## **NEW JERSEY DIVISION OF INVESTMENT**

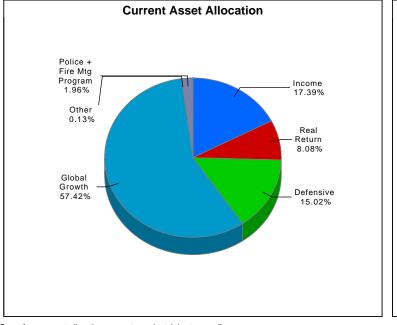
# **INVESTMENT REPORTING PACKAGE**

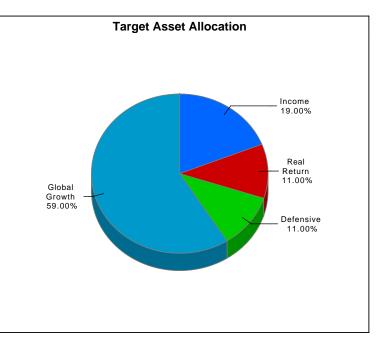
Period Ending June 30, 2023 Unaudited

"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, 2023

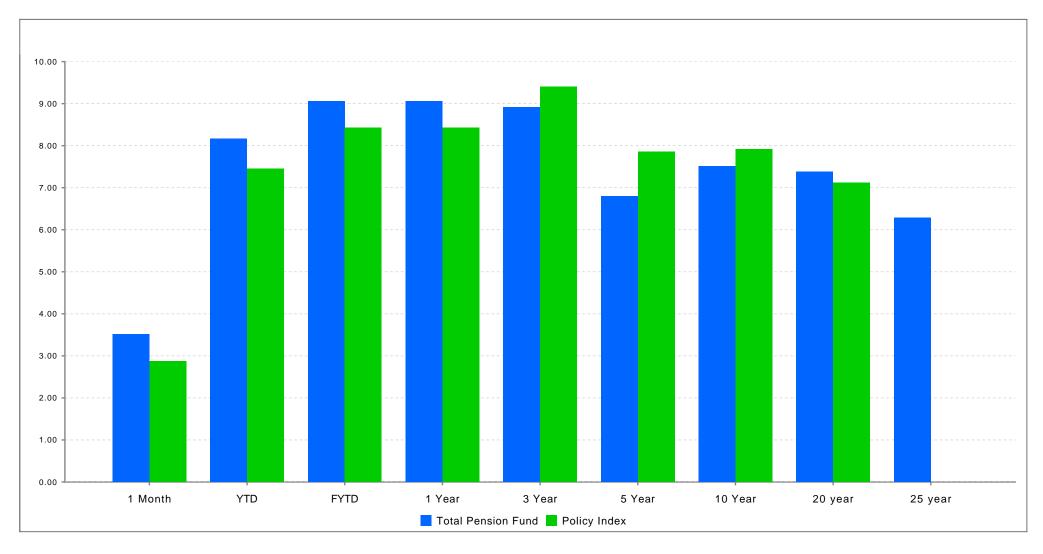
	Actual Allocation %	Target %	Allocation (in millions \$)
U.S. Equity	27.50	27.00	25,633.11
Non U.S. Developed Mkt Equity	13.02	13.50	12,134.11
EM Equity Composite	4.95	5.50	4,615.58
Equity Oriented Hedge Funds	0.00	0.00	0.62
Private Equity	11.95	13.00	11,139.08
Global Growth	57.42	59.00	53,522.50
Real Estate	5.68	8.00	5,290.68
Real Assets	2.40	3.00	2,236.89
Real Return	8.08	11.00	7,527.57
High Yield Composite	3.45	4.00	3,216.91
Private Credit	7.14	8.00	6,654.21
Investment Grade Credit Composite	6.80	7.00	6,337.42
Income	17.39	19.00	16,208.54
Cash Equivalents <sup>1</sup>	8.43	4.00	7,853.42
U.S. Treasuries	3.79	4.00	3,529.87
Risk Mitigation Strategies	2.81	3.00	2,618.44
Defensive	15.02	11.00	14,001.73
Other	0.13	0.00	121.27
Police & Fire Retire Sys Mort Program	1.96		1,831.57
Total Pension Fund	100.00	100.00	93,213.19





Sum of component allocation may not equal total due to rounding 1 The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the seven plan cash accounts.

# NJ Division of Investment Performance vs Policy Benchmark Periods Ending June 30, 2023 Total Pension Fund Returns are Net of All Fees



	1 Month	YTD	FYTD	1 Year	3 Year	5 Year	10 Year	20 year	25 year
Total Pension Fund <sup>1</sup>	3.52	8.16	9.06	9.06	8.92	6.80	7.51	7.38	6.29
Policy Index <sup>2</sup>	2.87	7.45	8.43	8.43	9.40	7.86	7.92	7.12	

## NJ Division of Investment Pension Fund Asset Class Returns vs Benchmarks Periods Ending June 30, 2023 Returns are Net of All Fees

				Annualized		
	1 Month	YTD	FYTD	1 Year	3 Year	5 Year
U.S. Equity	6.79	16.30	19.10	19.10	14.06	11.16
Custom US Policy Benchmark	6.85	16.35	19.20	19.20	14.09	11.69
Non U.S. Developed Mkt Equity	4.64	11.10	16.89	16.89	9.02	4.68
Custom EAFE + Canada Benchmark <sup>1</sup>	4.76	11.28	17.16	17.16	9.20	4.53
EM Equity Composite	4.66	7.49	6.75	6.75	4.60	2.23
Custom EM Benchmark <sup>1</sup>	3.80	4.77	1.61	1.61	2.23	0.98
Equity Oriented Hedge Funds	0.95	2.51	5.79	5.79	(28.72)	(20.04)
50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)	0.42	1.82	1.02	1.02	9.49	4.19
Private Equity	2.73	5.70	5.00	5.00	18.12	12.84
Custom Cambridge Blend	2.90	5.51	(1.42)	(1.42)	22.02	15.55
Global Growth	5.25	11.98	14.27	14.27	12.84	9.19
Global Growth Policy Benchmark	5.29	12.00	13.22	13.22	14.18	10.49
Real Estate	1.09	(1.25)	(3.58)	(3.58)	9.20	6.45
Real Estate Index <sup>2</sup>	(3.38)	(8.37)	(3.91)	(3.91)	7.46	6.56
Real Assets	1.52	2.62	2.65	2.65	15.74	4.67
Custom Cambridge Blend for Real Assets <sup>2</sup>	0.57	4.07	7.75	7.75	18.55	5.98
Real Return	1.22	(0.11)	(1.76)	(1.76)	11.03	5.87
Real Return Policy Benchmark <sup>2</sup>	(2.19)	(4.71)	(0.45)	(0.45)	10.65	6.78
High Yield Composite	1.58	5.20	9.04	9.04	3.37	3.16
Custom High Yield Benchmark	1.67	5.38	9.07	9.07	3.12	3.34
Private Credit	3.30	7.93	9.01	9.01	10.88	6.81
Bloomberg US Corp HY 1M lag +100bps	(0.83)	3.51	1.05	1.05	3.93	4.13
Investment Grade Credit Composite	0.32	2.89	0.44	0.44	(4.07)	1.42
Custom Investment Grade Credit Benchmark	0.08	2.80	0.40	0.40	(3.93)	1.30
Income	1.79	5.39	5.47	5.47	2.66	3.69
Income Policy Benchmark	(0.10)	3.42	1.83	1.83	(0.13)	2.73
Cash Equivalents <sup>3</sup>	0.42	2.40	3.88	3.88	1.47	1.89
ICE BofA US 3-Month Treasury Bill	0.46	2.25	3.59	3.59	1.27	1.55

Custom index calculated by MSCI based on screening criteria defined by New Jersey Division of Investment. Please see disclosure on page 22.
 Real Return, Real Assets and Real Estate Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0%
 The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the seven plan cash accounts.
 Returns Exclude Police & Fire Mortgage Program

## NJ Division of Investment Pension Fund Asset Class Returns vs Benchmarks Periods Ending June 30, 2023 Returns are Net of All Fees

					Annualized	
	1 Month	YTD	FYTD	1 Year	3 Year	5 Year
U.S. Treasuries	(0.72)	1.65	(1.91)	(1.91)	(4.72)	0.43
Custom Government Benchmark	(0.75)	1.59	(2.13)	(2.13)	(4.80)	0.44
Risk Mitigation Strategies	1.56	2.39	3.30	3.30	7.26	5.67
T-Bill + 300 BP	0.71	3.76	6.73	6.73	4.35	4.63
Defensive	0.34	2.28	2.13	2.13	0.42	2.02
Liquidity Policy Benchmark	0.05	2.38	2.12	2.12	(0.38)	1.64
Total Pension Fund ⁴	3.52	8.16	9.06	9.06	8.92	6.80
Policy Index	2.87	7.45	8.43	8.43	9.40	7.86

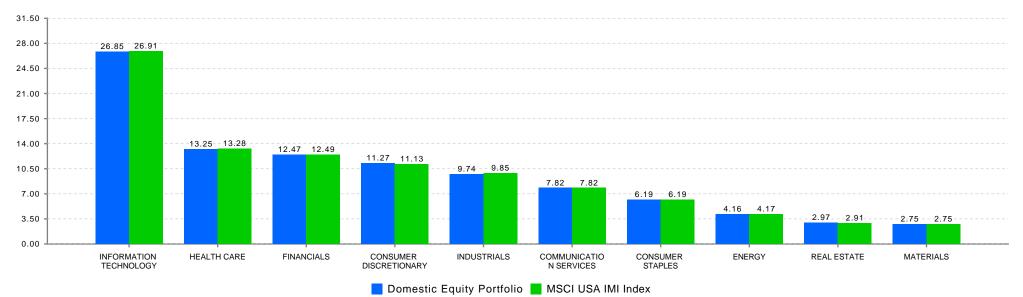
Custom index calculated by MSCI based on screening criteria defined by New Jersey Division of Investment. Please see disclosure on page 22.
 Real Return, Real Assets and Real Estate Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0%
 The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the seven plan cash accounts.
 Returns Exclude Police & Fire Mortgage Program

## NJ Division of Investment U.S. Equity As of June 30, 2023

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

Security Name	% of Portfolio
APPLE INC	7.03
MICROSOFT CORP	5.52
AMAZON.COM INC	2.76
NVIDIA CORP	2.40
TESLA INC	1.71
ALPHABET INC CL A	1.63
ALPHABET INC CL C	1.49
META PLATFORMS INC CLASS A	1.46
UNITEDHEALTH GROUP INC	1.03
BERKSHIRE HATHAWAY INC CL B	1.02

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



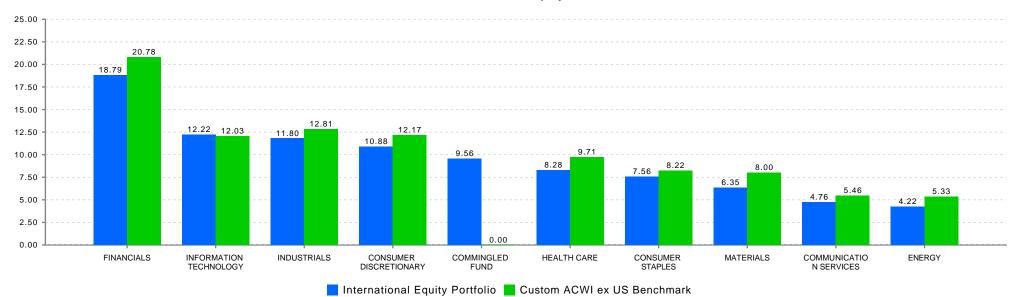
#### \*Holdings include accruals \*\*Index sector weightings reflect the calculations of State Street and may differ from those of MSCI.

## NJ Division of Investment International Equity As of June 30, 2023

#### Top Holdings\* International Equity

Security Name	% of Portfolio
ISHARES CORE MSCI EAFE ETF	3.83
ISHARES MSCI EAFE SMALL CAP ET	1.85
ISHARES MSCI INDIA ETF	1.45
TAIWAN SEMICONDUCTOR SP ADR	1.30
NESTLE SA REG	1.20
SAMSUNG ELECTRONICS CO LTD	1.17
ASML HOLDING NV	1.04
TENCENT HOLDINGS LTD	1.03
ISHARES CORE MSCI EMERGING MAR	0.96
NOVO NORDISK A/S B	0.95

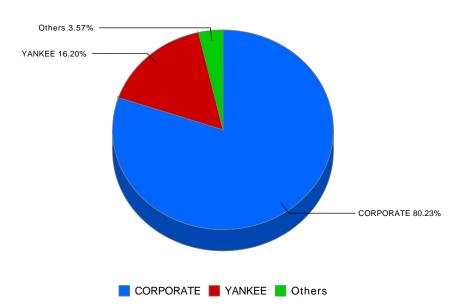
#### Select Portfolio Sector Weightings International Equity



## NJ Division of Investment Fixed Income Composite As of June 30, 2023

#### Fixed Income Composite Top Holdings\*

Security Name	Coupon %	Maturity Date
US TREASURY N/B	0.50	10/31/2027
US TREASURY N/B	2.00	05/31/2024
US TREASURY N/B	0.88	06/30/2026
US TREASURY N/B	1.25	05/15/2050
US TREASURY N/B	1.50	02/15/2030
US TREASURY N/B	1.88	02/15/2032
US TREASURY N/B	0.38	01/31/2026
SPDR BLOOMBERG SHORT TERM HIGH		12/31/9999
US TREASURY N/B	1.63	02/15/2026
SPDR BLOOMBERG HIGH YIELD BOND		12/31/9999



## Select Portfolio Sector Weights

## State Investment Council Regulation Violations and Other Reportable Matters June 30, 2023

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

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

Other Reportable Matters					
Description					
There are no other reportable matters					

