NEW JERSEY DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

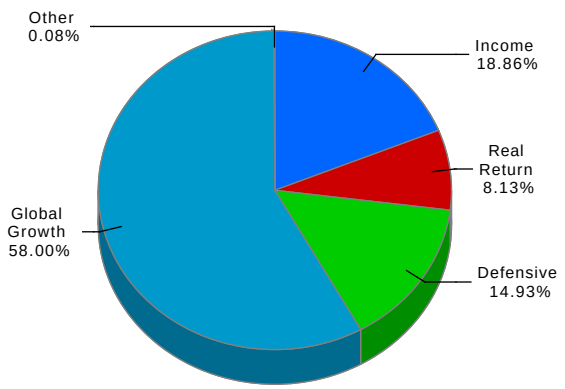
Period Ending August 31, 2024

"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"

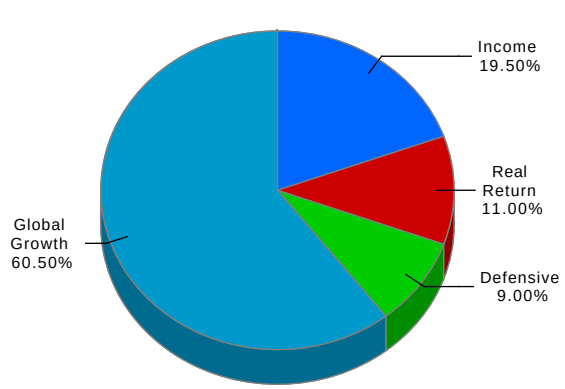
NJ Division of Investment
Actual Allocation vs Target Allocation
As of August 31, 2024

	Actual Allocation %	Target %	Allocation (in millions $)
U.S. Equity	30.30	28.00	20,991.64
Int'l DM Equity Composite	12.29	12.75	8,510.67
Int'l SC Equity Composite	1.26	1.25	874.25
EM Equity Composite	3.12	5.50	2,164.06
Equity Hedge Fund Breakout	0.00	0.00	1.65
Private Equity	11.02	13.00	7,631.09
Global Growth	**57.99**	**60.50**	**40,172.82**
Real Estate	5.76	8.00	3,991.61
Real Assets	2.37	3.00	1,641.70
Real Return	**8.13**	**11.00**	**5,633.31**
High Yield Composite	4.38	4.50	3,033.89
Investment Grade Credit Composite	7.15	7.00	4,951.28
Income	**18.86**	**19.50**	**13,066.53**
Cash Equivalents [1]	8.01	2.00	5,550.41
U.S. Treasuries	4.23	4.00	2,928.06
Risk Mitigation Strategies	2.69	3.00	1,865.12
Defensive	**14.93**	**9.00**	**10,343.59**
Other	0.08	0.00	57.67
Total Pension Fund	**100.00**	**100.00**	**69,273.93**

Current Asset Allocation



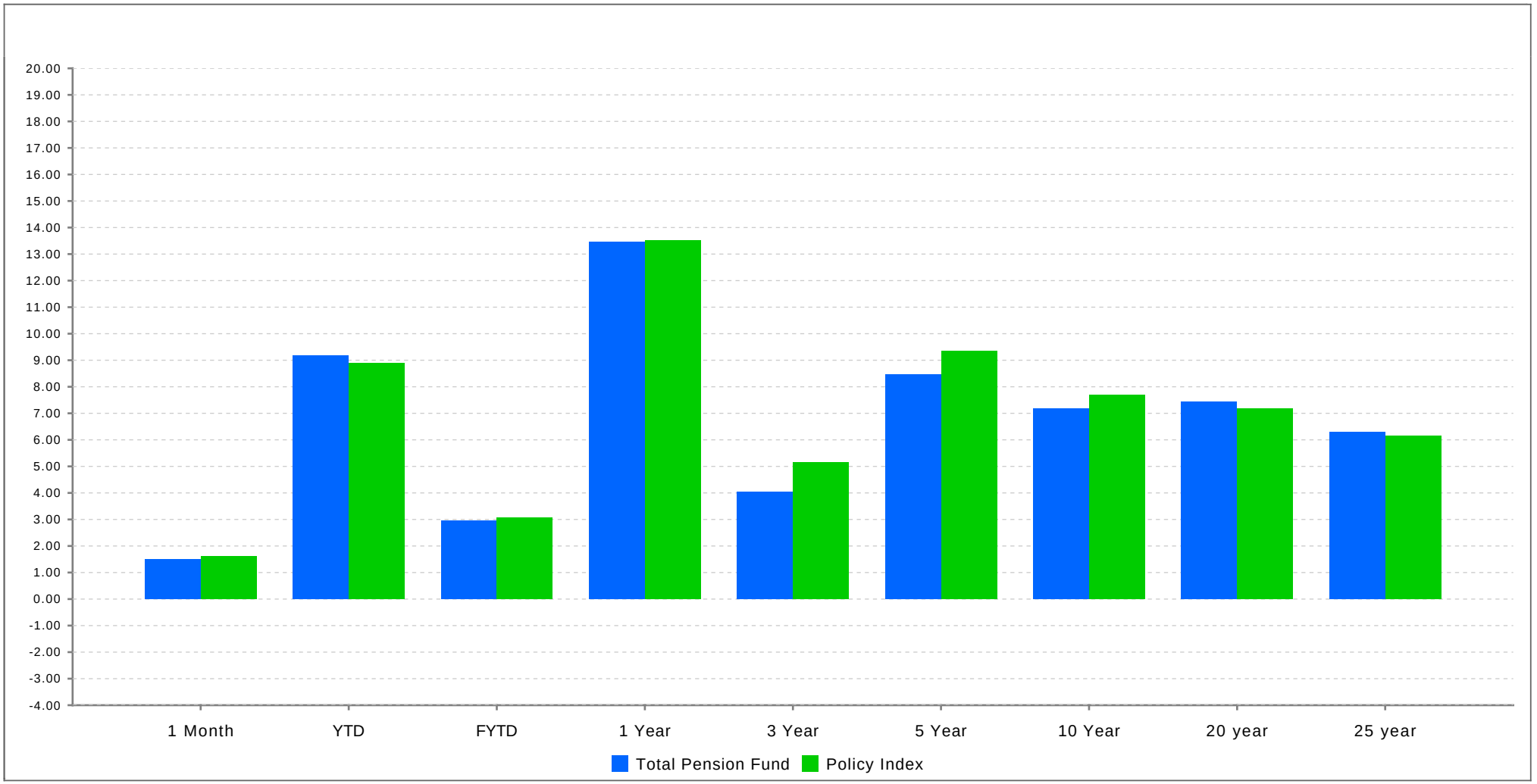
Target Asset Allocation



Sum of component allocation may not equal total due to rounding
Excludes assets of the Policer & Firemen's Retirement System of New Jersey.

1 The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the six plan cash accounts.

NJ Division of Investment
Performance vs Policy Benchmark
Periods Ending August 31, 2024
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	1.49	9.19	2.94	13.47	4.03	8.46	7.17	7.44	6.30
Policy Index [1]	1.61	8.88	3.07	13.52	5.14	9.34	7.69	7.18	6.16

1 Benchmark return not available for 25-year period.

NJ Division of Investment
Pension Fund Asset Class Returns vs Benchmarks
Periods Ending August 31, 2024
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
U.S. Equity	2.15	18.13	4.01	26.18	7.98	15.34
Custom US Policy Benchmark	*2.16*	*18.20*	*4.01*	*26.20*	*7.97*	*15.42*
Int'l DM Equity Composite	3.30	12.07	6.53	19.74	4.64	9.09
Custom EAFE + Canada Benchmark [1]	*3.33*	*11.79*	*6.54*	*19.36*	*4.24*	*8.62*
Int'l SC Equity Composite	2.51	9.49	7.02	17.13	(3.64)	7.52
Custom ACWI ex USA Small Cap Benchmark	*1.85*	*8.66*	*5.73*	*15.16*	*(0.64)*	*8.10*
EM Equity Composite	2.14	8.78	2.25	13.52	(2.39)	5.57
Custom EM Benchmark [1]	*1.61*	*9.35*	*1.90*	*14.90*	*(3.20)*	*4.77*
Equity Hedge Fund Breakout	0.00	193.68	(0.00)	180.22	42.04	(2.53)
50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)	*3.84*	*13.77*	*3.51*	*10.64*	*2.92*	*7.85*
Private Equity	0.17	3.05	0.20	2.48	4.46	11.31
Custom Cambridge Blend	*0.00*	*4.74*	*0.00*	*7.09*	*8.94*	*14.71*
Global Growth	**2.02**	**12.98**	**3.75**	**18.69**	**5.40**	**12.21**
Global Growth Policy Benchmark	***1.93***	***13.05***	***3.58***	***19.42***	***6.69***	***13.43***
Real Estate	1.51	1.92	3.26	3.18	2.98	5.24
Real Estate Index [2]	*0.00*	*(7.45)*	*0.00*	*(12.00)*	*2.47*	*2.56*
Real Assets	(0.04)	2.54	(0.04)	2.72	7.21	5.27
Custom Cambridge Blend for Real Assets [2]	*0.00*	*3.06*	*0.00*	*7.18*	*14.63*	*7.52*
Real Return	**1.03**	**2.14**	**2.21**	**3.07**	**4.20**	**5.28**
Real Return Policy Benchmark [2]	***0.00***	***(4.64)***	***0.00***	***(6.95)***	***5.91***	***4.27***
High Yield Composite	1.53	5.72	3.43	11.80	2.39	4.28
Custom High Yield Benchmark	*1.63*	*6.29*	*3.61*	*12.53*	*2.54*	*4.44*
Private Credit	(0.13)	7.20	0.08	9.46	6.49	7.56
Custom Private Credit Policy Index	*2.03*	*9.19*	*3.08*	*12.15*	*3.19*	*5.24*
Investment Grade Credit Composite	1.54	2.94	3.80	7.78	(2.36)	0.20
Custom Investment Grade Credit Benchmark	*1.53*	*3.18*	*3.89*	*8.20*	*(2.19)*	*0.26*
Income	**0.88**	**5.30**	**2.24**	**9.33**	**2.00**	**3.76**
Income Policy Benchmark	***1.77***	***6.38***	***3.50***	***10.66***	***0.65***	***2.93***

1 Custom index calculated by MSCI based on screening criteria defined by New Jersey Division of Investment. Please see disclosure on page 22.
2 Real Return, Real Assets and Real Estate Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0%
3 The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the six plan cash accounts.
4 Risk Mitigation Strategies returns corrected and benchmarks updated as of August 20,2026.

