>	<b>9,451,877,130</b>	<b>1.59</b>	
**Aermont Capital Real Estate Fund IV	Oct-18	Dec-22	111,102,348	80,480,966	30,621,381	64,555,095	0	64,555,095	0.80	
Blackstone Property Global - NJ	Oct-15	Dec-22	150,000,000	142,435,598	7,564,402	169,717,188	83,810,144	253,527,332	1.78	
Blackstone Property Partners L.P.	Jun-15	Dec-22	50,000,000	50,000,000	0	74,317,700	12,556,374	86,874,074	1.74	
Blackstone Real Estate Partners Asia LP	Jun-13	Dec-22	500,000,000	487,654,115	165,001,051	193,122,870	619,589,689	812,712,559	1.67	
Blackstone Real Estate V	Feb-06	Dec-22	75,000,000	78,353,336	3,130,539	63,416	163,068,545	163,131,961	2.08	
Blackstone Real Estate VI	Feb-07	Dec-22	100,000,000	99,401,438	4,907,906	1,731,284	221,839,872	223,571,156	2.25	
Blackstone Real Estate Partners VI, Sec	Nov-11	Dec-22	43,624,688	40,000,081	2,141,059	741,979	92,551,347	93,293,326	2.33	
Blackstone Real Estate VII	Dec-11	Dec-22	300,000,000	354,139,637	33,233,399	60,327,401	592,316,708	652,644,109	1.84	
Blackstone Real Estate VIII	Jan-15	Dec-22	100,000,000	106,886,835	14,182,922	77,444,360	118,145,620	195,589,980	1.83	
Blackstone TOP Fund - A (RE) L.P.	Jan-15	Sep-22	75,000,000	62,279,433	71,969,140	38,740,376	34,322,492	73,062,868	1.17	
Carlyle Realty Partners V LP	Feb-07	Dec-22	100,000,000	122,742,600	7,102,292	170,328	187,181,649	187,351,977	1.53	
DivcoWest Fund VI-A, LP	Aug-20	Sep-22	100,000,000	50,648,458	50,147,043	48,875,341	1,632,746	50,508,087	1.00	
Exeter Core Industrial Club Fund II, L.P.	Aug-16	Sep-22	100,000,000	97,394,737	2,605,263	187,975,627	42,587,368	230,562,995	2.37	
Exeter Industrial Core Fund III, LP	Jun-19	Sep-22	100,000,000	98,270,440	1,729,560	102,406,152	10,786,164	113,192,315	1.15	
Focus Senior Housing Fund I LP	Apr-17	Dec-22	50,000,000	45,453,074	5,470,484	61,007,367	2,462,730	63,470,097	1.40	
Hammes Partners II, L.P.	Mar-14	Sep-22	100,000,000	109,817,612	4,716,223	12,129,586	174,182,638	186,312,224	1.70	
Hammes Partners III, L.P.	Aug-17	Sep-22	50,000,000	45,067,859	6,477,519	31,592,469	21,385,441	52,977,910	1.18	
Heitman America Real Estate Trust, L.P.	Jan-07	Dec-22	100,000,000	100,000,000	0	178,362,768	75,691,907	254,054,675	2.54	
IPI Partners II-A, L.P.	Mar-21	Dec-22	150,000,000	96,517,451	54,582,687	93,708,103	1,100,138	94,808,241	0.98	
KSL Capital Partners IV-A, L.P.	Jul-15	Sep-22	100,000,000	104,435,831	26,791,623	107,993,293	66,628,356	174,621,649	1.67	
KSL Capital Partners V, L.P.	Feb-19	Sep-22	100,000,000	91,624,834	35,670,476	75,692,972	39,509,730	115,202,702	1.26	
Lone Star Real Estate Fund II (U.S.) LP	May-11	Dec-22	100,000,000	88,609,832	11,390,168	264,005	136,906,121	137,170,126	1.55	
**MARK European Retail Partners II, LP.	Jul-14	Dec-22	58,992,626	60,487,688	466,909	18,236,044	9,769,504	28,005,548	0.46	
Northwood Real Estate Co-Invest	Dec-12	Dec-22	75,000,000	61,933,527	60,864,271	45,149,401	48,221,031	93,370,432	1.51	
Northwood RE Partners L.P., (Series III)	Dec-12	Dec-22	75,000,000	115,552,312	51,451,577	98,671,818	91,999,923	190,671,741	1.65	
Northwood RE Partners L.P., (Series IV)	Nov-13	Dec-22	200,000,000	339,933,682	145,807,724	260,698,294	285,652,038	546,350,332	1.61	