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)
Developed Markets:					Emerging Markets:				
Developed - Euro					EM - Global	0.6	0.00	0.0%	0.6
Austria	25.5	0.2%	0.1%	25.5	EM - Europe/Middle East/A	Africa			
Belgium	106.4	0.6%	0.6%	106.4	Belarus	10.8	0.1%	0.0%	10.8
Finland	101.3	0.6%	0.6%	101.3	Cyprus	0.0	0.0%	0.0%	0.0
France	1,262.1	7.6%	8.0%	1,262.1	Czech Republic	2.9	0.0%	0.0%	2.9
Germany	823.7	4.9%	4.9%	823.7	Egypt	3.6	0.0%	0.0%	3.6
Ireland	81.1	0.5%	0.6%	81.1	Greece	20.1	0.1%	0.1%	20.1
Italy	293.7	1.8%	1.6%	293.7	Hungary	45.1	0.3%	0.1%	45.1
Netherlands	491.8	2.9%	3.1%	491.8	Kuwait	1.4	0.0%	0.2%	1.4
Portugal	33.5	0.2%	0.1%	33.5	Poland	26.3	0.2%	0.2%	26.3
Spain	272.7	1.6%	1.7%	272.7	Qatar	19.0	0.1%	0.3%	19.0
Developed - Non-Euro					Russia	0.0	0.0%	0.0%	0.0
Australia	821.4	4.9%	4.8%	821.4	Saudi Arabia	86.4	0.5%	1.2%	86.4
Canada	1,198.4	7.2%	7.6%	1,198.4	South Africa	186.4	1.1%	0.9%	186.4
Denmark	325.3	1.9%	2.0%	325.3	Turkey	15.6	0.1%	0.2%	15.6
Hong Kong	351.8	2.1%	1.6%	351.8	United Arab Emirates	45.1	0.3%	0.4%	45.1
Israel	96.3	0.6%	0.4%	96.3	EM - Latam				
Japan	2,501.0	15.0%	14.5%	2,501.0	Argentina	41.3	0.2%	0.0%	41.3
New Zealand	23.9	0.1%	0.1%	23.9	Brazil	408.6	2.4%	1.6%	408.6
Norway	65.4	0.4%	0.3%	65.4	Chile	18.9	0.1%	0.2%	18.9
Singapore	158.3	0.9%	0.9%	158.3	Colombia	0.4	0.0%	0.0%	0.4
Sweden	371.2	2.2%	2.1%	371.2	Mexico	168.8	1.0%	0.8%	168.8
Switzerland	1,028.5	6.2%	6.5%	1,028.5	Panama	0.8	0.0%	0.0%	0.8
United Kingdom	1,556.6	9.3%	9.0%	1,556.6	Peru	40.1	0.2%	0.1%	40.1
					EM - Asia ex Japan				
					China	1,212.8	7.3%	8.4%	1,212.8
					India	542.0	3.2%	4.2%	542.0
					Indonesia	145.3	0.9%	0.6%	145.3
					Korea	595.5	3.6%	3.6%	595.5

Malaysia

Taiwan

Thailand

Philippines

27.8

13.1

951.5

83.4

0.2%

0.1%

5.7%

0.5%

27.8

13.1

951.5

83.4

0.4%

0.2%

4.5%

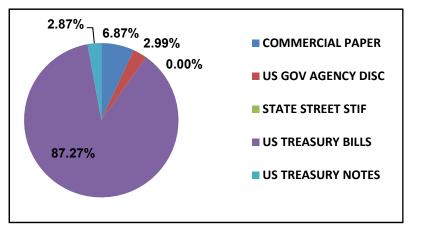
0.6%

## New Jersey Division of Investment Cash Management Fund June 30, 2023

# PARTICIPATION VALUE PERCENTAGE STATE \$ 34,960,745,475 89.70% NON-STATE 4,016,209,332 10.30% TOTAL \$ 38,976,954,807 100.00%

## PORTFOLIO RETURNS

	STATE	NON-STATE	AVG.DAYS
6/30/2023	5.10%	5.04%	64
1 Month	5.02%	4.96%	
Fiscal YTD	3.66%	3.60%	
1 Year	3.66%	3.60%	



## PORTFOLIO HOLDINGS

	6/30/2023	PERCENTAGE
US TREASURY BILLS	\$ 34,014,712,413	87.27%
COMMERCIAL PAPER	2,679,690,082	6.87%
US GOV AGENCY DISC	1,166,311,748	2.99%
US TREASURY NOTES	1,117,638,284	2.87%
STATE STREET STIF	118,732	0.00%
TOTAL	\$ 38,978,471,259	100.00%

