NEW JERSEY DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

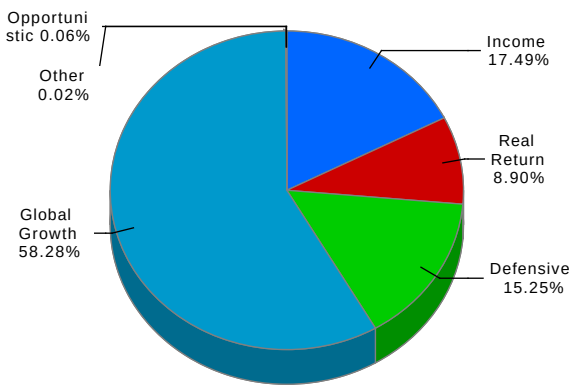
Period Ending August 31, 2026

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

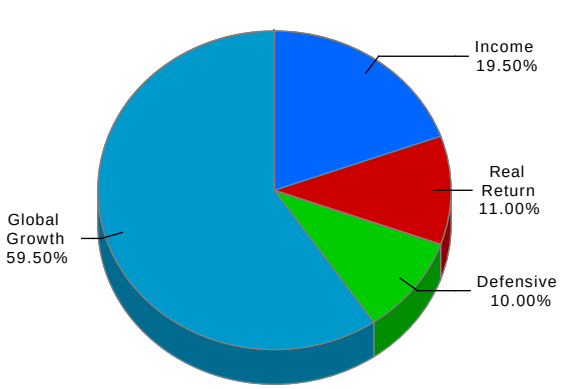
NJ Division of Investment
Actual Allocation vs Target Allocation
As of August 31, 2026

	Actual Allocation %	Target %	Allocation (in millions $)
U.S. Equity	28.01	28.00	24,374.22
Int'l DM Equity Composite	13.55	13.25	11,786.28
Int'l SC Equity Composite	1.36	1.25	1,184.32
EM Equity Composite	5.96	6.00	5,183.93
Equity Oriented Hedge Funds	0.01	0.00	5.39
Private Equity	9.39	11.00	8,166.79
Global Growth	**58.27**	**59.50**	**50,700.94**
Real Estate	5.98	7.00	5,199.79
Real Assets	2.93	4.00	2,547.70
Real Return	**8.90**	**11.00**	**7,747.49**
High Yield Composite	4.45	4.50	3,870.97
Private Credit	6.92	9.00	6,023.41
Investment Grade Credit Composite	6.12	6.00	5,328.31
Income	**17.49**	**19.50**	**15,222.69**
Cash Equivalents [1]	8.31	2.50	7,232.50
U.S. Treasuries	3.98	4.00	3,464.62
Risk Mitigation Strategies	2.96	3.50	2,575.51
Defensive	**15.25**	**10.00**	**13,272.62**
Opportunistic	0.06	0.00	54.56
Other	0.02	0.00	15.68
Total Pension Fund	**100.00**	**100.00**	**87,013.99**

