NEW JERSEY DIVISION OF INVESTMENT

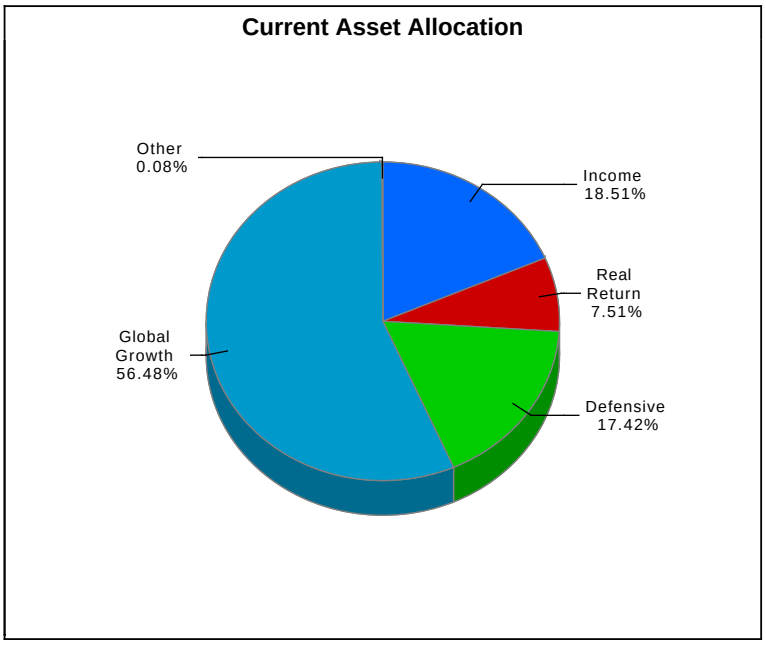
INVESTMENT REPORTING PACKAGE

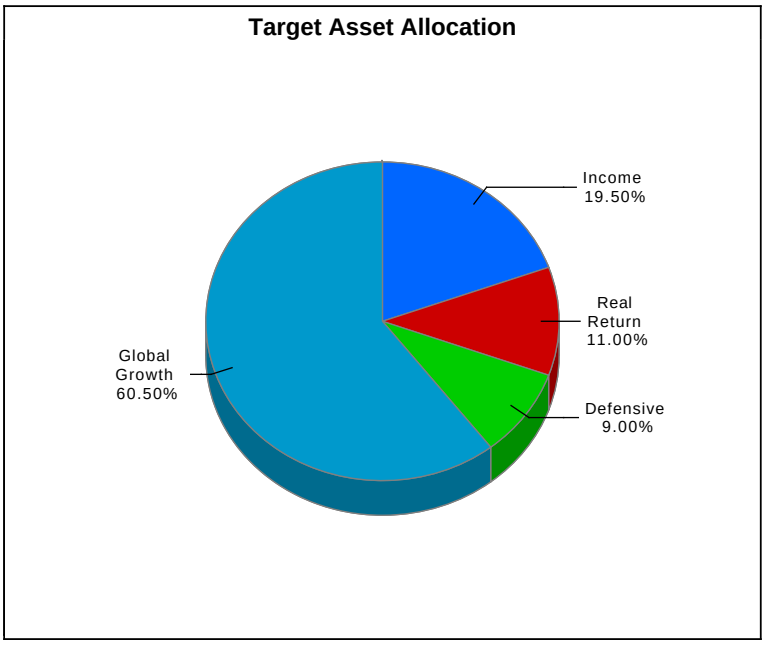
Period Ending July 31, 2024

"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 July 31, 2024

	Actual Allocation %	Target %	Allocation (in millions $)
U.S. Equity	29.44	28.00	20,548.98
Int'l DM Equity Composite	11.86	12.75	8,277.91
Int'l SC Equity Composite	1.22	1.25	852.87
EM Equity Composite	3.04	5.50	2,118.69
Equity Hedge Fund Breakout	0.00	0.00	1.65
Private Equity	10.92	13.00	7,619.52
Global Growth	**56.47**	**60.50**	**39,419.08**
Real Estate	5.15	8.00	3,594.00
Real Assets	2.37	3.00	1,651.36
Real Return	**7.51**	**11.00**	**5,245.36**
High Yield Composite	4.20	4.50	2,934.90
Investment Grade Credit Composite	7.00	7.00	4,884.45
Income	**18.51**	**19.50**	**12,919.20**
Cash Equivalents [1]	10.46	2.00	7,300.62
U.S. Treasuries	4.08	4.00	2,851.13
Risk Mitigation Strategies	2.88	3.00	2,011.71
Defensive	**17.42**	**9.00**	**12,163.46**
Other	0.08	0.00	57.67
Total Pension Fund	**100.00**	**100.00**	**69,804.77**