#### Alternative Investments – Common Pension Fund E June 30, 2023

Lest         United by Date         Organal Commitment         Ausent Control March Value         Commitment         Commitment <th></th> <th></th> <th></th> <th></th> <th>А</th> <th></th> <th>В</th> <th>С</th> <th>B+<u>C =(</u></th> <th>(B+C)/A</th>					А		В	С	B+ <u>C =(</u>	(B+C)/A
Unstrume			Laet							Total
Instance         Date         Original Continuental         Ansunt Continuental         Consumment Contract Value         Consumment Contract Value         Total Value Multiple           Privets Equity Consentends         4.427,883,77         1.89         535,630 <th></th> <th>Inception</th> <th></th> <th></th> <th></th> <th>Unfunded</th> <th></th> <th></th> <th></th> <th></th>		Inception				Unfunded				
Columning	Investment Vehicle		Date	Original Commitment	Amount Contributed <sup>1</sup>	Commitment (	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Multiple
Columning	Private Equity									
"Mart Vilkes, karps § L.P.         Jul. 20         Jul. 23         55.74.401         5.03.01         7.272.234         50.009.409         0         50.008.407         10.008           NN LC -knows (Person Full)         Apr.10         Jul. 23         50.000.000         50.008.405         0         50.007         60.000.00         40.000.000         4				2.430.754.801	2.373.173.644	486.034.875	2.102.434.160	2.385.459.712	4.487.893.872	1.89
NBN Clasticn investment Fur III (I)         Apr-12         Jun-23         200,000,00         152,52,000,00         252,50,00,00         252	**ABF VII New Jersey S.L.P.	Jul-20	Jun-23			2,723,234			53,099,469	1.00
NBNC catcher investiment Fund III. LP         Sec. 000000         419.330,869         422.05.891         442.177:510         422.20000         55.413.610         11.2           MANC Catcher investiment Fund III. LP         Proteine B         Jan.24.3         75.000.000         16.330,869         19.308,970         12.275.204         31.302.356         17.30           SOLA Prives Optimatile Fund III. LP         Nover 71         Jan.23         2.000.000         16.395.722.480         16.95.722.490         13.82.07.59         2.10           Distressed Departments Fund III. LP         Nover 71         Jan.23         2.000.000         20.000.000         18.39.47.59         2.10         2.85.00.97.56         2.41         2.85.00.97.56         2.41         2.85.00.97.56         2.41         2.85.00.97.56         2.41         2.85.00.97.56         2.41         2.85.00.97.56         2.42         1.85.77.56         2.41         2.85.00.97.56         2.41         1.85.77.56         2.41         1.85.77.56         2.41         1.85.77.56         2.41         1.85.77.56         2.41         1.85.77.56         2.41         1.85.77.56         2.41         1.85.69.30         11.81.77         1.85.69.33         1.31.17         1.72.41         1.85.69.33         1.31.17         1.72.41         1.75.75.50         1.85.69.33         1.85.69	BX NJ Co-Invest (PE) L.P.	Apr-19	Jun-23	50,000,000	50,084,055	0	50,076	85,303,518	85,353,594	1.70
MBW Castor investmet Fund III, LP         Apr-16         Jun 23         200,000.00         123,338,663         108,82,337         222,860,568         92,220,000         313,205,688         1.74           MBW Castor investmet Fund III. LP         New FT         Jun 23         130,000,000         123,338,663         114,143,358         123,587,349         141,1759         131,257,349         141,1759 <td>NB/NJ Custom Investment Fund II</td> <td>Apr-12</td> <td>Jun-23</td> <td>200,000,000</td> <td>196,235,600</td> <td>6,964,400</td> <td>68,532,755</td> <td>410,895,487</td> <td>479,428,242</td> <td></td>	NB/NJ Custom Investment Fund II	Apr-12	Jun-23	200,000,000	196,235,600	6,964,400	68,532,755	410,895,487	479,428,242	
MAN Castor investment Fund III, LP Tranche B         Jul 21         Jul 23         335,000,000         15,102,148         235,007,042         0         235,007,042         0           NR Ort Cohener Fund III, LP         No-07         Jun 23         1,300,000,00         15,102,148         1,313,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,315,897,345         1,342,000,345         2,335,882,307,017         1,517           Discressed Detr	NB/NJ Custom Investment Fund III, LP			550,000,000	419,190,099	223,035,901	462,187,610	92,226,000	554,413,610	
N.R. Acciment Fund III.LC         Jan-24         Jan-23         75.000.000         11.2172.418         9687.582         11.382.071         11.2575.244         31.987.368         2.12           SONLP Press Operatings Fund (7)-31, P.         Nov-17         Jan-23         200.000.000         193.415.792         11.382.071.803         168.775.244         33.850.197         1.71           Distressed Operatings Fund (7)-13, P.         Jan-17         Jan-23         100.000.000         15.987.508         147.303.391         168.075.508         147.303.391         168.075.508         168.568.344         125.755.50         165.568.344         14.355.274         150.000.000         14.384.509.107         1.14           Catalyst Fund (V-LP.         Nov-17         Jan-23         100.000.000         150.848.307         32.22.168         11.14.048         111.04.057         12.52.02.57         0.81           Catalyst Fund (V-LP.         Nov-17         Jan-23         200.000.000         22.000.0000         12.20.257         0.81         0.02.02.00         12.00.000.000         12.187.72         0.80         0.02.02.000         12.02.02.000         0.00.0000         12.187.72         1.00.000         12.187.72         1.00.000.000         12.187.72         1.00.0000         12.187.72         1.00.000.00         12.187.72         1.00.000.								- / -/		
SND. Private Operationine Fund II, LP.         Non-G7         Jun 23         1,30,000,000         1,31,527.349         1,11,577.349         1,11,577.349         2,205,5867.5         2,245,2597.5           Detressed Detr								Ũ		
Visit Cohmer Find 20173, LP.         No17         June 23         200,000,000         0         183,274,800         164,750,075         348,001,017         1.7.4           Datamase Dati Catalays Fund V, LP.         No17         June 23         150,000,000         197,295,683         100,000,000         197,295,683         100,000,000         197,295,683         100,000,000         197,295,683         100,000,000         197,194,693         222,376,58         114,140,61,679         122,202,202,70         101,140,614,83         127,145,68         111,140,014         114,106,1679         122,202,002,70         122,202,202,70         122,202,202,70         122,202,202,70         122,128,728         122,202,202,70         122,202,202,70         121,128,729         122,000,000         121,128,729         122,000,000         121,128,729         122,000,000         121,128,729         120,000,00         121,128,729         120,000,00         121,128,729         120,000,000         121,128,729         124,203,723         144,171,141,175         120,000,000         121,128,729         124,203,743         121,128,729         124,203,743         121,128,729         124,203,743         121,128,729         124,203,743         121,202,724,34         124,203,743         122,203,743,352         144,171,174         128,203,743         120,000,00         121,128,717         123,226,804							, ,		, ,	
Distressed Deit         1,965,000,000         1,966,005,386         447,225,391         1,093,077,929         1,840,04,391         2,033,022,320         1,57           Bis Pipciuli Stuttere und L.P.         Jan. 15         Jan. 23         150,000,000         153,453,430         32,1156         11,10,044         125,155,278         155,268,839         60,122,444         125,155,278         225,233,447         179           Centerbridge Capital Partners, L.P.         Jan. 66         Jan. 23         200,000,000         126,154,349         32,11165         11,10,0448         122,155,728         225,233,447         179           Carbitar Macroson Control         Nov.171         Jan. 23         200,000,000         200,500,000         126,173,707         5,233,352         3,161,761         222,153,728         225,333,447         179         120,000,000         126,173,101         222,153,728         120,000,00         120,000,000         156,000,000         156,000,000         156,000,000         156,000,000         157,178         120,000,00         121,128,729         100,000,000         226,550,000         157,178         120,000,00         121,128,729         140,148,142         120,000,00         120,000,000         156,000,000         156,000,000         156,000,000         156,000,000         156,000,000         156,000,000         156,00										
BSP Special Shutchore, Fund L.P.         Jun-17         Jun-23         150,000,000         127,896,200         57,286,808         60,122,444         125,765,809         1185,880,304         14.8           Catalist Farmer, IL, L.P.         May-11         Jun-23         100,000,000         164,146,453         32,221,165         11,140,048         144,046,674         122,202,207         0.81           Cartishing Capital Farmer, IL, L.P.         May-11         Jun-23         80,000,000         123,173,77         53,333,33         3,181,178         122,133,728         122,133,728         100,000,000         23,775,000         166,222,345         124,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,121,126,728         100,120,100         127,120,101         120,178,173,132,124         177,210,107,173         173,124,124         127,126,107,173,173,123,124         117,226,183         128,173,174,173,173,173,173,173,173,173,173,173,173	Vista Co-Invest Fund 2017-3, L.P.	Nov-17	Jun-23	200,000,000	200,000,000	0	183,274,830	164,757,087	348,031,917	1.74
Catagrig Fund V, L.P.         No15         Jun-23         100,000,000         194,194,843         37,274,933         62,289,142         56,060,555         118,619,097         1.4           Centerbridge Capital Partners, L.P.         Jun-07         Jun-23         80,000,000         128,173,707         5,283,382         3,181,761         222,153,787         129,0227         6,18           Contentroling Capital Partners, L.P.         Jun-07         Jun-23         80,000,000         257,050,000         121,122,72         12,000         421,257,273         18,000         421,257,273         18,000,000         421,257,273         18,000,000         421,257,273         18,000,000         257,050,000         121,227,273         18,000,000         422,557,275         18,000,000         422,557,070         13,000,000         422,557,070         13,000,000         422,557,070         13,000,000         125,272,000,000         126,000,000         226,747,970         12,087,500         42,255,478         13,000         13,000,000         107,206,570         13,000,000         107,206,570         13,053,680         71,61,110         11,012,000,000         107,206,570         13,053,680         71,61,110         14,02,081,200         11,012,000,000         107,206,570         13,050,681         71,61,110         13,000,01,1110,120,720         13,000,01,110,110,110 <td>Distressed Debt</td> <td></td> <td></td> <td>1,955,000,000</td> <td>1,866,005,386</td> <td>447,329,391</td> <td>1,093,077,929</td> <td>1,840,004,391</td> <td>2,933,082,320</td> <td></td>	Distressed Debt			1,955,000,000	1,866,005,386	447,329,391	1,093,077,929	1,840,004,391	2,933,082,320	
Centerrispic Capital Partners II, L.P.         May-11         Jun-23         100,000,000         153,244,360         3.22,165         11,14,04,167         112,522,627         253,258         75,72           Chartim Asset Privato Debt and Stategic Capital Fartners II, L.P.         Nov-17         Jun-23         200,000,000         150,000         0         400,958,274         120,000,000         121,287,278         125,352         225,353,28         121,327,279         125,352,28         125,352,28         125,352,28         125,352,28         125,352,28         125,352,28         121,327,279         126,352,388         121,327,279         126,353,382         127,357,235         125,352,382         127,357,235         125,352,352         225,350,00         66,675,000         28,667,979         128,674,973,382         377,357,235         136,357,370         126,356,358         7,156,115         177,058,342         177,210,657         173           KPS Special Shaditors Fund YL, LP         May-08         Jun-23         200,000,00         122,700,01         126,357,07         0         123,457,458         398,728,979         128,154,468         205,558         7,156,115         177,058,342         177,210,657         173         146,451,458         398,728,951         177,210,657         173,457,455         305,153,517         67,453,50         30,457,553						- ,,	, , -	-,,	185,888,304	
Centerhrige Cipital Partners, L.P.         Juri-03         400.000.000         128,173,777         5.23,352         3.181,761         222,153,728         228,353,477         1.78           Chaltman asso         Strappic Capital Partners, L.P.         Oci-17         Jun-33         100.000,000         0         400.382,422         200.000,000         121,128,729         4.0           Golden Tree M. Distressed Fund 2015         Fe-16         Jun-33         100.000,000         23,275,000         128,272,374         112,128,729         4.0           Golden Tree M. Distressed Fund 2015         Fe-16         Jun-23         100.000,000         23,275,000         128,757,000         22,667,979         12,687,590         42,254,747         1.3           KPS Special Stations Fund NL P         May-63         Jun-23         25,000,000         17,720,577         30,113,311         67,820,179         12,687,590         42,254,747         1.2         42,454,841         12,287,856         11,248,751         17,210,697         17,310,607         11,21,28,72         4.4         12,227,856         13,351,311         67,802,914         1.1         12,227,856         13,351,311         67,802,914         13,352,914         1.2         12,224,563         13,551,515         15,731,500         111,22,876         14,226,314         12,224,563,314<										
Chartham Asset Private Debt and Strategic Capital Fund         Nov-17         Jun-23         200.000,000         200.000,000         121.027.29         12.000,000         121.027.29         123.000         121.027.29         123.000         121.027.29         123.000         121.027.29         123.000         121.027.29         123.000         121.027.29         123.000         121.027.29         123.000         121.027.29         123.000         121.027.29         123.000         121.027.29         123.000         121.027.29         123.000         123.000         121.027.29         123.000         123.000         121.027.29         123.000         123.000         121.027.20         123.0000         123.000         123.0000					, ,					
GOP II Feeder B, L.P.         Oct.17         Jun-23         1000.0000         85.000.000         15.000.000         121.128.729         0         121.128.729         141.128.729         0         121.128.729         143.832         25.308.82         147.128.729         143.832         25.308.82         37.357.235         184.832         37.357.235         184.832         37.357.235         184.832         37.357.235         184.832         37.357.235         184.832         37.357.235         184.832         37.357.235         184.832         37.357.235         184.832         37.357.235         184.832         37.357.235         184.832         37.357.235         184.835         37.01         51.248.584         27.156.115         17.106.3349.22         17.27.010.57         17.38         37.357.235         184.835         17.016.315.975         17.248.584         27.246.83         28.247.91.22         17.248.58         28.249.93.92         17.248.58         28.249.93.92         37.357.355         38.331.77         37.00.05         37.37.37.35         38.45         37.357.355         38.331.77         37.37.357.355         38.331.77         37.37.357.355         38.331.77         37.37.357.355         38.331.77         37.37.357.355         38.331.77         37.37.357.355         38.331.77         37.37.357.355         37.37.355 <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>										
Golden Tree NJ Distressed Fund 2015         300,000         237,875,000         128,222,345         124,281,832         282,743,328         344,071,2714         1,76           Golden Tree NJ Distressed Fund 2015 GPLLC - Second Vintge NIG Bayed Eak LBO III         Jan 20         Jun 23         100,000,000         32,375,000         68,675,000         29,667,979         12,687,500         42,355,479         1,31           I/G Bayed Eak LBO III         I/L         May-08         Jun 23         200,000,000         32,375,000         68,675,000         29,667,979         12,687,500         47,328,574         1,31           I/G Bayed Eak LBO III         May-01         Jun 23         200,000,000         32,328,579         11,918,517         91,924,724         12,282,849         122,282,977         24,648         132,286,978         132,286,988,982         132,286,988						0				
