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**NEW JERSEY DIVISION OF INVESTMENT**

**INVESTMENT REPORTING PACKAGE**

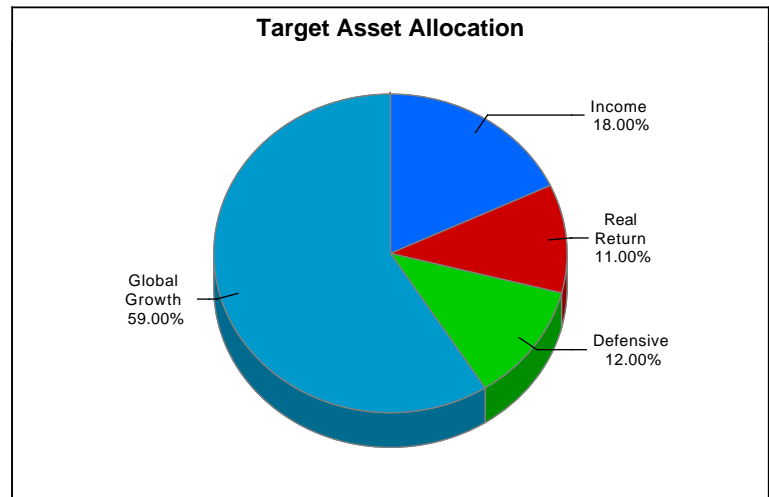
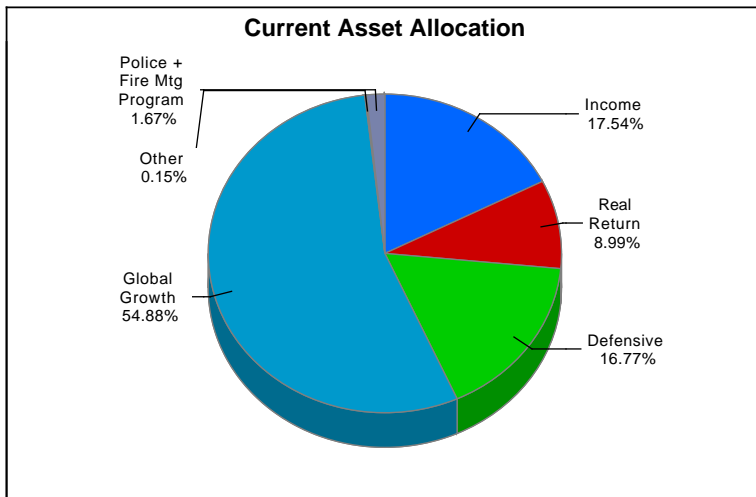
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**Period Ending June 30, 2022  
Unaudited**

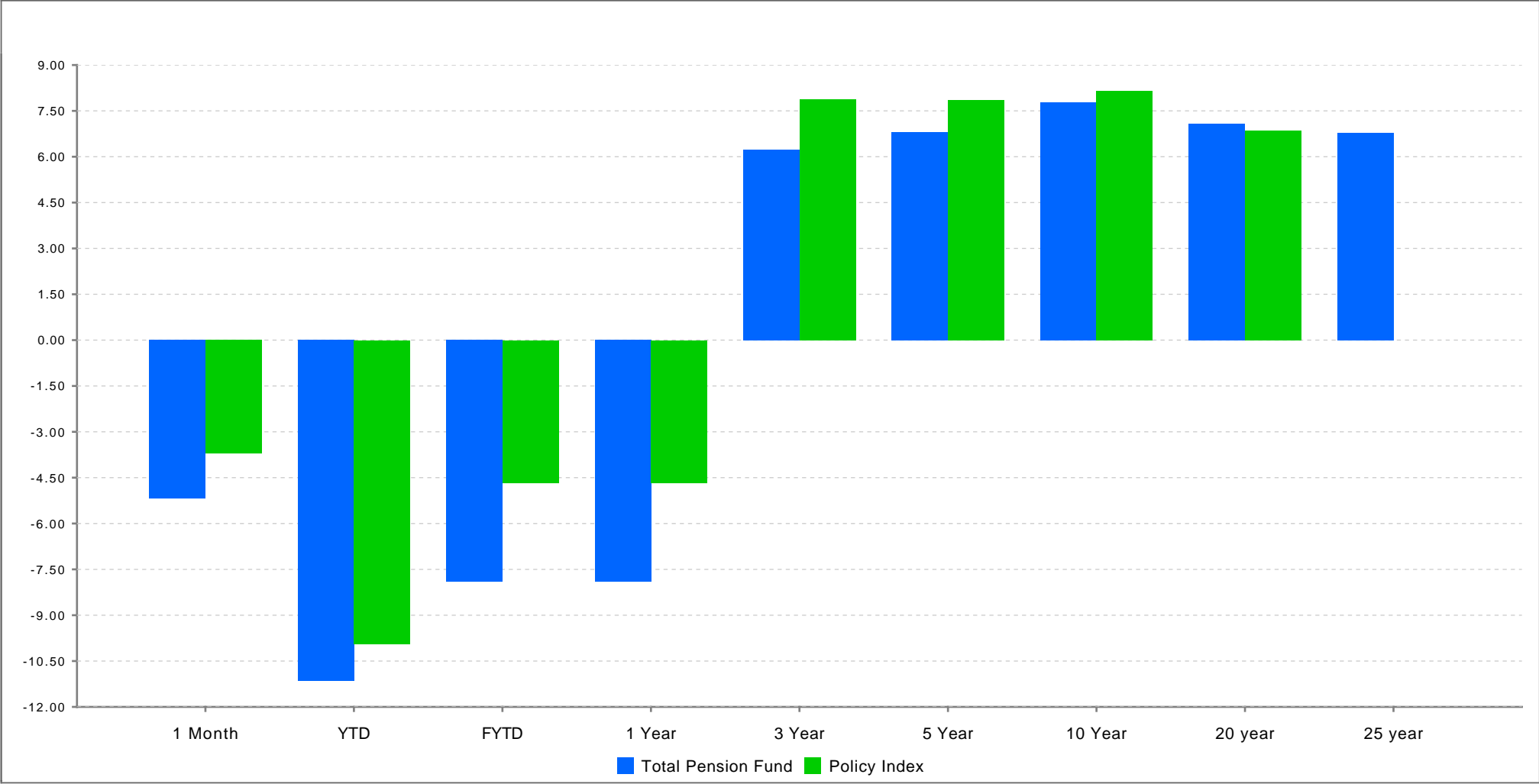
*"The mission of the New Jersey Division of Investment is to achieve the best possible return at an acceptable level of risk using the highest fiduciary standards"*

**NJ Division of Investment  
Actual Allocation vs Target Allocation  
As of June 30, 2022**

	Actual Allocation %	Target %	Difference %	Allocation (in millions \$)
U.S. Equity	25.18	27.00	(1.82)	22,030.48
Non U.S. Developed Mkt Equity	12.13	13.50	(1.37)	10,608.65
EM Equity Composite	4.95	5.50	(0.55)	4,327.49
Equity Oriented Hedge Funds	0.01	0.00	0.01	9.12
Private Equity	12.63	13.00	(0.37)	11,050.43
<b>Global Growth</b>	<b>54.89</b>	<b>59.00</b>	<b>(4.11)</b>	<b>48,026.17</b>
Real Estate	6.37	8.00	(1.63)	5,575.19
Real Assets	2.61	3.00	(0.39)	2,287.87
<b>Real Return</b>	<b>8.99</b>	<b>11.00</b>	<b>(2.01)</b>	<b>7,863.06</b>
High Yield	2.45	2.00	0.45	2,140.06
Private Credit	7.41	8.00	(0.59)	6,480.61
Investment Grade Credit Composite	7.69	8.00	(0.31)	6,727.91
<b>Income</b>	<b>17.54</b>	<b>18.00</b>	<b>(0.46)</b>	<b>15,348.57</b>
Cash Equivalents <sup>1</sup>	9.07	4.00	5.07	7,935.77
U.S. Treasuries	4.61	5.00	(0.39)	4,035.13
Risk Mitigation Strategies	3.08	3.00	0.08	2,698.00
<b>Defensive</b>	<b>16.77</b>	<b>12.00</b>	<b>4.77</b>	<b>14,668.90</b>
Other	0.15	0.00	0.15	128.71
Police & Fire Retire Sys Mort Program	1.67			1,458.05
<b>Total Pension Fund</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>	<b>87,493.47</b>



**NJ Division of Investment  
Performance vs Policy Benchmark  
Periods Ending June 30, 2022  
Total Pension Fund Returns are Net of All Fees**



	1 Month	YTD	FYTD	1 Year	3 Year	5 Year	10 Year	20 year	25 year
Total Pension Fund <sup>1</sup>	-5.19	-11.15	-7.90	-7.90	6.24	6.80	7.77	7.09	6.79
Policy Index <sup>2</sup>	-3.71	-9.94	-4.67	-4.67	7.87	7.86	8.15	6.86	

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<sup>1</sup> Returns Exclude Police & Fire Mortgage Program  
<sup>2</sup> Benchmark return not available for 25-year period.