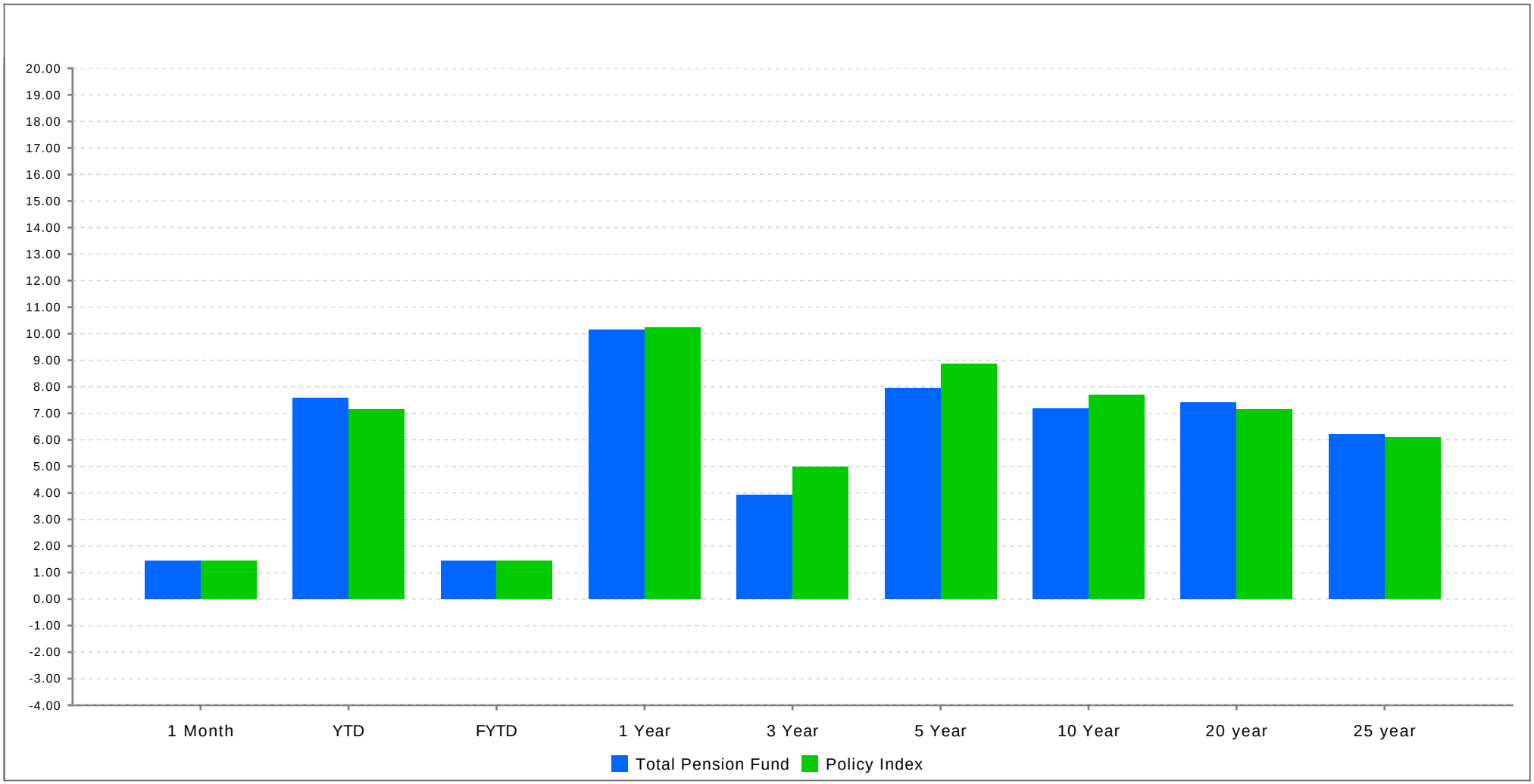




Sum of component allocation may not equal total due to rounding
Excludes assets of the Policer & Firemen's Retirement System of New Jersey.

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 July 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	1.43	7.59	1.43	10.15	3.93	7.94	7.18	7.40	6.22
Policy Index [1]	1.43	7.15	1.43	10.24	4.99	8.86	7.68	7.14	6.08

1 Benchmark return not available for 25-year period.

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

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
U.S. Equity	1.82	15.65	1.82	21.17	8.24	14.30
Custom US Policy Benchmark	*1.81*	*15.70*	*1.81*	*21.17*	*8.22*	*14.50*
Int'l DM Equity Composite	3.13	8.50	3.13	11.58	4.06	7.87
Custom EAFE + Canada Benchmark [1]	*3.10*	*8.19*	*3.10*	*11.12*	*3.64*	*7.39*
Int'l SC Equity Composite	4.40	6.81	4.40	9.48	(3.27)	6.20
Custom ACWI ex USA Small Cap Benchmark	*3.81*	*6.68*	*3.81*	*9.91*	*(0.49)*	*7.08*
EM Equity Composite	0.11	6.50	0.11	4.45	(2.18)	4.11
Custom EM Benchmark [1]	*0.28*	*7.61*	*0.28*	*6.06*	*(2.89)*	*3.40*
Equity Hedge Fund Breakout	(0.00)	193.68	(0.00)	180.22	42.04	(2.31)
50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)	*(0.31)*	*9.57*	*(0.31)*	*9.97*	*1.22*	*7.13*
Private Equity	0.03	2.88	0.03	2.24	4.52	11.26
Custom Cambridge Blend	*0.00*	*4.74*	*0.00*	*7.09*	*8.94*	*14.71*
Global Growth	**1.70**	**10.74**	**1.70**	**13.64**	**5.43**	**11.26**
Global Growth Policy Benchmark	***1.62***	***10.91***	***1.62***	***14.41***	***6.71***	***12.56***
Real Estate	1.72	0.40	1.72	0.68	2.62	5.01
Real Estate Index [2]	*0.00*	*(7.45)*	*0.00*	*(12.00)*	*2.47*	*2.56*
Real Assets	(0.00)	2.58	(0.00)	2.72	7.18	5.12
Custom Cambridge Blend for Real Assets [2]	*0.00*	*3.06*	*0.00*	*7.18*	*14.63*	*7.52*
Real Return	**1.17**	**1.10**	**1.17**	**1.33**	**3.95**	**5.08**
Real Return Policy Benchmark [2]	***0.00***	***(4.64)***	***0.00***	***(6.95)***	***5.91***	***4.27***
High Yield Composite	1.88	4.13	1.88	10.37	2.10	4.04
Custom High Yield Benchmark	*1.94*	*4.58*	*1.94*	*11.04*	*2.17*	*4.19*
Private Credit	0.21	7.34	0.21	9.48	6.54	7.63
Custom Private Credit Policy Index	*1.03*	*7.02*	*1.03*	*11.53*	*2.66*	*4.96*
Investment Grade Credit Composite	2.22	1.38	2.22	5.35	(2.98)	0.49
Custom Investment Grade Credit Benchmark	*2.33*	*1.62*	*2.33*	*5.83*	*(2.77)*	*0.58*
Income	**1.34**	**4.37**	**1.34**	**8.05**	**1.67**	**3.91**
Income Policy Benchmark	***1.71***	***4.54***	***1.71***	***9.02***	***0.10***	***2.90***