**NJ Division of Investment**  
**Alternative Investments - Common Pension Fund E**  
**As of March 31, 2023**

**Alternative Investments - Common Pension Fund E**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	B		C	B+C=(B+C)/A	
						Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Multiple	
*Sculptor NJ RE Opportunities, LP	Mar-13	Feb-23	200,000,000	508,263,512	567,761,901	167,665,470	405,696,866	573,362,335	1.13	
Sculptor RE Parallel Fund III E, LP	Aug-14	Dec-22	100,000,000	77,170,250	65,882,387	13,435,030	117,717,818	131,152,848	1.70	
**Perella Weinberg Real Estate Fund II LP	Jul-13	Dec-22	88,683,347	72,820,845	15,862,503	17,167,852	103,286,963	120,454,815	1.65	
**Perella Weinberg Real Estate Fund III LP	Nov-15	Dec-22	101,690,273	79,232,272	22,458,001	37,187,332	193,764,937	230,952,269	2.91	
Prime Property Fund	Aug-07	Dec-22	130,000,000	150,000,000	0	149,291,527	105,867,387	255,158,914	1.70	
PRISA II	Jun-07	Dec-22	60,000,000	100,000,000	0	85,872,389	69,619,619	155,492,008	1.55	
PRISA Real Estate Separate Account	Dec-06	Dec-22	265,000,000	300,000,000	0	289,538,307	199,378,034	488,916,341	1.63	
**Prologis European Logistics Fund	Sep-13	Sep-22	183,329,350	183,329,350	0	344,035,428	117,727,854	461,763,282	2.52	
RE Capital Asia Partners III, L.P.	Aug-12	Sep-22	80,000,000	69,882,242	15,847,536	5,601,899	72,835,072	78,436,971	1.12	
RE Capital Asia Partners IV, L.P.	Dec-14	Sep-22	100,000,000	92,848,226	7,967,279	41,823,655	60,986,886	102,810,540	1.11	
TGM Apartment Partners	Aug-15	Dec-22	300,000,000	330,379,300	0	393,385,457	121,016,930	514,402,387	1.56	
TPG Real Estate Partners II, L.P.	Sep-15	Dec-22	125,000,000	109,083,752	30,078,500	22,092,331	143,469,503	165,561,834	1.52	
TPG Real Estate Partners III, L.P.	May-18	Dec-22	100,000,000	71,987,713	33,709,597	69,349,817	20,727,473	90,077,290	1.25	
TPG/NJ (RE) Partnership, LP	Feb-13	Sep-22	225,000,000	168,921,882	83,743,138	50,871,477	175,339,702	226,211,180	1.34	
Tucker Development/Acquisition Fund	Oct-07	Sep-22	50,000,000	50,000,000	0	2,921,843	6,778,750	9,700,593	0.19	
Westbrook Real Estate Fund VIII	Feb-08	Dec-22	100,000,000	110,980,414	0	13,899,496	137,912,513	151,812,009	1.37	
Westbrook VII	Jan-07	Dec-22	40,000,000	40,000,000	0	5,527,523	45,260,610	50,788,133	1.27	
Wheelock Street Real Estate Fund, L.P.	Dec-11	Sep-22	100,000,000	98,990,034	15,904,849	15,065,362	172,321,926	187,387,288	1.89	
Wheelock Street Real Estate Fund II, L.P.	Apr-14	Sep-22	125,000,000	109,283,546	31,742,676	37,162,083	159,331,987	196,494,070	1.80	
Wheelock Street Real Estate Fund V, L.P.	Aug-16	Sep-22	100,000,000	90,799,873	26,090,733	43,925,785	79,422,727	123,348,512	1.36	
<b>Real Estate Subtotal</b>			<b>7,416,453,018</b>	<b>7,689,114,447</b>	<b>1,935,994,305</b>	<b>4,083,648,309</b>	<b>7,708,950,764</b>	<b>11,792,599,074</b>	<b>1.53</b>	
<b>Hedge Funds</b>										
<b>Absolute Return</b>										
Iguazu Partners, L.P.	Dec-13	Feb-23	150,000,000	125,000,000	25,000,000	241,156,125	0	241,156,125	1.93	
Magenta Fund Ltd.	Apr-21	Feb-23	100,000,000	100,000,000	0	96,817,400	0	96,817,400	0.97	
Woodley Park NJ, L.P. (FAIR Program)	Oct-17	Jan-23	510,000,000	553,980,038	23,019,962	623,317,292	67,000,002	690,317,294	1.25	
<b>Credit</b>										
Chatham Fund, LP	Dec-14	Feb-23	300,000,000	300,000,000	0	74,138,975	406,500,000	480,638,975	1.60	
GSO Special Situations Fund, L.P.	Feb-12	Feb-23	100,000,000	100,000,000	0	11,322,130	104,724,015	116,046,145	1.16	
Solus Opportunities Fund 3, LP	Apr-14	Feb-23	300,000,000	300,000,000	0	153,980,856	165,870,487	319,851,344	1.07	
<b>Distressed</b>										
Centerbridge Credit Partners	Oct-07	Feb-23	200,000,000	200,000,000	0	7,182,033	310,356,398	317,538,431	1.59	
King Street Capital	Feb-07	Feb-23	150,000,000	150,000,000	0	2,649,480	250,742,528	253,392,008	1.69	
<b>Event Driven</b>										
Davidson Kempner Institutional Partners, L.P.	Dec-06	Feb-23	150,000,000	150,000,000	0	225,954,550	100,000,000	325,954,550	2.17	
<b>Fund of Funds</b>										
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Feb-23	550,000,000	550,000,000	0	421,968,625	491,698,563	913,667,188	1.66	
Arden Garden State NJ Fund LP.	Jun-06	Dec-22	500,000,000	500,000,000	0	543,254	557,864,147	558,407,401	1.12	
Woodley Park NJ, L.P.	Aug-06	Jan-23	800,000,000	778,229,017	120,770,983	173,386,253	1,009,540,711	1,182,926,965	1.52	
Reservoir Strategic Partners Fund, LP	Jul-11	Feb-23	200,000,000	200,000,000	0	577,369	195,309,602	195,886,971	0.98	
<b>Global Macro</b>										
Lynx Common (Bermuda) Ltd.	Mar-11	Feb-23	200,000,000	200,000,000	0	113,784,650	150,000,000	263,784,650	1.32	