**NJ Division of Investment  
Pension Fund Asset Class Returns vs Benchmarks  
Periods Ending June 30, 2022  
Returns are Net of All Fees**

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
U.S. Equity	(8.32)	(21.09)	(13.65)	(13.65)	9.73	9.95
<i>Custom US Policy Benchmark</i>	(8.36)	(21.15)	(13.74)	(13.74)	10.08	10.79
Non U.S. Developed Mkt Equity	(9.41)	(19.30)	(17.37)	(17.37)	2.06	3.07
<i>Custom EAFE + Canada Benchmark <sup>1</sup></i>	(9.33)	(18.60)	(16.63)	(16.63)	1.65	2.62
EM Equity Composite	(6.97)	(17.74)	(25.32)	(25.32)	0.73	1.98
<i>Custom EM Benchmark <sup>1</sup></i>	(6.65)	(17.69)	(25.41)	(25.41)	0.66	2.22
Equity Oriented Hedge Funds	(8.81)	(4.03)	1.50	1.50	(31.76)	(20.72)
<i>50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)</i>	(2.16)	(8.82)	(9.51)	(9.51)	8.08	5.19
Private Equity	(5.61)	1.28	6.15	6.15	16.57	15.50
<i>Custom Cambridge Blend</i>	(1.08)	3.75	21.76	21.76	22.44	20.01
<b>Global Growth</b>	<b>(7.82)</b>	<b>(16.19)</b>	<b>(11.96)</b>	<b>(11.96)</b>	<b>8.52</b>	<b>8.66</b>
<b>Global Growth Benchmark</b>	<b>(6.92)</b>	<b>(15.25)</b>	<b>(8.71)</b>	<b>(8.71)</b>	<b>10.58</b>	<b>10.42</b>
Real Estate	(1.61)	3.52	11.43	11.43	9.26	9.80
<i>Real Estate Index <sup>2</sup></i>	7.14	15.34	27.26	27.26	10.30	8.90
Real Assets	4.06	11.84	16.22	16.22	6.77	6.55
<i>Custom Cambridge Blend for Real Assets <sup>2</sup></i>	8.43	15.31	28.34	28.34	6.91	5.48
<b>Real Return</b>	<b>(0.02)</b>	<b>5.76</b>	<b>12.79</b>	<b>12.79</b>	<b>8.55</b>	<b>8.81</b>
<b>Real Return Benchmark <sup>2</sup></b>	<b>7.53</b>	<b>15.34</b>	<b>27.61</b>	<b>27.61</b>	<b>9.78</b>	<b>8.22</b>
High Yield	(6.74)	(13.88)	(12.55)	(12.55)	0.12	1.95
<i>Custom High Yield Benchmark</i>	(6.74)	(14.19)	(12.82)	(12.82)	0.18	2.09
Private Credit	(3.87)	(2.93)	1.25	1.25	6.42	6.89
<i>Bloomberg US Corp HY 1M lag +100bps</i>	0.33	(5.80)	(4.32)	(4.32)	4.37	4.60
Investment Grade Credit Composite	(2.23)	(12.61)	(12.71)	(12.71)	(0.99)	1.20
<i>Custom Investment Grade Credit Benchmark</i>	(2.13)	(12.60)	(12.55)	(12.55)	(0.99)	1.07
<b>Income</b>	<b>(3.56)</b>	<b>(9.11)</b>	<b>(7.54)</b>	<b>(7.54)</b>	<b>1.92</b>	<b>3.41</b>
<b>Income Benchmark</b>	<b>(1.70)</b>	<b>(10.13)</b>	<b>(9.38)</b>	<b>(9.38)</b>	<b>1.19</b>	<b>2.76</b>
Cash Equivalents <sup>3</sup>	0.08	0.25	0.33	0.33	0.83	1.48
<i>ICE BofA US 3-Month Treasury Bill</i>	0.02	0.14	0.17	0.17	0.63	1.11

**NJ Division of Investment  
Pension Fund Asset Class Returns vs Benchmarks  
Periods Ending June 30, 2022  
Returns are Net of All Fees**

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
U.S. Treasuries	(0.81)	(8.93)	(8.68)	(8.68)	(0.81)	0.66
<i>Custom Government Benchmark</i>	<i>(0.88)</i>	<i>(9.14)</i>	<i>(8.90)</i>	<i>(8.90)</i>	<i>(0.88)</i>	<i>0.74</i>
Risk Mitigation Strategies	(0.43)	4.97	5.46	5.46	6.69	6.03
<i>T-Bill + 300 BP</i>	<i>0.27</i>	<i>1.62</i>	<i>3.21</i>	<i>3.21</i>	<i>3.70</i>	<i>4.18</i>
<b>Defensive</b>	<b>(0.29)</b>	<b>(2.30)</b>	<b>(2.14)</b>	<b>(2.14)</b>	<b>1.16</b>	<b>2.00</b>
<b>Liquidity Benchmark</b>	<b>(0.26)</b>	<b>(3.18)</b>	<b>(2.71)</b>	<b>(2.71)</b>	<b>0.69</b>	<b>1.35</b>
Opportunistic Private Equity						
<i>Custom Cambridge Blend</i>						
<b>Total Pension Fund <sup>4</sup></b>	<b>(5.19)</b>	<b>(11.15)</b>	<b>(7.90)</b>	<b>(7.90)</b>	<b>6.24</b>	<b>6.80</b>
<i>Policy Index</i>	<i>(3.71)</i>	<i>(9.94)</i>	<i>(4.67)</i>	<i>(4.67)</i>	<i>7.87</i>	<i>7.86</i>

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 and Real Estate Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0%

3 The cash aggregate comprises the two Common Pension Fund cash accounts, in addition to the seven plan cash accounts.

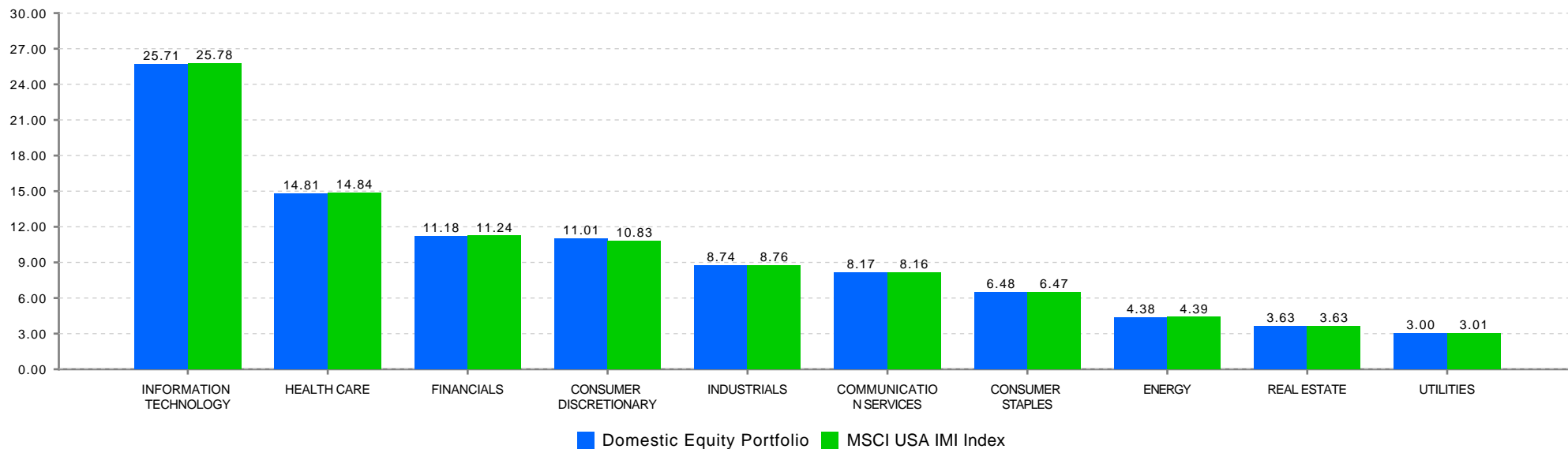
4 Returns Exclude Police & Fire Mortgage Program

**NJ Division of Investment  
Domestic Equity  
As of June 30, 2022**

**Top Holdings\*  
Domestic Equity w Hedges Composite**

Security Name	% of Portfolio
APPLE INC	5.90
MICROSOFT CORP	4.84
AMAZON.COM INC	2.58
ALPHABET INC CL A	1.73
ALPHABET INC CL C	1.65
TESLA INC	1.57
UNITEDHEALTH GROUP INC	1.28
JOHNSON + JOHNSON	1.24
NVIDIA CORP	1.01
META PLATFORMS INC CLASS A	0.99

**Select Portfolio Sector Weightings\*\*  
Domestic Equity w Hedges Composite**



\*Holdings include accruals

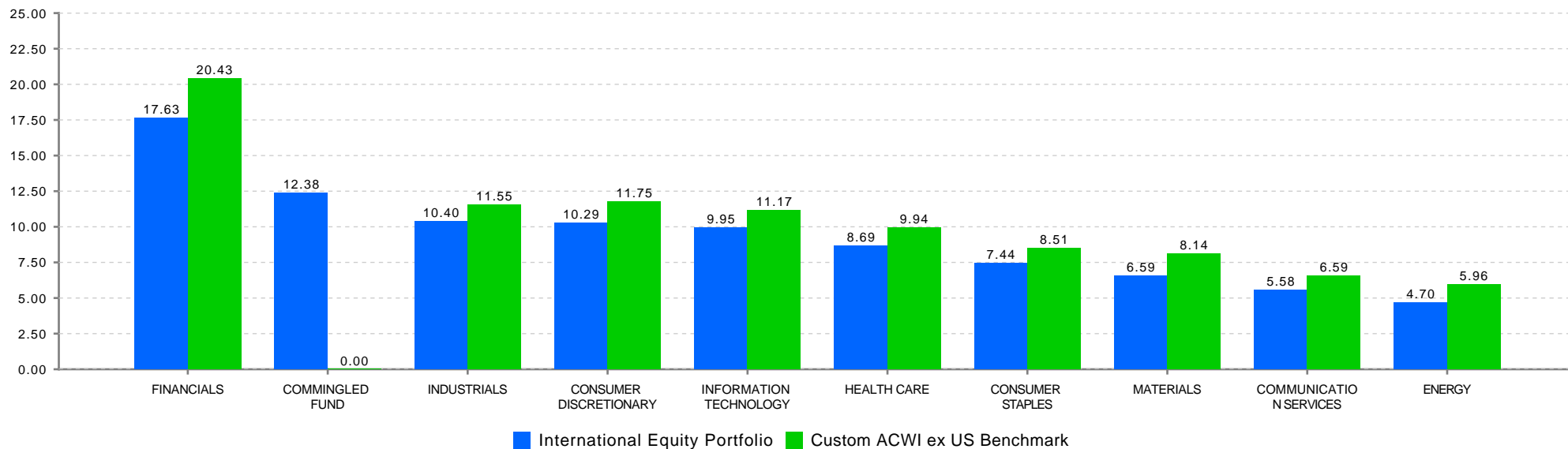
\*\*Index sector weightings reflect the calculations of State Street and may differ from those of MSCI.