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 July 31, 2024
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
Cash Equivalents [3]	0.48	3.25	0.48	5.63	3.41	2.42
ICE BofA US 3-Month Treasury Bill	*0.45*	*3.09*	*0.45*	*5.45*	*3.18*	*2.21*
U.S. Treasuries	2.17	1.54	2.17	4.39	(2.73)	(0.06)
Custom Government Benchmark	*2.19*	*1.31*	*2.19*	*4.14*	*(3.00)*	*(0.20)*
Risk Mitigation Strategies [4]	(0.19)	6.99	(0.19)	10.14	6.59	6.60
T-Bill + 300 BP	*0.71*	*4.90*	*0.71*	*8.67*	*6.31*	*5.32*
Defensive	**0.76**	**3.47**	**0.76**	**6.06**	**1.94**	**2.29**
Liquidity Policy Benchmark	***1.31***	***2.91***	***1.31***	***6.14***	***1.64***	***2.07***
Total Pension Fund	**1.43**	**7.59**	**1.43**	**10.15**	**3.93**	**7.94**
Policy Index	*1.43*	*7.15*	*1.43*	*10.24*	*4.99*	*8.86*

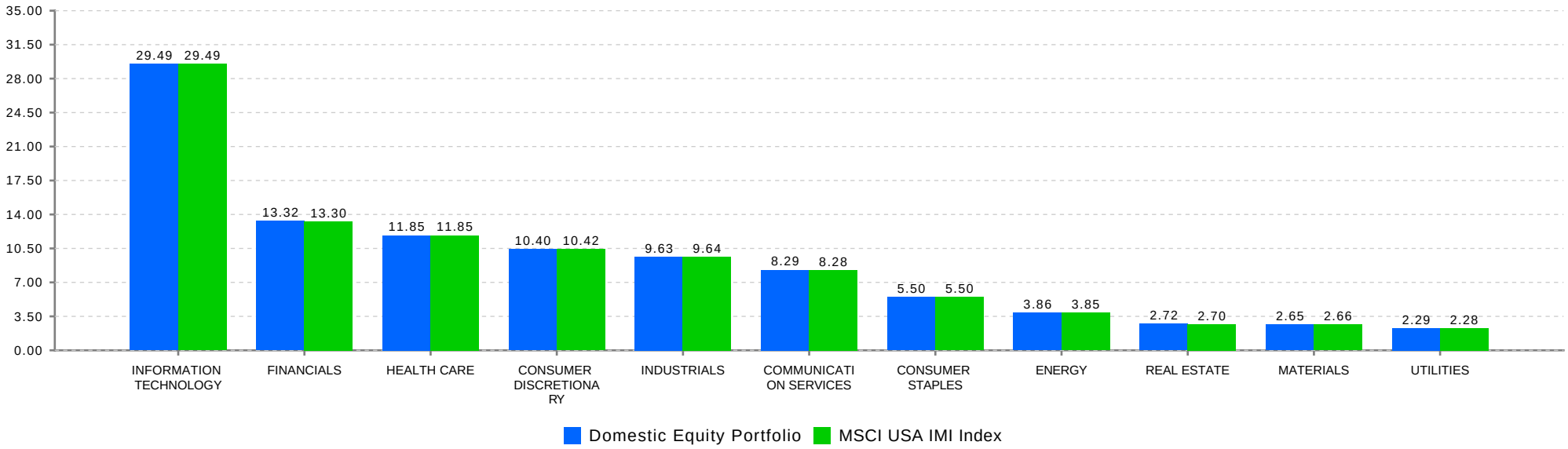
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4 Risk Mitigation Strategies returns corrected and benchmarks updated as of August 20,2026.