Odden/Tree WJ Distressed Fund 2015 GP LLC         Feb-16         Jun-23         200.0000         205,500.000         57,47,345         94,613.853         282,743.982         77,357,235         184           Golden/Tree WJ Distressed Fund 2015 GP LLC - Second Viruse         May-04         Jun-23         100.000,000         122,755,000         86,757,00         22,857,000         42,843,865         1161,857         0         51,246,964         51,246,964         51,246,964         51,246,964         52,257,000         12,867,970         12,867,970         12,867,960         12,829,866         132,228,100         12,229,866         132,228,100         12,229,866         132,228,114         12,228         12,228,660         132,228,114         12,228         12,228,660         132,228,114         12,228         144,143,147,248         12,228,660         132,228,114         12,28         144,143,147         144,143,143,147         144,143,147         144,1		Oct-17	Jun-23					-		
Golden/Tee NJ Distassed Fund 2015 GP LLC - Second Vinitage         Jun-23         100,000,000         32,375,000         66,675,000         29,697,979         12,687,500         42,385,499         1,31           KPS Special Situations Fund III, LP         May-07         Jun-23         25,000,000         24,943,685         11,618,357         0         51,248,584         51,249,584         51,249,584         51,249,584         52,249,584         52,249,584         52,249,584         51,249,584         51,249,584         51,249,584         51,249,584         51,249,584         51,249,584         51,249,584         51,249,584         51,249,584         51,249,584         51,249,586         51,224,586         <		E   40	1 00							
Hild Bayside Debt & LBO II       May-07       Jun-23       100.000,000       102,700,001       20,586,888       7,186,115       170,053,942       77,721,057       1.73         KPS Special Situations Fund IV, LP       Apr-13       Jun-23       200,000,000       177,208,670       30,153,311       87.820,176       281,407,943       369,228,119       2.08         Mellin Patterns III, LP       May-07       Jun-23       100,000,000       176,242,672       22,224,407       24,644       132,256,666       132,281,344       1.28         MHR Institutional Patterns IV, LP       Jun-23       100,000,000       114,580,32       16,647,367       127,618,307       36,753,000       111,128,575       14,0         Sitch Street Opportunites Patterns II, LP.       Mar-12       Jun-23       100,000,000       61,744,47       20,2533       1160,866       122,172,449       123,328,51       1.77         VIX Recovery Fund IV, LP       Ot-07       Jun-23       100,000,000       91,779,170       3,443,659       61,459       123,002,122       123,123,851       1.78         VIX Recovery Fund IV, LP       Ot-07       Jun-23       100,000,000       91,779,170       3,443,659       61,459       123,002,122       123,123,851       1.78         VIX Recovery Fund IV, LP       Jun-23<								- / -/		
KPS Special Stuatons Fund III, LP       May 07       Jun-23       200,000,000       24,943,686       11,618,357       0       51,249,584       51,249,584       52,892,814       12.89         Matin Fatterson Global Opps, Ptrs. III       Jun-07       Jun-23       100,000,000       105,422,748       2,282,407       2,4648       132,255,686       132,235,75       375,13,000       111,128,374       125,371       36,799,501       164,417,943       369,228,117       36,799,501       164,417,843       369,228,117       35,331       16,992       72,554,236       1,77       36,799,501       164,417,843       316,159,21       12,754,230       11,128,354       1,77         Strategic Value Special Situations Fund IV, LP.       Apr-11       Jun-23       100,000,000       61,984,262       63,119,74       36,305,212       12,122,449       12,312,345       1,77         Strategic Value Special Situations Fund IV, LP.       Mari 12       Jun-23       100,000,000       91,744,7535       50,425,645       61,556,444       99,920       61,656,356       14,564,325       1,825,246       1,856,368       12,425,654,361       1,426,449,422,768       14,467,943       30,010,300       1,656,355       506,158       64,556,532       4,562,989,989       7,462,556,361       1,446,5431       30,012,426,446       1,52       <										
KPS Special Shutations Fund IV, LP         April 3         Jun-23         200,000,000         177,208,570         30,153,311         87,820,176         281,407,943         309,228,149         2.05           MHR Institutional Partners III, LP.         May-07         Jun-23         75,000,000         75,842,286         26,008,603         13,615,975         97,513,000         111,128,975         144,178,08         1.42           Strategic Value Special Shutations Fund V, LP.         Apr-21         Jun-23         100,000,000         66,1988,026         63,011,974         72,548,203         16,692         72,254,235         17.7           VR Recovery Fund IV, LP         Mar-12         Jun-23         100,000,000         69,744,677         30,026,533         1,160,966         122,122,449         123,333,45         1.77           VR Recovery Fund IV, LP         Oct-07         Jun-23         100,000,000         49,774,355         56,425,468         61,556,444         99,920         61,656,546         1.78           Attaris Healm Partners V, LP         Jul-20         Jun-23         100,000,000         61,966,755         50,425,645         61,556,444         99,920         61,656,576         24,252,786         64,700,163         109,012,494         1.78           Attaris Healm Partners V, LP         Jul-26         Ju					, ,				, ,	
Mark InstiturPatterson Global Opps. Pinrs. III         Jun-07         Jun-23         7500.000         705.642.86         26.282.407         24.648         132.286.686         1132.281.344         1.28.75         1.40           MHR Institutional Partners IV, L.P.         Jul-14         Jun-23         100.000,000         115.450.823         15.647.367         127.618.307         36.799.001         116.447.808         1.47           Sixta big: Value Special Situations Fund V, L.P.         Apr-21         Jun-23         100.000,000         61.794.467         30.025.533         1.160.896         122.172.449         123.333.345         1.77           Sixta big: Value Special Situations Fund V, L.P.         Mar-12         Jun-23         100.000,000         49.774.170         3.443.659.242         4.529.899.989         7.452.555.381         1.76           American Industrial Partners Capital Fund V         Dec-11         Jun-23         50.000,000         49.574.355         5.042.645         61.556.444         99.920         61.656.364         1.99.012.642         1.77           American Industrial Partners Capital Fund V         Dec-11         Jun-23         50.000,000         91.656.757         500.186         24.252.766         44.760.163         199.012.642         1.77           American Industrial Partners Capital Fund V         L.P							•			
MHR Institutional Partners III, L.P.         May-OT         Jun-23         75,000,000         79,564.266         26,089,693         13,615,975         77,513,000         111,128,975         14.0           Strategic Value Special Situations Fund V, L.P.         Apr-21         Jun-23         120,000,000         61,980,266         63,011,974         72,564,203         16,092         72,564,205         11.7           Strat Strete Corportunities Partners II, L.P.         Mar-12         Jun-23         100,000,000         91,779,170         3443,659         61,459         122,724,402         123,123,581         1.34           Alteris Health Partners V, L.P.         Jul-20         Jun-23         100,000,000         61,986,334         564,556         50,425,655         50,425,656         50,425,656         161,566,44         109,012,949         1.76           American Industrial Partners Capital Fund V         De-11         Jun-23         75,000,00         61,986,755         50,62,656         50,42,526         116,616,018         250,918,762         2.77           Court Square Capital Partners II, L.P.         May-OT         Jun-23         100,000,000         91,861,12         116,252,4333         13,615,976         32,724,683         16,419,492,32         16,673,687         1.82           LUL Partners Fund VI, L.P         Jun-23 <td></td>										
MHR Institutional Partners V, L.P.         Jul-14         Jun-23         120,000,000         115,647,387         127,618,307         36,799,501         16,47,287,818,307           Strategic Value Special Situations Fund V, L.P.         Apr-21         Jun-23         100,000,000         61,988,026         63,011,974         72,648,203         16,092         72,764,295         1.17           Sixth Stree Opportunities Partners II, L.P.         Mar-12         Jun-23         100,000,000         69,734,467         30,205,533         1,160,886         122,172,449         123,323,451         1.34           Donestic Midmarket Buyot          4138,660,000         4198,453,187         689,322,113         2,922,655,329         452,399,989         7,452,555,381         1.24           American Industrial Partners Capital Fund V         Dec-11         Jun-23         75,000,000         91,656,155         506,158         24,222,786         84,760,163         1260,186,761         126,186,201         2,000,000         7,000,00										
Shrategic Value Special Situations Fund V, L.P.         Mar-21         Jun-23         125,000,000         61,988,026         63,011,974         72,548,203         16,002         72,848,203         17,7           WLR Recovery Fund IV, LP         Oct-07         Jun-23         100,000,000         91,779,170         3,443,659         61,459         123,062,122         123,133,345         1.77           Mars Health Pattners V, LP         Jun-23         100,000,000         49,574,355         50,425,645         61,556,542         4,529,899,899         7,425,255,331         1.78           Atharis Health Pattners V, LP         Jun-23         50,000,000         49,574,355         50,425,645         61,556,542         4,789,163         100,12,449         1.76           American Industrial Pattners Capital Fund IV, LP.         Jun-15         Jun-23         100,000,000         91,963,141         1,422,524         133,570,681         116,494,932.2         178,326,87         1.82           Courd Square Capital Fund IV, LP.         Jun-16         Jun-23         100,000,000         197,637.7         3,885,666         38,820,657         22,583,430         61,409,497.2         1.77           Courd Square Capital Fund IV, LP.         Jun-81         Jun-23         150,000,000         117,813,303         82,746,755         3,823,467										
Shch Štreet Opportunities Partiners III, L.P.         Mai-12         Jun-23         100,000,000         69,794,467         30,205,533         1,160,886         122,172,449         123,333,345         1,77           Demestic Midmarket Buyout         -         -         4183,860,000         91,779,170         3,443,859         61,459         123,026,122         123,133,345         1,77           Attaris Health Partners V, L.P.         Jul-20         Jun-23         100,000,000         41,98,455,18         698,32,413         2,222,655,381         4,59,989,980         61,656,344         1,24           American Industrial Partners Capital Fund V         De-11         Jun-23         75,000,000         90,158,112         11,822,524         133,570,681         116,618,081         220,188,762         2,77           Court Square Capital Fund IV, L.P.         Sep.15         Jun-23         100,000,000         39,766,377         3,385,65         38,25,457         368,565         38,25,457         368,2467         361,439,447         156           JLL Partners Fund VI, LP         Mar-16         Jun-23         150,000,000         19,761,823         12,764,883         124,768,83         124,768,83         124,768,83         124,764,883         124,764,883         124,583,847         261,502,522,55         1,889,467         150,502,246					, ,		, ,		, ,	
WLR Recovery Fund IV, LP         Oct-07         Jun-23         100,000,000         91,779,170         3,443,659         61,459         123,062,122         123,123,81         1.34           Domestic Midmarket Buyout         4,188,660,000         41,98,455,318         698,932,413         2,922,655,392         4,529,999,999         7,452,555,341         1.76           Altrais Health Partners V, LP.         Jul-20         Jun-23         100,000,000         49,574,355         50,425,645         61,556,444         99,920         61,656,364         1.24           American Industrial Partners Capital Fund V, LP.         Sep-15         Jun-23         70,000,000         91,881,12         11,622,524         133,370,081         1166,180,81         250,126,87,2687         1.82           Excellere Capital Fund III, LP.         Jun-23         100,000,000         197,663,77         3,885,666         38,823,667         22,883,430         61,409,487         1.55           JLL Partners VIL, LP         Jun-23         150,000,000         180,003,33         23,243,830         153,258,883         164,349,403         365,715,100         1.85           JLL Partners Fund VIL, LP         Man-16         Jun-23         70,000,000         176,348,853         10,788,294         38,617,069         66,690,7572         265,814,41         126,726,89					, ,		, ,			
Altaris Health Partners Vi. L.P.Jul-20Jun-23100/000/00049/574/35550/425/64561/556/44499/32061/565/3641.24American Industrial Partners Capital Fund VI, L.P.Dac-11Jun-2350,000/00061/966/755506,15824/252/78684,760,163109/012.9491.76American Industrial Partners Capital Fund VI, L.P.Sap-15Jun-23100,000/00091,860,3143.246,3351.733,455166,949,222166,732,6871.82Exceller Capital Fund III, L.P.Jun-13Jun-2340,000,00093,706,3773.885,5653.826,05722,583,43061,409,4871.55JLL Partners VI, L.PJun-08Jun-23150,000,000197,611,62821,725,5953.823,467361,928,043365,751,5101.85JLL Partners VI, L.P.Jun-08Jun-2375,000,000113,133,30388,214,505150,522,2651.880,941152,403,2061.35Marlin Equity Partners III, L.P.Jun-2375,000,00075,304,85310,788,29438,617,06966,907,572105,24,6411.46New Mountain Partners III, L.P.Jun-2375,000,00075,304,85310,788,29438,617,06966,907,572105,24,6411.46Onex Partners III, L.P.Jun-05Jun-2375,000,00075,304,85310,788,48647,634260,335,125265,113,4692.31Onex Partners III, L.P.Jun-05Jun-23100,000,000114,656,7678,995,916176,359,66164,734,054182,370,0201.83<							, ,			
Altaris Health Partners Vi. L.P.Jul-20Jun-23100/000/00049/574/35550/425/64561/556/44499/32061/565/3641.24American Industrial Partners Capital Fund VI, L.P.Dac-11Jun-2350,000/00061/966/755506,15824/252/78684,760,163109/012.9491.76American Industrial Partners Capital Fund VI, L.P.Sap-15Jun-23100,000/00091,860,3143.246,3351.733,455166,949,222166,732,6871.82Exceller Capital Fund III, L.P.Jun-13Jun-2340,000,00093,706,3773.885,5653.826,05722,583,43061,409,4871.55JLL Partners VI, L.PJun-08Jun-23150,000,000197,611,62821,725,5953.823,467361,928,043365,751,5101.85JLL Partners VI, L.P.Jun-08Jun-2375,000,000113,133,30388,214,505150,522,2651.880,941152,403,2061.35Marlin Equity Partners III, L.P.Jun-2375,000,00075,304,85310,788,29438,617,06966,907,572105,24,6411.46New Mountain Partners III, L.P.Jun-2375,000,00075,304,85310,788,29438,617,06966,907,572105,24,6411.46Onex Partners III, L.P.Jun-05Jun-2375,000,00075,304,85310,788,48647,634260,335,125265,113,4692.31Onex Partners III, L.P.Jun-05Jun-23100,000,000114,656,7678,995,916176,359,66164,734,054182,370,0201.83<	Domestic Midmarket Ruyout			4 183 660 000	4 198 455 318	698 932 413	2 922 655 392	4 529 899 989	7 452 555 381	1 78
American Industrial Partners Capital Fund VDe-11Jun-2350.000,00061,966,755506,15824,252,78694,760,163109,012,9491.76American Industrial Partners Capital Partners II, L.P.May-07Jun-23100,000,00099,158,11211,622,524133,570,681116,618,081250,188,7622.77Court Square Capital Partners II, L.P.Jul-15Jun-23100,000,00039,706,3773.865,65638,229,65722,583,43061,409,4871.55JLL Partners Fund VI, LPJun-16Jun-23150,000,000197,611,62821,725,5953,822,467361,928,043365,715,1011.85JLL Partners Fund VIII, LP.Mar-16Jun-23150,000,000113,133,30388,214,505150,522,6551,880,941152,403,2061.35Marin Equity Partners IVJun-13Jun-2375,000,00075,304,853107,786,243361,706966,907,572105,524,6411.40New Mountain Partners III, LP.May-07Jun-2375,000,00083,691,264162,961586,227132,436,057133,022,2481.59Onex Partners III, LPMay-06Jun-23100,000,00083,691,264162,695,705164,734,054182,370,0201.65Onex Partners II, LPMay-06Jun-23100,000,000110,331,9038,547,81617,635,966164,734,054182,370,0201.65Onex Partners II, LPMay-06Jun-23100,000,000110,331,9038,547,81617,635,966164,734,054182,370,0201.65 <td></td> <td>.lul-20</td> <td>Jun-23</td> <td></td> <td></td> <td>,,</td> <td>,. ,,</td> <td></td> <td>, . ,,.</td> <td></td>		.lul-20	Jun-23			,,	,. ,,		, . ,,.	