**NJ Division of Investment  
International Equity  
As of June 30, 2022**

**Top Holdings\*  
Int'l Equity with Hedges Composite**

Security Name	% of Portfolio
ISHARES CORE MSCI EAFE ETF	3.74
ISHARES MSCI INDIA ETF	1.96
ISHARES MSCI EAFE SMALL CAP ET	1.92
ISHARES MSCI TAIWAN ETF	1.69
TAIWAN SEMICONDUCTOR SP ADR	1.43
NESTLE SA REG	1.31
TENCENT HOLDINGS LTD	1.15
ISHARES CORE MSCI EMERGING MAR	1.07
SAMSUNG ELECTRONICS CO LTD	0.96
ROCHE HOLDING AG GENUSSSCHEIN	0.93

**Select Portfolio Sector Weightings  
Int'l Equity with Hedges Composite**



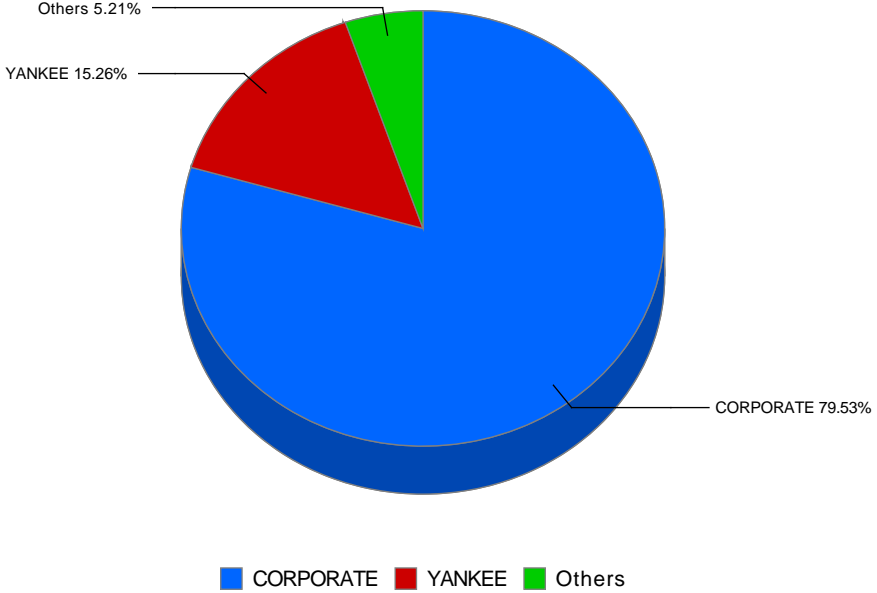
\*Holdings include accruals  
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**NJ Division of Investment  
Fixed Income Composite  
As of June 30, 2022**

**Top Holdings\*  
NJ Custom Fixed Income w HY Mgrs**

Security Name	Coupon %	Maturity Date	% of Portfolio
US TREASURY N/B	0.13	01/15/2024	4.19
US TREASURY N/B	1.25	05/15/2050	2.10
US TREASURY N/B	0.13	10/15/2023	2.09
US TREASURY N/B	0.50	10/31/2027	2.03
US TREASURY N/B	0.38	01/31/2026	1.94
US TREASURY N/B	1.50	02/15/2030	1.40
SPDR BLOOMBERG HIGH YIELD BOND			1.28
ISHARES IBOXX INVESTMENT GRA			0.98
US TREASURY N/B	1.50	10/31/2024	0.90

**High Grade Portfolio Sector Weights  
Investment Grade Credit**



\*Holdings include accruals  
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State Investment Council  
 Regulation Violations and Other Reportable Matters  
 June 30, 2022

Newly Reported Violations			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
6/8/2022	N.J.A.C. 17:16	N.J.A.C. 17:16-48.4(a)4 limits the purchase of shares of an exchange traded fund to not more than 10% of the outstanding shares. Due to a reduction in the outstanding shares of the iShares MSCI China A ETF on June 8, 2022, Common Pension Fund D held 10.07% of the outstanding shares.	6/13/2022

Status of Outstanding Violations Previously Reported			
Date of Violation	Regulation Violated	Description of Violation	Date Corrected
		There are no reportable matters	

Other Reportable Matters			
		Description	
		There are no other reportable matters	

**New Jersey Division of Investment**  
**International Equity**  
**Exposure by Country**  
**As of June 30, 2022**

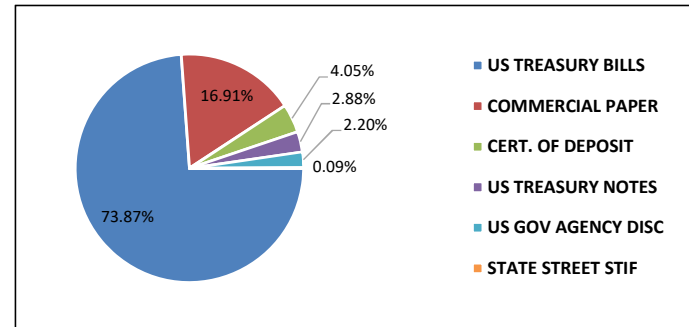
Sector / Region	Market Value (\$ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure (\$ millions)	Sector / Region	Market Value (\$ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure (\$ millions)
<b>Developed Markets:</b>					<b>Emerging Markets:</b>				
Developed - Euro					EM - Global				
Austria	21.0	0.1%	0.1%	21.0	EM - Europe/Middle East/Africa	5.300	0.00	0.0%	5.300
Belgium	100.3	0.7%	0.6%	100.3	Belarus	11.0	0.1%	0.0%	11.0
Finland	96.4	0.7%	0.6%	96.4	Cyprus	0.0	0.0%	0.0%	0.0
France	984.4	6.7%	7.2%	984.4	Czech Republic	19.4	0.1%	0.0%	19.4
Germany	633.7	4.3%	4.4%	633.7	Egypt	5.7	0.0%	0.0%	5.7
Ireland	52.6	0.4%	0.4%	52.6	Greece	12.8	0.1%	0.1%	12.8
Italy	233.7	1.6%	1.5%	233.7	Hungary	19.4	0.1%	0.0%	19.4
Netherlands	383.8	2.6%	2.7%	383.8	Kuwait	1.3	0.0%	0.2%	1.3
Portugal	32.1	0.2%	0.1%	32.1	Poland	18.9	0.1%	0.2%	18.9
Spain	224.6	1.5%	1.6%	224.6	Qatar	31.1	0.2%	0.3%	31.1
Developed - Non-Euro					Russia				
Australia	755.8	5.2%	5.0%	755.8	Saudi Arabia	112.5	0.8%	1.2%	112.5
Canada	1,139.0	7.8%	8.3%	1,139.0	South Africa	185.2	1.3%	1.0%	185.2
Denmark	254.7	1.7%	1.8%	254.7	Turkey	20.5	0.1%	0.1%	20.5
Hong Kong	377.8	2.6%	2.2%	377.8	United Arab Emirates	51.5	0.4%	0.4%	51.5
Israel	100.1	0.7%	0.5%	100.1	EM - Latam				
Japan	2,137.0	14.6%	14.2%	2,137.0	Argentina	25.8	0.2%	0.0%	25.8
New Zealand	20.7	0.1%	0.1%	20.7	Brazil	295.9	2.0%	1.4%	295.9
Norway	75.3	0.5%	0.5%	75.3	Chile	17.0	0.1%	0.1%	17.0
Singapore	145.7	1.0%	0.9%	145.7	Colombia	3.7	0.0%	0.0%	3.7
Sweden	330.3	2.3%	2.2%	330.3	Mexico	122.4	0.8%	0.6%	122.4
Switzerland	933.8	6.4%	6.6%	933.8	Peru	16.1	0.1%	0.1%	16.1
United Kingdom	1,459.5	10.0%	9.6%	1,459.5	EM - Asia ex Japan				
					China	1,334.4	9.1%	10.1%	1,334.4
					India	518.1	3.5%	3.7%	518.1
					Indonesia	112.3	0.8%	0.5%	112.3
					Korea	533.4	3.6%	3.3%	533.4
					Malaysia	35.4	0.2%	0.4%	35.4
					Philippines	16.6	0.1%	0.2%	16.6
					Taiwan	576.1	3.9%	4.2%	576.1
					Thailand	72.5	0.5%	0.6%	72.5

**New Jersey Division of Investment  
Cash Management Fund  
As of June 30, 2022**

Participation	Value	Percentage
STATE	\$35,910,015,381	89.31%
NON-STATE	\$4,299,289,069	10.69%
TOTAL	\$40,209,304,450	100.00%

	STATE	NON-STATE	AVG.DAYS
6/30/2022	1.15%	1.09%	45
1 Month	0.94%	0.88%	
Fiscal YTD	0.24%	0.21%	
1 Year	0.24%	0.21%	

Investment Type	Value	Percentage
US TREASURY BILLS	\$29,697,777,975	73.87%
COMMERCIAL PAPER	\$6,797,468,129	16.91%
CERT. OF DEPOSIT	\$1,629,093,177	4.05%
US TREASURY NOTES	\$1,158,937,142	2.88%
US GOV AGENCY DISC	\$882,623,692	2.20%
STATE STREET STIF	\$37,257,737	0.09%
TOTAL	\$40,203,157,853	100.00%