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

Top Holdings*
U.S. Equity

Security Name	% of Portfolio
APPLE INC	5.83
MICROSOFT CORP	5.28
NVIDIA CORP	5.23
VANGUARD MORNINGSTAR TOTAL STO	4.43
AMAZON.COM INC	3.13
META PLATFORMS INC CLASS A	1.86
ALPHABET INC CL A	1.81
ALPHABET INC CL C	1.58
BROADCOM INC	1.27
TESLA INC	1.19

U.S. Equity Portfolio
Sector Weightings**



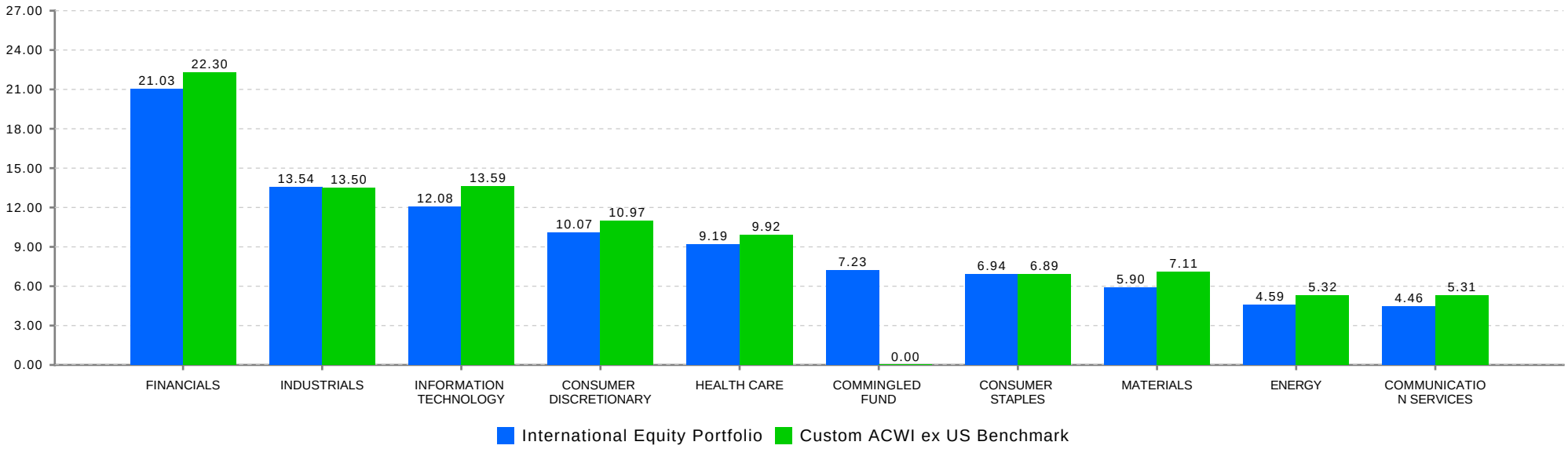
*Holdings include accruals
**Index sector weightings reflect the calculations of State Street and may differ from those of MSCI. Note that ETFs are excluded.

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

Top Holdings*
International Equity

Security Name	% of Portfolio
ISHARES CORE MSCI EAFE ETF	4.27
ISHARES MSCI EAFE SMALL CAP ET	2.05
NOVO NORDISK A/S B	1.57
ASML HOLDING NV	1.34
NESTLE SA REG	1.02
ASTRAZENECA PLC	0.89
TENCENT HOLDINGS LTD	0.89
TAIWAN SEMICONDUCTOR SP ADR	0.87
TAIWAN SEMICONDUCTOR MANUFAC	0.87
NOVARTIS AG REG	0.86

Select Portfolio Sector Weightings
International Equity



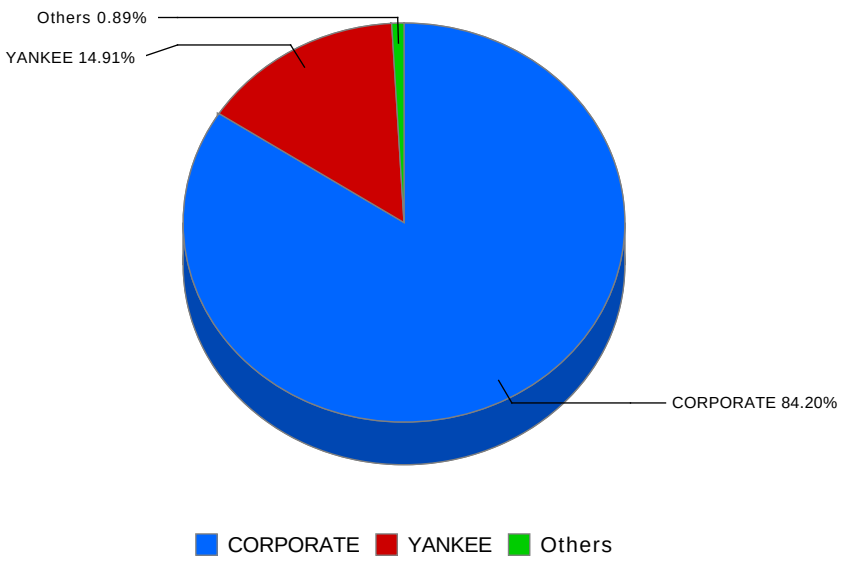
*Holdings include accruals

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

Fixed Income Composite
Top Holdings*

Security Name	Coupon %	Maturity Date	% of Portfolio
US TREASURY N/B	1.50	02/15/2030	1.73
US TREASURY N/B	0.50	10/31/2027	1.58
US TREASURY N/B	1.50	08/15/2026	1.53
ISHARES 0 5 YEAR HIGH YIELD CO		12/31/9999	1.48
US TREASURY N/B	1.88	02/15/2032	1.40
US TREASURY N/B	0.88	06/30/2026	1.39
STATE STREET SPDR BLOOMBERG SH		12/31/9999	1.39
US TREASURY N/B	2.25	11/15/2027	1.17
US TREASURY N/B	1.25	05/15/2050	1.17
US TREASURY N/B	0.38	01/31/2026	1.16