**NJ Division of Investment**  
**Alternative Investments - Common Pension Fund E**  
**As of March 31, 2023**

**Alternative Investments - Common Pension Fund E**

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

Investment Vehicle	Inception Date	Last Valuation Date	A			B		C	B+C=(B+C)/A	
			Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Multiple	
Winton Futures Fund	Jan-11	Feb-23	350,000,000	350,000,000	0	115,127,055	299,999,976	415,127,031	1.19	
<b>Multi-Strategy</b>			<b>950,000,000</b>	<b>850,000,000</b>	<b>100,000,000</b>	<b>648,582,231</b>	<b>576,051,930</b>	<b>1,224,634,161</b>	<b>1.44</b>	
Elliott Associates, L.P.	Apr-12	Dec-22	200,000,000	200,000,000	0	267,730,400	100,025,936	367,756,336	1.84	
Farallon Capital Inst. Partners, L.P.	Jun-07	Feb-23	150,000,000	150,000,000	0	520,554	171,602,694	172,123,248	1.15	
Laurion Capital Ltd.	Jul-15	Feb-23	100,000,000	100,000,000	0	193,812,200	0	193,812,200	1.94	
SONJ FAIR, L.P.	Aug-17	Feb-23	500,000,000	400,000,000	100,000,000	186,519,077	304,423,300	490,942,377	1.23	
<b>Hedge Fund Subtotal</b>			<b>5,510,000,000</b>	<b>5,407,209,056</b>	<b>268,790,944</b>	<b>2,910,488,279</b>	<b>4,685,658,359</b>	<b>7,596,146,638</b>	<b>1.40</b>	
<b>Real Assets</b>										
<b>Co-Investments</b>			<b>1,106,000,000</b>	<b>1,799,834,136</b>	<b>293,748,570</b>	<b>1,147,081,677</b>	<b>1,254,525,508</b>	<b>2,401,607,185</b>	<b>1.33</b>	
Aether Real Assets III Surplus, LP	Nov-13	Sep-22	100,000,000	105,764,440	1,348,120	86,774,571	27,234,134	114,008,705	1.08	
Aether Real Assets SONJ Fund, L.P.	Mar-18	Sep-22	135,000,000	70,848,559	68,569,582	90,505,249	4,910,807	95,416,056	1.35	
Blackstone TOP Fund - A, L.P.	Jul-12	Sep-22	699,836,310	1,098,066,519	185,508,432	248,431,315	1,032,721,031	1,281,152,346	1.17	
BX NJ Co-Invest, L.P.	Aug-12	Sep-22	21,163,690	374,314,948	0	538,921,995	99,135,169	638,057,165	1.70	
NJ/HV Resource Opportunities, L.P.	Jun-15	Dec-22	150,000,000	150,839,670	38,322,436	182,448,548	90,524,367	272,972,914	1.81	
<b>Debt</b>			<b>650,000,000</b>	<b>764,972,784</b>	<b>238,921,694</b>	<b>142,580,566</b>	<b>605,017,459</b>	<b>747,598,025</b>	<b>0.98</b>	
GSO Energy Partners - A, L.P.	Mar-12	Dec-22	650,000,000	764,972,784	238,921,694	142,580,566	605,017,459	747,598,025	0.98	
<b>Equity</b>			<b>1,135,000,000</b>	<b>1,057,504,934</b>	<b>207,012,703</b>	<b>757,459,114</b>	<b>924,364,260</b>	<b>1,681,823,374</b>	<b>1.59</b>	
Aether Real Assets III, LP	Nov-13	Sep-22	30,000,000	31,279,388	1,554,374	22,000,335	8,401,273	30,401,608	0.97	
Blackstone Energy Partners, L.P.	Mar-12	Dec-22	150,000,000	181,631,201	14,184,874	37,710,626	260,772,995	298,483,621	1.64	
Blackstone Energy Partners II, L.P.	May-15	Dec-22	80,000,000	77,642,728	14,625,002	68,438,772	49,239,505	117,678,277	1.52	
Brookfield Capital Partners IV, L.P.	May-16	Dec-22	150,000,000	150,308,765	16,445,931	141,126,407	261,324,436	402,450,843	2.68	
Brookfield Capital Partners V L.P.	Apr-19	Dec-22	100,000,000	93,283,283	17,434,223	107,977,575	10,717,506	118,695,081	1.27	
Hitecvision VII, L.P.	Apr-14	Dec-22	100,000,000	110,961,065	5,907,748	78,714,322	131,047,333	209,761,655	1.89	
Homestead Capital USA Farmland Fund III, L.P.	Apr-19	Sep-22	100,000,000	82,230,037	18,750,998	84,559,157	2,822,184	87,381,341	1.06	
Stonepeak Infrastructure Fund III LP	Nov-17	Dec-22	125,000,000	129,025,759	14,593,313	159,843,283	36,877,926	196,721,209	1.52	
Stonepeak Global Renewables Fund LP	Jan-21	Dec-22	100,000,000	14,400,641	86,354,574	10,047,361	13,193,375	23,240,736	1.61	
Tenaska Power Fund II, L.P.	Sep-08	Dec-22	100,000,000	90,742,067	13,161,665	294,654	86,043,816	86,338,470	0.95	
Warburg Pincus Energy, L.P.	May-14	Dec-22	100,000,000	96,000,000	4,000,000	46,746,621	63,923,910	110,670,532	1.15	
<b>Real Assets Subtotal</b>			<b>2,891,000,000</b>	<b>3,622,311,854</b>	<b>739,682,967</b>	<b>2,047,121,358</b>	<b>2,783,907,226</b>	<b>4,831,028,584</b>	<b>1.33</b>	
<b>Grand Total</b>			<b>33,175,730,544</b>	<b>35,016,669,819</b>	<b>5,962,689,676</b>	<b>19,556,729,745</b>	<b>35,291,579,365</b>	<b>54,848,309,111</b>	<b>1.57</b>	

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

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

Hedge Funds reflect the most recent market values available.