**New Jersey Division of Investment**  
**Alternative Investments - Common Pension Fund E**  
**As of June 30, 2022**

**Alternative Investments - Common Pension Fund E**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A Amount Contributed <sup>1</sup>	Unfunded Commitment	B Current Market Value <sup>2</sup>	C Total Distributed <sup>3</sup>	B+C Total Value	=(B+C)/A Total Value Multiple
<b>Private Equity</b>									
<b>Co Investments</b>									
<b>**ABF VII New Jersey S.L.P.</b>	<b>Jul-20</b>	<b>30-Jun</b>	<b>2,430,134,069</b>	<b>2,243,649,062</b>	<b>578,712,915</b>	<b>2,114,523,026</b>	<b>2,297,884,996</b>	<b>4,412,408,022</b>	<b>1.97</b>
BX NJ Co-Invest (PE) L.P.	Apr-19	Jun-22	55,134,069	36,189,380	18,944,689	33,065,181	0	33,065,181	0.91
NB/NJ Custom Investment Fund II	Apr-12	Jun-22	200,000,000	196,235,600	3,764,400	83,963,669	407,695,487	491,659,156	2.51
NB/NJ Custom Investment Fund III, LP			550,000,000	384,239,604	255,986,396	430,326,235	90,226,000	520,552,235	1.35
NB/NJ Custom Investment Fund III, LP	Apr-18	Jun-22	200,000,000	183,333,663	106,892,337	228,132,997	90,226,000	318,358,997	1.74
NB/NJ Custom Investment Fund III, LP Tranche B	Jul-21	Jun-22	350,000,000	200,905,941	149,094,059	202,193,238	0	202,193,238	1.01
NJ Roark Co-Invest Fund III LLC	Jan-14	Jun-22	75,000,000	15,102,418	59,897,582	17,005,415	12,575,294	29,580,709	1.96
SONJ Private Opportunities Fund II, L.P.	Nov-07	Jun-22	1,300,000,000	1,361,817,807	240,119,848	1,362,743,681	1,537,327,610	2,900,071,291	2.13
Vista Co-Invest Fund 2017-3, L.P.	Nov-17	Jun-22	200,000,000	200,000,000	0	187,416,839	164,757,087	352,173,926	1.76
<b>Distressed Debt</b>									
BSP Special Situations Fund L.P.	Jan-17	Jun-22	150,000,000	129,962,000	57,298,688	81,428,722	103,364,291	184,793,013	1.42
Catalyst Fund V, L.P.	Nov-15	Jun-22	100,000,000	101,694,543	31,609,650	71,327,281	44,817,449	116,144,730	1.14
Centerbridge Capital Partners II, L.P.	May-11	Jun-22	100,000,000	153,948,360	3,221,165	13,046,728	114,061,679	127,108,407	0.83
Centerbridge Capital Partners, L.P.	Jun-06	Jun-22	80,000,000	126,173,707	5,293,352	3,435,021	222,153,726	225,588,747	1.79
Chatham Asset Private Debt and Strategic Capital Fund	Nov-17	Jun-22	200,000,000	200,000,000	0	355,514,477	12,000,000	367,514,477	1.84
GOF II Feeder B, L.P.	Oct-17	Jun-22	100,000,000	75,000,000	25,000,000	103,818,615	0	103,818,615	1.38
Golden Tree NJ Distressed Fund 2015			300,000,000	237,875,000	125,172,345	149,298,864	257,857,500	407,156,364	1.71
GoldenTree NJ Distressed Fund 2015 GP LLC	Feb-16	Jun-22	200,000,000	205,500,000	57,547,345	119,528,715	253,500,000	373,028,715	1.82
GoldenTree NJ Distressed Fund 2015 GP LLC - Second Vintage	Jan-20	Jun-22	100,000,000	32,375,000	67,625,000	29,770,149	4,357,500	34,127,649	1.05
HIG Bayside Debt & LBO II	May-08	Jun-22	100,000,000	102,700,001	20,556,588	12,003,779	164,156,845	176,160,624	1.72
KPS Special Situations Fund III, LP	May-07	Jun-22	25,000,000	24,943,685	11,618,357	95,978	51,108,652	51,204,630	2.05
KPS Special Situations Fund IV, LP	Apr-13	Jun-22	200,000,000	175,396,217	31,965,664	152,504,194	182,153,846	334,658,040	1.91
MatlinPatterson Global Opps. Ptnrs. III	Jun-07	Jun-22	100,000,000	105,422,748	2,292,407	238,861	132,044,219	132,283,080	1.25
MHR Institutional Partners III, L.P.	May-07	Jun-22	75,000,000	79,564,286	26,089,693	14,816,181	97,513,000	112,329,181	1.41
MHR Institutional Partners IV, L.P.	Jul-14	Jun-22	100,000,000	106,000,000	25,098,190	108,709,250	31,523,664	140,232,914	1.32
Strategic Value Special Situations Fund V, L.P.	Apr-21	Jun-22	125,000,000	40,390,110	84,609,890	44,789,000	0	44,789,000	1.11
TPG Financial Partners, L.P.	May-08	Jun-22	47,807,307	35,285,615	104,477	214,034	36,347,230	36,561,264	1.04
TPG Opportunities Partners II, L.P.	Mar-12	Jun-22	100,000,000	69,794,467	30,205,533	4,522,079	118,366,556	122,888,635	1.76
WLR Recovery Fund IV, LP	Oct-07	Jun-22	100,000,000	91,779,170	3,443,659	731,396	122,388,592	123,119,988	1.34
<b>Domestic Midmarket Buyout</b>									
Altaris Health Partners V, L.P.	Jul-20	Jun-22	100,000,000	29,069,526	70,930,474	32,981,655	0	32,981,655	1.13
American Industrial Partners Capital Fund V	Dec-11	Jun-22	50,000,000	61,966,755	506,158	28,879,343	72,314,921	101,194,264	1.63
American Industrial Partners Capital Fund VI, L.P.	Sep-15	Jun-22	75,000,000	87,515,836	14,264,800	111,632,451	76,168,338	187,800,789	2.15
Court Square Capital Partners II, L.P.	May-07	Jun-22	100,000,000	91,860,344	3,246,335	3,570,320	164,949,232	168,519,552	1.83
Excellere Capital Fund III, L.P.	Jul-15	Jun-22	40,000,000	39,197,100	4,394,934	39,235,199	21,960,238	61,195,437	1.56
JLL Partners Fund VI, LP	Jun-08	Jun-22	150,000,000	197,611,628	21,725,595	4,513,041	361,928,043	366,441,084	1.85
JLL Partners VII, LP	Mar-16	Jun-22	150,000,000	150,090,399	33,154,364	138,447,795	143,911,019	282,358,814	1.88
JLL Partners Fund VIII, L.P.	Feb-19	Jun-22	200,000,000	82,245,405	119,102,403	89,764,450	1,880,941	91,645,391	1.11
Lindsay Goldberg III, L.P.	Jul-08	Jun-22	200,000,000	195,098,489	7,796,935	420,143	270,513,802	270,933,945	1.39
Marlin Equity Partners IV	Jun-13	Jun-22	75,000,000	75,304,853	10,788,294	43,146,268	66,907,572	110,053,840	1.46
New Mountain Partners III, L.P.	May-07	Jun-22	100,000,000	114,082,134	8,672,151	4,224,051	259,466,849	263,690,900	2.31
Oak Hill Capital Partners II, L.P.	Jul-05	Jun-22	75,000,000	83,691,264	162,961	603,298	132,436,057	133,039,355	1.59
Oak Hill Capital Partners III, L.P.	Oct-07	Jun-22	250,000,000	315,161,131	4,043,146	9,026,919	495,948,250	504,975,169	1.60
Onex Partners II, LP	Aug-06	Jun-22	100,000,000	88,793,250	11,206,750	253,859	162,303,120	162,556,979	1.83
Onex Partners III, LP	Dec-08	Jun-22	100,000,000	110,331,903	8,547,816	18,039,752	163,103,601	181,143,353	1.64
Onex Partners IV, LP	May-14	Jun-22	166,490,000	167,105,053	10,625,379	121,882,011	113,334,790	235,216,801	1.41
Onex Partners V-B, L.P.	Oct-17	Jun-22	100,000,000	87,965,238	12,067,794	102,539,884	1,420,743	103,960,627	1.18
Quadrangle Capital Partners II	Aug-05	Jun-22	50,000,000	47,263,080	546,524	5,064,031	65,446,093	70,510,124	1.49
Roark Capital Partners III L.P.	Sep-12	Jun-22	100,000,000	99,646,768	15,603,209	167,509,057	96,004,076	263,513,133	2.64
Sterling Capital Partners IV, L.P.	Apr-12	Jun-22	100,000,000	107,896,558	3,334,917	33,290,383	51,790,519	85,080,902	0.79