Current Asset Allocation



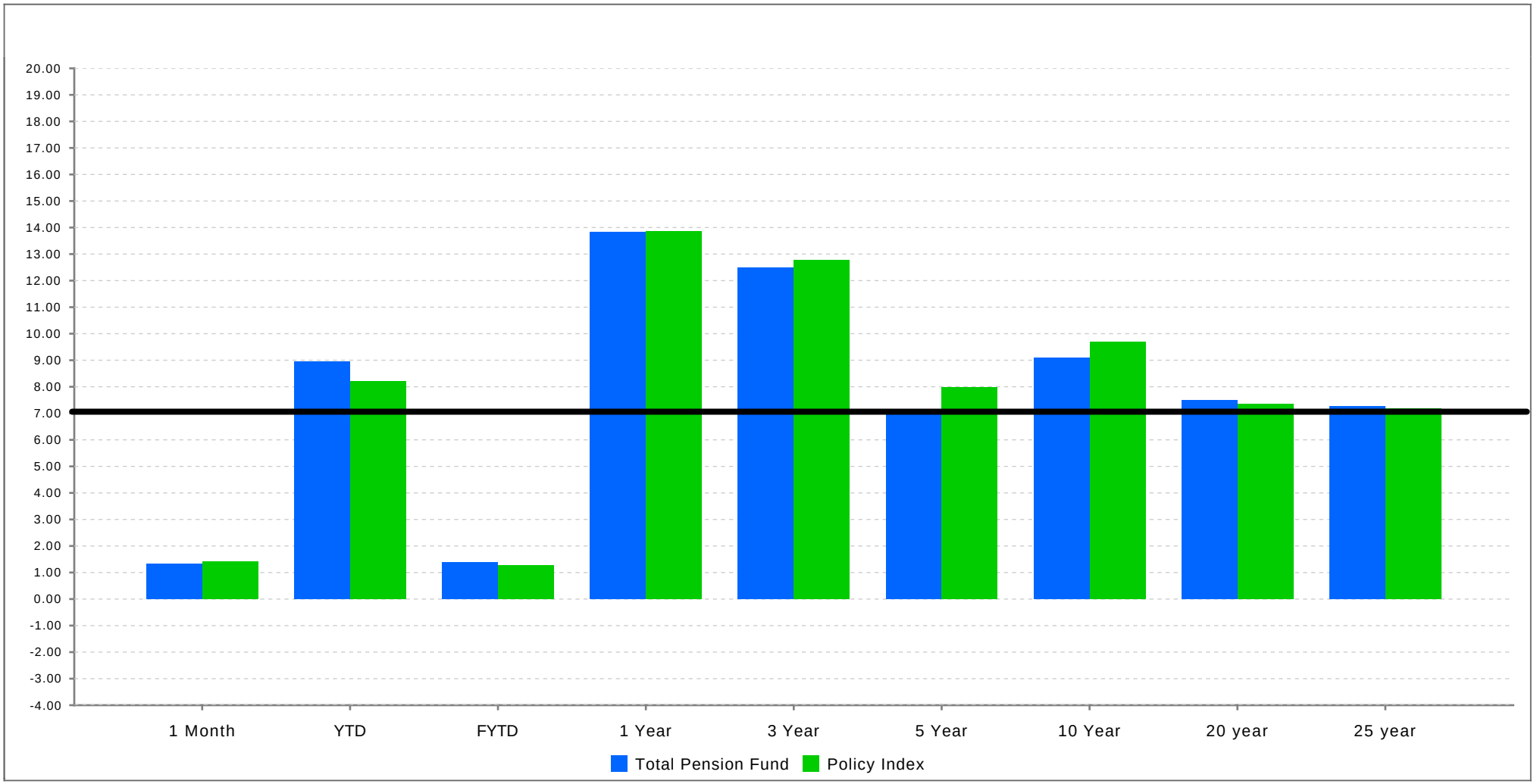
Target Asset Allocation



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

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

NJ Division of Investment
Performance vs Policy Benchmark
Periods Ending August 31, 2026
Total Pension Fund Returns are Net of All Fees



	1 Month	YTD	FYTD	1 Year	3 Year	5 Year	10 Year	20 year	25 year
Total Pension Fund	1.34	8.95	1.38	13.82	12.50	7.16	9.10	7.50	7.27
Policy Index	1.42	8.22	1.28	13.85	12.77	7.98	9.69	7.36	7.18