3. Total Distributed includes recallable portion of proceeds.

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

5. \*\*Please note these selected funds have an FX rate of 1.0864 EUR as of 3/31/2023

6. \*\*\*Please note these selected funds have an FX rate of 1.2365 GBP as of 3/31/2023

7. Common Pension Fund E invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, the Teachers' Pension and Annuity Fund, and Police & Firemen's Retirement System.

**NJ Division of Investment**  
**Alternative Investments - Common Pension Fund E**  
**As of March 31, 2023**

**Alternative Investments - Private Credit, Common Pension Fund E**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A	Unfunded Commitment	B	C	B+C	=(B+C)/A
				Amount Contributed <sup>1</sup>		Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Total Value Multiple
<b>Private Credit</b>									
***Anacap Credit Opportunities II, LP	Dec-11	Sep-22	77,484,589	106,797,903	16,355,311	1,774,378	123,695,059	125,469,437	1.17
Blueprint Cap I, LP	May-18	Nov-22	300,000,000	220,152,152	158,840,175	138,755,549	106,772,403	245,527,953	1.12
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Feb-23	300,000,000	464,552,239	47,388,060	507,849,652	276,401,796	784,251,447	1.69
Crayhill NJ Fund, LP	May-17	Dec-22	150,000,000	212,002,215	98,904,926	89,837,518	162,699,370	252,536,888	1.19
GSO Credit Partners - A, L.P.	Mar-12	Feb-23	600,000,000	475,000,000	125,000,000	72,930,312	581,078,862	654,009,174	1.38
Golden Tree Opportunities LP-Class D	Sep-07	Feb-23	250,000,000	249,500,000	500,000	529,715,541	125,753,930	655,469,470	2.63
Knight TAO, L.P.	Oct-14	Dec-22	700,000,000	708,380,902	307,685,558	538,911,353	468,016,422	1,006,927,775	1.42
NJ/TCW Direct Lending LLC	Feb-16	Sep-22	150,000,000	159,489,000	16,399,267	83,411,691	113,850,000	197,261,691	1.24
Owl Rock Capital Technology Finance Corp.	Nov-18	Dec-22	100,000,000	100,991,844	0	102,883,724	13,211,150	116,094,874	1.15
*Sculptor NJ Private Opportunities, LP	Mar-13	Feb-23	500,000,000	1,368,759,657	0	341,124,787	1,225,932,588	1,567,057,376	1.14
*Sculptor SC, LP	Apr-10	Feb-23	250,000,000	788,013,056	0	694,247,089	1,166,144,601	1,860,391,691	2.36
*Sculptor SC II, LP	Mar-13	Feb-23	650,000,000	1,984,469,087	0	1,917,018,119	721,587,036	2,638,605,155	1.33
Sixth Street Opportunities III A LP	Apr-14	Dec-22	100,000,000	53,357,879	31,096,238	19,431,031	65,200,050	84,631,081	1.59
TCW Direct Lending LLC	Mar-15	Sep-22	150,000,000	119,520,900	37,994,113	28,726,633	126,784,481	155,511,114	1.30
<b>Private Credit Subtotal</b>			<b>4,277,484,589</b>	<b>7,010,986,834</b>	<b>840,163,648</b>	<b>5,066,617,378</b>	<b>5,277,127,748</b>	<b>10,343,745,126</b>	<b>1.48</b>

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

2. Total Distributed includes recallable portion of proceeds.

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

4. \*\*\*Please note these selected funds have an FX rate of 1.2365 GBP as of 3/31/2023

5. Common Pension Fund E invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, the Teachers' Pension and Annuity Fund, and Police & Firemen's Retirement System.