American Industrial Partners Capital Fund VI, L.P.Sep.15Jun-2375,000,00090,158,11211,622,524133,570,681116,618,081250,188,7622.77Court Square Capital Fund III, L.P.May-07Jun-23100,000,00091,860,3443,246,3351,783,455164,949,232166,732,6871.82Lexcellere Capital Fund III, L.P.Jun-18Jun-23150,000,000197,611,62821,725,5953,823,467361,928,043361,751,5101.85JLL Partners VII, LPMar-16Jun-23150,000,000160,000,93323,243,803132,746,893154,353,887287,100,7601.79JLL Partners VII, LP.Mar-16Jun-23200,000,000113,133,30388,214,505150,522,2651,880,941152,403,2061.35Marlin Equity Partners III, LP.May-07Jun-23100,000,000114,658,7678,095,5184,778,344260,335,125265,113,4692.31Oak Hill Capital Partners III, LP.Jul-05Jun-23100,000,00083,691,264162,961586,227132,436,057133,202,2841.85Onex Partners II, LPDec-08Jun-23100,000,00083,691,264162,961586,227152,433,407183,370,2021.65Onex Partners II, LPDec-08Jun-23100,000,00087,892,51611,206,75279,927162,303,120162,853,4041.82Onex Partners II, LPDec-08Jun-23100,000,00087,264,238163,62,131104,669,7267,889,758112,559,4441.92 </td <td>,</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	,									
Court Square Capital Partners II, L.P.May-07Jun-23100.00091.860.3443.246.3351.783.455164.949.222166.732.6871.82Excellere Capital Fund III, L.P.Jul-15Jun-2340.000.00039.706.3773.885.65638.826.05722.583.43061.409.4871.55JLL Partners Fund VI, LPMar-16Jun-23150.000.000160.000.93323.243.830132.746.893154.353.887287.100.7801.78JLL Partners VII, LPMar-16Jun-23150.000.000160.000.93323.243.830132.746.893154.353.887287.100.7801.78Marin Equity Partners IVJun-13Jun-2375.000.00075.304.85310.788.29438.617.06966.907.572105.524.6411.40New Mountain Partners III, LP.May-07Jun-23100.000.000114.658.7678.095.5184.778.344260.335.125265.113.4692.31Oak Hill Capital Partners II, LPJun-26Jun-23100.000.00088.793.25011.206.75027.927152.4641.85Onex Partners II, LPAug-06Jun-23100.000.000167.105.05310.625.379107.670.470134.172.147241.842.6171.45Onex Partners IV, LPMay-14Jun-23100.000.00087.264.23816.362.131104.689.7607.889.7811.259.4641.89Onex Partners IV, LPMay-14Jun-23100.000.00087.264.23816.362.131104.669.7677.889.7811.259.4641.85Onex Partners VP, L.P.										
Excellere Capital Fund III, L.P.Jul-15Jun-2340,000,00039,706,3773,885,65638,820,05722,583,43061,409,4871,55JLL Partners VII, LPMar-16Jun-23150,000,000197,611,62821,725,5953,823,467361,928,043365,751,5101.78JLL Partners VII, LPMar-16Jun-23150,000,000113,133,30388,214,505150,522,2651,880,941152,403,2061.35Mariin Equity Partners IVJun-13Jun-2375,000,00075,304,85310,788,29438,617,06966,907,572105,522,64611.40New Mountain Partners III, LP.May-07Jun-2375,000,000114,158,7678,095,5184,778,344260,335,125255,113,4692.31Oak Hill Capital Partners III, LP.Jul-06Jun-23100,000,00088,793,25011,206,750279,927162,303,120162,653,102168,227138,243,057138,243,057138,224,941.89Onex Partners III, LPDec-08Jun-23100,000,00088,793,25011,206,750279,927162,303,120162,653,70104,679,7267,889,75812,559,4441.82Onex Partners IV, LPMay-14Jun-23100,000,000110,331,9038,547,81617,635,966164,734,054182,370,0201.65Onex Partners IV, LPMay-14Jun-23100,000,00047,263,080546,5244,886,35065,446,09370,332,4431.49Quadrangle Capital Partners III, LP,Aug-05Jun-23100,000,000 <td< td=""><td>• •</td><td></td><td></td><td></td><td>, ,</td><td></td><td>, ,</td><td></td><td></td><td></td></td<>	• •				, ,		, ,			
JLL Partners Fund VI, LPJun-08Jun-23150,000,000197,611,62821,725,5953,823,467361,928,043365,751,5101.85JLL Partners VII, LPMar-16Jun-23150,000,000113,133,03323,243,8301122,746,893114,4383,887287,100,7801.79JLL Partners VII, LPFeb-19Jun-23200,000,000113,133,03388,214,505150,522,2651,880,941152,403,2061.35Marin Equity Partners IVJun-13Jun-2375,000,00075,304,85310,788,29438,617,06966,907,572105,524,6411.40New Mountain Partners III, LP.Jul-05Jun-2375,000,000114,658,7678,095,5184,773,344260,335,125265,113,4692.31Onex Partners III, LPAug-06Jun-23100,000,00088,793,25011,206,750279,927162,303,120162,583,0471.83Onex Partners III, LPMay-14Jun-23100,000,00087,764,23816,652,379107,670,470134,172,147241,422,6171.45Onex Partners III, LPMay-14Jun-23100,000,00087,264,23816,362,131104,669,7267,889,758112,559,4841.29Quadrangle Capital Partners III LPSep-12Jun-23100,000,000107,806,5583,334,91728,426,00551,790,51980,216,7242.72Stering Capital Partners III LP.Sep-12Jun-23100,000,000107,886,5583,334,91728,426,00551,790,51980,216,7247.78Roark Capi										
JLL Partners Fund VIII, L.P.Feb-19Jun-23200,000,000113,133,30388,214,505150,522,2651,880,941152,403,2061.35Marlin Equity Partners IVJun-13Jun-2375,000,00075,304,85310,788,29438,617,06966,907,572105,524,6411.40New Mountain Partners III, L.P.May-07Jun-23100,000,000114,658,7678,095,5184,778,344260,335,125265,134,6492.31Oak Hill Capital Partners II, L.P.Jul-05Jun-23100,000,00083,691,264102,961586,227132,436,057133,002,2681.85Onex Partners II, LPAug-06Jun-23100,000,00088,793,25011,206,750279,927162,303,120162,583,00471.85Onex Partners III, LPDec-08Jun-23100,000,0001167,105,05310,625,379107,670,470134,172,147241,842,06171.45Onex Partners V.B, L.P.May-14Jun-23100,000,00087,264,23816,362,131104,669,7267,889,758112,559,4841.29Quadrangle Capital Partners IIIAug-05Jun-23100,000,00047,263,080546,5244,886,35065,446,09370,332,4252.72Sterling Capital Partners III, LP.Apr-12Jun-23100,000,000107,896,5583,334,91728,426,20551,790,51980,216,7240.74Sycamore Partners III, L.P.Apr-12Jun-23100,000,000107,896,5583,334,91728,426,20551,790,51980,216,7240.74 <t< td=""><td>JLL Partners Fund VI, LP</td><td>Jun-08</td><td>Jun-23</td><td>150,000,000</td><td>197,611,628</td><td>21,725,595</td><td>3,823,467</td><td>361,928,043</td><td>365,751,510</td><td>1.85</td></t<>	JLL Partners Fund VI, LP	Jun-08	Jun-23	150,000,000	197,611,628	21,725,595	3,823,467	361,928,043	365,751,510	1.85
Marlin Equity Partners IVJun-13Jun-2375,000,00075,304,85310,788,29438,617,06966,907,572105,524,6411.40New Mountain Partners III, L.P.May-07Jun-23100,000,000114,658,7678,095,5184,778,344260,335,125265,113,4692.31Oak Hill Capital Partners II, L.P.Jul-05Jun-2375,000,00083,691,264162,961586,227132,436,057133,022,841.59Onex Partners III, LPAug-06Jun-23100,000,00088,793,25011,206,750279,927162,303,120162,583,0471.83Onex Partners IV, LPDec-08Jun-23100,000,000110,331,9038,547,81617,635,966164,734,054182,370,0201.65Onex Partners V-B, L.P.May-14Jun-23166,490,000167,105,05310,625,379107,670,470134,172,147241,842,6171.45Onex Partners V-B, L.P.Oct-17Jun-23100,000,00087,264,23816,66,5244,886,35065,464,09370,332,4431.49Quadrangle Capital Partners IIAug-05Jun-23100,000,000100,480,87214,769,106164,679,908108,398,717273,078,6252.72Sterling Capital Partners III, L.P.Apr-12Jun-23100,000,000100,480,87214,769,106164,679,908108,398,717273,078,6252.72Sterling Capital Partners III, L.P.Apr-12Jun-23150,000,000100,480,87214,769,106164,679,908108,398,717273,078,6252.72<	JLL Partners VII, LP	Mar-16	Jun-23	150,000,000	160,000,933	23,243,830	132,746,893	154,353,887	287,100,780	1.79
New Mountain Partners III, L.P.May-07Jun-23100,000,000114,658,7678,095,5184,778,344260,335,125265,113,4692.31Oak Hill Capital Partners II, L.P.Jul-05Jun-2375,000,00083,691,264162,961586,227132,430,057133,022,2841.59Onex Partners II, L.PAug-06Jun-23100,000,00088,793,25011,206,750279,927162,303,120162,537,0021.65Onex Partners III, L.PDec-08Jun-23100,000,000114,658,7678,697,81617,635,966164,734,054182,370,0201.65Onex Partners IV, L.PMay-14Jun-23166,490,000167,105,05310,625,379107,670,470134,172,147241,842,6171.45Onex Partners V-B, L.P.Oct-17Jun-23100,000,00087,264,23816,622,131104,669,7267,889,758112,053,4431.29Quadragle Capital Partners IIAug-05Jun-23100,000,00047,263,080546,5244,886,55065,446,09377,332,4431.49Roark Capital Partners III, L.P.Sep-12Jun-23100,000,000107,896,5583,334,91728,426,20551,790,51980,216,7240.74Sycamore Partners III, L.P.Jan-18Jun-23100,000,000114,029,70577,710,043127,555,09341,739,748169,314,841Tenex Capital Partners II, L.P.Jan-16Jun-2378,170,00087,487,6328,995,15674,380,557115,938,929190,319,8462.18Tenex Capit	JLL Partners Fund VIII, L.P.	Feb-19	Jun-23	200,000,000	113,133,303	88,214,505	150,522,265	1,880,941	152,403,206	1.35
Oak Hill Capital Partners II, L.P.Jul-05Jur-2375,000,00083,691,264162,961586,227132,436,057133,022,2841.59Onex Partners II, LPAug-06Jun-23100,000,00088,793,25011,206,750279,927162,303,120162,583,0471.83Onex Partners III, LPDec-08Jun-23100,000,000110,331,9038,547,81617,635,966164,734,054182,370,0201.65Onex Partners IV, LPMay-14Jun-23166,490,000167,105,05310,625,379107,670,470134,172,147241,842,6171.45Quadrangle Capital Partners IIAug-05Jun-2350,000,00047,263,080546,5244,886,35065,446,09370,332,4431.49Roark Capital Partners III L.P.Sep-12Jun-23100,000,000100,480,87214,769,106164,679,908108,398,717273,078,6252.72Sterling Capital Partners IV, L.P.Apr-12Jun-23100,000,000107,896,5583,334,91728,426,20551,790,51980,216,7240.74Sycamore Partners III, LP.Jan-18Jun-23150,000,000114,029,70577,710,43127,595,09341,739,748169,334,8411.49Tenex Capital Partners II, LPMar-16Jun-2378,170,00087,487,6328,995,15674,380,557115,938,929190,319,4862.18Tenex Capital Partners II, LPMar-16Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57	Marlin Equity Partners IV	Jun-13	Jun-23	75,000,000	75,304,853	10,788,294	38,617,069		105,524,641	
Onex Partners II, LPAug-06Jun-23100,000,00088,793,25011,206,750279,927162,303,120162,583,0471.83Onex Partners III, LPDec-08Jun-23100,000,000110,331,9038,547,81617,635,966164,734,054182,370,0201.65Onex Partners IV, LPMay-14Jun-23166,490,000167,105,05310,625,379107,670,470134,172,147241,842,6171.45Onex Partners V-B, LP.Oct-17Jun-23100,000,00087,264,23816,362,131104,669,7267,889,758112,59,4841.29Quadrangle Capital Partners IIIAug-05Jun-2350,000,00047,263,080546,5244,886,35065,446,09370,332,4431.49Roark Capital Partners III, LP.Sep-12Jun-23100,000,000100,480,87214,769,106164,679,908108,398,717273,078,6252.72Sterling Capital Partners III, L.P.Apr-12Jun-23100,000,000114,029,70577,710,043127,595,09341,739,748169,334,8411.49Tenex Capital Partners III, LPMar-16Jun-2378,170,00087,487,6328,995,15674,380,557115,938,929190,334,8411.49Tenex Capital Partners II, LPMar-16Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57Tenex Capital Partners LP.Jan-11Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57							, ,			
Onex Partners III, LPDec-08Jun-23100,000,000110,331,9038,547,81617,635,966164,734,054182,370,0201.65Onex Partners IV, LPMay-14Jun-23166,490,000167,105,05310,625,379107,670,470134,172,147241,842,6171.45Onex Partners V-B, L.P.Oct-17Jun-23100,000,00087,264,23816,362,131104,669,7267,846,09317,352,4431.49Quadrangle Capital Partners IIAug-05Jun-2350,000,00047,263,080546,5244,866,35065,446,09370,332,4431.49Roark Capital Partners IV, L.P.Sep-12Jun-23100,000,000100,480,87214,769,106164,679,908108,398,717273,078,6252.72Sterling Capital Partners IV, L.P.Apr-12Jun-23100,000,000107,896,5583,334,91728,426,20551,790,51980,216,7240.74Sycamore Partners III, L.P.Jan-18Jun-23150,000,000114,029,70577,710,043127,595,09341,739,748169,334,8411.49Tenex Capital Partners II, L.PMar-16Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57Tenex Capital Partners L.P.Jan-11Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57Tenex Capital Partners L.P.Jan-11Jun-2320,000,00025,975,2413,104,2052,645,87639,900,36542,546,2411.64 <td></td>										
Onex Partners IV, LPMay-14Jun-23166,490,000167,105,05310,625,379107,670,470134,172,147241,842,6171.45Onex Partners V-B, L.P.Oct-17Jun-23100,000,00087,264,23816,362,131104,669,7267,889,758112,559,4841.29Quadrangle Capital Partners IIAug-05Jun-2350,000,00047,263,080546,5244,886,35065,446,09370,332,4431.49Roark Capital Partners III L.P.Sep-12Jun-23100,000,000107,480,87214,769,106164,679,908108,348,017273,078,6252.72Sterling Capital Partners III, L.P.Apr-12Jun-23100,000,000107,896,5583,334,91728,426,20551,790,51980,216,7240.74Sycamore Partners III, L.P.Jan-18Jun-23150,000,000114,029,70577,710,043127,595,09341,739,748169,334,8411.49Tenex Capital Partners II, LPMar-16Jun-2378,170,00087,487,6328,995,15674,380,557115,938,929190,319,4862.18Tenex Capital Partners, L.P.Jan-11Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57Tenex Capital Partners, L.P.Jan-11Jun-2320,000,00025,975,2413,104,2052,645,87639,900,36542,546,2411.64										
Onex Partners V.B, L.P.Oct-17Jun-23100,000,00087,264,23816,362,131104,669,7267,889,758112,559,4841.29Quadrangle Capital Partners IIAug-05Jun-2350,000,00047,263,080546,5244,886,35065,446,09370,332,4431.49Roark Capital Partners III L.P.Sep-12Jun-23100,000,000100,480,87214,769,106164,679,908108,398,717273,078,6252.72Sterling Capital Partners III, L.P.Apr-12Jun-23100,000,000107,896,5583,334,91728,426,20551,790,51980,216,7240.74Sycamore Partners III, L.P.Jan-18Jun-23150,000,000114,029,70577,710,043127,595,09341,739,748169,334,811.49Tenex Capital Partners II, L.PMar-16Jun-2378,170,00087,487,6328,995,15674,380,557115,938,929190,319,4862.18Tenex Capital Partners, L.P.Jan-11Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57Tenex Capital Partners, L.P.Jan-11Jun-2320,000,00025,975,2413,104,2052,645,87639,900,36542,546,2411.64	- ,									
Quadrangle Capital Partners IIAug-05Jun-2350,000,00047,263,080546,5244,886,35065,446,09370,332,4431.49Roark Capital Partners III L.P.Sep-12Jun-23100,000,000100,480,87214,769,106164,679,908108,398,717273,078,6252.72Sterling Capital Partners IV, L.P.Apr-12Jun-23100,000,000107,896,5583,334,91728,426,20551,790,51980,216,7240.74Sycamore Partners III, L.P.Jan-18Jun-23150,000,000114,029,70577,710,043127,595,09341,739,748169,334,8411.49Tenex Capital Partners II, L.PMar-16Jun-2378,170,00087,487,6328,995,15674,380,557115,938,929190,314,4862.18Tenex Capital Partners, L.P.Jan-11Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57Tenex Capital Partners, L.P.Jan-13Jun-2320,000,00025,975,2413,104,2052,645,87639,900,36542,546,2411.64										
Roark Capital Partners III L.P.Sep-12Jun-23100,000,000100,480,87214,769,106164,679,908108,398,717273,078,6252.72Sterling Capital Partners IV, L.P.Apr-12Jun-23100,000,000107,896,5583,334,91728,426,20551,790,51980,216,7240.74Sycamore Partners III, L.P.Jan-18Jun-23150,000,000114,029,70577,710,043127,595,09341,739,748169,334,8411.49Tenex Capital Partners II, LPMar-16Jun-2378,170,00087,487,6328,995,15674,380,557115,938,929190,319,4862.18Tenex Capital Partners, L.P.Jan-11Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57Tenex Capital Partners L.P - SecondaryFeb-13Jun-2320,000,00025,975,2413,104,2052,645,87639,900,36542,546,2411.64										
Sterling Capital Partners IV, L.P.Apr-12Jun-23100,000,000107,896,5583,334,91728,426,20551,790,51980,216,7240.74Sycamore Partners III, L.P.Jan-18Jun-23150,000,000114,029,70577,710,043127,595,09341,739,748169,334,8411.49Tenex Capital Partners II, L.PMar-16Jun-2378,170,00087,487,6328,995,15674,380,557115,938,929190,319,4862.18Tenex Capital Partners, L.P.Jan-11Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57Tenex Capital Partners, L.P. SecondaryFeb-13Jun-2320,000,00025,975,2413,104,2052,645,87639,900,36542,546,2411.64										
Sycamore Partners III, L.P.Jan-18Jun-23150,000,000114,029,70577,710,043127,595,09341,739,748169,334,8411.49Tenex Capital Partners II, LPMar-16Jun-2378,170,00087,487,6328,995,15674,380,557115,938,929190,319,4862.18Tenex Capital Partners, L.P.Jan-11Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57Tenex Capital Partners, L.P.Jun-2320,000,00025,975,2413,104,2052,645,87639,900,36542,546,2411.64										
Tenex Capital Partners II, LPMar-16Jun-2378,170,00087,487,6328,995,15674,380,557115,938,929190,319,4862.18Tenex Capital Partners, L.P.Jan-11Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57Tenex Capital Partners, L.P.Jan-11Jun-2320,000,00025,975,2413,104,2052,645,87639,900,36542,546,2411.64										
Tenex Capital Partners, L.P.Jan-11Jun-2350,000,00070,698,2427,760,5137,289,722103,372,451110,662,1731.57Tenex Capital Partners LP - SecondaryFeb-13Jun-2320,000,00025,975,2413,104,2052,645,87639,900,36542,546,2411.64										
Tenex Capital Partners LP - Secondary         Feb-13         Jun-23         20,000,000         25,975,241         3,104,205         2,645,876         39,900,365         42,546,241         1.64										
	I CHER Japital Faithers LF - Securidary	Feb-13	Jun-23	20,000,000	20,870,241	3,104,205	2,040,070			1.04