**New Jersey Division of Investment**  
**Alternative Investments - Common Pension Fund E**  
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**Alternative Investments - Common Pension Fund E**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A Amount Contributed <sup>1</sup>	Unfunded Commitment	B Current Market Value <sup>2</sup>	C Total Distributed <sup>3</sup>	B+C Total Value	=(B+C)/A Total Value Multiple
Sycamore Partners III, L.P.	Jan-18	Jun-22	150,000,000	104,558,876	45,441,124	121,845,533	0	121,845,533	1.17
Tenex Capital Partners II, LP	Mar-16	Jun-22	78,170,000	81,649,917	14,832,872	71,884,792	93,485,466	165,370,258	2.03
Tenex Capital Partners, L.P.	Jan-11	Jun-22	50,000,000	67,274,600	11,184,155	25,012,080	81,141,157	106,153,237	1.58
Tenex Capital Partners LP - Secondary	Feb-13	Jun-22	20,000,000	24,605,784	4,473,662	9,959,344	31,007,802	40,967,146	1.66
The Rise Fund (A), L.P.	Nov-17	Jun-22	75,000,000	65,745,361	11,368,888	78,035,182	31,225,987	109,261,169	1.66
The Rise Fund II, L.P.	Mar-19	Jun-22	105,000,000	71,953,377	33,046,623	84,602,953	0	84,602,953	1.18
TPG Growth IV, L.P.			149,000,000	124,033,209	32,204,315	127,099,968	39,404,887	166,504,855	1.34
TPG [STAR], LP	Mar-07	Jun-22	100,000,000	112,061,536	8,001	12,989,596	133,539,088	146,528,684	1.31
TPG Growth II, L.P.	Jun-12	Jun-22	100,000,000	104,199,378	3,465,083	53,775,940	178,971,536	232,747,476	2.23
TPG Growth III(A), L.P.	Jan-15	Jun-22	150,000,000	156,807,956	15,738,720	100,940,855	176,951,111	277,891,966	1.77
TPG Growth V, L.P.	Sep-20	Jun-22	100,000,000	45,163,634	54,836,366	56,656,021	568,883	57,224,904	1.27
TSG 7 A L.P.	Nov-15	Jun-22	80,000,000	64,072,210	15,927,790	116,897,039	45,200,591	162,097,630	2.53
TSG 7 B L.P.	Nov-15	Jun-22	20,000,000	20,080,603	787,677	21,831,008	7,551,535	29,382,543	1.46
TSG8, L.P.	Dec-18	Jun-22	100,000,000	62,921,889	37,196,157	60,548,518	292,630	60,841,148	0.97
Vista Equity Partners Fund III, L.P.	Jul-07	Jun-22	100,000,000	106,817,223	7,745,105	6,486,610	254,371,934	260,858,544	2.44
Vista Equity Partners Fund IV, L.P.	Oct-11	Jun-22	200,000,000	215,542,646	31,346,686	142,287,957	272,896,161	415,184,118	1.93
Vista Equity Partners Fund V, L.P.	Mar-14	Jun-22	200,000,000	258,602,367	42,492,543	271,836,014	279,572,071	551,408,085	2.13
Vista Equity Partners Fund VI, L.P.	Nov-16	Jun-22	200,000,000	249,549,944	21,198,740	279,607,120	203,459,315	483,066,435	1.94
Vista Foundation Fund II, L.P.	Nov-13	Jun-22	75,000,000	80,150,044	35,450,065	44,732,040	122,477,951	167,209,991	2.09
Vista Foundation Fund III, L.P.	Nov-16	Jun-22	100,000,000	111,749,942	26,162,971	109,566,886	107,578,332	217,145,218	1.94
Vista Foundation Fund IV, L.P.	Feb-20	Jun-22	100,000,000	56,642,416	43,357,584	55,833,832	19,263	55,853,095	0.99
Welsh, Carson, Anderson & Stowe XI, L.P.	Oct-08	Jun-22	100,000,000	100,000,000	0	7,136,597	161,464,441	168,601,038	1.69
<b>Emerging Managers</b>			<b>400,000,000</b>	<b>443,208,890</b>	<b>21,261,437</b>	<b>179,238,014</b>	<b>772,223,714</b>	<b>951,461,728</b>	<b>2.15</b>
Fairview Capstone Partners II, LP	Sep-08	Jun-22	100,000,000	106,626,890	3,138,213	77,918,626	169,056,910	246,975,536	2.32
Fairview Capstone Partners, LP	May-07	Jun-22	100,000,000	91,010,329	8,989,671	74,947,367	257,600,866	332,548,233	3.65
Grosvenor/NJDI Emerging Opp			200,000,000	245,571,671	9,133,553	26,372,021	345,565,938	371,937,959	1.51
<i>Grosvenor/NJDI Emerging Opp (2007)</i>	Apr-07	Jun-22	100,000,000	124,045,164	1,845,015	12,859,886	164,297,809	177,157,695	1.43
<i>Grosvenor/NJDI Emerging Opp (2008)</i>	Jun-08	Jun-22	100,000,000	121,526,507	7,288,538	13,512,135	181,268,129	194,780,264	1.60
<b>GP Equity Stakes</b>			<b>750,000,000</b>	<b>569,073,493</b>	<b>332,716,011</b>	<b>632,896,494</b>	<b>358,685,222</b>	<b>991,581,716</b>	<b>1.74</b>
Dyal NJ Investors, L.P.	Oct-12	Jun-22	200,000,000	201,494,153	44,012,684	119,953,285	113,096,300	233,049,585	1.16
Dyal II NJ Investors, L.P.	Jul-14	Jun-22	250,000,000	230,408,828	69,778,875	273,713,932	100,120,489	373,834,421	1.62
Dyal III NJ Investors, L.P.	Aug-17	Jun-22	100,000,000	24,769,252	75,250,000	37,594,829	4,985,428	42,580,257	1.72
Dyal III US Investors LP	Dec-15	Jun-22	200,000,000	112,401,260	143,674,452	201,634,448	140,483,005	342,117,453	3.04
<b>International</b>			<b>2,824,199,178</b>	<b>2,636,651,008</b>	<b>402,920,661</b>	<b>1,437,198,445</b>	<b>2,489,056,612</b>	<b>3,926,255,057</b>	<b>1.49</b>
AIMS/NJ Euro Small and Mid Fund I, L.P.	Feb-06	Jun-22	200,000,000	192,516,447	17,844,258	4,505,592	224,882,851	229,388,443	1.19
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Jul-07	Jun-22	198,040,918	192,706,282	26,714,474	23,994,507	233,445,560	257,440,067	1.34
**Anacap Financial Partners II	May-08	Jun-22	126,919,442	191,389,735	3,920,408	632,627	190,061,667	190,694,294	1.00
**AnaCap Financial Partners III, L.P.	Jul-14	Jun-22	142,847,518	148,949,256	13,604,224	69,145,911	97,392,730	166,538,642	1.12
**AnaCap Financial Prtns GP	Nov-09	Jun-22	9,868,438	9,868,438	0	11,667,492	1,570,670	13,238,162	1.34
**ARDIAN Buyout Fund VII A S.L.P.	Mar-20	Jun-22	134,522,862	66,875,154	67,647,708	83,806,896	807,799	84,614,695	1.27
MBK Partners Fund IV, L.P.	Dec-16	Jun-22	85,000,000	80,748,347	4,251,653	107,969,844	26,062,169	134,032,013	1.66
MBK Partners Fund V, L.P.	Jan-20	Jun-22	100,000,000	31,900,143	69,309,435	33,565,344	1,209,578	34,774,922	1.09
New Jersey Asia Investors II, L.P.	Jul-11	Jun-22	200,000,000	240,986,789	8,886,246	136,870,949	286,170,734	423,041,683	1.76
New Jersey Asia Investors III, L.P.	Aug-16	Jun-22	300,000,000	264,037,512	53,964,532	339,892,761	41,641,906	381,534,667	1.45
New Jersey Asia Investors, L.P.	Jan-08	Jun-22	100,000,000	99,925,975	12,729,033	9,559,789	294,469,613	304,029,402	3.04
NJHL European BO Investment II Series B	Apr-07	Jun-22	200,000,000	152,812,239	11,368,666	14,621,379	226,835,782	241,457,161	1.58
NJHL European Buyout Investment Series A	Feb-06	Jun-22	200,000,000	198,561,186	10,520,854	1,007,113	293,477,931	294,485,044	1.48
NJHL European Buyout Investment Series C	Mar-08	Jun-22	200,000,000	213,493,849	10,319,741	5,832,952	258,704,560	264,537,512	1.24
RRJ Capital Master Fund III, L.P.	Sep-15	Jun-22	150,000,000	146,909,515	16,068,569	29,307,262	133,701,524	163,008,786	1.11
Siguler Guff NJ Developing Mkt Fund, LP	Dec-13	Jun-22	300,000,000	285,879,140	14,120,860	424,865,176	140,373,218	565,238,394	1.98
Warburg Pincus China, L.P.	Dec-16	Jun-22	87,000,000	88,131,000	2,610,000	108,630,368	32,308,320	140,938,688	1.60
Warburg Pincus China-Southeast Asia II, L.P.	Jun-19	Jun-22	90,000,000	30,960,000	59,040,000	31,322,483	5,940,000	37,262,483	1.20

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**Alternative Investments - Common Pension Fund E**

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Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A Amount Contributed <sup>1</sup>	Unfunded Commitment	B Current Market Value <sup>2</sup>	C Total Distributed <sup>3</sup>	B+C Total Value	=(B+C)/A Total Value Multiple
<b>Large Buyout</b>			<b>3,016,179,507</b>	<b>3,156,199,994</b>	<b>297,980,107</b>	<b>1,527,804,748</b>	<b>3,839,380,565</b>	<b>5,367,185,314</b>	<b>1.70</b>
Apollo Investment Fund VI, L.P.	Nov-05	Jun-22	50,000,000	132,027,729	730,723	858,193	171,500,614	172,358,807	1.31
Blackstone Capital Partners V, L.P.	Oct-05	Jun-22	100,000,000	98,938,543	4,837,844	451,231	166,548,419	166,999,650	1.69
Blackstone Capital Partners VI, L.P.	Mar-12	Jun-22	50,000,000	47,865,978	6,741,134	20,766,374	70,628,735	91,395,109	1.91
Blackstone Capital Partners VII, L.P.	May-15	Jun-22	45,000,000	43,581,732	3,799,878	49,675,260	22,750,916	72,426,176	1.66
Carlyle Partners VI, L.P.	Nov-13	Jun-22	300,000,000	316,042,108	16,657,851	188,262,643	448,462,363	636,725,006	2.01
**CVC Capital Partners VI, LP	Jul-13	Jun-22	85,233,029	98,576,021	7,767,114	105,586,054	86,734,608	192,320,662	1.95
**CVC Capital Partners VII (A), LP	May-17	Jun-22	112,229,038	101,225,361	16,632,996	150,590,913	13,977,883	164,568,796	1.63
**CVC Capital Partners VIII	Jun-20	Jun-22	106,217,440	22,093,680	84,123,761	24,087,711	0	24,087,711	1.09
Hellman & Friedman Capital Partners VI, L.P.	Apr-07	Jun-22	100,000,000	96,642,374	3,192,478	2,355,357	178,478,312	180,833,669	1.87
Hellman & Friedman Capital Partners VIII, L.P.		Jun-22	100,000,000	101,939,839	5,498,065	139,790,983	52,867,689	192,658,672	1.89
Silver Lake Partners III, LP	Jan-07	Jun-22	100,000,000	106,661,674	9,528,468	24,492,820	205,053,596	229,546,416	2.15
Silver Lake Partners IV	Mar-13	Jun-22	200,000,000	231,316,591	5,713,692	313,879,812	244,414,657	558,294,469	2.41
Silver Lake Partners VI, L.P.	Sep-20	Jun-22	100,000,000	62,870,458	43,263,722	56,586,044	6,134,180	62,720,224	1.00
TPG Partners V, L.P.	Sep-06	Jun-22	187,500,000	256,833,971	3,651,967	574,982	317,753,993	318,328,975	1.24
TPG Partners VI, L.P.	May-08	Jun-22	180,000,000	298,577,984	4,842,818	10,475,565	384,767,793	395,243,358	1.32
Vista Equity Partners Fund VII, L.P.	Aug-18	Jun-22	300,000,000	220,755,951	80,997,596	301,573,606	1,970,697	303,544,303	1.38
Warburg Pincus Private Equity IX, LP	Aug-05	Jun-22	200,000,000	200,000,000	0	474,828	343,928,840	344,403,668	1.72
Warburg Pincus Private Equity X, LP	Oct-07	Jun-22	400,000,000	400,000,000	0	8,374,908	709,773,651	718,148,559	1.80
Warburg Pincus Private Equity XI, LP	May-12	Jun-22	300,000,000	320,250,000	0	128,947,464	413,633,621	542,581,085	1.69
<b>Mezzanine Debt</b>			<b>390,000,000</b>	<b>429,375,324</b>	<b>50,130,496</b>	<b>21,282,298</b>	<b>595,813,963</b>	<b>617,096,261</b>	<b>1.44</b>
Gleacher Mezzanine Fund II, LP	Nov-06	Jun-22	40,000,000	36,832,690	3,251,243	6,062	49,448,473	49,454,535	1.34
GSO Capital Opportunities Fund II, LP	Nov-12	Jun-22	150,000,000	152,488,820	36,504,760	9,799,295	202,107,705	211,907,000	1.39
GSO Capital Opportunities Fund, L.P.	Jul-08	Jun-22	100,000,000	120,315,926	6,184,029	1,838,379	203,214,793	205,053,172	1.70
Newstone Capital Partners II, L.P.	May-11	Jun-22	100,000,000	119,737,888	4,190,464	9,638,562	141,042,992	150,681,554	1.26
<b>Secondaries</b>			<b>179,018,751</b>	<b>171,247,194</b>	<b>11,870,131</b>	<b>4,943,178</b>	<b>238,697,213</b>	<b>243,640,391</b>	<b>1.42</b>
Lexington Capital Partners VI-B	Jun-06	Jun-22	50,000,000	50,705,969	817,355	483,569	73,616,132	74,099,701	1.46
**Partners Group Secondary 2006 LP	Sep-06	Jun-22	53,966,262	53,008,507	3,131,102	15,648	65,137,097	65,152,745	1.23
**Partners Group Secondary 2008, L.P.	Sep-08	Jun-22	75,052,488	67,532,719	7,921,674	4,443,961	99,943,984	104,387,945	1.55
<b>Small/Midsize Buyout</b>			<b>775,000,000</b>	<b>783,430,743</b>	<b>127,629,148</b>	<b>177,143,747</b>	<b>1,173,052,393</b>	<b>1,350,196,140</b>	<b>1.72</b>
Grosvenor/NJDI Investment Fund			650,000,000	741,264,830	44,795,061	129,923,142	1,173,048,258	1,302,971,400	1.76
Grosvenor/NJDI Investment Fund 2005	Nov-05	Jun-22	200,000,000	226,552,226	9,778,992	16,183,089	361,124,003	377,307,092	1.67
Grosvenor/NJDI Investment Fund 2006	Sep-06	Jun-22	250,000,000	292,158,533	8,532,326	71,719,607	481,682,851	553,402,458	1.89
Grosvenor/NJDI Investment Fund 2008	Jun-08	Jun-22	200,000,000	222,554,071	26,483,743	42,020,446	330,241,405	372,261,851	1.67
Stellax Capital Partners II LP	Sep-20	Jun-22	125,000,000	42,165,913	82,834,087	47,220,605	4,135	47,224,740	1.12
<b>Special Situations</b>			<b>184,000,000</b>	<b>1,156,347,643</b>	<b>159,410,400</b>	<b>697,512,409</b>	<b>982,056,723</b>	<b>1,679,569,132</b>	<b>1.45</b>
Blackstone TOP Fund - A (PE) L.P.	Jan-12	Jun-22	184,000,000	1,156,347,643	159,410,400	697,512,409	982,056,723	1,679,569,132	1.45
<b>Venture Capital</b>			<b>314,400,000</b>	<b>294,900,038</b>	<b>19,499,962</b>	<b>201,216,660</b>	<b>401,325,590</b>	<b>602,542,250</b>	<b>2.04</b>
Khosla Ventures IV, L.P.	Jan-12	Jun-22	25,000,000	24,525,000	475,000	41,833,901	68,717,065	110,550,966	4.51
NB/NJ Custom Investment Fund	Aug-07	Jun-22	100,000,000	91,596,190	8,403,810	8,442,014	172,299,753	180,741,767	1.97
Peg Pooled Venture Capital VC Institutional III	Jul-06	Jun-22	49,400,000	49,263,047	136,953	23,666,307	74,705,484	98,371,791	2.00
TCV VIII, L.P.	Jan-14	Jun-22	100,000,000	90,472,840	9,527,160	95,886,833	69,156,299	165,043,132	1.82
Tenaya Capital VI, L.P.	Jul-12	Jun-22	40,000,000	39,042,961	957,039	31,387,605	16,446,990	47,834,595	1.23
<b>Private Equity Subtotal</b>			<b>17,899,398,812</b>	<b>18,256,092,923</b>	<b>3,334,696,992</b>	<b>10,924,843,274</b>	<b>19,781,002,586</b>	<b>30,705,845,860</b>	<b>1.68</b>