NJ Division of Investment
Pension Fund Asset Class Returns vs Benchmarks
Periods Ending August 31, 2024
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
Cash Equivalents [3]	0.46	3.72	0.95	5.63	3.56	2.47
ICE BofA US 3-Month Treasury Bill	*0.48*	*3.58*	*0.93*	*5.48*	*3.35*	*2.27*
U.S. Treasuries	1.23	2.79	3.43	6.20	(2.28)	(0.48)
Custom Government Benchmark	*1.28*	*2.60*	*3.50*	*6.02*	*(2.53)*	*(0.61)*
Risk Mitigation Strategies [4]	0.00	6.99	(0.19)	10.14	6.59	6.60
T-Bill + 300 BP	*0.75*	*5.68*	*1.46*	*8.70*	*6.48*	*5.37*
Defensive	**0.56**	**4.05**	**1.33**	**6.54**	**2.15**	**2.26**
Liquidity Policy Benchmark	***0.93***	***3.86***	***2.25***	***6.97***	***1.96***	***1.99***
Total Pension Fund	**1.49**	**9.19**	**2.94**	**13.47**	**4.03**	**8.46**
Policy Index	*1.61*	*8.88*	*3.07*	*13.52*	*5.14*	*9.34*

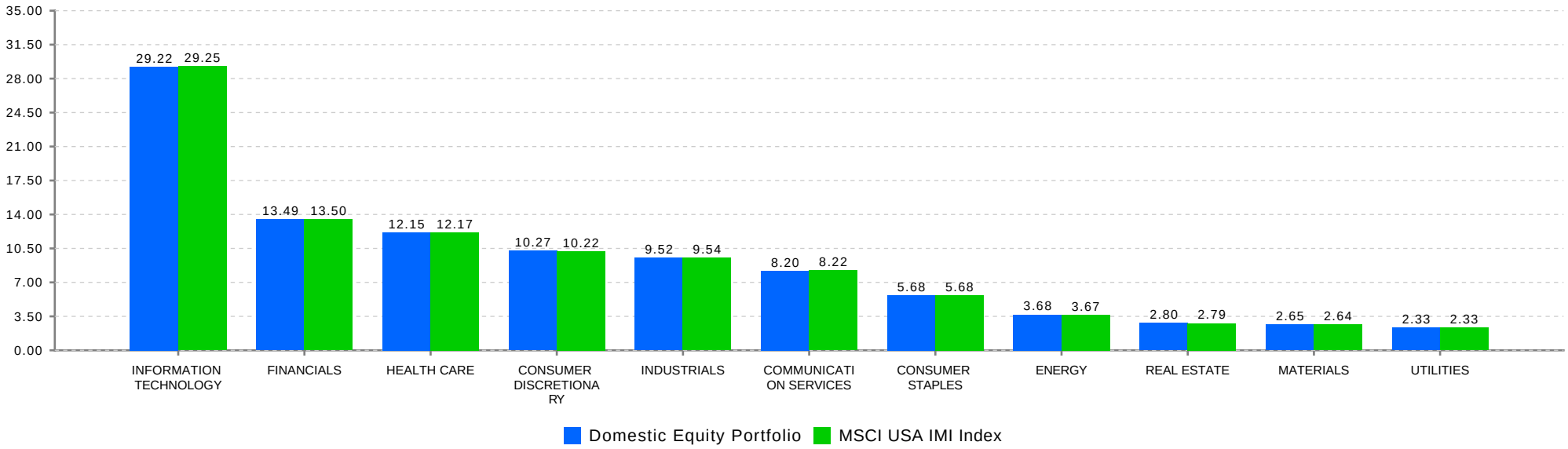
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NJ Division of Investment
U.S. Equity
As of August 31, 2024

Top Holdings*
U.S. Equity

Security Name	% of Portfolio
APPLE INC	5.88
NVIDIA CORP	5.23
MICROSOFT CORP	5.17
VANGUARD MORNINGSTAR TOTAL STO	4.43
AMAZON.COM INC	2.93
META PLATFORMS INC CLASS A	2.00
ALPHABET INC CL A	1.69
ALPHABET INC CL C	1.48
ELI LILLY + CO	1.37
BROADCOM INC	1.26

U.S. Equity Portfolio
Sector Weightings**



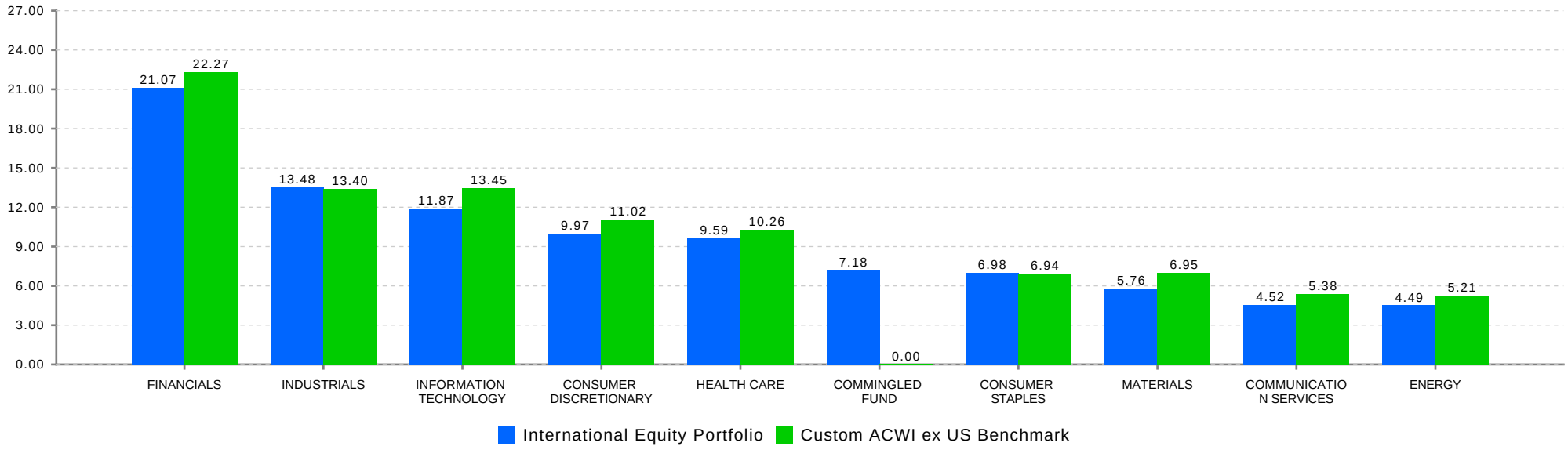
*Holdings include accruals
**Index sector weightings reflect the calculations of State Street and may differ from those of MSCI. Note that ETFs are excluded.

NJ Division of Investment
International Equity
As of August 31, 2024

Top Holdings*
International Equity

Security Name	% of Portfolio
ISHARES CORE MSCI EAFE ETF	4.29
ISHARES MSCI EAFE SMALL CAP ET	2.03
NOVO NORDISK A/S B	1.61
ASML HOLDING NV	1.27
NESTLE SA REG	1.05
ASTRAZENECA PLC	0.96
TENCENT HOLDINGS LTD	0.91
NOVARTIS AG REG	0.90
TAIWAN SEMICONDUCTOR MANUFAC	0.89
TAIWAN SEMICONDUCTOR SP ADR	0.88

Select Portfolio Sector Weightings
International Equity



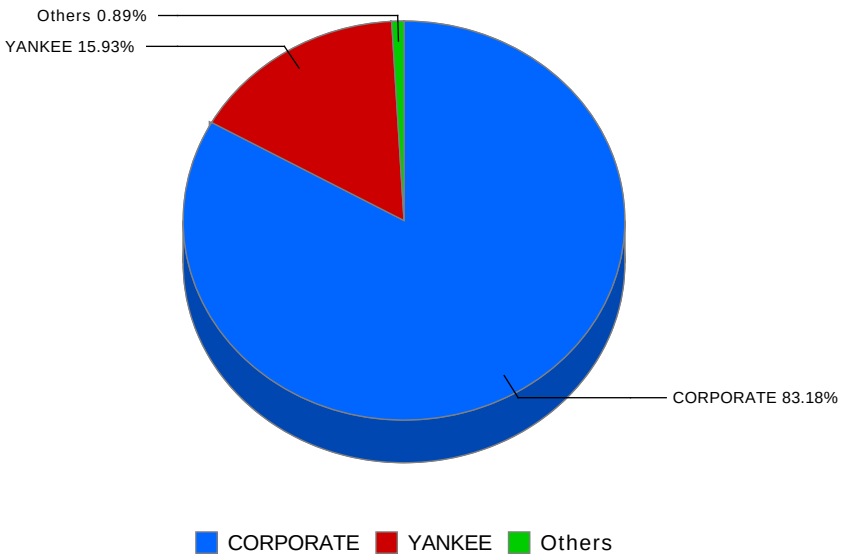
*Holdings include accruals

NJ Division of Investment
Fixed Income Composite
As of August 31, 2024

Fixed Income Composite
Top Holdings*

Security Name	Coupon %	Maturity Date	% of Portfolio
US TREASURY N/B	1.50	02/15/2030	1.69
US TREASURY N/B	0.50	10/31/2027	1.56
US TREASURY N/B	1.50	08/15/2026	1.50
ISHARES 0 5 YEAR HIGH YIELD CO		12/31/9999	1.45
US TREASURY N/B	1.88	02/15/2032	1.37
US TREASURY N/B	0.88	06/30/2026	1.37
STATE STREET SPDR BLOOMBERG SH		12/31/9999	1.37
US TREASURY N/B	1.25	05/15/2050	1.17
US TREASURY N/B	2.25	11/15/2027	1.16
US TREASURY N/B	0.38	01/31/2026	1.14