**NJ Division of Investment**  
**Alternative Investments - Common Pension Fund A**  
**As of March 31, 2023**

**Alternative Investments - Common Pension Fund A**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A		B		C	B+C	=(B+C)/A
				Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Total Value Multiple	
<b>Private Equity</b>										
<b>Large Buyout</b>			<b>125,000,000</b>	<b>93,778,184</b>	<b>35,046,286</b>	<b>87,944,958</b>	<b>3,824,470</b>	<b>91,769,428</b>	<b>0.98</b>	
Hellman & Friedman Capital Partners X, L.P.	May-21	Dec-22	125,000,000	93,778,184	35,046,286	87,944,958	3,824,470	91,769,428	0.98	
<b>Domestic Midmarket Buyout</b>			<b>250,000,000</b>	<b>77,469,796</b>	<b>173,301,026</b>	<b>74,174,475</b>	<b>770,822</b>	<b>74,945,297</b>	<b>0.97</b>	
Excellere Capital Fund IV, L.P.	Oct-21	Dec-22	100,000,000	37,354,330	62,645,670	36,877,838	0	36,877,838	0.99	
TPG Rise Climate, L.P.	Apr-22	Dec-22	150,000,000	40,115,466	110,655,356	37,296,637	770,822	38,067,459	0.95	
<b>Mezzanine Debt</b>			<b>213,963,045</b>	<b>38,076,800</b>	<b>175,886,245</b>	<b>45,144,059</b>	<b>0</b>	<b>45,144,059</b>	<b>1.19</b>	
**ICG Europe VIII	Jul-22	Dec-22	213,963,045	38,076,800	175,886,245	45,144,059	0	45,144,059	1.19	
<b>Co Investments</b>			<b>108,578,151</b>	<b>15,951,579</b>	<b>92,626,572</b>	<b>16,018,414</b>	<b>0</b>	<b>16,018,414</b>	<b>1.00</b>	
**ICG Global Co-Investment E SCSp	Oct-22		108,578,151	15,951,579	92,626,572	16,018,414	0	16,018,414	1.00	
<b>Private Equity Subtotal</b>			<b>697,541,196</b>	<b>225,276,359</b>	<b>476,860,129</b>	<b>223,281,906</b>	<b>4,595,292</b>	<b>227,877,198</b>	<b>1.01</b>	
<b>Real Assets</b>										
<b>Equity</b>			<b>585,000,000</b>	<b>228,653,155</b>	<b>360,689,657</b>	<b>225,449,280</b>	<b>4,690,054</b>	<b>230,139,334</b>	<b>1.01</b>	
Brookfield Global Transition Fund -B	Jun-22	Dec-22	300,000,000	76,363,492	227,979,319	71,834,370	4,342,811	76,177,182	1.00	
EQT Infrastructure V	Oct-21	Dec-22	160,000,000	104,109,770	55,890,230	106,305,966	8,399	106,314,365	1.02	
Stonepeak Infrastructure Fund IV LP	Nov-21	Dec-22	125,000,000	48,179,892	76,820,108	47,308,944	338,843	47,647,787	0.99	
<b>Co Investments</b>			<b>300,000,000</b>	<b>0</b>	<b>300,000,000</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0.00</b>	