**New Jersey Division of Investment**  
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**Alternative Investments - Common Pension Fund E**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A Amount Contributed <sup>1</sup>	Unfunded Commitment	B Current Market Value <sup>2</sup>	C Total Distributed <sup>3</sup>	B+C Total Value	=(B+C)/A Total Value Multiple
<b>Real Estate</b>									
<b>Debt</b>									
			<b>1,778,711,199</b>	<b>1,740,986,827</b>	<b>224,633,434</b>	<b>333,666,977</b>	<b>2,006,128,052</b>	<b>2,339,795,029</b>	<b>1.34</b>
Blackstone Residential Fund - A L.P.	Apr-16	Jun-22	250,000,000	268,571,767	0	108,301,071	209,952,910	318,253,981	1.18
Blackstone RE Debt Strategies III, L.P.	Jun-16	Jun-22	100,000,000	107,169,955	28,809,750	30,204,107	95,526,650	125,730,757	1.17
CT High Grade Partners II, LLC	May-08	Jun-22	664,065,200	572,861,303	108,661,385	83,780,855	739,078,808	822,859,663	1.44
Lone Star Fund VII (U.S.) LP	May-11	Jun-22	300,000,000	283,944,335	18,490,651	966,298	495,227,210	496,193,508	1.75
***M&G Real Estate Debt Fund II, LP	Jul-13	Jun-22	89,407,976	96,402,201	4,519,014	859,047	109,686,507	110,545,554	1.15
***M&G Real Estate Debt Fund III, LP	Jul-13	Jun-22	175,238,023	193,353,776	13,100,750	2,966,217	202,066,262	205,032,479	1.06
Sculptor RE Credit Parallel Fund B, LP	May-16	Jun-22	100,000,000	111,270,096	25,372,257	60,822,406	73,696,872	134,519,278	1.21
True North Real Estate Fund III, LP	Sep-14	Jun-22	100,000,000	106,864,395	25,679,626	45,766,976	80,892,833	126,659,809	1.19
<b>Equity</b>									
			<b>5,685,249,240</b>	<b>5,689,824,263</b>	<b>1,400,456,154</b>	<b>4,114,647,674</b>	<b>5,130,958,281</b>	<b>9,245,605,955</b>	<b>1.62</b>
**Aermont Capital Real Estate Fund IV	Oct-18	Jun-22	110,392,700	69,218,856	41,173,844	57,498,923	0	57,498,923	0.83
Blackstone Property Global - NJ	Oct-15	Jun-22	150,000,000	142,435,598	7,564,402	190,509,819	53,454,793	243,964,612	1.71
Blackstone Property Partners L.P.	Jun-15	Jun-22	50,000,000	50,000,000	0	81,471,362	11,161,990	92,633,352	1.85
Blackstone Real Estate Partners Asia LP	Jun-13	Jun-22	500,000,000	485,661,646	166,830,220	216,802,983	597,024,670	813,827,653	1.68
Blackstone Real Estate V	Feb-06	Jun-22	75,000,000	78,353,336	3,130,539	132,291	162,910,271	163,042,562	2.08
Blackstone Real Estate VI	Feb-07	Jun-22	100,000,000	99,401,438	4,907,906	2,679,238.10	221,026,909	223,706,147	2.25
Blackstone Real Estate Partners VI, Sec	Nov-11	Jun-22	43,624,688	40,000,081	2,141,059	1,148,244.90	92,551,347	93,699,592	2.34
Blackstone Real Estate VII	Dec-11	Jun-22	300,000,000	353,979,493	33,393,543	76,978,685	581,776,334	658,755,019	1.86
Blackstone Real Estate VIII	Jan-15	Jun-22	100,000,000	106,370,193	14,640,702	83,236,870	115,220,469	198,457,339	1.87
Blackstone TOP Fund - A (RE) L.P.	Jan-15	Jun-22	75,000,000	60,242,297	53,540,881	53,469,986	20,006,145	73,476,131	1.22
Carlyle Realty Partners V LP	Feb-07	Jun-22	100,000,000	122,742,600	7,102,292	2,334,708	184,932,787	187,267,495	1.53
DivcoWest Fund VI-A, LP	Aug-20	Jun-22	100,000,000	33,543,497	67,252,004	31,685,619	1,632,746	33,318,365	0.99
Exeter Core Industrial Club Fund II, L.P.	Aug-16	Jun-22	100,000,000	97,394,737	2,605,263	213,136,720	37,098,947	250,235,668	2.57
Exeter Industrial Core Fund III, LP	Jun-19	Jun-22	100,000,000	98,270,440	1,729,560	120,847,371	7,012,579	127,859,950	1.30
Focus Senior Housing Fund I LP	Apr-17	Jun-22	50,000,000	42,247,946	8,675,612	59,805,699	1,068,499	60,874,198	1.44
Hammes Partners II, L.P.	Mar-14	Jun-22	100,000,000	109,694,216	4,839,620	13,096,005	173,085,170	186,181,175	1.70
Hammes Partners III, L.P.	Aug-17	Jun-22	50,000,000	38,231,648	11,768,352	33,103,320	12,568,373	45,671,693	1.19
Heitman America Real Estate Trust, L.P.	Jan-07	Jun-22	100,000,000	100,000,000	0	187,566,223	70,944,859	258,511,082	2.59
IPI Partners II-A, L.P.	Mar-21	Jun-22	150,000,000	64,809,267	86,290,871	62,812,573	1,100,138	63,912,711	0.99
KSL Capital Partners IV-A, L.P.	Jul-15	Jun-22	100,000,000	99,870,760	28,865,147	112,130,799	57,745,910	169,876,709	1.70
KSL Capital Partners V, L.P.	Feb-19	Jun-22	100,000,000	88,821,014	37,225,663	74,597,481	36,370,068	110,967,549	1.25
Lone Star Real Estate Fund II (U.S.) LP	May-11	Jun-22	100,000,000	88,609,832	11,390,168	168,386	136,628,125	136,796,511	1.54
**MARK European Retail Partners II, LP.	Jul-14	Jun-22	58,975,006	60,487,688	449,289	18,717,735	9,769,504	28,487,239	0.47
Northwood Real Estate Co-Invest	Dec-12	Jun-22	75,000,000	61,696,751	59,215,691	50,460,593	46,335,675	96,796,268	1.57
Northwood RE Partners L.P., (Series III)	Dec-12	Jun-22	75,000,000	105,632,642	57,143,749	101,800,749	87,772,425	189,573,174	1.79
Northwood RE Partners L.P., (Series IV)	Nov-13	Jun-22	200,000,000	311,939,393	124,022,757	271,076,097	235,872,782	506,948,879	1.63
*Sculptor NJ RE Opportunities, LP	Mar-13	Jun-22	200,000,000	506,787,441	76,496,450	215,519,502	367,159,903	582,679,405	1.15
Sculptor RE Parallel Fund III E, LP	Aug-14	Jun-22	100,000,000	76,278,622	58,672,736	22,179,983	104,991,406	127,171,389	1.67
**Perella Weinberg Real Estate Fund II LP.	Jul-13	Jun-22	88,084,735	72,820,845	15,263,890	51,559,684	72,232,932	123,792,616	1.70
**Perella Weinberg Real Estate Fund III LP	Nov-15	Jun-22	100,842,762	79,232,272	21,610,490	164,281,418	40,504,074	204,785,492	2.58
Prime Property Fund	Aug-07	Jun-22	130,000,000	150,000,000	0	159,851,044	101,236,653	261,087,697	1.74
PRISA II	Jun-07	Jun-22	60,000,000	100,000,000	0	92,658,415	67,918,063	160,576,478	1.61
PRISA Real Estate Separate Account	Dec-06	Jun-22	265,000,000	300,000,000	0	313,741,129	193,220,850	506,961,979	1.69
**Prologis European Logistics Fund	Sep-13	Jun-22	183,329,350	183,329,350	0	345,448,990	104,057,226	449,506,216	2.45
RE Capital Asia Partners III, L.P.	Aug-12	Jun-22	80,000,000	69,882,242	15,847,536	6,606,201	72,835,072	78,441,273	1.12
RE Capital Asia Partners IV, L.P.	Dec-14	Jun-22	100,000,000	90,235,063	10,580,443	53,282,478	48,290,325	101,572,803	1.13
TGM Apartment Partners	Aug-15	Jun-22	300,000,000	209,933,183	90,066,817	255,672,170	108,989,803	364,661,973	1.74
TPG Real Estate Partners II, L.P.	Sep-15	Jun-22	125,000,000	109,083,752	30,078,500	26,108,893	141,375,216	167,484,109	1.54
TPG Real Estate Partners III, L.P.	May-18	Jun-22	100,000,000	66,809,793	35,259,346	77,410,510	9,894,634	87,305,144	1.31
TPG/NJ (RE) Partnership, LP	Feb-13	Jun-22	225,000,000	168,886,141	83,778,879	63,363,480	173,086,622	236,450,102	1.40
Tucker Development/Acquisition Fund	Oct-07	Jun-22	50,000,000	50,000,000	0	3,163,816	6,600,000	9,763,816	0.20
Westbrook Real Estate Fund VIII	Feb-08	Jun-22	100,000,000	110,980,414	0	14,595,249	137,912,513	152,507,762	1.37
Westbrook VII	Jan-07	Jun-22	40,000,000	40,000,000	0	6,404,870	45,260,610	51,665,480	1.29