Select Portfolio Sector Weights



*Holdings include accruals

State Investment Council
Regulation Violations and Other Reportable Matters
August 31, 2024

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	

Sector / Region	Market Value ($ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure ($ millions)
Developed Markets:				
Developed - Euro				
Austria	18.2	0.2%	0.1%	18.2
Belgium	83.5	0.7%	0.6%	83.5
Finland	86.9	0.8%	0.7%	86.9
France	882.3	7.8%	7.3%	882.3
Germany	642.0	5.7%	5.0%	642.0
Ireland	25.0	0.2%	0.2%	25.0
Italy	242.6	2.1%	1.8%	242.6
Netherlands	407.4	3.6%	3.2%	407.4
Portugal	20.4	0.2%	0.1%	20.4
Spain	234.9	2.1%	1.7%	234.9
Developed - Non-Euro				
Australia	639.7	5.6%	4.8%	639.7
Canada	914.0	8.1%	7.8%	914.0
Denmark	311.0	2.7%	2.4%	311.0
Hong Kong	126.3	1.1%	1.0%	126.3
Israel	84.8	0.7%	0.5%	84.8
Japan	1,990.1	17.5%	14.7%	1,990.1
New Zealand	15.0	0.1%	0.1%	15.0
Norway	49.2	0.4%	0.3%	49.2
Singapore	119.2	1.1%	0.9%	119.2
Sweden	298.4	2.6%	2.1%	298.4
Switzerland	796.3	7.0%	6.4%	796.3
United Kingdom	1,186.9	10.5%	9.0%	1,186.9

Sector / Region	Market Value ($ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure ($ millions)
Emerging Markets:				
EM - Global	0.0	0.00	0.0%	0.0
EM - Europe/Middle East/Africa				
Czech Republic	0.0	0.0%	0.0%	0.0
Egypt	2.4	0.0%	0.0%	2.4
Georgia	0.2	0.0%	0.0%	0.2
Greece	17.7	0.2%	0.1%	17.7
Hungary	49.4	0.4%	0.1%	49.4
Kazakhstan	11.2	0.1%	0.0%	11.2
Kuwait	0.0	0.0%	0.1%	0.0
Poland	11.1	0.1%	0.3%	11.1
Qatar	2.3	0.0%	0.2%	2.3
Saudi Arabia	5.5	0.0%	1.2%	5.5
South Africa	91.7	0.8%	0.9%	91.7
Turkey	9.3	0.1%	0.2%	9.3
United Arab Emirates	15.5	0.1%	0.3%	15.5
EM - Latam				
Brazil	281.5	2.5%	1.3%	281.5
Chile	9.9	0.1%	0.2%	9.9
Colombia	0.4	0.0%	0.0%	0.4
Mexico	79.8	0.7%	0.6%	79.8
Peru	30.6	0.3%	0.1%	30.6
Uruguay	5.5	0.0%	0.0%	5.5
EM - Asia ex Japan				
China	567.3	5.0%	7.2%	567.3
India	227.8	2.0%	5.8%	227.8
Indonesia	77.7	0.7%	0.5%	77.7
Korea	264.9	2.3%	3.4%	264.9
Malaysia	3.0	0.0%	0.5%	3.0
Philippines	0.0	0.0%	0.2%	0.0
Taiwan	371.3	3.3%	5.5%	371.3
Thailand	38.7	0.3%	0.4%	38.7

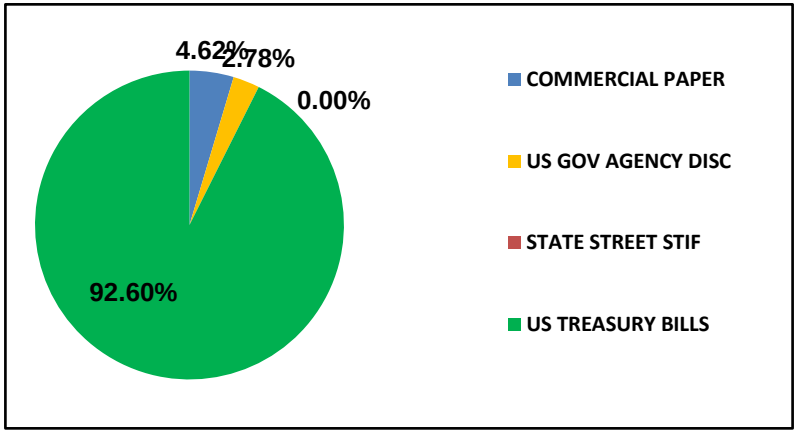
New Jersey Division of Investment
Cash Management Fund
July 31, 2024

PARTICIPATION		
	VALUE	PERCENTAGE
STATE	$ 33,260,285,390	87.36%
NON-STATE	4,812,445,690	12.64%
TOTAL	$ 38,072,731,079	100.00%

PORTFOLIO RETURNS			
	STATE	NON-STATE	AVG.DAYS
7/31/2024	5.31%	5.25%	37
1 Month	5.33%	5.27%	
Fiscal YTD	5.33%	5.27%	
1 Year	5.36%	5.30%	

PORTFOLIO HOLDINGS		
	7/31/2024	PERCENTAGE
US TREASURY BILLS	$ 36,283,271,164	92.60%
COMMERCIAL PAPER	1,811,941,380	4.62%
US GOV AGENCY DISC	1,089,511,647	2.78%
STATE STREET STIF	152,325	0.00%
TOTAL	$ 39,184,876,516	100.00%

Note: Values and percentages are subject to rounding



New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
As of August 31, 2024

Alternative Investments – Common Pension Fund E August 31, 2024
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	Commitment	A Amount Contributed	Unfunded Commitment	B Current Market Value	C Total Distributed	=(B+C) Total Value	=(B+C)/A Total Value Multiple
Private Equity									
Co Investments			**2,430,794,488**	**2,589,404,827**	**395,503,458**	**2,047,045,849**	**2,589,540,654**	**4,636,586,503**	**1.79**
**ABF VII New Jersey S.L.P.	Jul-20	Jun-24	55,794,488	53,031,567	2,762,921	71,394,473	0	71,394,473	1.35
BX NJ Co-Invest (PE) L.P.	Apr-19	Jun-24	50,000,000	54,702,047	0	0	85,303,518	85,303,518	1.56
NB/NJ Custom Investment Fund II	Apr-12	Jun-24	200,000,000	196,235,600	3,764,400	61,620,242	412,895,487	474,515,729	2.42
NB/NJ Custom Investment Fund III, LP			550,000,000	496,166,152	53,833,848	582,010,068	99,386,000	681,396,068	1.37
NB/NJ Custom Investment Fund III, LP	Apr-18	Jun-24	200,000,000	183,333,663	16,247,941	237,432,795	95,226,000	332,658,795	1.81
NB/NJ Custom Investment Fund III, LP Tranche B	Jul-21	Jun-24	350,000,000	312,832,489	37,585,907	344,577,273	4,160,000	348,737,273	1.11
NJ Roark Co-Invest Fund III LLC	Jan-14	Jun-24	75,000,000	74,999,950	0	81,002,419	12,575,294	93,577,713	1.25
SONJ Private Opportunities Fund II, L.P.	Nov-07	Jun-24	1,300,000,000	1,513,715,951	170,938,763	1,128,276,544	1,814,623,268	2,942,899,812	1.94
Vista Co-Invest Fund 2017-3, L.P.	Nov-17	Jun-24	200,000,000	200,553,560	164,203,527	122,742,102	164,757,087	287,499,189	1.43
Distressed Debt			**1,730,000,000**	**1,671,796,609**	**320,559,031**	**1,016,402,908**	**1,732,815,042**	**2,749,217,950**	**1.64**
BSP Special Situations Fund L.P.	Jan-17	Jun-24	150,000,000	130,110,931	57,538,000	51,235,228	138,355,018	189,590,246	1.46
Catalyst Fund V, L.P.	Nov-15	Jun-24	100,000,000	104,242,681	37,274,953	60,925,842	57,617,736	118,543,579	1.14
Centerbridge Capital Partners II, L.P.	May-11	Jun-24	100,000,000	154,273,024	3,000,283	2,929,104	121,850,250	124,779,354	0.81
Centerbridge Capital Partners, L.P.	Jun-06	Jun-24	80,000,000	126,126,473	5,353,563	268,079	224,384,904	224,652,983	1.78
Chatham Asset Private Debt and Strategic Capital Fund	Nov-17	Jul-24	200,000,000	200,000,000	0	469,554,440	12,000,000	481,554,440	2.41
Golden Tree NJ Distressed Fund 2015			300,000,000	237,875,000	65,950,000	80,114,499	341,155,382	421,269,881	1.77
GoldenTree NJ Distressed Fund 2015 GP LLC	Feb-16	Jun-24	200,000,000	205,500,000	56,500,000	67,982,183	305,070,382	373,052,566	1.82
GoldenTree NJ Distressed Fund 2015 GP LLC - Second Vintage	Jan-20	Jun-24	100,000,000	32,375,000	9,450,000	12,132,316	36,085,000	48,217,316	1.49
HIG Bayside Debt & LBO II	May-08	Jun-24	100,000,000	103,437,618	20,556,588	6,770,605	170,053,942	176,824,546	1.71
KPS Special Situations Fund IV, LP	Apr-13	Jun-24	200,000,000	177,356,719	28,100,924	95,549,009	284,205,271	379,754,279	2.14
MHR Institutional Partners III, L.P.	May-07	Jul-24	75,000,000	80,120,524	13,044,846	12,558,390	97,513,000	110,071,390	1.37
MHR Institutional Partners IV, L.P.	Jul-14	Jul-24	100,000,000	116,458,781	14,647,367	127,190,824	40,100,893	167,291,717	1.44
Strategic Value Special Situations Fund V, L.P.	Apr-21	Jun-24	125,000,000	80,113,026	44,886,974	108,405,342	16,092	108,421,434	1.35
Sixth Street Opportunities Partners II, L.P.	Mar-12	Jun-24	100,000,000	69,792,390	30,205,533	901,548	122,446,175	123,347,723	1.77
WLR Recovery Fund IV, LP	Oct-07		100,000,000	91,889,441	0	0	123,116,379	123,116,379	1.34
Domestic Midmarket Buyout			**4,108,660,000**	**4,336,314,036**	**533,823,731**	**2,891,146,258**	**4,688,916,032**	**7,580,062,290**	**1.75**
Altaris Health Partners V, L.P.	Jul-20	Jun-24	100,000,000	62,986,736	37,013,264	80,497,490	1,256,592	81,754,082	1.30
American Industrial Partners Capital Fund V	Dec-11	Jun-24	50,000,000	68,283,434	506,158	20,579,616	88,730,383	109,309,999	1.60
American Industrial Partners Capital Fund VI, L.P.	Sep-15	Jun-24	75,000,000	93,117,009	11,622,524	121,821,847	128,330,786	250,152,633	2.69
Court Square Capital Partners II, L.P.	May-07	Jun-24	100,000,000	93,163,305	3,232,040	95,585	166,685,737	166,781,322	1.79
Excellere Capital Fund III, L.P.	Jul-15	Jun-24	40,000,000	40,780,263	7,181,789	35,143,317	37,141,742	72,285,060	1.77
JLL Partners Fund VI, LP	Jun-08	Jun-24	150,000,000	198,793,083	22,266,114	3,800,369	361,928,043	365,728,412	1.84
JLL Partners VII, LP	Mar-16	Jun-24	150,000,000	167,318,334	17,877,192	169,398,549	158,592,831	327,991,380	1.96
JLL Partners Fund VIII, L.P.	Feb-19	Jun-24	200,000,000	129,283,127	72,064,681	207,289,404	13,421,874	220,711,277	1.71
Marlin Equity Partners IV	Jun-13	Jun-24	75,000,000	77,968,737	0	30,573,067	71,454,416	102,027,483	1.31
New Mountain Partners III, L.P.	May-07	Jun-24	100,000,000	114,950,591	3,815,193	3,914,944	260,335,125	264,250,069	2.30
Onex Partners II, LP	Aug-06	Dec-23	100,000,000	88,793,250	11,206,750	242,782	162,303,120	162,545,902	1.83
Onex Partners III, LP	Dec-08	Jun-24	100,000,000	110,594,538	8,397,860	18,543,848	166,503,308	185,047,156	1.67
Onex Partners IV, LP	May-14	Jun-24	166,490,000	175,313,488	5,976,912	82,528,814	169,330,852	251,859,666	1.44
Onex Partners V-B, L.P.	Oct-17	Jun-24	100,000,000	93,752,558	9,873,811	120,533,097	11,589,582	132,122,679	1.41
Quadrangle Capital Partners II	Aug-05	Jun-24	50,000,000	48,448,656	546,524	195,862	70,105,682	70,301,544	1.45
Roark Capital Partners III L.P.	Sep-12	Jun-24	100,000,000	113,912,015	1,960,241	125,015,133	112,234,987	237,250,120	2.08
Sterling Capital Partners IV, L.P.	Apr-12	Jun-24	100,000,000	107,896,558	25,171,677	16,925,831	51,790,519	68,716,350	0.64
Sycamore Partners III, L.P.	Jan-18	Jun-24	150,000,000	151,902,223	55,953,213	171,769,272	57,855,436	229,624,708	1.51
Tenex Capital Partners II, LP	Mar-16	Jun-24	78,170,000	86,551,237	9,937,864	65,528,038	128,302,306	193,830,344	2.24
Tenex Capital Partners, L.P.	Jan-11	Jun-24	50,000,000	70,580,951	7,760,513	6,997,835	103,873,045	110,870,880	1.57
Tenex Capital Partners LP - Secondary	Feb-13	Jun-24	20,000,000	26,036,615	3,104,205	2,506,846	40,100,603	42,607,449	1.64
The Rise Fund (A), L.P.	Nov-17	Jun-24	75,000,000	75,811,782	1,815,862	74,777,371	42,335,948	117,113,319	1.54
The Rise Fund II, L.P.	Mar-19	Jun-24	105,000,000	106,427,579	3,930,231	125,181,536	10,319,806	135,501,342	1.27
TPG Growth IV, L.P			149,000,000	136,818,536	12,257,349	131,078,051	69,756,990	200,835,041	1.47
TPG [STAR], LP	Mar-07	Jun-24	100,000,000	112,061,536	8,001	9,144,408	135,597,728	144,742,136	1.29