BGTF Co-Invest (N) L.P.	Jun-22	Sep-22	300,000,000	0	300,000,000	0	0	0	0.00	
<b>Real Assets Subtotal</b>			<b>885,000,000</b>	<b>228,653,155</b>	<b>660,689,657</b>	<b>225,449,280</b>	<b>4,690,054</b>	<b>230,139,334</b>	<b>1.01</b>	
<b>Real Estate</b>										
<b>Equity</b>			<b>515,000,000</b>	<b>69,974,812</b>	<b>445,025,188</b>	<b>70,827,385</b>	<b>60,319</b>	<b>70,887,704</b>	<b>1.01</b>	
Hammes Partners IV	Mar-22	Sep-22	65,000,000	0	65,000,000	0	0	0	0.00	
TGM Apartment Partners II	Jan-23		300,000,000	0	300,000,000	0	0	0	0.00	
TPG Real Estate Thematic Advantage Core Plus JV (III) L.P.	Jan-22	Dec-22	150,000,000	69,974,812	80,025,188	70,827,385	60,319	70,887,704	1.01	
<b>Real Estate Subtotal</b>			<b>515,000,000</b>	<b>69,974,812</b>	<b>445,025,188</b>	<b>70,827,385</b>	<b>60,319</b>	<b>70,887,704</b>	<b>1.01</b>	
<b>Private Credit</b>										
<b>Private Lending</b>			<b>1,658,260,279</b>	<b>806,496,771</b>	<b>902,348,889</b>	<b>737,351,583</b>	<b>78,043,927</b>	<b>815,395,510</b>	<b>1.01</b>	
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Dec-22	115,175,279	110,999,995	19,619,509	81,161,233	30,171,693	111,332,925	1.00	
CVC Credit Partners EU DL III	Dec-21	Dec-22	168,890,000	75,309,467	104,100,021	69,510,641	11,163,521	80,674,162	1.07	
CVC Credit Partners EU DL III Co-Invest SCSp	Jul-22	Dec-22	168,890,000	88,052,270	105,459,397	66,854,333	24,621,667	91,476,000	1.04	
Eagle Point Defensive Income Fund NJ LP	Dec-21	Sep-22	120,000,000	101,294,000	18,706,000	101,730,780	0	101,730,780	1.00	
Eagle Point Defensive Income Fund US LP	Sep-21	Sep-22	55,305,000	53,756,460	1,548,540	50,976,498	3,363,326	54,339,824	1.01	
Owl Rock Diversified Holdings LLC	Aug-22		0	0	0	0	112,531	112,531	0.00	
Owl Rock Diversified Lending 2020 Fund LP	Aug-22		350,000,000	166,250,000	183,750,000	157,638,749	8,611,190	166,249,938	1.00	
Sixth Street Mid-Stage Growth Partners (A) LP	Oct-22	Dec-22	50,000,000	3,014,771	46,985,229	2,813,463	0	2,813,463	0.93	
Sixth Street Growth Partners II (A) LP	Oct-22	Dec-22	130,000,000	17,819,808	112,180,192	16,665,886	0	16,665,886	0.94	
West Street NJ Private Credit Partners	Dec-22		500,000,000	190,000,000	310,000,000	190,000,000	0	190,000,000	1.00	
<b>Private Credit Subtotal</b>			<b>1,658,260,279</b>	<b>806,496,771</b>	<b>902,348,889</b>	<b>737,351,583</b>	<b>78,043,927</b>	<b>815,395,510</b>	<b>1.01</b>	