Select Portfolio Sector Weights



*Holdings include accruals

State Investment Council
Regulation Violations and Other Reportable Matters
July 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	17.4	0.2%	0.1%	17.4
Belgium	82.4	0.7%	0.6%	82.4
Finland	82.0	0.7%	0.6%	82.0
France	851.3	7.7%	7.2%	851.3
Germany	613.2	5.5%	4.9%	613.2
Ireland	30.5	0.3%	0.2%	30.5
Italy	233.2	2.1%	1.7%	233.2
Netherlands	401.7	3.6%	3.2%	401.7
Portugal	20.2	0.2%	0.1%	20.2
Spain	225.8	2.0%	1.7%	225.8
Developed - Non-Euro				
Australia	618.4	5.6%	4.8%	618.4
Canada	884.8	8.0%	7.7%	884.8
Denmark	300.3	2.7%	2.4%	300.3
Hong Kong	121.0	1.1%	1.0%	121.0
Israel	80.0	0.7%	0.5%	80.0
Japan	1,977.8	17.9%	15.1%	1,977.8
New Zealand	14.2	0.1%	0.1%	14.2
Norway	49.0	0.4%	0.3%	49.0
Singapore	114.3	1.0%	0.9%	114.3
Sweden	283.7	2.6%	2.1%	283.7
Switzerland	759.3	6.9%	6.3%	759.3
United Kingdom	1,185.9	10.7%	9.0%	1,185.9

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	2.3	0.0%	0.0%	2.3
Georgia	0.2	0.0%	0.0%	0.2
Greece	19.0	0.2%	0.2%	19.0
Hungary	45.2	0.4%	0.1%	45.2
Kazakhstan	11.1	0.1%	0.0%	11.1
Kuwait	0.0	0.0%	0.1%	0.0
Poland	11.0	0.1%	0.3%	11.0
Qatar	1.8	0.0%	0.2%	1.8
Saudi Arabia	5.5	0.0%	1.2%	5.5
South Africa	88.3	0.8%	0.9%	88.3
Turkey	11.1	0.1%	0.2%	11.1
United Arab Emirates	14.8	0.1%	0.3%	14.8
EM - Latam				
Argentina	0.0	0.0%	0.0%	0.0
Brazil	259.2	2.3%	1.3%	259.2
Chile	10.4	0.1%	0.2%	10.4
Colombia	0.4	0.0%	0.0%	0.4
Mexico	80.4	0.7%	0.6%	80.4
Peru	29.3	0.3%	0.1%	29.3
Uruguay	5.3	0.0%	0.0%	5.3
EM - Asia ex Japan				
China	558.0	5.0%	7.2%	558.0
India	223.7	2.0%	5.8%	223.7
Indonesia	69.1	0.6%	0.5%	69.1
Korea	276.6	2.5%	3.5%	276.6
Malaysia	2.5	0.0%	0.4%	2.5
Philippines	0.0	0.0%	0.2%	0.0
Taiwan	357.3	3.2%	5.4%	357.3
Thailand	36.5	0.3%	0.4%	36.5

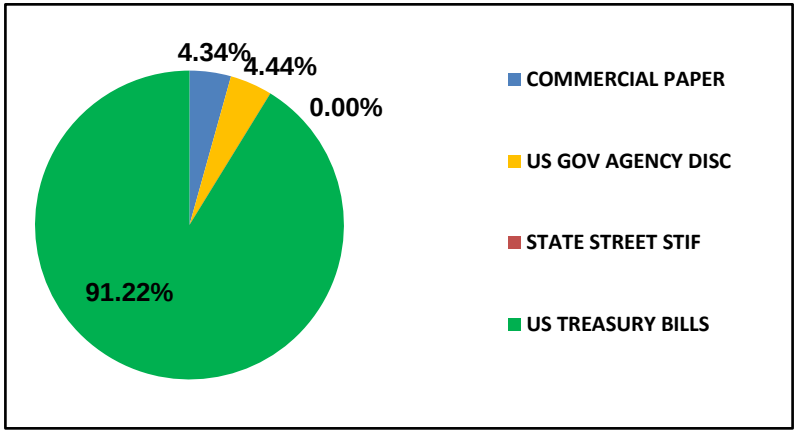
New Jersey Division of Investment
Cash Management Fund
July 31, 2024

PARTICIPATION		
	VALUE	PERCENTAGE
STATE	$ 34,945,779,942	87.49%
NON-STATE	4,995,809,802	12.51%
TOTAL	$ 39,941,589,744	100.00%

PORTFOLIO RETURNS			
	STATE	NON-STATE	AVG.DAYS
7/31/2024	5.33%	5.27%	47
1 Month	5.34%	5.28%	
Fiscal YTD	5.34%	5.28%	
1 Year	5.35%	5.29%	

PORTFOLIO HOLDINGS		
	7/31/2024	PERCENTAGE
US TREASURY BILLS	$ 37,884,639,485	91.22%
US GOV AGENCY DISC	1,844,044,330	4.44%
COMMERCIAL PAPER	1,801,370,070	4.34%
STATE STREET STIF	203,647	0.00%
TOTAL	$ 41,530,257,533	100.00%

Note: Values and percentages are subject to rounding



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

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		
	$ -		$ -	

Withdrawals from Common Funds to Pension Funds for the Month

Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
7/8/2024	$ 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

July, 2024

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	$ -
P&F	936,000
PERS	16,395,600
SPRS	-
TPA	60,668,400
	$ 78,000,000

Fiscal Year-to-Date 2025

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	$ -
P&F	936,000
PERS	16,395,600
SPRS	-
TPA	60,668,400
	$ 78,000,000