**New Jersey Division of Investment**  
**Alternative Investments - Common Pension Fund E**  
**As of June 30, 2022**

**Alternative Investments - Common Pension Fund E**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A Amount Contributed <sup>1</sup>	Unfunded Commitment	B Current Market Value <sup>2</sup>	C Total Distributed <sup>3</sup>	B+C Total Value	=(B+C)/A Total Value Multiple
Wheelock SREF NJ CO-Invest Feeder, LP	Nov-12	Jun-22	50,000,000	112,385	49,887,615	0	0	0	0.00
Wheelock Street Real Estate Fund, L.P.	Dec-11	Jun-22	100,000,000	98,225,669	16,669,214	15,123,389	171,557,561	186,680,950	1.90
Wheelock Street Real Estate Fund II, L.P.	Apr-14	Jun-22	125,000,000	108,677,424	32,348,798	50,121,506	145,434,121	195,555,627	1.80
Wheelock Street Real Estate Fund V, L.P.	Aug-16	Jun-22	100,000,000	88,894,300	27,996,306	61,286,466	63,329,181	124,615,647	1.40
<b>Real Estate Subtotal</b>			<b>7,463,960,440</b>	<b>7,430,811,091</b>	<b>1,625,089,588</b>	<b>4,448,314,651</b>	<b>7,137,086,333</b>	<b>11,585,400,984</b>	<b>1.56</b>



**New Jersey Division of Investment**  
**Alternative Investments - Common Pension Fund E**  
**As of June 30, 2022**

**Alternative Investments - Common Pension Fund E**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A Amount Contributed <sup>1</sup>	Unfunded Commitment	B Current Market Value <sup>2</sup>	C Total Distributed <sup>3</sup>	B+C Total Value	=(B+C)/A Total Value Multiple
<b>Hedge Fund</b>									
<b>Absolute Return</b>									
Iguazu Partners, L.P.	Dec-13	Jun-22	150,000,000	125,000,000	25,000,000	240,617,902	0	240,617,902	1.92
Magenta Fund Ltd.	Apr-21	Jun-22	100,000,000	100,000,000	0	101,173,298	0	101,173,298	1.01
Woodley Park NJ, L.P. (FAIR Program)	Oct-17	Jun-22	510,000,000	553,980,038	23,019,962	598,866,125	67,000,002	665,866,127	1.20
<b>Credit</b>									
Chatham Fund, LP	Dec-14	Jun-22	300,000,000	300,000,000	0	85,150,946	406,500,000	491,650,946	1.64
GSO Special Situations Fund, L.P.	Feb-12	Jun-22	100,000,000	100,000,000	0	12,129,753	104,724,015	116,853,768	1.17
Solus Opportunities Fund 3, LP	Apr-14	Jun-22	300,000,000	300,000,000	0	173,054,395	153,863,579	326,917,974	1.09
<b>Distressed</b>									
Centerbridge Credit Partners	Oct-07	Jun-22	200,000,000	200,000,000	0	13,499,028	306,830,402	320,329,430	1.60
King Street Capital	Feb-07	Jun-22	150,000,000	150,000,000	0	6,666,015	247,716,622	254,382,637	1.70
<b>Event Driven</b>									
Davidson Kempner Institutional Partners, L.P.	Dec-06	Jun-22	150,000,000	150,000,000	0	216,743,125	100,000,000	316,743,125	2.11
<b>Fund of Funds</b>									
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Jun-22	550,000,000	550,000,000	0	412,181,019	491,698,563	903,879,581	1.64
Arden Garden State NJ Fund LP.	Jun-06	Jun-22	500,000,000	500,000,000	0	630,353	557,864,147	558,494,500	1.12
Woodley Park NJ, L.P.	Aug-06	Jun-22	800,000,000	778,229,017	120,770,983	160,024,228	1,009,540,711	1,169,564,939	1.50
Reservoir Strategic Partners Fund, LP	Jul-11	Jun-22	200,000,000	200,000,000	0	685,274	195,204,419	195,889,693	0.98
<b>Global Macro</b>									
Lynx Common (Bermuda) Ltd.	Mar-11	Jun-22	200,000,000	200,000,000	0	113,923,696	150,000,000	263,923,696	1.32
Winton Futures Fund	Jan-11	Jun-22	350,000,000	350,000,000	0	115,538,288	299,999,976	415,538,264	1.19
<b>Multi-Strategy</b>									
Elliott Associates, L.P.	Apr-12	Jun-22	200,000,000	200,000,000	0	266,065,455	100,025,936	366,091,391	1.83
Farallon Capital Inst. Partners, L.P.	Jun-07	Jun-22	150,000,000	150,000,000	0	1,054,511	171,047,326	172,101,837	1.15
Laurion Capital Ltd.	Jul-15	Jun-22	100,000,000	100,000,000	0	187,963,733	0	187,963,733	1.88
SONJ FAIR, L.P.	Aug-17	Jun-22	500,000,000	400,000,000	100,000,000	311,906,010	160,210,000	472,116,010	1.18
<b>Hedge Fund Subtotal</b>			<b>5,510,000,000</b>	<b>5,407,209,056</b>	<b>268,790,944</b>	<b>3,017,873,155</b>	<b>4,522,225,699</b>	<b>7,540,098,854</b>	<b>1.39</b>

**New Jersey Division of Investment**  
**Alternative Investments - Common Pension Fund E**  
**As of June 30, 2022**

**Alternative Investments - Common Pension Fund E**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A Amount Contributed <sup>1</sup>	Unfunded Commitment	B Current Market Value <sup>2</sup>	C Total Distributed <sup>3</sup>	B+C Total Value	=(B+C)/A Total Value Multiple
<b>Real Assets</b>									
<b>Co-Investments</b>									
Aether Real Assets III Surplus, LP	Nov-13	Jun-22	1,106,000,000	1,783,798,239	269,079,258	1,264,704,005	1,158,374,053	2,423,078,058	1.36
Aether Real Assets SONJ Fund, L.P.	Mar-18	Jun-22	100,000,000	104,730,639	2,376,917	85,303,041	24,038,714	109,341,755	1.04
Blackstone TOP Fund - A, L.P.	Jul-12	Jun-22	135,000,000	67,428,116	71,914,277	101,163,381	4,835,059	105,998,440	1.57
BX NJ Co-Invest, L.P.	Aug-12	Jun-22	699,836,310	1,086,484,866	157,125,771	308,839,141	986,960,406	1,295,799,547	1.19
NJ/HV Resource Opportunities, L.P.	Jun-15	Jun-22	21,163,690	374,314,948	0	538,869,307	99,135,169	638,004,476	1.70
			<b>150,000,000</b>	<b>150,839,670</b>	<b>37,662,293</b>	<b>230,529,135</b>	<b>43,404,705</b>	<b>273,933,840</b>	<b>1.82</b>
<b>Debt</b>									
GSO Energy Partners - A, L.P.	Mar-12	Jun-22	650,000,000	763,406,617	240,487,861	123,461,687	600,430,415	723,892,102	0.95
			<b>650,000,000</b>	<b>763,406,617</b>	<b>240,487,861</b>	<b>123,461,687</b>	<b>600,430,415</b>	<b>723,892,102</b>	<b>0.95</b>
<b>Equity</b>									
Aether Real Assets III, LP	Nov-13	Jun-22	1,135,000,000	996,763,353	257,134,564	807,546,841	785,695,683	1,593,242,524	1.60
Blackstone Energy Partners, L.P.	Mar-12	Jun-22	30,000,000	30,772,315	1,950,410	24,140,387	6,404,696	30,545,083	0.99
Blackstone Energy Partners II, L.P.	May-15	Jun-22	150,000,000	181,631,201	14,184,874	36,142,095	257,163,779	293,305,874	1.61
Brookfield Capital Partners IV, L.P.	May-16	Jun-22	80,000,000	77,642,728	14,625,002	81,425,707	29,872,687	111,298,394	1.43
Brookfield Capital Partners V L.P.	Apr-19	Jun-22	150,000,000	146,699,758	20,054,937	144,150,940	254,868,360	399,019,300	2.72
Hiitelevision VII, L.P.	Apr-14	Jun-22	100,000,000	85,049,203	22,736,241	97,545,590	7,785,443	105,331,033	1.24
Homestead Capital USA Farmland Fund III, L.P.	Apr-19	Jun-22	100,000,000	104,702,636	12,166,178	125,488,668	74,457,571	199,946,239	1.91
Stonepeak Infrastructure Fund III LP	Nov-17	Jun-22	100,000,000	61,379,061	38,664,738	64,479,476	1,884,948	66,364,424	1.08
Stonepeak Global Renewables Fund LP	Jan-21	Jun-22	125,000,000	113,720,905	23,258,783	153,533,143	27,827,229	181,360,372	1.59
Tenaska Power Fund II, L.P.	Sep-08	Jun-22	100,000,000	8,423,479	92,331,736	8,040,142	1,183,243	9,223,385	1.09
Warburg Pincus Energy, L.P.	May-14	Jun-22	100,000,000	90,742,067	13,161,665	311,620	86,043,816	86,355,436	0.95
			100,000,000	96,000,000	4,000,000	72,289,073	38,203,910	110,492,983	1.15
<b>Real Assets Subtotal</b>			<b>2,891,000,000</b>	<b>3,543,968,209</b>	<b>766,701,683</b>	<b>2,195,712,533</b>	<b>2,544,500,151</b>	<b>4,740,212,684</b>	<b>1.34</b>
<b>Grand Total</b>			<b>33,764,359,252</b>	<b>34,638,081,278</b>	<b>5,995,279,207</b>	<b>20,586,743,613</b>	<b>33,984,814,769</b>	<b>54,571,558,382</b>	<b>1.58</b>

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

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

Hedge Funds reflect the most recent market values available and Commodity reported values are as of the current month end.