#### Alternative Investments – Common Pension Fund E June 30, 2023

				А		В	с	B+C =	(B+C)/A
		Last							Total
Investment Vehicle	Inception Date	Valuation Date	Original Commitment Ar	nount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value I	Value
The Rise Fund (A). L.P.	Nov-17	Jun-23	75.000.000	74 004 004	5 040 000	77 544 700	35.982.571	440 407 000	1.58
The Rise Fund (A), L.P. The Rise Fund II, L.P.	Mar-19	Jun-23 Jun-23	105,000,000	71,901,981 91,137,907	5,212,268 18,368,205	77,514,722 112,319,407	4,506,112	113,497,293 116,825,519	1.58
TPG Growth IV, L.P	Mai-15	our-20	149,000,000	132,223,628	24,013,896	137,080,513	47,291,597	184,372,110	1.39
TPG [STAR], LP	Mar-07	Jun-23	100,000,000	112,061,536	8,001	10,543,140	134,774,272	145,317,412	1.30
TPG Growth II, L.P.	Jun-12	Jun-23	100,000,000	104,277,835	3,386,626	55,335,720	185,076,656	240,412,376	2.31
TPG Growth III(A), L.P.	Jan-15	Jun-23	150,000,000	165,492,015	7,054,661	99,673,895	185,583,058	285,256,953	1.72
TPG Growth V, L.P.	Sep-20	Jun-23	100,000,000	68,709,118	35,873,426	86,326,548	5,842,685	92,169,233	1.34
TSG 7 A L.P.	Nov-15	Jun-23	80,000,000	65,540,295	14,459,705	87,230,562	63,981,285	151,211,847	2.31
TSG 7 B L.P.	Nov-15	Jun-23	20,000,000	20,570,002	298,278	21,172,142	7,760,861	28,933,003	1.41
TSG8, L.P.	Dec-18	Jun-23	100,000,000	77,493,019	22,625,027	78,437,542	708,467	79,146,009	1.02
Vista Equity Partners Fund III, L.P.	Jul-07	Jun-23	100,000,000	106,886,033	7,676,295	4,340,661	261,912,379	266,253,040	2.49
Vista Equity Partners Fund IV, L.P.	Oct-11	Jun-23	200,000,000	216,462,634	30,426,698	145,602,944	284,468,281	430,071,225	1.99
Vista Equity Partners Fund V, L.P.	Mar-14	Jun-23	200,000,000	260,440,466	40,654,444	272,144,435	303,280,706	575,425,141	2.21
Vista Equity Partners Fund VI, L.P.	Nov-16	Jun-23	200,000,000	251,932,498	18,816,186	287,624,503	237,942,131	525,566,634	2.09
Vista Foundation Fund II, L.P.	Nov-13	Jun-23	75,000,000	80,410,275	35,189,834	35,647,233	129,296,192	164,943,425	2.05
Vista Foundation Fund III, L.P. Vista Foundation Fund IV. L.P.	Nov-16	Jun-23 Jun-23	100,000,000	113,026,339	24,886,574	99,835,076	117,470,678	217,305,754	1.92 0.98
Welsh, Carson, Anderson & Stowe XI, L.P.	Feb-20 Oct-08	Jun-23	100,000,000 100,000,000	74,897,272 100,000,000	25,102,728 0	73,741,912 6,860,949	19,263 161,464,441	73,761,175 168,325,390	1.68
	00000	0411 20	100,000,000	100,000,000	Ŭ	0,000,040	101,101,111	100,020,000	1.00
Emerging Managers			400,000,000	443,679,494	20,790,833	127,082,756	788,641,321	915,724,077	2.06
Fairview Capstone Partners II, LP	Sep-08	Jun-23	100,000,000	106,626,890	3,138,213	55,800,565	174,124,151	229,924,716	2.16
Fairview Capstone Partners, LP	May-07	Jun-23	100,000,000	91,010,329	8,989,671	49,675,363	268,473,526	318,148,889	3.50
Grosvenor/NJDI Emerging Opp		1 00	200,000,000	246,042,275	8,662,949	21,606,828	346,043,643	367,650,471	1.49
Grosvenor/NJDI Emerging Opp (2007) Grosvenor/NJDI Emerging Opp (2008)	Apr-07 Jun-08	Jun-23 Jun-23	100,000,000 100,000,000	124,162,938 121,879,336	1,727,241 6,935,708	10,978,821 10,628,007	164,507,155 181,536,488	175,485,976 192,164,495	1.41 1.58
Grosvenor/NJDI Emerging Opp (2008)	Jun-00	Jun-25	100,000,000	121,079,330	0,935,706	10,020,007	101,000,400	192,104,495	1.00
GP Equity Stakes			750,000,000	573,976,009	327,813,494	664,503,224	472,515,707	1,137,018,931	1.98
Dyal NJ Investors, L.P.	Oct-12	Jun-23	200,000,000	204,376,946	41,129,891	95,112,012	166,030,219	261,142,231	1.28
Dyal II NJ Investors, L.P. Dyal III NJ Investors, L.P.	Jul-14	Jun-23 Jun-23	250,000,000 100,000,000	231,409,059 24,769,252	68,778,644 75,250,000	293,194,858 45,443,498	127,278,163 5,865,143	420,473,021 51,308,641	1.82 2.07
Dyal III US Investors LP	Aug-17 Dec-15	Jun-23 Jun-23	200,000,000	113,420,753	142,654,959	230,752,856	173,342,182	404,095,038	3.56
	20010	0411 20							
International			2,628,146,299	2,530,001,840	308,541,742	1,433,948,323	2,371,357,333	3,805,305,657	1.50
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Jul-07	Jun-23	199,208,648	192,706,282	28,225,936	17,705,037	236,874,688	254,579,725	1.32
**Anacap Financial Partners II	May-08	Jun-23	127,089,244	191,425,361	4,054,585	635,891	190,061,667	190,697,557	1.00
**AnaCap Financial Partners III, L.P.	Jul-14	Jun-23	143,339,171	151,000,119	12,045,014 0	93,518,220	107,713,048	201,231,267	1.33
**AnaCap Financial Prtns GP **ARDIAN Buyout Fund VII A S.L.P	Nov-09 Mar-20	Jun-23 Jun-23	9,868,438 136,640,799	9,868,438 84,074,446	52,566,353	12,175,843 104,510,737	1,570,670 807,799	13,746,513 105,318,536	1.39 1.25
MBK Partners Fund IV, L.P.	Dec-16	Jun-23	85,000,000	83,425,558	1,574,442	112,788,973	26,705,451	139,494,424	1.23
MBK Partners Fund V, L.P.	Jan-20	Jun-23	100,000,000	54,279,578	46,930,000	78,321,589	1,209,578	79,531,167	1.47
New Jersey Asia Investors II, L.P.	Jul-11	Jun-23	200,000,000	242,175,521	7,697,514	102,903,310	300,398,589	403,301,899	1.67
New Jersey Asia Investors III, L.P.	Aug-16	Jun-23	300,000,000	279,679,452	43,364,357	344,263,040	63,907,099	408,170,139	1.46
New Jersey Asia Investors, L.P.	Jan-08	Jun-23	100,000,000	99,971,122	12,683,886	5,177,992	297,211,408	302,389,400	3.02
NJHL European BO Investment II Series B	Apr-07	Jun-23	200,000,000	152,832,251	11,348,654	11,873,393	228,720,242	240,593,635	1.57
NJHL European Buyout Investment Series A	Feb-06	Jun-23	200,000,000	198,581,198	10,500,843	2,564,386	294,350,219	296,914,605	1.50
NJHL European Buyout Investment Series C	Mar-08	Jun-23	200,000,000	213,515,215	10,298,375	6,959,480	259,584,948	266,544,428	1.25
RRJ Capital Master Fund III, L.P.	Sep-15	Jun-23	150,000,000	153,047,160	9,930,924	30,979,027	136,941,912	167,920,939	1.10
Siguler Guff NJ Developing Mkt Fund, LP	Dec-13	Jun-23	300,000,000	285,879,140	14,120,860	376,322,211	183,893,596	560,215,807	1.96
Warburg Pincus China, L.P.	Dec-16	Jun-23	87,000,000	90,741,000	0	90,327,929	34,030,920	124,358,849	1.37
Warburg Pincus China-Southeast Asia II, L.P.	Jun-19	Jun-23	90,000,000	46,800,000	43,200,000	42,921,266	7,375,500	50,296,766	1.07
Large Buyout			2,918,542,197	3,187,400,969	195,485,599	1,545,775,725	3,826,769,238	5,372,544,963	1.69
Apollo Investment Fund VI, L.P.	Nov-05	Jun-23	50,000,000	132,027,729	730,723	846,622	171,500,614	172,347,236	1.31
Blackstone Capital Partners V, L.P.	Oct-05	Jun-23	100,000,000	98,938,543	4,837,844	97,760	166,556,510	166,654,270	1.68
							Pa	de 13 of 22	

#### Alternative Investments – Common Pension Fund E June 30, 2023

				А		В	С	B+C =	(B+C)/A
		Last							Total
	Inception	Valuation			Unfunded				Value
Investment Vehicle	Date	Date	Original Commitment	Amount Contributed <sup>1</sup>	Commitment Cu	rrent Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Multiple
Blackstone Capital Partners VI, L.P.	Mar-12	Jun-23	50,000,000	47,994,374	6,612,738	19,246,945	76,127,613	95,374,558	1.99
Blackstone Capital Partners VII. L.P.	May-15	Jun-23	45.000.000	44,160,164	3.221.446	44.710.525	30.917.512	75.628.037	1.71
Carlyle Partners VI, L.P.	Nov-13	Jun-23	300,000,000	316,775,764	15,924,195	134,679,901	490,047,483	624,727,384	1.97
**CVC Capital Partners VI, LP	Jul-13	Jun-23	85,532,734	99,508,240	7,134,601	71,731,150	125,736,730	197,467,880	1.98
**CVC Capital Partners VII (A), LP	May-17	Jun-23	112,015,712	108,890,187	9,278,316	158,277,010	38,375,974	196,652,984	1.81
**CVC Capital Partners VIII	Jun-20	Jun-23	108,493,751	62,253,712	46,523,094	67,601,784	354,221	67,956,005	1.09
Hellman & Friedman Capital Partners VIII. L.P.	Nov-14	Jun-23	100.000.000	102,490,140	5,465,950	126.050.331	53,741,704	179.792.035	1.75
Silver Lake Partners III, LP	Jan-07	Jun-23	100,000,000	106,663,277	9,528,468	28,270,702	205,428,895	233,699,597	2.19
Silver Lake Partners IV	Mar-13	Jun-23	200,000,000	232,217,587	5,713,692	343,968,396	253,369,141	597,337,537	2.57
Silver Lake Partners VI. L.P.	Sep-20	Jun-23	100,000,000	90,237,718	16,841,588	87.255.134	7,085,635	94.340.769	1.05
TPG Partners V. L.P.	Sep-06	Jun-23	187,500,000	256,833,971	0	190,440	318,129,531	318,319,971	1.24
TPG Partners VI, L.P.	May-08	Jun-23	180,000,000	298,577,984	4,842,818	2,577,202	391,424,708	394,001,910	1.32
Vista Equity Partners Fund VII, L.P.	Aug-18	Jun-23	300,000,000	269,581,579	58,830,127	317,723,455	28,628,856	346,352,311	1.28
Warburg Pincus Private Equity IX, LP	Aug-05	Jun-23	200,000,000	200,000,000	00,000,121	224,410	344,328,840	344,553,250	1.72
Warburg Pincus Private Equity X, LP	Oct-07	Jun-23	400,000,000	400,000,000	0	7.321.887	711,381,651	718,703,538	1.80
Warburg Pincus Private Equity XI, LP	May-12	Jun-23	300,000,000	320,250,000	0	135,002,071	413,633,621	548,635,692	1.71
Walburg Filleds Fillede Equity XI, El	May-12	001-20	000,000,000	020,200,000	Ŭ	100,002,071	410,000,021	040,000,002	1.71
Mezzanine Debt			390,000,000	429,402,843	50,102,977	17,309,363	599,768,822	617,078,185	1.44
Gleacher Mezzanine Fund II, LP	Nov-06	Jun-23	40,000,000	36,832,690	3,251,243	3,568	49,448,473	49,452,041	1.34
GSO Capital Opportunities Fund II, LP	Nov-12	Jun-23	150,000,000	152,516,339	36,477,241	5,417,488	205,515,455	210,932,943	1.38
GSO Capital Opportunities Fund, L.P.	Jul-08	Jun-23	100,000,000	120,315,926	6,184,029	2,009,283	203,214,793	205,224,076	1.71
Newstone Capital Partners II, L.P.	May-11	Jun-23	100,000,000	119,737,888	4,190,464	9,879,024	141,590,101	151,469,125	1.27
Secondaries			179,500,323	171,247,194	12,351,703	3,978,917	240,130,841	244,109,759	1.43
Lexington Capital Partners VI-B	Jun-06	Jun-23	50,000,000	50,705,969	817,355	258,389	73,809,048	74,067,437	1.46
**Partners Group Secondary 2006 LP	Sep-06	Jun-23	54,102,685	53,008,507	3,267,525	7,844	65,137,097	65,144,941	1.23
**Partners Group Secondary 2008, L.P.	Sep-08	Jun-23	75,397,637	67,532,719	8,266,823	3,712,684	101,184,697	104,897,381	1.55
Small/Midaiza Ruvaut			775,000,000	829,260,010	84,269,757	156 226 709	1,230,528,449	1,386,755,247	1.67
Small/Midsize Buyout Grosvenor/NJDI Investment Fund				744,485,163	41,755,949	<b>156,226,798</b> 69,842,280	1,224,334,534		1.74
Grosvenor/NJDI Investment Fund 2005	Nov-05	Jun-23	650,000,000	226.825.395		10.291.834	364.358.269	1,294,176,814	1.74
			200,000,000	-,,	9,505,823	-, -,	, ,	374,650,103	1.65
Grosvenor/NJDI Investment Fund 2006	Sep-06	Jun-23	250,000,000	293,154,257	7,538,580	32,866,563	521,551,320	554,417,883	
Grosvenor/NJDI Investment Fund 2008 Stellex Capital Partners II LP	Jun-08 Sep-20	Jun-23 Jun-23	200,000,000 125,000,000	224,505,511 84,774,847	24,711,546 42,513,808	26,683,883 86,384,518	338,424,945 6,193,915	365,108,828 92,578,433	1.63 1.09
	Sep-20	Jun-23	125,000,000	04,774,047	42,513,000	00,304,510	0,193,915	92,576,435	1.09
Special Situations			184,000,000	1,222,225,426	284,223,019	582,114,706	1,172,669,749	1,754,784,455	1.44
Blackstone TOP Fund - A (PE) L.P.	Jan-12	Jun-23	184,000,000	1,222,225,426	284,223,019	582,114,706	1,172,669,749	1,754,784,455	1.44
Venture Capital			314,400,000	294,900,038	19,499,962	209,110,312	409,926,285	619,036,597	2.10
Khosla Ventures IV, L.P.	Jan-12	Jun-23	25,000,000	24,525,000	475,000	37,667,514	69,893,854	107,561,368	4.39
NB/NJ Custom Investment Fund	Aug-07	Jun-23	100,000,000	91,596,190	8,403,810	7,252,164	173,734,782	180,986,946	1.98
Peg Pooled Venture Capital VC Institutional III	Jul-06	Jun-23	49,400,000	49,263,047	136,953	16,388,140	78,402,932	94,791,072	1.92
TCV VIII, L.P.	Jan-14	Jun-23	100,000,000	90,472,840	9,527,160	124,608,041	69,156,299	193,764,340	2.14
Tenaya Capital VI, L.P.	Jul-12	Jun-23	40,000,000	39,042,961	957,039	23,194,453	18,738,419	41,932,872	1.07
Private Equity Subtotal			17,109,003,620	18,119,728,171	2,935,375,765	10,858,217,604	19,867,671,837	30,725,889,441	1.70
			11,100,000,020	10,110,120,111	2,000,010,100	10,000,211,004	10,001,011,001	00,120,000,441	
Real Estate					··· ···				
Debt			1,779,536,740	1,748,474,753	217,971,048	228,646,096	2,107,984,767	2,336,630,864	1.34
Blackstone Residential Fund - A L.P	Apr-16	Jun-23	250,000,000	268,571,767	0	79,503,126	237,575,706	317,078,832	1.18
Blackstone RE Debt Strategies III, L.P.	Jun-16	Jun-23	100,000,000	107,169,955	28,809,750	16,064,047	108,433,312	124,497,359	1.16
CT High Grade Partners II, LLC	May-08	Jun-23	664,065,200	572,861,303	108,661,385	68,556,696	747,939,648	816,496,344	1.43
Lone Star Fund VII (U.S.) LP	May-11	Jun-23	300,000,000	283,944,335	18,490,651	1,375,486	495,227,210	496,602,696	1.75
***M&G Real Estate Debt Fund II, LP	Jul-13	Jun-23	89,619,706	96,402,201	4,730,744	57,211	110,576,829	110,634,040	1.15
***M&G Real Estate Debt Fund III, LP	Jul-13	Jun-23	175,851,834	193,902,776	13,714,560	88,995	205,034,300	205,123,295	1.06