New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
As of August 31, 2024

Alternative Investments – Common Pension Fund E August 31, 2024
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	Commitment	A Amount Contributed	Unfunded Commitment	B Current Market Value	C Total Distributed	=(B+C) Total Value	=(B+C)/A Total Value Multiple
TPG Growth II, L.P.	Jun-12	Jun-24	100,000,000	104,632,232	3,386,626	50,806,056	186,765,111	237,571,167	2.27
TPG Growth III(A), L.P.	Jan-15	Jun-24	150,000,000	169,474,106	3,072,570	97,682,805	190,920,547	288,603,352	1.70
TPG Growth V, L.P.	Sep-20	Jun-24	100,000,000	93,002,221	15,368,779	115,685,735	10,795,976	126,481,711	1.36
TSG 7 A L.P.	Nov-15	Jun-24	80,000,000	68,526,881	11,467,472	51,250,619	104,733,886	155,984,505	2.28
TSG 7 B L.P.	Nov-15	Jun-24	20,000,000	20,812,498	55,782	17,380,927	11,737,918	29,118,845	1.40
TSG8, L.P.	Dec-18	Jun-24	100,000,000	95,677,194	4,574,693	80,016,176	3,315,893	83,332,069	0.87
Vista Equity Partners Fund III, L.P.	Jul-07	Jun-24	100,000,000	106,993,506	7,671,110	4,801,654	261,912,379	266,714,033	2.49
Vista Equity Partners Fund IV, L.P.	Oct-11	Jun-24	200,000,000	219,106,137	28,944,711	142,700,856	284,468,281	427,169,137	1.95
Vista Equity Partners Fund V, L.P.	Mar-14	Jun-24	200,000,000	263,011,738	44,323,485	264,131,102	309,592,988	573,724,090	2.18
Vista Equity Partners Fund VI, L.P.	Nov-16	Jun-24	200,000,000	254,373,260	17,038,467	216,296,133	291,495,265	507,791,398	2.00
Vista Foundation Fund II, L.P.	Nov-13	Jun-24	75,000,000	85,734,960	29,970,255	31,020,767	129,302,715	160,323,482	1.87
Vista Foundation Fund III, L.P.	Nov-16	Jun-24	100,000,000	119,183,080	18,709,895	108,900,761	118,144,027	227,044,788	1.91
Vista Foundation Fund IV, L.P.	Feb-20	Jun-24	100,000,000	84,240,085	15,759,918	85,916,207	19,263	85,935,470	1.02
Welsh, Carson, Anderson & Stowe XI, L.P.	Oct-08	Jun-24	100,000,000	100,000,000	0	473,551	165,834,341	166,307,892	1.66
Emerging Managers			**400,000,000**	**448,915,534**	**20,592,462**	**90,005,080**	**815,836,796**	**905,841,876**	**2.02**
Fairview Capstone Partners II, LP	Sep-08	Jun-24	100,000,000	107,222,913	3,138,213	44,106,080	178,343,213	222,449,293	2.07
Fairview Capstone Partners, LP	May-07	Jun-24	100,000,000	91,010,329	8,989,671	29,659,769	285,488,651	315,148,420	3.46
Grosvenor/NJDI Emerging Opp			200,000,000	250,682,292	8,464,578	16,239,231	352,004,932	368,244,164	1.47
Grosvenor/NJDI Emerging Opp (2007)	Apr-07	Jun-24	100,000,000	126,720,023	1,502,008	9,058,341	168,305,331	177,363,672	1.40
Grosvenor/NJDI Emerging Opp (2008)	Jun-08	Jun-24	100,000,000	123,962,269	6,962,570	7,180,890	183,699,602	190,880,492	1.54
GP Equity Stakes			**674,750,000**	**672,793,957**	**239,754,283**	**672,088,079**	**544,956,962**	**1,217,045,042**	**1.81**
Blue Owl GP Stakes NJ Investors, L.P.	Oct-12	Jun-24	200,000,000	245,114,550	41,129,891	94,222,374	180,132,526	274,354,900	1.12
Blue Owl GP Stakes II NJ Investors, L.P.	Jul-14	Jun-24	250,000,000	255,145,359	56,448,721	270,790,636	166,257,446	437,048,083	1.71
Blue Owl GP Stakes III NJ Investors, L.P.	Aug-17	Jun-24	24,750,000	25,743,309	0	45,558,903	7,415,031	52,973,934	2.06
Blue Owl GP Stakes III US Investors LP	Dec-15	Jun-24	200,000,000	146,790,739	142,175,670	261,516,166	191,151,959	452,668,125	3.08
International			**2,629,437,481**	**2,603,686,457**	**297,624,009**	**1,334,523,654**	**2,531,220,467**	**3,865,744,121**	**1.48**
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Jul-07	Jun-24	199,619,998	202,535,082	28,637,286	21,795,941	236,874,688	258,670,630	1.28
**Anacap Financial Partners II	May-08	Jun-24	127,284,450	192,097,746	5,451,314	645,167	190,061,667	190,706,833	0.99
**AnaCap Financial Partners III, L.P.	Jul-14	Jun-24	143,686,835	152,898,124	13,106,786	41,112,731	165,943,561	207,056,292	1.35
**AnaCap Financial Prtns GP	Nov-09	Mar-24	9,868,438	9,868,438	0	14,363,259	1,570,670	15,933,929	1.61
**ARDIAN Buyout Fund VII A S.L.P	Mar-20	Jun-24	136,977,760	99,943,189	37,403,984	114,024,572	21,283,537	135,308,109	1.35
MBK Partners Fund IV, L.P.	Dec-16	Jun-24	85,000,000	84,803,161	196,839	103,960,801	30,215,730	134,176,531	1.58
MBK Partners Fund V, L.P.	Jan-20	Jun-24	100,000,000	75,313,020	25,896,558	90,100,671	1,209,578	91,310,249	1.21
New Jersey Asia Investors II, L.P.	Jul-11	Jun-24	200,000,000	243,664,632	5,980,094	77,997,970	316,613,466	394,611,436	1.62
New Jersey Asia Investors III, L.P.	Aug-16	Jun-24	300,000,000	289,523,037	75,279,783	315,348,991	88,573,751	403,922,742	1.40
New Jersey Asia Investors, L.P.	Jan-08	Jun-24	100,000,000	100,234,362	12,157,408	2,809,594	298,556,891	301,366,485	3.01
NJHL European BO Investment II Series B	Apr-07	Jun-24	200,000,000	153,931,924	11,324,686	11,492,182	228,817,875	240,310,057	1.56
NJHL European Buyout Investment Series A	Feb-06	Jun-24	200,000,000	202,699,973	10,476,874	2,799,259	294,578,415	297,377,675	1.47
NJHL European Buyout Investment Series C	Mar-08	Jun-24	200,000,000	214,042,711	10,274,406	0	266,724,229	266,724,229	1.25
RRJ Capital Master Fund III, L.P.	Sep-15	Jun-24	150,000,000	153,295,728	9,517,131	30,642,487	136,941,912	167,584,399	1.09
Siguler Guff NJ Developing Mkt Fund, LP	Dec-13	Jun-24	300,000,000	285,879,140	14,120,860	381,427,744	208,803,077	590,230,820	2.06
Warburg Pincus China, L.P.	Dec-16	Jun-24	87,000,000	90,741,000	0	77,781,452	37,075,920	114,857,372	1.27
Warburg Pincus China-Southeast Asia II, L.P.	Jun-19	Jun-24	90,000,000	52,215,189	37,800,000	48,220,832	7,375,500	55,596,332	1.06
Large Buyout			**2,918,294,247**	**3,278,221,758**	**134,030,770**	**1,406,727,629**	**4,092,816,437**	**5,499,544,065**	**1.68**
Apollo Investment Fund VI, L.P.	Nov-05	Jun-24	50,000,000	132,031,490	730,723	795,297	171,500,614	172,295,911	1.30
Blackstone Capital Partners V, L.P.	Oct-05	Jun-24	100,000,000	101,079,366	4,837,844	44,183	166,570,122	166,614,305	1.65
Blackstone Capital Partners VI, L.P.	Mar-12	Jun-24	50,000,000	51,746,414	6,612,738	12,408,854	83,408,891	95,817,745	1.85