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

Alternative Investments – Common Pension Fund E July 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			**2,430,732,585**	**2,570,694,216**	**414,152,166**	**2,026,736,137**	**2,589,540,654**	**4,616,276,791**	**1.80**
**ABF VII New Jersey S.L.P.	Jul-20	Jun-24	55,732,585	53,031,567	2,701,018	69,794,889	0	69,794,889	1.32
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	486,067,142	63,932,858	571,911,227	99,386,000	671,297,227	1.38
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	302,733,479	47,684,917	334,478,433	4,160,000	338,638,433	1.12
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	1,505,104,350	179,550,364	1,119,665,257	1,814,623,268	2,934,288,526	1.95
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**	**1,671,921,609**	**320,434,031**	**1,022,005,922**	**1,727,337,042**	**2,749,342,964**	**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	85,592,499	335,677,382	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	73,460,183	299,592,382	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	80,238,026	44,761,974	108,530,355	16,092	108,546,447	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**	**4,316,301,551**	**548,322,268**	**2,915,143,002**	**4,644,906,801**	**7,560,049,803**	**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	19,890,398	165,156,740	185,047,138	1.67
Onex Partners IV, LP	May-14	Jun-24	166,490,000	171,746,256	5,976,912	102,633,605	145,658,853	248,292,458	1.45
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	144,537,143	61,731,583	165,990,880	56,268,726	222,259,606	1.54
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	76,225,976	1,401,668	81,544,929	35,982,571	117,527,500	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	136,611,583	12,464,302	141,462,056	59,166,067	200,628,123	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

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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	91,999,088	16,023,789	115,130,341	10,348,205	125,478,546	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	81,010,809	34,694,406	26,296,618	129,302,715	155,599,333	1.92
Vista Foundation Fund III, L.P.	Nov-16	Jun-24	100,000,000	115,622,950	22,258,142	105,352,537	118,132,144	223,484,681	1.93
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**	**90,912,648**	**814,929,197**	**905,841,845**	**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	30,567,336	284,581,052	315,148,389	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**	**677,500,791**	**539,544,291**	**1,217,045,082**	**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	266,928,878	185,739,287	452,668,165	3.08
International			**2,627,542,043**	**2,603,680,207**	**295,734,821**	**1,344,010,824**	**2,517,287,699**	**3,861,298,523**	**1.48**
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Jul-07	Jun-24	198,978,383	202,535,082	27,995,671	21,307,606	236,874,688	258,182,294	1.27
**Anacap Financial Partners II	May-08	Jun-24	127,162,314	192,097,746	5,329,178	630,712	190,061,667	190,692,378	0.99
**AnaCap Financial Partners III, L.P.	Jul-14	Jun-24	143,393,179	152,898,124	12,813,130	40,191,605	165,943,561	206,135,167	1.35
**AnaCap Financial Prtns GP	Nov-09	Mar-24	9,868,438	9,868,438	0	14,041,451	1,570,670	15,612,122	1.58
**ARDIAN Buyout Fund VII A S.L.P	Mar-20	Jun-24	136,139,729	99,943,189	36,565,953	125,152,802	7,459,616	132,612,418	1.33
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	153,929,841	11,326,769	11,490,082	228,817,875	240,307,956	1.56
NJHL European Buyout Investment Series A	Feb-06	Jun-24	200,000,000	202,697,890	10,478,957	2,906,024	294,469,568	297,375,592	1.47
NJHL European Buyout Investment Series C	Mar-08	Jun-24	200,000,000	214,040,628	10,276,490	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			**2,917,619,154**	**3,278,166,466**	**133,355,677**	**1,419,859,673**	**4,072,472,238**	**5,492,331,911**	**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

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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
Blackstone Capital Partners VII, L.P.	May-15	Jun-24	45,000,000	48,542,479	3,221,446	39,084,708	39,387,673	78,472,380	1.62
Carlyle Partners VI, L.P.	Nov-13	Jun-24	300,000,000	329,051,817	15,924,195	77,256,571	514,742,452	591,999,023	1.80
**CVC Capital Partners VI, LP	Jul-13	Jun-24	85,501,076	102,007,587	4,623,617	69,454,766	132,806,954	202,261,720	1.98
**CVC Capital Partners VII (A), LP	May-17	Jun-24	111,940,448	112,072,612	6,033,738	156,436,537	57,755,074	214,191,611	1.91
**CVC Capital Partners VIII	Jun-20	Jun-24	107,677,630	89,181,081	18,799,073	98,175,109	1,510,044	99,685,153	1.12
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	106,971,056	9,528,468	22,838,740	229,225,118	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			**179,406,226**	**171,235,811**	**12,257,607**	**2,058,974**	**241,224,130**	**243,283,104**	**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	54,076,029	53,008,507	3,240,869	5,907	65,137,097	65,143,003	1.23
**Partners Group Secondary 2008, L.P.	Sep-08	Jun-24	75,330,197	67,521,335	8,199,382	1,797,939	102,277,985	104,075,925	1.54
Small/Midsize Buyout			**775,000,000**	**875,345,268**	**65,038,653**	**161,346,967**	**1,253,546,773**	**1,414,893,740**	**1.62**
Grosvenor/NJDI Investment Fund			650,000,000	773,106,652	41,044,276	39,480,956	1,247,068,847	1,286,549,802	1.66
Grosvenor/NJDI Investment Fund 2005	Nov-05	Jun-24	200,000,000	235,177,208	9,712,289	5,337,273	368,739,748	374,077,021	1.59
Grosvenor/NJDI Investment Fund 2006	Sep-06	Jun-24	250,000,000	305,374,473	7,653,586	19,475,779	529,937,308	549,413,088	1.80
Grosvenor/NJDI Investment Fund 2008	Jun-08	Jun-24	200,000,000	232,554,971	23,678,401	14,667,903	348,391,791	363,059,694	1.56
Stellex Capital Partners II LP	Sep-20	Jun-24	125,000,000	102,238,616	23,994,377	121,866,011	6,477,926	128,343,937	1.26
Special Situations			**184,000,000**	**1,307,591,260**	**288,347,049**	**587,052,156**	**1,273,858,265**	**1,860,910,422**	**1.42**
Blackstone TOP Fund - A (PE) L.P.	Jan-12	Jun-24	184,000,000	1,307,591,260	288,347,049	587,052,156	1,273,858,265	1,860,910,422	1.42
Venture Capital			**314,400,000**	**302,180,134**	**22,797,780**	**144,609,955**	**483,226,837**	**627,836,792**	**2.08**
Khosla Ventures IV, L.P.	Jan-12	Jun-24	25,000,000	24,540,550	475,000	33,900,293	74,978,403	108,878,696	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	68,212,522	134,838,612	203,051,134	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			**16,692,110,008**	**18,645,108,185**	**2,407,484,634**	**10,402,561,329**	**20,711,403,021**	**31,113,964,350**	**1.67**
Real Estate									
Debt			**1,214,065,200**	**1,187,593,756**	**180,642,634**	**178,433,125**	**1,338,633,695**	**1,517,066,820**	**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	109,030,754	26,973,961	9,987,562	116,365,031	126,352,593	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	122,836,360	16,435,521	5,587,353	144,510,638	150,097,991	1.22