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 1.0454 EUR as of 6/30/2022

6. \*\*\*Please note these selected funds have an FX rate of 1.2145 GBP as of 6/30/2022

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 June 30, 2022**

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

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A	Unfunded Commitment	B		C	B+C	=(B+C)/A
				Amount Contributed <sup>1</sup>		Current Market Value	Total Distributed <sup>3</sup>	Total Value	Total Value Multiple	
***Anacap Credit Opportunities II, LP	Dec-11	Jun-22	77,196,350	106,756,382	16,108,594	1,623,956	123,695,059	125,319,016	1.17	
Blueprint Cap I, LP	May-18	Jun-22	300,000,000	200,564,962	162,079,560	143,424,909	79,918,428	223,343,337	1.11	
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Jun-22	300,000,000	441,666,667	70,273,632	458,878,211	276,401,796	735,280,007	1.66	
Crayhill NJ Fund, LP	May-17	Jun-22	150,000,000	185,570,109	114,531,928	72,358,771	151,894,266	224,253,037	1.21	
GSO Credit Partners - A, L.P.	Mar-12	Jun-22	600,000,000	475,000,000	125,000,000	87,619,859	575,779,482	663,399,341	1.40	
Golden Tree Opportunities LP-Class D	Sep-07	Jun-22	250,000,000	249,500,000	500,000	527,137,086	86,330,382	613,467,469	2.46	
Knight/Sixth Street NPL-C	Mar-12	Jun-22	70,382,674	78,464,841	5,091,535	1,538,149	114,219,961	115,758,110	1.48	
Knight/Sixth Street NPL-R	Mar-12	Jun-22	59,054,236	55,554,236	3,574,522	581,878	83,020,344	83,602,222	1.50	
Knight TAO, L.P.	Oct-14	Jun-22	700,000,000	669,130,824	293,469,928	547,066,214	414,545,681	961,611,895	1.44	
NJ/TCW Direct Lending LLC	Feb-16	Jun-22	150,000,000	159,489,000	16,399,267	101,034,084	94,446,000	195,480,084	1.23	
Owl Rock Capital Technology Finance Corp.	Nov-18	Jun-22	100,000,000	100,991,844	0	102,139,899	8,150,147	110,290,045	1.09	
*Sculptor NJ Private Opportunities, LP	Mar-13	Jun-22	500,000,000	1,358,051,591	193,138,702	328,036,690	1,191,357,938	1,519,394,628	1.12	
*Sculptor SC, LP	Apr-10	Jun-22	250,000,000	716,788,041	145,270,402	620,235,004	1,116,144,601	1,736,379,605	2.42	
*Sculptor SC II, LP	Mar-13	Jun-22	650,000,000	1,967,091,931	5,366,242	2,040,132,457	496,422,237	2,536,554,694	1.29	
Sixth Street Opportunities III A LP	Apr-14	Jun-22	100,000,000	53,357,879	31,096,238	26,492,952	59,296,018	85,788,970	1.61	
TCW Direct Lending LLC	Mar-15	Jun-22	150,000,000	119,520,900	37,994,113	30,888,108	125,965,000	156,853,107	1.31	
<b>Grand Total</b>			<b>4,406,633,260</b>	<b>6,937,499,207</b>	<b>1,219,894,663</b>	<b>5,089,188,227</b>	<b>4,997,587,341</b>	<b>10,086,775,568</b>	<b>1.45</b>	

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

2. Total Distributed includes recallable portion of proceeds.

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

4. \*\*\*Please note these selected funds have an FX rate of 1.2145 GBP as of 6/30/2022

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 June 30, 2022**

**Alternative Investments - Common Pension Fund A**

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

Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	A Amount Contributed <sup>1</sup>	Unfunded Commitment	B Current Market Value <sup>2</sup>	C Total Distributed <sup>3</sup>	B+C Total Value	=(B+C)/A Total Value Multiple
<b>Private Equity</b>									
<b>Large Buyout</b>									
Hellman & Friedman Capital Partners X, L.P.	May-21	Jun-22	125,000,000	71,843,074	56,863,027	63,176,804	3,706,101.00	66,882,905	0.93
<b>Domestic Midmarket Buyout</b>									
Excellere Capital Fund IV, L.P.	Oct-21	Jun-22	100,000,000	24,834,285	75,165,715	23,706,113	0.00	23,706,113	0.95
TPG Rise Climate, L.P.	Apr-22	Jun-22	150,000,000	13,801,795	136,198,205	11,849,457	0.00	11,849,457	0.86
<b>Private Equity Subtotal</b>			<b>375,000,000</b>	<b>110,479,154</b>	<b>268,226,947</b>	<b>98,732,374</b>	<b>3,706,101.00</b>	<b>102,438,475</b>	<b>0.93</b>
<b>Real Assets</b>									
<b>Equity</b>									
Brookfield Global Transition Fund -B	Jun-22	Jun-22	300,000,000	0	300,000,000	0	0	0	0.00
EQT Infrastructure V	Oct-21	Jun-22	160,000,000	73,011,827	86,988,173	59,049,518	8,399	59,057,918	0.81
Stonepeak Infrastructure Fund IV LP	Nov-21	Jun-22	125,000,000	33,722,713	91,277,287	33,110,866	338,843	33,449,709	0.99
<b>Co Investments</b>									
BGTF Co-Invest (N) L.P.	Jun-22	Jun-22	300,000,000	0	300,000,000	0	0	0	0.00
<b>Real Assets Subtotal</b>			<b>885,000,000</b>	<b>106,734,540</b>	<b>778,265,460</b>	<b>92,160,384</b>	<b>347,242</b>	<b>92,507,627</b>	<b>0.87</b>
<b>Real Estate</b>									
<b>Equity</b>									
Hammes Partners IV	Mar-22	Jun-22	65,000,000	0	65,000,000	0	0	0	0.00
TPG Real Estate Thematic Advantage Core Plus JV (III) L.P.	Jan-22	Jun-22	150,000,000	62,126,545	87,873,455	63,795,625	60,319	63,855,944	1.03
<b>Real Estate Subtotal</b>			<b>215,000,000</b>	<b>62,126,545</b>	<b>152,873,455</b>	<b>63,795,625</b>	<b>60,319</b>	<b>63,855,944</b>	<b>1.03</b>
<b>Private Credit</b>									
<b>Private Lending</b>									
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Jun-22	114,930,747	102,108,281	28,266,692	70,158,812	26,591,298	96,750,110	0.95
CVC Credit Partners EU DL III	Dec-21	Jun-22	168,890,000	0	168,890,000	0	0	0	0.00
Eagle Point Defensive Income Fund NJ LP	Dec-21	Jun-22	120,000,000	78,506,000	41,494,000	76,977,407	0.00	76,977,407	0.98
Eagle Point Defensive Income Fund US LP	Sep-21	Jun-22	55,305,000	48,148,533	7,156,467	47,474,110	971,735	48,445,845	1.01
<b>Private Credit Subtotal</b>			<b>459,125,747</b>	<b>228,762,814</b>	<b>245,807,159</b>	<b>194,610,329</b>	<b>27,563,033</b>	<b>222,173,362</b>	<b>0.97</b>
<b>Common Pension Fund A Grand Total</b>			<b>1,934,125,747</b>	<b>508,103,052</b>	<b>1,445,173,021</b>	<b>449,298,712</b>	<b>31,676,695</b>	<b>480,975,408</b>	<b>0.95</b>

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

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

3. Total Distributed includes recallable portion of proceeds.

4. \*\*Please note these selected funds have an FX rate of 1.0454 EUR as of 6/30/2022

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.

**New Jersey Division of Investment**  
**Transfers Between Common and Pension Funds**  
**For the Month of June, 2022**

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

Date	Withdrawal Amount	From Pension Fund(s)	Contribution Amount	To Common Fund(s)
6/21/2022	\$ 135,000.00	JRS	\$ 50,000,000.00	A
	27,160,000.00	PERS		
	1,715,000.00	SPRS		
	20,990,000.00	TPA		
	<u>\$ 50,000,000.00</u>		<u>\$ 50,000,000.00</u>	

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

Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
2/27/2022 (Previously Omitted)	\$ 22,085,000.00	L	\$ 17,177,713.00	TPA
			4,642,267.00	PERS
			265,020.00	P&F
	<u>\$ 22,085,000.00</u>		<u>\$ 22,085,000.00</u>	
6/7/2022	\$ 87,000,000.00	L	\$ 67,668,600.00	TPA
			18,287,400.00	PERS
			1,044,000.00	P&F
	<u>\$ 87,000,000.00</u>		<u>\$ 87,000,000.00</u>	
6/21/2022	\$ 50,000,000.00	E	\$ 90,000.00	JRS
			16,455,000.00	P&F
			18,220,000.00	PERS
			1,150,000.00	SPRS
			14,085,000.00	TPA
	<u>\$ 50,000,000.00</u>		<u>\$ 50,000,000.00</u>	
6/29/2022	\$ 300,000,000.00	D	\$ 3,600,000.00	JRS
			27,000,000.00	PERS
			20,400,000.00	SPRS
			249,000,000.00	TPA
	<u>\$ 300,000,000.00</u>		<u>\$ 300,000,000.00</u>	

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

June, 2022		Fiscal Year 2022	
Pension Fund	Net Amount Into (Out of) Pension Funds	Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	\$ 3,555,000.00	JRS	\$ (31,103,103.90)
P&F	17,764,020.00	P&F	756,688,520.00
PERS	40,989,667.00	PERS	262,077,704.60
SPRS	19,835,000.00	SPRS	29,146,494.90
TPA	326,941,313.00	TPA	289,718,384.40
	<u>\$ 409,085,000.00</u>		<u>\$ 1,306,528,000.00</u>

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