New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
As of August 31, 2024

Alternative Investments – Common Pension Fund E August 31, 2024
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	Commitment	A Amount Contributed	Unfunded Commitment	B Current Market Value	C Total Distributed	=(B+C) Total Value	=(B+C)/A Total Value Multiple
Blackstone Capital Partners VII, L.P.	May-15	Jun-24	45,000,000	48,594,011	3,221,446	38,831,384	39,640,980	78,472,364	1.61
Carlyle Partners VI, L.P.	Nov-13	Jun-24	300,000,000	329,051,817	15,924,195	74,412,642	517,586,392	591,999,034	1.80
**CVC Capital Partners VI, LP	Jul-13	Jun-24	85,607,042	102,007,587	4,729,583	71,046,555	132,806,954	203,853,509	2.00
**CVC Capital Partners VII (A), LP	May-17	Jun-24	112,078,732	112,072,612	6,172,022	142,593,742	74,968,224	217,561,966	1.94
**CVC Capital Partners VIII	Jun-20	Jun-24	108,108,474	89,181,081	19,229,917	100,425,122	1,510,044	101,935,166	1.14
Hellman & Friedman Capital Partners VIII, L.P.	Nov-14	Jun-24	100,000,000	102,648,322	5,690,675	111,409,220	66,327,203	177,736,423	1.73
Silver Lake Partners III, LP	Jan-07	Jun-24	100,000,000	106,974,817	9,528,468	22,804,940	229,258,919	252,063,859	2.36
Silver Lake Partners IV	Mar-13	Jun-24	200,000,000	233,773,985	5,713,692	306,220,088	341,748,736	647,968,824	2.77
Silver Lake Partners VI, L.P.	Sep-20	Jun-24	100,000,000	104,031,243	7,345,775	112,850,814	11,399,165	124,249,979	1.19
TPG Partners V, L.P.	Sep-06	Jun-24	187,500,000	257,811,416	1,217,322	189,526	318,129,531	318,319,056	1.23
TPG Partners VI, L.P.	May-08	Jun-24	180,000,000	299,341,345	2,663,179	2,266,183	391,874,835	394,141,018	1.32
Vista Equity Partners Fund VII, L.P.	Aug-18	Jun-24	300,000,000	288,630,262	40,413,192	316,674,529	29,260,604	345,935,133	1.20
Warburg Pincus Private Equity IX, LP	Aug-05	Jun-24	200,000,000	200,000,000	0	239,248	344,328,840	344,568,088	1.72
Warburg Pincus Private Equity X, LP	Oct-07	Jun-24	400,000,000	400,000,000	0	9,260,190	711,381,651	720,641,841	1.80
Warburg Pincus Private Equity XI, LP	May-12	Jun-24	300,000,000	319,245,990	0	84,255,111	461,114,732	545,369,843	1.71
Mezzanine Debt			**350,000,000**	**426,282,172**	**46,697,837**	**11,324,279**	**553,529,094**	**564,853,373**	**1.33**
GSO Capital Opportunities Fund II, LP	Nov-12	Jun-24	150,000,000	165,084,437	36,323,344	4,321,109	207,634,028	211,955,137	1.28
GSO Capital Opportunities Fund, L.P.	Jul-08	Jun-24	100,000,000	140,871,719	6,184,029	2,056,458	203,214,793	205,271,251	1.46
Newstone Capital Partners II, L.P.	May-11	Jun-24	100,000,000	120,326,016	4,190,464	4,946,711	142,680,273	147,626,984	1.23
Secondaries			**179,668,418**	**171,235,811**	**12,519,798**	**2,100,316**	**241,224,130**	**243,324,446**	**1.42**
Lexington Capital Partners VI-B	Jun-06	Jun-24	50,000,000	50,705,969	817,355	255,128	73,809,048	74,064,176	1.46
**Partners Group Secondary 2006 LP	Sep-06	Jun-24	54,150,304	53,008,507	3,315,144	6,042	65,137,097	65,143,139	1.23
**Partners Group Secondary 2008, L.P.	Sep-08	Jun-24	75,518,114	67,521,335	8,387,299	1,839,145	102,277,985	104,117,130	1.54
Small/Midsize Buyout			**775,000,000**	**879,799,272**	**60,189,168**	**164,498,543**	**1,255,250,671**	**1,419,749,214**	**1.61**
Grosvenor/NJDI Investment Fund			650,000,000	773,273,826	40,876,644	38,007,544	1,248,709,822	1,286,717,367	1.66
Grosvenor/NJDI Investment Fund 2005	Nov-05	Jun-24	200,000,000	235,258,572	9,630,784	5,337,400	368,821,112	374,158,512	1.59
Grosvenor/NJDI Investment Fund 2006	Sep-06	Jun-24	250,000,000	305,452,297	7,575,586	18,005,013	531,486,060	549,491,073	1.80
Grosvenor/NJDI Investment Fund 2008	Jun-08	Jun-24	200,000,000	232,562,957	23,670,275	14,665,132	348,402,650	363,067,782	1.56
Stellex Capital Partners II LP	Sep-20	Jun-24	125,000,000	106,525,446	19,312,524	126,490,999	6,540,849	133,031,848	1.25
Special Situations			**184,000,000**	**1,311,701,957**	**289,137,397**	**579,234,118**	**1,285,588,187**	**1,864,822,305**	**1.42**
Blackstone TOP Fund - A (PE) L.P.	Jan-12	Jun-24	184,000,000	1,311,701,957	289,137,397	579,234,118	1,285,588,187	1,864,822,305	1.42
Venture Capital			**314,400,000**	**302,180,134**	**22,797,780**	**138,449,489**	**489,387,311**	**627,836,800**	**2.08**
Khosla Ventures IV, L.P.	Jan-12	Jun-24	25,000,000	24,540,550	475,000	33,659,368	75,219,324	108,878,692	4.44
NB/NJ Custom Investment Fund	Aug-07	Jun-24	100,000,000	91,596,190	8,403,810	7,555,792	173,734,782	181,290,574	1.98
Peg Pooled Venture Capital VC Institutional III	Jul-06	Jun-24	49,400,000	56,469,086	136,953	12,159,771	80,936,621	93,096,392	1.65
TCV VIII, L.P.	Jan-14	Jun-24	100,000,000	90,531,347	12,824,979	62,292,980	140,758,166	203,051,147	2.24
Tenaya Capital VI, L.P.	Jul-12	Jun-24	40,000,000	39,042,961	957,039	22,781,577	18,738,419	41,519,996	1.06
Private Equity Subtotal			**16,695,004,633**	**18,692,332,525**	**2,373,229,725**	**10,353,546,201**	**20,821,081,784**	**31,174,627,985**	**1.67**
Real Estate									
Debt			**1,214,065,200**	**1,189,096,713**	**179,139,678**	**176,781,646**	**1,341,788,139**	**1,518,569,785**	**1.28**
Blackstone Residential Fund - A L.P	Apr-16	Jun-24	250,000,000	273,955,904	18,571,767	82,585,821	237,575,706	320,161,527	1.17
Blackstone RE Debt Strategies III, L.P.	Jun-16	Jun-24	100,000,000	110,492,896	25,511,820	9,427,197	118,387,543	127,814,740	1.16
CT High Grade Partners II, LLC	May-08	Jun-24	664,065,200	574,030,918	108,661,385	48,541,015	759,289,488	807,830,503	1.41
Sculptor RE Credit Parallel Fund B, LP	May-16	Jun-24	100,000,000	122,877,175	16,394,706	4,496,238	145,642,570	150,138,808	1.22