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

**Alternative Investments - Common Pension Fund A**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value	B Total Distributed <sup>3</sup>	C Total Value	B+C Total Value	=(B+C)/A Total Value Multiple
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1. Amount Contributed does not include adjustment for portion of total distributions that are recallable. Contributions does include return of unused funded capital.
2. Private Equity, Real Estate, and Real Assets represent most recently reported quarterly values from the General Partners, adjusted with cash flows through the end of current reported month-end.
3. Total Distributed includes recallable portion of proceeds.
4. \*\*Please note these selected funds have an FX rate of 1.0605 EUR as of 2/28/2023
5. Common Pension Fund A invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, and the Teachers' Pension and Annuity Fund.

Transfers between Common and Pension Funds  
March, 2023

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

Date	Withdrawal Amount	From Pension Fund(s)	Contribution Amount	To Common Fund(s)
		Not Applicable		
	<u>\$ -</u>		<u>\$ -</u>	

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

Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
3/7/2023	\$ 84,000,000.00	L	\$ 65,335,200.00 17,656,800.00 1,008,000.00	TPA PERS P&F
	<u>\$ 84,000,000.00</u>		<u>\$ 84,000,000.00</u>	

Transfers between Common and Pension Funds, Summarized
--------------------------------------------------------

March, 2023		Fiscal Year 2023	
Pension Fund	Net Amount Into (Out of) Pension Funds	Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ -	JRS	\$ 7,505,000.00
P&F	1,008,000.00	P&F	1,128,827,000.00
PERS	17,656,800.00	PERS	1,646,051,200.00
SPRS	-	SPRS	37,435,000.00
TPA	65,335,200.00	TPA	1,211,181,800.00
	<u>\$ 84,000,000.00</u>		<u>\$ 4,031,000,000.00</u>

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