#### Alternative Investments – Common Pension Fund E June 30, 2023

				А		В	C	B+C =	(B+C)/A
Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment Cu	rrent Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value I	Total Value Multiple
Sculptor RE Credit Parallel Fund B, LP	May-16	Jun-23	100,000,000	118,758,022	17,884,331	23,911,269	122,304,930	146,216,199	1.23
True North Real Estate Fund III, LP	Sep-14	Jun-23	100,000,000	106,864,395	25,679,626	39,089,267	80,892,833	119,982,100	1.12
Equity			5,637,713,342	6,065,317,370	1,456,111,012	3,765,838,788	5,743,023,585	9,508,862,373	1.57
**Aermont Capital Real Estate Fund IV	Oct-18	Jun-23	111,230,602	80,480,966	30,749,635	64,432,583	0	64,432,583	0.80
Blackstone Property Global - NJ	Oct-15	Jun-23	150,000,000	142,435,598	7,564,402	172,127,623	84,453,168	256,580,791	1.80
Blackstone Property Partners L.P.	Jun-15	Jun-23	50,000,000	50,000,000	0	71,084,812	12,907,743	83,992,555	1.68
Blackstone Real Estate Partners Asia LP	Jun-13	Jun-23	500,000,000	487,654,115	165,001,051	163,309,733	647,779,072	811,088,805	1.66
Blackstone Real Estate V	Feb-06	Jun-23	75,000,000	78,353,336	3,130,539	86,929	163,068,545	163,155,474	2.08
Blackstone Real Estate VI	Feb-07	Jun-23	100,000,000	99,401,438	4,907,906	1,368,212	222,070,320	223,438,532	2.25
Blackstone Real Estate Partners VI, Sec	Nov-11	Jun-23	43,624,688	40,000,081	2,141,059	586,376	92,551,347	93,137,724	2.33
Blackstone Real Estate VII	Dec-11	Jun-23	300,000,000	354,807,043	32,565,993	52,461,031	593,625,014	646,086,045	1.82
Blackstone Real Estate VIII	Jan-15	Jun-23	100,000,000	106,984,580	14,182,922	75,800,864	118,761,460	194,562,324	1.82
Blackstone TOP Fund - A (RE) L.P.	Jan-15	Jun-23	75,000,000	62,694,351	83,343,460	33,896,734	37,659,235	71,555,969	1.14
Carlyle Realty Partners V LP	Feb-07	Jun-23	100,000,000	122,742,600	7,102,292	216,504	187,181,649	187,398,153	1.53
DivcoWest Fund VI-A, LP	Aug-20	Jun-23	100,000,000	52,647,740	48,147,761	48,510,900	1,632,746	50,143,646	0.95
Exeter Core Industrial Club Fund II, L.P.	Aug-16	Jun-23	100,000,000	97,394,737	2,605,263	191,642,188	46,182,632	237,824,820	2.44
Exeter Industrial Core Fund III, LP	Jun-19	Jun-23	100,000,000	98,270,440	1,729,560	107,953,218	13,121,069	121,074,287	1.23
Focus Senior Housing Fund I LP	Apr-17	Jun-23	50,000,000	45,453,074	5,470,484	60,882,328	4,129,397	65,011,725	1.43
Hammes Partners II, L.P.	Mar-14	Jun-23	100,000,000	109,866,618	4,667,218	12,997,884	174,260,404	187,258,288	1.70
Hammes Partners III, L.P.	Aug-17	Jun-23	50,000,000	45,067,859	6,477,519	32,379,420	21,861,335	54,240,755	1.20
Heitman America Real Estate Trust, L.P.	Jan-07	Jun-23	100,000,000	100,000,000	0	167,151,107	77,141,256	244,292,363	2.44
IPI Partners II-A, L.P.	Mar-21	Jun-23	150,000,000	102,029,329	49,070,809	106,875,317	1,100,138	107,975,455	1.06
KSL Capital Partners IV-A, L.P.	Jul-15	Jun-23	100,000,000	105,052,859	26,791,623	88,847,981	87,446,431	176,294,412	1.68
KSL Capital Partners V, L.P.	Feb-19	Jun-23	100,000,000	93,057,199	34,372,756	79,645,634	39,726,636	119,372,270	1.28
Lone Star Real Estate Fund II (U.S.) LP	May-11	Jun-23	100,000,000	88,609,832	11,390,168	404,597	136,906,121	137,310,718	1.55
**MARK European Retail Partners II, LP.	Jul-14	Jun-23	58,994,582	60,487,688	468,865	11,006,011	9,769,504	20,775,516	0.34
Northwood Real Estate Co-Invest	Dec-12	Jun-23	75,000,000	86,341,364	36,536,032	65,183,728	48,300,629	113,484,357	1.31
Northwood RE Partners L.P., (Series III)	Dec-12	Jun-23	75,000,000	122,890,649	46,024,164	95,587,091	93,910,847	189,497,938	1.54
Northwood RE Partners L.P., (Series IV)	Nov-13	Jun-23	200,000,000	358,418,595	128,797,715	277,751,285	287,126,942	564,878,227	1.58
*Sculptor NJ RE Opportunities, LP	Mar-13	Jun-23	200,000,000	563,290,340	354,526,634	234,140,657	409,583,620	643,724,277	1.14
Sculptor RE Parallel Fund III E, LP	Aug-14	Jun-23	100,000,000	77,199,130	65,966,230	15,176,606	117,962,642	133,139,248	1.72
**Perella Weinberg Real Estate Fund II LP	Jul-13	Jun-23	88,749,786	72,820,845	15,928,941	17,235,391	103,286,963	120,522,354	1.66
**Perella Weinberg Real Estate Fund III LP	Nov-15	Jun-23	101,784,336	79,232,272	22,552,064	35,652,408	193,764,937	229,417,346	2.90
Prime Property Fund	Aug-07	Jun-23	130,000,000	150,000,000	0	142,661,045	107,323,338	249,984,383	1.67
PRISA II	Jun-07	Jun-23	60,000,000	100,000,000	0	81,273,132	70,115,011	151,388,143	1.51
PRISA Real Estate Separate Account	Dec-06	Jun-23	265,000,000	300,000,000	0	276,225,268	201,453,166	477,678,435	1.59
**Prologis European Logistics Fund	Sep-13	Jun-23	183,329,350	183,329,350	0	290,696,751	120,687,298	411,384,049	2.24
RE Capital Asia Partners III, L.P.	Aug-12	Jun-23	80,000,000	69,882,242	15,847,536	6,334,815	72,835,072	79,169,887	1.13
RE Capital Asia Partners IV, L.P.	Dec-14	Jun-23	100,000,000	92,848,226	7,967,279	38,867,766	63,501,003	102,368,769	1.10
TGM Apartment Partners	Aug-15	Jun-23	300,000,000	334,339,300	0	401,363,477	124,273,612	525,637,089	1.57
TPG Real Estate Partners II, L.P.	Sep-15	Jun-23	125,000,000	109,083,752	30,078,500	20,100,311	143,469,503	163,569,814	1.50
TPG Real Estate Partners III, L.P.	May-18	Jun-23	100,000,000	72,211,006	33,486,304	65,072,252	24,096,480	89,168,732	1.23
TPG/NJ (RE) Partnership, LP	Feb-13	Jun-23	225,000,000	168,936,208	83,728,813	49,053,762	177,592,782	226,646,544	1.34
Tucker Development/Acquisition Fund	Oct-07	Jun-23	50,000,000	50,000,000	0	548,069	8,428,750	8,976,819	0.18
Westbrook Real Estate Fund VIII	Feb-08	Jun-23	100,000,000	110,980,414	0	13,553,668	137,912,513	151,466,181	1.36
Westbrook VII	Jan-07	Jun-23	40,000,000	40,000,000	0	4,937,094	45,260,610	50,197,704	1.25
Wheelock Street Real Estate Fund, L.P.	Dec-11	Jun-23	100,000,000	98,990,034	15,904,849	12,251,529	174,607,640	186,859,169	1.89
Wheelock Street Real Estate Fund II, L.P.	Apr-14	Jun-23	125,000,000	109,419,431	31,606,791	35,126,738	163,959,420	199,086,158	1.82
Wheelock Street Real Estate Fund V, L.P	Aug-16	Jun-23	100,000,000	91,612,730	25,277,876	43,377,957	80,235,584	123,613,541	1.35
Real Estate Subtotal			7,417,250,082	7,813,792,123	1,674,082,060	3,994,484,884	7,851,008,352	11,845,493,236	1.52
Hedge Funds									
Absolute Return			760,000,000	778,980,038	48,019,962	967,102,735	67,000,002	1,034,102,737	1.33
							Pa	ge 15 of 22	

#### Alternative Investments – Common Pension Fund E June 30, 2023

				А		В	С	B+C =	(B+C)/A
		Last							Total
	Inception	Valuation			Unfunded				Value
Investment Vehicle	Date	Date	Original Commitment	Amount Contributed <sup>1</sup>	Commitment (	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Multiple
Iguazu Partners, L.P.	Dec-13	Jun-23	150,000,000	125,000,000	25,000,000	235,353,901	0	235,353,901	1.88
Magenta Fund Ltd.	Apr-21	Jun-23	100,000,000	100,000,000	0	100,454,229	0	100,454,229	1.00
Woodley Park NJ, L.P. (FAIR Program)	Oct-17	Jun-23	510,000,000	553,980,038	23,019,962	631,294,605	67,000,002	698,294,607	1.26
Credit			700,000,000	700,000,000	0	244,267,485	678,847,461	923,114,946	1.32
Chatham Fund, LP	Dec-14	Jun-23	300,000,000	300,000,000	0	75,689,921	406,500,000	482,189,921	1.61
GSO Special Situations Fund, L.P.	Feb-12	Jun-23	100,000,000	100,000,000	0	9,406,630	106,476,974	115,883,604	1.16
Solus Opportunities Fund 3, LP	Apr-14	Jun-23	300,000,000	300,000,000	0	159,170,934	165,870,487	325,041,421	1.08
Distressed			350,000,000	350,000,000	0	11,887,093	561,950,313	573,837,406	1.64
Centerbridge Credit Partners	Oct-07	Jun-23	200,000,000	200,000,000	0	8,917,208	310,560,930	319,478,138	1.60
King Street Capital	Feb-07	Jun-23	150,000,000	150,000,000	0	2,969,885	251,389,383	254,359,268	1.70
Event Driven			150,000,000	150,000,000	0	226,829,895	100,000,000	326,829,895	2.18
Davidson Kempner Institutional Partners, L.P	Dec-06	Jun-23	150,000,000	150,000,000	0	226,829,895	100,000,000	326,829,895	2.18
Fund of Funds			2,050,000,000	2,028,229,017	145,770,983	551,759,292	2,279,413,023	2,831,172,314	1.40
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Jun-23	550,000,000	550,000,000	25,000,000	386,201,593	516,698,563	902,900,156	1.64
Arden Garden State NJ Fund LP.	Jun-06	Jun-23	500,000,000	500,000,000	0	514,896	557,864,147	558,379,043	1.12
Woodley Park NJ, L.P.	Aug-06	Jun-23	800,000,000	778,229,017	120,770,983	164,442,387	1,009,540,711	1,173,983,098	1.51
Reservoir Strategic Partners Fund, LP	Jul-11	Jun-23	200,000,000	200,000,000	0	600,415	195,309,602	195,910,017	0.98
Global Macro			550,000,000	550,000,000	0	228,599,222	449,999,976	678,599,198	1.23
Lynx Common (Bermuda) Ltd.	Mar-11	Jun-23	200,000,000	200,000,000	0	109,118,918	150,000,000	259,118,918	1.30
Winton Futures Fund	Jan-11	Jun-23	350,000,000	350,000,000	0	119,480,304	299,999,976	419,480,280	1.20
Multi-Strategy			950,000,000	850,000,000	100,000,000	658,204,920	576,052,495	1,234,257,416	1.45
Elliott Associates, L.P.	Apr-12	Jun-23	200,000,000	200,000,000	0	276,142,707	100,025,936	376,168,643	1.88
Farallon Capital Inst. Partners, L.P.	Jun-07	Jun-23	150,000,000	150,000,000	0	480,073	171,603,259	172,083,332	1.15
Laurion Capital Ltd.	Jul-15	Jun-23	100,000,000	100,000,000	0	192,401,765	0	192,401,765	1.92
SONJ FAIR, L.P.	Aug-17	Jun-23	500,000,000	400,000,000	100,000,000	189,180,375	304,423,300	493,603,675	1.23
Hedge Fund Subtotal			5,510,000,000	5,407,209,056	293,790,944	2,888,650,643	4,713,263,270	7,601,913,913	1.41
								· · ·	
Real Assets Co-Investments			1,106,000,000	1,807,251,992	315,625,417	1,112,502,415	1,297,726,701	2,410,229,116	1.33
Aether Real Assets III Surplus, LP	Nov-13	Jun-23	100,000,000	105,764,440	1,348,120	84,748,141	27,234,134	111,982,275	1.06
Aether Real Assets SONJ Fund, L.P.	Mar-18	Jun-23	135,000,000	72,004,225	67,413,916	94,670,182	4,910,807	99,580,989	1.38
Blackstone TOP Fund - A, L.P.	Jul-12	Jun-23	699,836,310	1,104,328,709	208,540,945	220,621,313	1,075,922,224	1,296,543,537	1.17
BX NJ Co-Invest, L.P.	Aug-12	Jun-23	21,163,690	374,314,948	200,040,940	539,198,132	99,135,169	638,333,301	1.71
NJ/HV Resource Opportunities, L.P.	Jun-15	Jun-23	150,000,000	150,839,670	38,322,436	173,264,647	90,524,367	263,789,014	1.75
Debt			650.000.000	764.986.197	238.908.281	78.132.823	675.512.678	753.645.501	0.99
GSO Energy Partners - A, L.P.	Mar-12	Jun-23	650,000,000	764,986,197	238,908,281	78,132,823	675,512,678	753,645,501	0.99
Equity			1,135,000,000	1,073,231,158	193.564.447	779,291,433	931.193.515	1,710,484,948	1.59
Aether Real Assets III, LP	Nov-13	Jun-23	30,000,000	31,279,388	1,554,374	21,218,084	8,401,273	29,619,357	0.95
Blackstone Energy Partners, L.P.	Mar-12	Jun-23	150,000,000	181,631,201	14,184,874	31,533,128	264,016,788	295,549,916	1.63
Blackstone Energy Partners II, L.P.	May-15	Jun-23	80,000,000	77,642,728	14,625,002	70,446,170	49,793,139	120,239,309	1.55
Brookfield Capital Partners IV, L.P.	May-16	Jun-23	150,000,000	150,308,765	16,445,931	146,362,869	261,324,436	407,687,305	2.71
Brookfield Capital Partners V L.P.	Apr-19	Jun-23	100,000,000	99,586,212	12,174,860	125,222,256	11,761,072	136,983,328	1.38
Hitecvision VII, L.P.	Apr-14	Jun-23	100,000,000	110,961,065	5,907,748	72,855,172	131,047,333	203,902,505	1.84
Homestead Capital USA Farmland Fund III, L.P	Apr-19	Jun-23	100,000,000	86,254,408	15,672,935	93,932,755	3,768,492	97,701,247	1.13
Stonepeak Infrastructure Fund III LP	Nov-17	Jun-23	125,000,000	128,920,152	14,987,014	157,492,262	37,438,767	194,931,029	1.51
Stonepeak Global Renewables Fund LP	Jan-21	Jun-23	100,000,000	19,905,172	80,850,043	15,075,083	13,674,488	28,749,571	1.44
							Pa	ne 16 of 22	

#### Alternative Investments – Common Pension Fund E June 30, 2023

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

				А		В	C	B+C =(	(B+C)/A
Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value I	Total Value Multiple
Tenaska Power Fund II, L.P. Warburg Pincus Energy, L.P.	Sep-08 May-14	Jun-23 Jun-23	100,000,000 100,000,000	90,742,067 96,000,000	13,161,665 4,000,000	288,000 44,865,654	86,043,816 63,923,910	86,331,816 108,789,564	0.95 1.13
Real Assets Subtotal			2,891,000,000	3,645,469,347	748,098,145	1,969,926,671	2,904,432,894	4,874,359,565	1.34
Grand Total			32,927,253,702	34,986,198,697	5,651,346,914	19,711,279,803	35,336,376,353	55,047,656,155	1.57