New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
As of August 31, 2024

Alternative Investments – Common Pension Fund E August 31, 2024
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	Inception Date	Last Valuation Date	Commitment	A Amount Contributed	Unfunded Commitment	B Current Market Value	C Total Distributed	=(B+C) Total Value	=(B+C)/A Total Value Multiple
True North Real Estate Fund III, LP	Sep-14	Jun-24	100,000,000	107,739,820	10,000,000	31,731,374	80,892,833	112,624,207	1.05
Equity			**5,714,713,946**	**6,446,839,989**	**997,520,873**	**3,610,426,280**	**6,077,617,004**	**9,688,043,284**	**1.50**
**Aermont Capital Real Estate Fund IV	Oct-18	Jun-24	111,442,031	90,375,022	21,067,009	72,780,319	0	72,780,319	0.81
Blackstone Property Global - NJ	Oct-15	Jun-24	150,000,000	150,062,776	7,564,402	78,475,171	159,031,290	237,506,461	1.58
Blackstone Property Partners L.P.	Jun-15	Jun-24	50,000,000	50,000,000	0	65,261,300	13,768,062	79,029,362	1.58
Blackstone Real Estate Partners Asia LP	Jun-13	Jun-24	500,000,000	523,096,526	84,851,211	136,187,844	685,749,772	821,937,615	1.57
Blackstone Real Estate V	Feb-06	Jun-24	75,000,000	84,280,641	3,130,539	89,444	163,068,545	163,157,989	1.94
Blackstone Real Estate VI	Feb-07	Jun-24	100,000,000	111,482,790	4,907,906	70,042	224,446,263	224,516,306	2.01
Blackstone Real Estate Partners VI, Sec	Nov-11	Mar-24	43,624,688	42,413,759	2,141,059	30,018	92,551,347	92,581,365	2.18
Blackstone Real Estate VII	Dec-11	Jun-24	300,000,000	390,354,523	22,845,674	45,102,985	598,439,587	643,542,572	1.65
Blackstone Real Estate VIII	Jan-15	Jun-24	100,000,000	118,358,134	12,791,034	69,715,058	121,672,739	191,387,797	1.62
Blackstone TOP Fund - A (RE) L.P.	Jan-15	Jun-24	75,000,000	70,483,500	78,263,265	38,132,028	39,356,649	77,488,676	1.10
Carlyle Realty Partners V LP	Feb-07	Jun-24	100,000,000	127,360,193	0	0	187,264,429	187,264,429	1.47
DivcoWest Fund VI-A, LP	Aug-20	Jun-24	100,000,000	63,532,717	37,262,784	45,955,073	1,632,746	47,587,819	0.75
Exeter Core Industrial Club Fund II, L.P.	Aug-16	Jun-24	100,000,000	97,845,545	2,605,263	182,428,235	57,437,368	239,865,604	2.45
Exeter Industrial Core Fund III, LP	Jun-19	Jun-24	100,000,000	98,270,440	1,729,560	103,917,802	18,687,107	122,604,909	1.25
Focus Senior Housing Fund I LP	Apr-17	Jun-24	50,000,000	50,923,558	0	67,596,481	4,129,397	71,725,878	1.41
Hammes Partners II, L.P.	Mar-14	Jun-24	100,000,000	110,504,494	4,939,369	12,165,791	176,466,150	188,631,942	1.71
Hammes Partners III, L.P.	Aug-17	Jun-24	50,000,000	49,236,034	5,114,834	35,232,930	24,666,825	59,899,755	1.22
Heitman America Real Estate Trust, L.P.	Jan-07	Jun-24	100,000,000	108,425,013	0	147,288,588	84,409,721	231,698,309	2.14
IPI Partners II-A, L.P.	Mar-21	Jun-24	150,000,000	138,013,483	13,245,448	181,355,271	1,100,138	182,455,409	1.32
KSL Capital Partners IV-A, L.P.	Jul-15	Jun-24	100,000,000	117,920,969	21,683,269	104,445,772	94,608,361	199,054,133	1.69
KSL Capital Partners V, L.P.	Feb-19	Jun-24	100,000,000	116,220,152	15,848,503	106,657,182	44,426,110	151,083,292	1.30
Lone Star Real Estate Fund II (U.S.) LP	May-11	Jun-24	100,000,000	87,543,226	0	135,746	137,192,625	137,328,371	1.57
**MARK European Retail Partners II, LP.	Jul-14	Jun-24	59,001,415	60,487,688	475,698	3,637,272	9,769,504	13,406,776	0.22
Northwood Real Estate Co-Invest	Dec-12	Jun-24	75,000,000	95,543,649	12,995,008	71,911,472	48,430,817	120,342,289	1.26
Northwood RE Partners L.P., (Series III)	Dec-12	Jun-24	75,000,000	138,238,431	32,901,875	86,738,229	96,556,686	183,294,915	1.33
Northwood RE Partners L.P., (Series IV)	Nov-13	Jun-24	200,000,000	391,611,564	101,229,734	294,737,778	294,115,916	588,853,694	1.50
*Sculptor NJ RE Opportunities, LP	Mar-13	Jul-24	200,000,000	561,092,586	207,004,852	218,879,768	443,278,737	662,158,505	1.18
Sculptor RE Parallel Fund III E, LP	Aug-14	Jun-24	100,000,000	80,506,228	35,106,636	11,199,882	123,614,266	134,814,148	1.67
**Perella Weinberg Real Estate Fund II LP	Jul-13	Jun-24	88,874,466	75,552,226	13,322,239	16,689,475	106,909,073	123,598,547	1.64
**Perella Weinberg Real Estate Fund III LP	Nov-15	Jun-24	102,112,997	79,232,272	22,880,726	30,604,999	193,764,937	224,369,936	2.83
Prime Property Fund	Aug-07	Jun-24	130,000,000	150,000,000	0	131,710,940	112,783,155	244,494,095	1.63
PRISA II	Jun-07	Jun-24	60,000,000	100,000,000	0	68,347,162	71,909,646	140,256,807	1.40
PRISA Real Estate Separate Account	Dec-06	Jun-24	265,000,000	300,000,000	0	234,683,657	210,202,339	444,885,996	1.48
**Prologis European Logistics Fund	Sep-13	Jun-24	183,329,350	220,793,239	0	282,658,342	135,155,306	417,813,649	1.89
RE Capital Asia Partners III, L.P.	Aug-12	Jun-24	80,000,000	70,657,212	15,847,536	9,663,157	72,835,072	82,498,229	1.17
RE Capital Asia Partners IV, L.P.	Dec-14	Jun-24	100,000,000	96,116,561	5,359,819	27,827,327	72,729,566	100,556,893	1.05
TGM Apartment Partners	Aug-15	Jun-24	376,329,000	352,753,300	23,575,700	422,377,436	143,160,340	565,537,776	1.60
TPG Real Estate Partners II, L.P.	Sep-15	Jun-24	125,000,000	110,645,613	7,571,341	2,154,549	161,844,891	163,999,440	1.48
TPG Real Estate Partners III, L.P.	May-18	Jun-24	100,000,000	74,571,614	30,688,730	60,240,174	32,402,368	92,642,542	1.24
TPG/NJ (RE) Partnership, LP	Feb-13	Jun-24	225,000,000	169,391,782	83,698,599	43,868,196	193,970,814	237,839,011	1.40
Tucker Development/Acquisition Fund	Oct-07	Jun-24	50,000,000	50,000,000	0	612,012	8,428,750	9,040,762	0.18
Westbrook Real Estate Fund VIII	Feb-08	Jun-24	100,000,000	119,889,989	0	10,057,505	137,912,513	147,970,018	1.23
Westbrook VII	Jan-07	Jun-24	40,000,000	45,098,742	0	3,985,076	45,260,610	49,245,686	1.09
Wheelock Street Real Estate Fund, L.P.	Dec-11	Jun-24	100,000,000	99,323,903	15,904,849	12,492,628	175,826,686	188,319,314	1.90
Wheelock Street Real Estate Fund II, L.P.	Apr-14	Jun-24	125,000,000	110,923,683	28,251,440	27,740,226	174,276,697	202,016,923	1.82
Wheelock Street Real Estate Fund V, L.P	Aug-16	Jun-24	100,000,000	97,706,212	20,714,962	44,585,935	82,373,083	126,959,018	1.30
Real Estate Subtotal			**6,928,779,146**	**7,635,936,702**	**1,176,660,551**	**3,787,207,926**	**7,419,405,143**	**11,206,613,069**	**1.47**