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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			**5,713,420,162**	**6,431,042,238**	**1,006,545,955**	**3,618,462,265**	**6,045,056,519**	**9,663,518,784**	**1.50**
**Aermont Capital Real Estate Fund IV	Oct-18	Jun-24	110,970,027	90,375,022	20,595,005	71,149,685	0	71,149,685	0.79
Blackstone Property Global - NJ	Oct-15	Jun-24	150,000,000	149,894,336	7,564,402	79,097,610	158,408,793	237,506,403	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	83,952,971	153,175,042	668,762,520	821,937,562	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	118,175,679	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	69,994,659	77,768,453	38,640,355	38,386,525	77,026,880	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	117,198,765	11,638,194	110,867,499	41,194,413	152,061,912	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	58,990,757	60,487,688	465,040	3,555,779	9,769,504	13,325,283	0.22
Northwood Real Estate Co-Invest	Dec-12	Jun-24	75,000,000	89,343,048	19,195,609	65,820,249	48,321,459	114,141,708	1.28
Northwood RE Partners L.P., (Series III)	Dec-12	Jun-24	75,000,000	137,178,309	33,961,997	86,098,464	96,136,340	182,234,804	1.33
Northwood RE Partners L.P., (Series IV)	Nov-13	Jun-24	200,000,000	387,275,457	105,565,841	291,765,649	292,751,930	584,517,579	1.51
*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	80,434,665	35,163,799	11,559,720	123,182,866	134,742,586	1.68
**Perella Weinberg Real Estate Fund II LP	Jul-13	Jun-24	88,575,983	75,552,226	13,023,756	16,315,549	106,909,073	123,224,622	1.63
**Perella Weinberg Real Estate Fund III LP	Nov-15	Jun-24	101,600,358	79,232,272	22,368,086	29,919,298	193,764,937	223,684,235	2.82
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	276,325,416	135,155,306	411,480,722	1.86
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	349,783,300	26,545,700	423,834,203	138,733,662	562,567,865	1.61
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	74,575,385	30,684,959	62,939,064	29,707,224	92,646,288	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	96,404,207	22,016,967	44,585,943	81,071,078	125,657,021	1.30
Real Estate Subtotal			**6,927,485,362**	**7,618,635,994**	**1,187,188,589**	**3,796,895,391**	**7,383,690,214**	**11,180,585,604**	**1.47**

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

Alternative Investments – Common Pension Fund E July 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**	**2,377,201,358**	**2,909,444,011**	**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	1,020,290,372	1,182,701,247	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**	**713,818,028**	**583,731,762**	**1,297,549,790**	**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	310,451	171,628,051	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	220,277,177	311,996,318	532,273,495	1.33
Hedge Fund Subtotal			**5,510,000,000**	**5,499,283,629**	**293,790,944**	**2,802,493,252**	**5,077,318,731**	**7,879,811,984**	**1.43**
Real Assets									
Co-Investments			**1,106,000,000**	**1,841,862,470**	**280,302,904**	**914,223,169**	**1,491,295,017**	**2,405,518,186**	**1.31**
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	1,115,542,323	215,560,477	197,537,045	1,113,586,589	1,311,123,634	1.18
BX NJ Co-Invest, L.P.	Aug-12	Jun-24	21,163,690	388,887,874	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	8,430,064	238,878,611	247,308,675	1.64
Debt			**650,000,000**	**772,046,269**	**238,897,550**	**41,968,693**	**725,962,342**	**767,931,035**	**0.99**
GSO Energy Partners - A, L.P.	Mar-12	Jun-24	650,000,000	772,046,269	238,897,550	41,968,693	725,962,342	767,931,035	0.99
Equity			**1,140,512,990**	**1,174,371,072**	**146,925,459**	**710,515,603**	**1,075,176,971**	**1,785,692,574**	**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 July 31, 2024

Alternative Investments – Common Pension Fund E July 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[2]	C Total Distributed[1]	=(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	174,271,529	9,343,793	78,159,223	334,248,399	412,407,623	2.37
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**	**3,788,279,811**	**666,125,913**	**1,666,707,465**	**3,292,434,330**	**4,959,141,795**	**1.31**
Grand Total			**32,026,108,360**	**35,551,307,619**	**4,554,590,081**	**18,668,657,437**	**36,464,846,296**	**55,133,503,733**	**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 1.0821 EUR as of 7/31/2024
6. ***Please note these selected funds have an FX rate of 1.2845 GBP as of 7/31/2024
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.