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 1.0910 EUR as of 6/30/2023

6. \*\*\*Please note these selected funds have an FX rate of 1.2714 GBP as of 6/30/2023

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

#### Alternative Investments – Private Credit, Common Pension Fund E June 30, 2023

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

				А		В	C	B+C	=(B+C)/A
Investment Vehicle	L Inception Date	ast Valuation Date	Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Total Value Multiple
Private Credit									
***Anacap Credit Opportunities II, LP	Dec-11	Jun-23	77,941,857	107,016,079	16,594,404	1,884,852	123,695,059	125,579,912	1.17
Blueprint Cap I, LP	May-18	Jun-23	300,000,000	220,152,152	158,840,175	157,661,645	106,772,403	264,434,048	1.20
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Jun-23	300,000,000	464,552,239	47,388,060	514,972,503	276,401,796	791,374,299	1.70
Crayhill NJ Fund, LP	May-17	Jun-23	150,000,000	227,958,814	88,272,387	103,635,694	168,023,430	271,659,124	1.19
GSO Credit Partners - A, L.P.	Mar-12	Jun-23	600,000,000	475,000,000	125,000,000	69,867,828	581,078,862	650,946,690	1.37
Golden Tree Opportunities LP-Class D	Sep-07	Jun-23	250,000,000	249,500,000	500,000	473,785,579	189,246,511	663,032,090	2.66
Knight TAO, L.P.	Oct-14	Jun-23	700,000,000	732,077,337	305,086,855	570,142,185	489,114,154	1,059,256,339	1.45
NJ/TCW Direct Lending LLC	Feb-16	Jun-23	150,000,000	159,489,000	16,399,267	77,228,734	125,631,000	202,859,734	1.27
Owl Rock Capital Technology Finance Corp.	Nov-18	Jun-23	100,000,000	100,991,844	0	106,654,369	15,372,263	122,026,632	1.21
*Sculptor NJ Private Opportunities, LP	Mar-13	Jun-23	500,000,000	1,370,128,119	462,095,193	289,344,898	1,278,807,661	1,568,152,559	1.14
*Sculptor SC, LP	Apr-10	Jun-23	250,000,000	788,013,056	0	714,379,151	1,166,144,601	1,880,523,752	2.39
*Sculptor SC II, LP	Mar-13	Jun-23	650,000,000	1,984,469,087	0	1,812,254,704	872,012,583	2,684,267,287	1.35
Sixth Street Opportunities III A LP	Apr-14	Jun-23	100,000,000	53,357,879	31,096,238	18,687,715	66,207,946	84,895,661	1.59
TCW Direct Lending LLC	Mar-15	Jun-23	150,000,000	119,520,900	37,994,113	29,217,715	127,827,456	157,045,171	1.31
Private Credit Subtotal		_	4,277,941,857	7,052,226,506	1,289,266,692	4,939,717,573	5,586,335,726	10,526,053,299	1.49

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 1.2714 GBP as of 6/30/2023

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

#### Alternative Investments – Common Pension Fund A June 30, 2023

				А		В	С	B+C	=(B+C)/A
		Last Valuation	Original	Amount	Unfunded	Current Market	Total		Total Value
Investment Vehicle	Inception Date	Date	Commitment	Contributed <sup>1</sup>	Commitment	Value <sup>2</sup>	Distributed <sup>3</sup>	Total Value	Multiple
Private Equity									
Large Buyout			125,000,000	93,778,184	35,046,286	95,885,849	3,824,470	99,710,319	1.06
Hellman & Friedman Capital Partners X, L.P.	May-21	Jun-23	125,000,000	93,778,184	35,046,286	95,885,849	3,824,470	99,710,319	1.06
Domestic Midmarket Buyout			400,000,000	84,339,144	316,789,063	98,928,861	1,128,207	100,057,068	1.19
American Industrial Partners Capital Fund VIII, L.P.	May-23	Jun-23	150,000,000	0	150,000,000	0	0	0	0.00
Excellere Capital Fund IV, L.P.	Oct-21	Jun-23	100,000,000	37,354,330	62,645,670	43,271,385	0	43,271,385	1.16
TPG Rise Climate, L.P.	Apr-22	Jun-23	150,000,000	46,984,814	104,143,393	55,657,476	1,128,207	56,785,683	1.21
Mezzanine Debt			214,699,722	38,076,800	176,622,923	55,153,154	0	55,153,154	1.45
**ICG Europe VIII	Jul-22	Jun-23	214,699,722	38,076,800	176,622,923	55,153,154	0	55,153,154	1.45
Co Investments			108,966,106	15,951,579	93,014,527	16,888,182	0	16,888,182	1.06
**ICG Global Co-Investment E SCSp	Oct-22	Jun-23	108,966,106	15,951,579	93,014,527	16,888,182	0	16,888,182	1.06
Emerging Managers			200,000,000	0	200,000,000	0	0	0	0.00
NJ High Point VC Fund, L.P.	May-23		200,000,000	0	200,000,000	0	0	0	0.00
Venture Capital			200,000,000	0	200,000,000	0	0	0	0.00
Khosla Ventures Seed F, L.P.	May-23	Jun-23	20,000,000	0	20,000,000	0	0	0	0.00
Khosla Ventures VIII, L.P.	May-23	Jun-23	80,000,000	0	80,000,000	0	0	0	0.00
Khosla Ventures Opportunity II, L.P.	May-23	Jun-23	100,000,000	0	100,000,000	0	0	0	0.00
Private Equity Subtotal		-	1,248,665,829	232,145,707	1,021,472,799	266,856,046	4,952,677	271,808,723	1.17
Real Assets									
Equity			585,000,000	254,162,721	335,364,362	266,963,263	4,874,325	271,837,588	1.07
Brookfield Global Transition Fund -B	Jun-22	Jun-23	300,000,000	94,371,346	210,155,737	93,403,453	4,527,083	97,930,536	1.04
EQT Infrastructure V	Oct-21	Jun-23	160,000,000	110,657,790	49,342,210	123,932,531	8,399	123,940,930	1.12
Stonepeak Infrastructure Fund IV LP	Nov-21	Jun-23	125,000,000	49,133,585	75,866,415	49,627,279	338,843	49,966,122	1.02
Co Investments			375,000,000	0	375,000,000	0	0	0	0.00
BGTF Co-Invest (N) L.P.	Jun-22		300,000,000	0	300,000,000	0	0	0	0.00
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	254,162,721	710,364,362	266,963,263	4,874,325	271,837,588	1.07
Real Estate									
Equity			515,000,000	69,974,812	445,025,188	70,448,920	60,319	70,509,239	1.01
Hammes Partners IV	Mar-22	Jun-23	65,000,000	0	65,000,000	0	0	0	0.00
TGM Apartment Partners II	Jan-23		300,000,000	0	300,000,000	0	0	0	0.00
TPG Real Estate Thematic Advantage Core Plus JV (III) L.P.	Jan-22	Jun-23	150,000,000	69,974,812	80,025,188	70,448,920	60,319	70,509,239	1.01
Real Estate Subtotal		-	515,000,000	69,974,812	445,025,188	70,448,920	60,319	70,509,239	1.01
Private Credit		_							
Distressed			150,000,000	0	150,000,000	0	0	0	0.00
GOF Feeder B, L.P.	Jun-23		150,000,000	0	150,000,000	0	0	0	0.00

#### Alternative Investments – Common Pension Fund A June 30, 2023

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

				А		В	C	B+C	=(B+C)/A
Investment Vehicle	Inception Date	Last Valuation Date	Original Commitment	Amount Contributed <sup>1</sup>	Unfunded Commitment	Current Market Value <sup>2</sup>	Total Distributed <sup>3</sup>	Total Value	Total Value Multiple
Private Lending			2,658,342,453	1,068,620,129	1,648,713,407	1,083,074,057	95,421,148	1,178,495,204	1.10
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Jun-23	115,257,453	110,999,995	19,701,683	82,887,079	31,885,566	114,772,645	1.03
CVC Credit Partners EU DL III	Dec-21	Jun-23	168,890,000	135,412,925	51,860,451	126,681,460	20,908,809	147,590,269	1.09
CVC Credit Partners EU DL III Co-Invest SCSp	Jul-22	Jun-23	168,890,000	129,312,263	64,741,219	127,591,272	25,855,409	153,446,681	1.19
Eagle Point Defensive Income Fund NJ LP	Dec-21	Jun-23	120,000,000	120,000,000	0	127,415,687	0	127,415,687	1.06
Eagle Point Defensive Income Fund US LP	Sep-21	Jun-23	55,305,000	53,756,460	1,548,540	53,730,687	4,267,689	57,998,376	1.08
Owl Rock Diversified Holdings LLC	Aug-22	Jun-23	0	0	0	18,264,225	112,531	18,376,756	0.00
Owl Rock Diversified Lending 2020 Fund LP	Aug-22	Jun-23	350,000,000	166,250,000	183,750,000	174,410,503	12,391,143	186,801,646	1.12
Sixth Street Mid-Stage Growth Partners (A) LP	Oct-22	Jun-23	50,000,000	4,949,072	45,050,928	4,818,642	0	4,818,642	0.97
Sixth Street Growth Partners II (A) LP	Oct-22	Jun-23	130,000,000	22,939,414	107,060,586	22,468,873	0	22,468,873	0.98
West Street NJ Private Credit Partners	Dec-22	Jun-23	500,000,000	225,000,000	275,000,000	244,475,629	0	244,475,629	1.09
West Street/NJ BSL Credit Partnership LP	May-23	Jun-23	1,000,000,000	100,000,000	900,000,000	100,330,000	0	100,330,000	1.00
Private Credit Subtotal		-	2,808,342,453	1,068,620,129	1,798,713,407	1,083,074,057	95,421,148	1,178,495,204	1.10
Grand Total		-	5,532,008,282	1,624,903,370	3,975,575,756	1,687,342,285	105,308,469	1,792,650,754	1.10

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 1.0910 EUR as of 6/30/2023

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

	on Funds from Pensio	on Funds for the Mont	h
Withdrawal Amount	From Pension Fund(s)	Contribution Amount	To Common Fund(s)
	Not Applicable		
\$		\$-	-
Withdrawals from Comr	mon Funds to Pensic	on Funds for the Mont	h
Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
\$ 89,000,000.00	L	\$ 69,224,200.00 18,707,800.00 1,068,000.00	TPA PERS P&F
\$ 89,000,000.00		\$ 89,000,000.00	=
Transfers between Co	ommon and Pension	Funds, Summarized	
2023		Fiscal	Year 2023
Net Amount Into (Out of) Pension Funds		Pension Fund	Net Amount Into (Out of) Pension Funds
\$- 1,068,000.00 18,707,800.00		JRS P&F PERS	\$ 7,505,000.00 1,131,959,000.00 1,700,913,400.00
69,224,200.00 \$ 89,000,000.00		SPRS TPA	37,435,000.00 1,414,187,600.00 \$ 4,292,000,000.00
	<u> </u>	Withdrawal Amount       Pension Fund(s)         Not Applicable         \$       -         Withdrawals from Common Funds to Pension         Withdrawal Amount       From Common Fund(s)         \$ 89,000,000.00       L         \$ 100,000,000.00       L         \$ -       1,068,000.00         1,068,000.00       18,707,800.00         -       -         -       -         -       -         -       -         -       -         -       -         -       -         -       -	Withdrawal Amount       Pension Fund(s)       Amount         Not Applicable       \$ -       \$ -         \$ -       \$ -       \$ -         Withdrawals from Common Funds to Pension Funds for the Mont       Withdrawal Amount       From Contribution Amount         Withdrawal Amount       From Common Fund(s)       Contribution Amount         \$ 89,000,000.00       L       \$ 69,224,200.00 18,707,800.00 1,068,000.00         \$ 89,000,000.00       \$ 89,000,000.00       \$ 89,000,000.00         Transfers between Common and Pension Funds, Summarized       2023         Into (Out of)       Pension Fund         Pension Funds       \$ -         \$ 1,068,000.00       P&F         \$ 1,068,000.00       P&F         \$ 1,068,000.00       P&F         \$ -       JRS         \$ 1,068,000.00       P&F         \$ -       SPRS         \$ 69,224,200.00       TPA

## Transfers between Common and Pension Funds June, 2023

The MSCI data is comprised of a custom index calculated by MSCI for, and as requested by the New Jersey Division of Investment. The MSCI data is for internal use only and may not be redistributed or used in connection with creating or offering any securities, financial products or indices. Neither MSCI nor any other third party involved in or related to compiling computing or creating the MSCI data (the "MSCI Parties") makes any express or implied warranties or representations with respect to such data (or the results to be obtained by the use thereof), and the MSCI Parties hereby expressly disclaim all warranties of originality, accuracy, completeness, merchantability or fitness for a particular purpose with respect to such data. Without limiting any of the foregoing, in no event shall any of the MSCI Parties have any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages.

This report was prepared for you by State Street Bank and Trust Company (or its affiliates, "State Street") utilizing scenarios, assumptions and reporting formats as mutually agreed between you and State Street and information or data provided by State Street's third party data sources ("Suppliers"). While reasonable efforts have been made to ensure the accuracy of the information contained in this report, there is no guarantee, representation or warranty, express or implied, as to its accuracy or completeness. This information is provided "as is" and State Street and its Suppliers disclaim any and all liability and makes no guarantee, representation, or warranty with respect to your use of or reliance upon this information in making any decisions or taking) any actions. Neither State Street nor its Suppliers verify the accuracy or completeness of any data, including data provided by State Street for other purposes, or data provided by you or third parties. You should independently review the report (including, without limitation, the assumptions, market data, securities prices, securities valuations, tests and calculations used in the report), and determine that the report is suitable for your purposes.

State Street provides products and services to professional and institutional clients, which are not directed at retail clients. This report is for informational purposes only and it does not constitute investment research or investment, legal or tax advice, and it is not an offer or solicitation to buy or sell any product, service, or securities or any financial instrument, and it does not transfer rights of any kind (except the limited use and redistribution rights described below) or constitute any binding contractual arrangement or commitment of any kind. You may use this report for your internal business purposes and, if such report contains any data provided by Suppliers, including, but not limited to, market or index data, you may not redistribute this report, or an excerpted portion thereof, to any third party, including, without limitation, your investment managers, investment advisers, agents, clients, investors or participants, whether or not they have a relationship with you or have a reasonable interest in the report, without the prior written consent of each such third party data source. You are solely responsible and liable for any and all use of this report.