New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
As of August 31, 2024

Alternative Investments – Common Pension Fund E August 31, 2024
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	Commitment	A Amount Contributed	Unfunded Commitment	B Current Market Value	C Total Distributed	=(B+C) Total Value	=(B+C)/A Total Value Multiple
Hedge Funds									
Absolute Return			**760,000,000**	**778,980,038**	**48,019,962**	**1,067,028,420**	**67,000,002**	**1,134,028,422**	**1.46**
Iguazu Partners, L.P.	Dec-13	Jul-24	150,000,000	125,000,000	25,000,000	234,679,875	0	234,679,875	1.88
Magenta Fund Ltd.	Apr-21	Jul-24	100,000,000	100,000,000	0	112,414,000	0	112,414,000	1.12
Woodley Park NJ, L.P. (FAIR Program)	Oct-17	Jun-24	510,000,000	553,980,038	23,019,962	719,934,545	67,000,002	786,934,547	1.42
Credit			**700,000,000**	**700,000,000**	**0**	**238,936,800**	**685,016,124**	**923,952,924**	**1.32**
Chatham Fund, LP	Dec-14	Jul-24	300,000,000	300,000,000	0	72,169,605	406,500,000	478,669,605	1.60
GSO Special Situations Fund, L.P.	Feb-12	Jul-24	100,000,000	100,000,000	0	7,551,928	109,380,462	116,932,389	1.17
Solus Opportunities Fund 3, LP	Apr-14	Jul-24	300,000,000	300,000,000	0	159,215,268	169,135,662	328,350,930	1.09
Distressed			**350,000,000**	**352,505,148**	**0**	**5,575,189**	**568,167,338**	**573,742,527**	**1.63**
Centerbridge Credit Partners	Oct-07	Jul-24	200,000,000	202,493,459	0	2,474,363	316,731,453	319,205,816	1.58
King Street Capital	Feb-07	Jun-24	150,000,000	150,011,689	0	3,100,826	251,435,885	254,536,711	1.70
Event Driven			**150,000,000**	**150,000,000**	**0**	**0**	**346,202,170**	**346,202,170**	**2.31**
Davidson Kempner Institutional Partners, L.P	Dec-06	Jun-24	150,000,000	150,000,000	0	0	346,202,170	346,202,170	2.31
Fund of Funds			**2,050,000,000**	**2,117,798,376**	**145,770,983**	**532,242,652**	**2,377,131,175**	**2,909,373,828**	**1.37**
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Jul-24	550,000,000	550,000,000	25,000,000	367,988,746	603,698,563	971,687,309	1.77
Arden Garden State NJ Fund LP.	Jun-06	Jun-24	500,000,000	500,000,000	0	196,522	557,864,147	558,060,669	1.12
Woodley Park NJ, L.P.	Aug-06	Jun-24	800,000,000	867,798,376	120,770,983	162,410,874	1,020,220,189	1,182,631,064	1.36
Reservoir Strategic Partners Fund, LP	Jul-11	Jun-24	200,000,000	200,000,000	0	1,646,510	195,348,277	196,994,787	0.98
Global Macro			**550,000,000**	**550,000,066**	**0**	**244,892,163**	**449,999,976**	**694,892,139**	**1.26**
Lynx Common (Bermuda) Ltd.	Mar-11	Jul-24	200,000,000	200,000,000	0	113,225,850	150,000,000	263,225,850	1.32
Winton Futures Fund	Jan-11	Jul-24	350,000,000	350,000,066	0	131,666,313	299,999,976	431,666,289	1.23
Multi-Strategy			**950,000,000**	**850,000,000**	**100,000,000**	**495,315,008**	**802,234,814**	**1,297,549,822**	**1.53**
Elliott Associates, L.P.	Apr-12	Jun-24	200,000,000	200,000,000	0	302,362,200	100,107,393	402,469,593	2.01
Farallon Capital Inst. Partners, L.P.	Jun-07	Jul-24	150,000,000	150,000,000	0	307,399	171,631,103	171,938,502	1.15
Laurion Capital Ltd.	Jul-15	Jul-24	100,000,000	100,000,000	0	190,868,200	0	190,868,200	1.91
SONJ FAIR, L.P.	Aug-17	Jul-24	500,000,000	400,000,000	100,000,000	1,777,209	530,496,318	532,273,527	1.33
Hedge Fund Subtotal			**5,510,000,000**	**5,499,283,629**	**293,790,944**	**2,583,990,232**	**5,295,751,600**	**7,879,741,832**	**1.43**
Real Assets									
Co-Investments			**1,106,000,000**	**1,845,459,565**	**280,284,275**	**908,302,337**	**1,499,925,242**	**2,408,227,579**	**1.30**
Aether Real Assets III Surplus, LP	Nov-13	Jun-24	100,000,000	107,342,824	707,611	73,022,374	31,801,622	104,823,996	0.98
Aether Real Assets SONJ Fund, L.P.	Mar-18	Jun-24	135,000,000	78,871,826	63,530,144	80,726,621	7,893,026	88,619,647	1.12
Blackstone TOP Fund - A, L.P.	Jul-12	Jun-24	699,836,310	1,118,260,669	215,541,848	199,656,411	1,114,176,615	1,313,833,027	1.17
BX NJ Co-Invest, L.P.	Aug-12	Jun-24	21,163,690	389,766,623	0	554,507,064	99,135,169	653,642,233	1.68
NJ/HV Resource Opportunities, L.P.	Jun-15	Jun-24	150,000,000	151,217,623	504,672	389,866	246,918,809	247,308,675	1.64
Debt			**650,000,000**	**772,078,685**	**238,896,477**	**40,863,385**	**727,068,743**	**767,932,128**	**0.99**
GSO Energy Partners - A, L.P.	Mar-12	Jun-24	650,000,000	772,078,685	238,896,477	40,863,385	727,068,743	767,932,128	0.99
Equity			**1,140,512,990**	**1,174,755,024**	**146,693,841**	**705,834,369**	**1,080,089,845**	**1,785,924,214**	**1.52**
Aether Real Assets III, LP	Nov-13	Jun-24	30,000,000	32,217,191	925,881	18,460,124	10,842,195	29,302,319	0.91
Blackstone Energy Partners, L.P.	Mar-12	Jun-24	150,000,000	190,313,378	14,184,874	27,935,225	267,779,586	295,714,812	1.55

New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
As of August 31, 2024

Alternative Investments – Common Pension Fund E August 31, 2024
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	Commitment	A Amount Contributed	Unfunded Commitment	B Current Market Value	C Total Distributed	=(B+C) Total Value	=(B+C)/A Total Value Multiple
Blackstone Energy Partners II, L.P.	May-15	Jun-24	80,000,000	86,256,772	12,001,177	59,563,844	67,586,301	127,150,145	1.47
Brookfield Capital Partners IV, L.P.	May-16	Jun-24	150,000,000	174,655,481	9,112,175	73,477,988	339,161,274	412,639,262	2.36
Brookfield Capital Partners V L.P.	Apr-19	Jun-24	100,000,000	106,649,009	10,112,305	135,551,124	17,195,175	152,746,299	1.43
Hitecvision VII, L.P.	Apr-14	Jun-24	100,000,000	111,931,672	5,049,423	49,238,365	146,772,044	196,010,409	1.75
HitecVision SpringPoint, L.P.	Oct-23	Jun-24	5,512,990	5,512,990	0	19,590	6,379,046	6,398,637	1.16
Homestead Capital USA Farmland Fund III, L.P	Apr-19	Jun-24	100,000,000	105,454,713	2,559,333	105,796,674	10,513,064	116,309,738	1.10
Stonepeak Infrastructure Fund III LP	Nov-17	Jun-24	125,000,000	131,902,152	17,437,453	155,603,266	42,884,351	198,487,617	1.50
Stonepeak Global Renewables Fund LP	Jan-21	Jun-24	100,000,000	43,622,455	58,149,555	38,338,535	14,174,082	52,512,617	1.20
Tenaska Power Fund II, L.P.	Sep-08	Jun-24	100,000,000	92,829,346	13,161,665	361,163	86,043,816	86,404,979	0.93
Warburg Pincus Energy, L.P.	May-14	Jun-24	100,000,000	93,409,865	4,000,000	41,488,471	70,758,910	112,247,381	1.20
Real Assets Subtotal			**2,896,512,990**	**3,792,293,274**	**665,874,593**	**1,655,000,091**	**3,307,083,830**	**4,962,083,921**	**1.31**
Grand Total			**32,030,296,769**	**35,619,846,130**	**4,509,555,813**	**18,379,744,449**	**36,843,322,358**	**55,223,066,807**	**1.55**

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 1.1069 EUR as of 8/31/2024
6. ***Please note these selected funds have an FX rate of 1.3143 GBP as of 8/31/2024

New Jersey Division of Investment
Alternative Investments - Private Credit, Common Pension Fund E
As of August 31, 2024

Alternative Investments – Private Credit, Common Pension Fund E August 31, 2024
Presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

				A		B	C	=(B+C)	=(B+C)/A
	Inception Date	Last Valuation Date	Commitment	Amount Contributed1	Unfunded Commitment	Current Market Value	Total Distributed2	Total Value	Total Value Multiple
Private Credit									
***Anacap Credit Opportunities II, LP	Dec-11	Jun-24	78,501,809	106,970,420	17,154,356	0	123,695,059	123,695,059	1.16
Blueprint Cap I, LP	May-18	Jun-24	300,000,000	262,565,502	146,202,060	161,232,377	156,793,148	318,025,525	1.21
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Jun-24	300,000,000	464,552,239	47,388,060	538,815,155	276,401,796	815,216,950	1.75
Crayhill NJ Fund, LP	May-17	Jun-24	150,000,000	275,414,559	45,948,243	140,301,163	182,961,775	323,262,938	1.17
GOF II Feeder B, L.P.	Oct-17	Jun-24	100,000,000	90,000,000	14,954,468	98,508,441	47,562,897	146,071,338	1.62
GSO Credit Partners - A, L.P.	Mar-12	Jul-24	600,000,000	475,000,000	0	72,162,056	586,874,253	659,036,309	1.39
Golden Tree Opportunities LP-Class D	Sep-07	Jul-24	250,000,000	245,679,395	500,000	431,336,530	287,271,368	718,607,897	2.92
Knight TAO, L.P.	Oct-14	Jun-24	700,000,000	773,018,335	243,261,904	602,140,380	543,166,272	1,145,306,652	1.48
NJ/TCW Direct Lending LLC	Feb-16	Jun-24	150,000,000	159,489,000	16,399,267	60,777,573	142,807,500	203,585,073	1.28
Blue Owl Capital Technology Finance Corp.	Nov-18	Jun-24	100,000,000	100,991,844	0	102,475,515	27,155,599	129,631,115	1.28
*Sculptor NJ Private Opportunities, LP	Mar-13	Jul-24	500,000,000	1,375,824,903	233,629,147	283,622,917	1,293,812,081	1,577,434,998	1.15
*Sculptor SC, LP	Apr-10	Jul-24	250,000,000	795,953,973	0	717,188,609	1,256,144,601	1,973,333,210	2.48
*Sculptor SC II, LP	Mar-13	Jul-24	650,000,000	1,984,469,087	0	1,233,011,079	1,552,978,676	2,785,989,755	1.40
Sixth Street Opportunities III A LP	Apr-14	Jun-24	100,000,000	55,006,421	12,217,310	15,164,229	67,860,780	83,025,009	1.51
TCW Direct Lending LLC	Mar-15	Jun-24	150,000,000	119,974,031	22,349,115	24,530,734	130,770,138	155,300,871	1.29
Private Credit Subtotal			**4,378,501,809**	**7,284,909,708**	**800,003,929**	**4,481,266,757**	**6,676,255,942**	**11,157,522,700**	**1.53**

New Jersey Division of Investment
Alternative Investments - Common Pension Fund A
As of August 31, 2024

Alternative Investments – Common Pension Fund A August 31, 2024
Presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