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

Alternative Investments – Private Credit, Common Pension Fund E June 30, 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	78,112,843	106,970,420	16,765,390	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	270,248,144	51,114,658	137,163,048	180,933,516	318,096,564	1.18
GOF II Feeder B, L.P.	Oct-17	Jun-24	100,000,000	90,000,000	10,000,000	103,462,909	42,608,429	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	246,012,559	500,000	448,970,473	269,637,425	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	104,961,430	24,669,643	129,631,073	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			**4,378,112,843**	**7,280,076,457**	**799,826,910**	**4,503,202,968**	**6,649,153,316**	**11,152,356,284**	**1.53**

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 1.2845 GBP as of 7/31/2024
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.

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

Alternative Investments – Common Pension Fund A July 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			**595,525,008**	**143,898,378**	**463,349,151**	**153,912,221**	**13,010,051**	**166,922,272**	**1.16**
**CVC Capital Partners IX	Jun-23	Jun-24	270,525,008	0	270,525,008	0	0	0	0.00
Hellman & Friedman Capital Partners X, L.P.	May-21	Jun-24	125,000,000	94,475,960	41,175,134	99,947,978	12,879,341	112,827,319	1.19
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	28,563,513	72,046,576	31,538,199	121,136	31,659,335	1.11
Domestic Midmarket Buyout			**400,000,000**	**139,783,963**	**270,385,257**	**157,163,113**	**17,125,674**	**174,288,788**	**1.25**
American Industrial Partners Capital Fund VIII, L.P.	May-23	Jun-24	150,000,000	16,594,010	134,454,149	14,700,334	1,048,158	15,748,493	0.95
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	77,148,415	81,972,647	80,737,973	16,077,516	96,815,489	1.25
Small Midsize Buyout			**150,000,000**	**0**	**150,000,000**	**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
Mezzanine Debt			**213,234,872**	**123,180,945**	**101,485,530**	**132,524,774**	**10,761,044**	**143,285,818**	**1.16**
**ICG Europe VIII	Jul-22	Jun-24	213,234,872	123,180,945	101,485,530	132,524,774	10,761,044	143,285,818	1.16
Co Investments			**458,207,302**	**65,749,112**	**392,459,030**	**72,302,732**	**0**	**72,302,732**	**1.10**
**ICG Global Co-Investment E SCSp	Oct-22	Jun-24	108,207,302	15,952,420	92,255,722	17,215,881	0	17,215,881	1.08
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		250,000,000	10,627,158	239,372,842	10,627,158	0	10,627,158	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**	**64,219,791**	**485,780,209**	**65,305,029**	**0**	**65,305,029**	**1.02**
Institutional Venture Partners XVIII, L.P.	Jan-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	22,400,000	57,600,000	22,512,381	0	22,512,381	1.01
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		250,000,000	3,219,791	246,780,209	3,219,791	0	3,219,791	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			**3,516,967,181**	**588,621,133**	**2,961,670,233**	**629,422,632**	**40,896,769**	**670,319,401**	**1.14**
Real Assets									
Equity			**585,000,000**	**369,874,669**	**222,752,499**	**415,125,478**	**8,908,220**	**424,033,698**	**1.15**
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	134,771,986	24,591,864	166,491,209	8,399	166,499,609	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

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

Alternative Investments – Common Pension Fund A July 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[1]	Unfunded Commitment	B Current Market Value[2]	C Total Distributed[3]	=(B+C) Total Value	=(B+C)/A Total Value Multiple
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**	**469,874,669**	**497,956,812**	**533,003,445**	**9,112,533**	**542,115,978**	**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**	**10,000,000**	**240,000,000**	**9,953,680**	**0**	**9,953,680**	**1.00**
GCM Grosvenor NJ RE Emerging Manager Program, LP	Dec-23	Jun-24	250,000,000	10,000,000	240,000,000	9,953,680	0	9,953,680	1.00
Real Estate Subtotal			**1,115,000,000**	**173,147,857**	**945,432,644**	**162,334,446**	**593,260**	**162,927,706**	**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			**2,658,223,530**	**1,665,397,791**	**1,202,668,327**	**1,530,913,163**	**356,254,886**	**1,887,168,048**	**1.13**
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Jun-24	115,138,530	112,025,962	20,359,605	79,423,593	43,405,705	122,829,298	1.10
CVC Credit Partners EU DL III	Dec-21	Jun-24	168,890,000	182,875,847	49,373,319	133,688,133	74,319,120	208,007,253	1.14
CVC Credit Partners EU DL III Co-Invest SCSp	Jul-22	Jun-24	168,890,000	200,850,329	47,566,538	138,243,717	90,642,486	228,886,203	1.14
Eagle Point Defensive Income Fund NJ LP	Dec-21	Jun-24	120,000,000	120,000,000	0	143,081,880	0	143,081,880	1.19

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 1.0821 EUR as of 7/31/2024
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.

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