				A		B	C	=(B+C)	=(B+C)/A
	Inception Date	Last Valuation Date	Commitment	Amount Contributed	Unfunded Commitment	Current Market Value	Total Distributed	Total Value	Total Value Multiple
Private Equity									
Large Buyout			**601,724,995**	**149,466,544**	**463,980,972**	**159,431,955**	**13,058,473**	**172,490,428**	**1.15**
**CVC Capital Partners IX	Jun-23		276,724,995	0	276,724,995	0	0	0	0.00
Hellman & Friedman Capital Partners X, L.P.	May-21	Jun-24	125,000,000	100,836,330	34,814,764	106,308,327	12,879,341	119,187,668	1.18
Silver Lake Partners VII, L.P.	Apr-24	Jun-24	100,000,000	20,858,905	79,602,433	22,426,044	9,574	22,435,618	1.08
Vista Equity Partners Fund VIII, L.P.	Oct-23	Jun-24	100,000,000	27,771,309	72,838,780	30,697,584	169,558	30,867,142	1.11
Domestic Midmarket Buyout			**500,000,000**	**160,657,395**	**350,132,158**	**177,162,046**	**18,000,170**	**195,162,216**	**1.21**
American Industrial Partners Capital Fund VIII, L.P.	May-23	Jun-24	150,000,000	32,207,785	119,309,030	29,845,440	1,516,815	31,362,255	0.97
Excellere Capital Fund IV, L.P.	Oct-21	Jun-24	100,000,000	46,041,539	53,958,461	61,724,806	0	61,724,806	1.34
TPG Rise Climate, L.P.	Apr-22	Jun-24	150,000,000	82,408,071	76,864,667	85,591,799	16,483,355	102,075,154	1.24
Bain Capital Life Sciences Fund IV. L.P.	Aug-24		100,000,000	0	100,000,000	0	0	0	0.00
Small Midsize Buyout			**250,000,000**	**0**	**250,000,000**	**0**	**0**	**0**	**0.00**
Altaris Health Partners VI L.P.	Dec-23		150,000,000	0	150,000,000	0	0	0	0.00
Tenex Capital Partners IV, L.P.	Aug-24		100,000,000	0	100,000,000	0	0	0	0.00
Mezzanine Debt			**215,560,753**	**123,180,945**	**103,811,411**	**135,562,025**	**10,761,044**	**146,323,069**	**1.19**
**ICG Europe VIII	Jul-22	Jun-24	215,560,753	123,180,945	103,811,411	135,562,025	10,761,044	146,323,069	1.19
Co Investments			**485,321,651**	**70,773,913**	**414,548,579**	**77,722,093**	**0**	**77,722,093**	**1.10**
**ICG Global Co-Investment E SCSp	Oct-22	Jun-24	110,321,651	15,952,420	94,370,072	17,610,441	0	17,610,441	1.10
Vista Co-Invest Fund 2023-4, L.P.	Oct-23	Jun-24	100,000,000	39,169,534	60,830,466	44,459,693	0	44,459,693	1.14
SONJ Private Opportunities Fund III, L.P.	May-24	Jun-24	250,000,000	10,627,158	239,372,842	10,627,158	0	10,627,158	1.00
NJ Tenex Co-Invest Fund 2024-25, L.P.	Aug-24	Jun-24	25,000,000	5,024,801	19,975,199	5,024,801	0	5,024,801	1.00
Emerging Managers			**450,000,000**	**50,373,800**	**399,626,200**	**46,799,618**	**0**	**46,799,618**	**0.93**
Barings NJ Emerging MP	Jul-23	Jun-24	250,000,000	37,128,713	212,871,287	35,247,995	0	35,247,995	0.95
NJ High Point VC Fund, L.P.	May-23	Jun-24	200,000,000	13,245,087	186,754,913	11,551,623	0	11,551,623	0.87
Venture Capital			**550,000,000**	**72,806,441**	**477,193,559**	**73,891,688**	**0**	**73,891,688**	**1.01**
Institutional Venture Partners XVIII, L.P.	Jan-24	Jun-24	100,000,000	2,000,000	98,000,000	2,000,000	0	2,000,000	1.00
Khosla Ventures Seed F, L.P.	May-23	Jun-24	20,000,000	8,100,000	11,900,000	9,054,561	0	9,054,561	1.12
Khosla Ventures VIII, L.P.	May-23	Jun-24	80,000,000	30,800,000	49,200,000	30,912,389	0	30,912,389	1.00
Khosla Ventures Opportunity II, L.P.	May-23	Jun-24	100,000,000	28,500,000	71,500,000	28,518,297	0	28,518,297	1.00
Tiger Iron Garden Fund. L.P.	Feb-24	Jun-24	250,000,000	3,406,441	246,593,559	3,406,441	0	3,406,441	1.00
Equity			**100,000,000**	**0**	**100,000,000**	**0**	**0**	**0**	**0.00**
PSG VI L.P.	Jul-24		100,000,000	0	100,000,000	0	0	0	0.00
International			**600,000,000**	**1,415,144**	**598,584,856**	**1,415,144**	**0**	**1,415,144**	**1.00**
New Jersey Asia Investors Evergreen, LP	Oct-23	Jun-24	600,000,000	1,415,144	598,584,856	1,415,144	0	1,415,144	1.00
Private Equity Subtotal			**3,752,607,399**	**628,674,181**	**3,157,877,735**	**671,984,569**	**41,819,687**	**713,804,255**	**1.14**
Real Assets									
Equity			**585,000,000**	**369,026,701**	**224,395,835**	**413,482,111**	**9,703,589**	**423,185,701**	**1.15**

New Jersey Division of Investment
Alternative Investments - Common Pension Fund A
As of August 31, 2024

Alternative Investments – Common Pension Fund A August 31, 2024
Presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

				A		B	C	=(B+C)	=(B+C)/A
	Inception Date	Last Valuation Date	Commitment	Amount Contributed	Unfunded Commitment	Current Market Value	Total Distributed	Total Value	Total Value Multiple
Brookfield Global Transition Fund -B	Jun-22	Jun-24	300,000,000	164,315,605	143,365,586	173,452,208	7,681,191	181,133,399	1.10
EQT Infrastructure V	Oct-21	Jun-24	160,000,000	133,924,019	26,235,200	164,847,843	803,768	165,651,611	1.24
Stonepeak Infrastructure Fund IV LP	Nov-21	Jun-24	125,000,000	70,787,078	54,795,049	75,182,061	1,218,630	76,400,691	1.08
Co Investments			**375,000,000**	**100,000,000**	**275,204,313**	**117,877,967**	**204,313**	**118,082,280**	**1.18**
BGTF Co-Invest (N) L.P.	Jun-22	Jun-24	300,000,000	100,000,000	200,204,313	117,877,967	204,313	118,082,280	1.18
Stonepeak CPF Investment Partners, LP	Apr-23		75,000,000	0	75,000,000	0	0	0	0.00
Real Assets Subtotal			**960,000,000**	**469,026,701**	**499,600,148**	**531,360,079**	**9,907,902**	**541,267,981**	**1.15**
Hedge Funds									
Absolute Return			**300,000,000**	**300,000,000**	**0**	**299,827,200**	**0**	**299,827,200**	**1.00**
Graham Custom Investment Funds I SPC Ltd	Jul-24	Jul-24	300,000,000	300,000,000	0	299,827,200	0	299,827,200	1.00
Hedge Fund Subtotal			**300,000,000**	**300,000,000**	**0**	**299,827,200**	**0**	**299,827,200**	**1.00**
Real Estate									
Equity			**865,000,000**	**163,147,857**	**705,432,644**	**152,380,766**	**593,260**	**152,974,026**	**0.94**
Cerberus Institutional Real Estate VI	Jan-24	Jun-24	350,000,000	82,886,346	269,743,847	77,455,293	0	77,455,293	0.93
Hammes Partners IV	Mar-22	Jun-24	65,000,000	2,657,015	62,342,985	391,079	532,941	924,021	0.35
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	Jun-24	150,000,000	77,604,496	73,345,812	74,534,393	60,319	74,594,712	0.96
Emerging Managers			**250,000,000**	**10,618,340**	**239,381,660**	**10,572,023**	**0**	**10,572,023**	**1.00**
GCM Grosvenor NJ RE Emerging Manager Program, LP	Dec-23	Jun-24	250,000,000	10,618,340	239,381,660	10,572,023	0	10,572,023	1.00
Real Estate Subtotal			**1,115,000,000**	**173,766,197**	**944,814,304**	**162,952,789**	**593,260**	**163,546,050**	**0.94**
Private Credit									
Debt			**550,000,000**	**7,213,373**	**542,786,627**	**7,150,516**	**0**	**7,150,516**	**0.99**
HPS Garden Private Credit Fund, L.P.	Feb-24	Jun-24	550,000,000	7,213,373	542,786,627	7,150,516	0	7,150,516	0.99
Distressed			**150,000,000**	**60,228,127**	**90,000,000**	**71,582,520**	**43,718**	**71,626,238**	**1.19**
GOF III Feeder B, L.P.	Jun-23	Jun-24	150,000,000	60,228,127	90,000,000	71,582,520	43,718	71,626,238	1.19
Private Lending			**2,658,690,139**	**1,700,397,791**	**1,176,497,532**	**1,528,447,145**	**395,746,809**	**1,924,193,954**	**1.13**
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Jun-24	115,605,139	112,025,962	20,826,213	60,447,840	64,407,443	124,855,283	1.11

New Jersey Division of Investment
Transfers between Common and Pension Funds
August, 2024

Contributions to Common Funds from Pension Funds for the Month

Date	Withdrawal Amount	From Pension Fund(s)	Contribution Amount	To Common Fund(s)
8/8/2024	$ 540,000.00	JRS	$ 200,000,000.00	A
	108,640,000.00	PERS		
	6,860,000.00	SPRS		
	83,960,000.00	TPA		
	$ 200,000,000.00		$ 200,000,000.00	

Withdrawals from Common Funds to Pension Funds for the Month

Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
8/7/2024	$ 78,000,000	L	$ 60,668,400	TPA
			16,395,600	PERS
			936,000	P&F
	$ 78,000,000		$ 78,000,000	

Transfers between Common and Pension Funds, Summarized

August, 2024

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	$ (540,000)
P&F	936,000
PERS	(92,244,400)
SPRS	(6,860,000)
TPA	(23,291,600)
	$ (122,000,000)

Fiscal Year-to-Date 2025

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	$ (540,000)
P&F	1,872,000
PERS	(75,848,800)
SPRS	(6,860,000)
TPA	37,376,800
	$ (44,000,000)

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