Note: The bold line above indicates the actuarial assumed rate of 7%,

NJ Division of Investment
Pension Fund Asset Class Returns vs Benchmarks
Periods Ending August 31, 2026
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
U.S. Equity	2.68	13.61	2.16	20.38	20.72	11.91
Custom US Policy Benchmark	*2.68*	*13.61*	*2.17*	*20.45*	*20.76*	*11.92*
Int'l DM Equity Composite	2.19	14.33	4.27	22.94	19.24	10.16
Custom EAFE + Canada Benchmark [1]	*2.19*	*14.05*	*4.29*	*22.61*	*18.89*	*9.78*
Int'l SC Equity Composite	5.22	12.87	6.36	16.30	17.60	4.44
Custom ACWI ex USA Small Cap Benchmark	*5.93*	*14.51*	*4.92*	*20.33*	*17.44*	*6.65*
EM Equity Composite	2.52	20.73	1.00	35.57	22.09	8.32
Custom EM Benchmark [1]	*3.37*	*24.23*	*0.12*	*39.46*	*23.30*	*8.16*
Equity Hedge Fund Breakout	0.00	340.24	4.01	389.36	324.79	139.25
50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)	*0.00*	*7.95*	*1.06*	*13.71*	*11.13*	*6.22*
Private Equity	0.19	5.75	0.31	9.05	5.44	5.45
Custom Cambridge Blend	*0.00*	*1.15*	*0.00*	*7.54*	*7.25*	*8.29*
Global Growth	**2.20**	**13.19**	**2.32**	**20.37**	**17.65**	**9.95**
Global Growth Policy Benchmark	***2.23***	***12.29***	***2.16***	***20.19***	***18.04***	***10.84***
Real Estate	(1.13)	5.01	(0.16)	5.08	3.53	3.27
Real Estate Index [2]	*0.00*	*1.75*	*0.00*	*3.11*	*(2.81)*	*2.34*
Real Assets	(0.18)	17.08	(0.21)	23.53	12.14	11.09
Custom Cambridge Blend for Real Assets [2]	*0.00*	*7.43*	*0.00*	*13.33*	*8.76*	*12.57*
Real Return	**(0.82)**	**8.73**	**(0.18)**	**10.65**	**6.16**	**5.60**
Real Return Policy Benchmark [2]	***0.00***	***3.29***	***0.00***	***5.84***	***0.30***	***5.19***
High Yield Composite	0.98	2.64	0.75	5.00	8.27	4.03
Custom High Yield Benchmark	*0.97*	*2.69*	*0.72*	*4.88*	*8.51*	*4.13*
Private Credit	0.68	3.82	0.88	5.56	7.54	6.53
Custom Private Credit Policy Index	*(0.09)*	*2.83*	*0.06*	*6.09*	*9.30*	*5.05*
Investment Grade Credit Composite	0.41	(0.49)	(1.18)	1.73	4.35	(0.38)
Custom Investment Grade Credit Benchmark	*0.36*	*(0.59)*	*(1.23)*	*1.63*	*4.41*	*(0.31)*
Income	**0.65**	**1.92**	**0.10**	**3.99**	**6.49**	**3.23**
Income Policy Benchmark	***0.29***	***1.64***	***(0.19)***	***4.29***	***7.35***	***2.65***

1 Custom index calculated by MSCI based on screening criteria defined by New Jersey Division of Investment. Please see disclosure on page 24
2 Real Return, Real Assets and Real Estate Benchmarks are only reported on a quarterly basis, non quarter-end months are reported as 0%
3 The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the six plan cash accounts.

NJ Division of Investment
Pension Fund Asset Class Returns vs Benchmarks
Periods Ending August 31, 2026
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
Cash Equivalents [3]	0.33	2.59	0.65	4.03	4.78	3.88
ICE BofA US 3-Month Treasury Bill	*0.28*	*2.37*	*0.61*	*3.71*	*4.56*	*3.65*
U.S. Treasuries	0.22	(0.48)	(0.77)	1.05	3.38	(0.59)
Custom Government Benchmark	*0.25*	*(0.50)*	*(0.78)*	*1.25*	*3.21*	*(0.81)*
Risk Mitigation Strategies	(0.00)	6.24	(0.06)	9.30	9.15	7.42
T-Bill + 300 BP	*0.53*	*4.42*	*1.12*	*6.86*	*7.72*	*6.78*
Defensive	**0.24**	**2.44**	**0.16**	**4.17**	**5.14**	**3.06**
Liquidity Policy Benchmark	***0.36***	***1.83***	***0.23***	***3.72***	***5.09***	***2.84***
Opportunistic	0.00	(0.01)	0.00	(0.01)	(0.00)	
Custom Cambridge Blend	*0.00*	*1.15*	*0.00*	*7.54*	*7.25*	*8.29*
Total Pension Fund	**1.32**	**8.94**	**1.36**	**13.81**	**12.49**	**7.15**
Policy Index	*1.42*	*8.22*	*1.28*	*13.85*	*12.77*	*7.98*

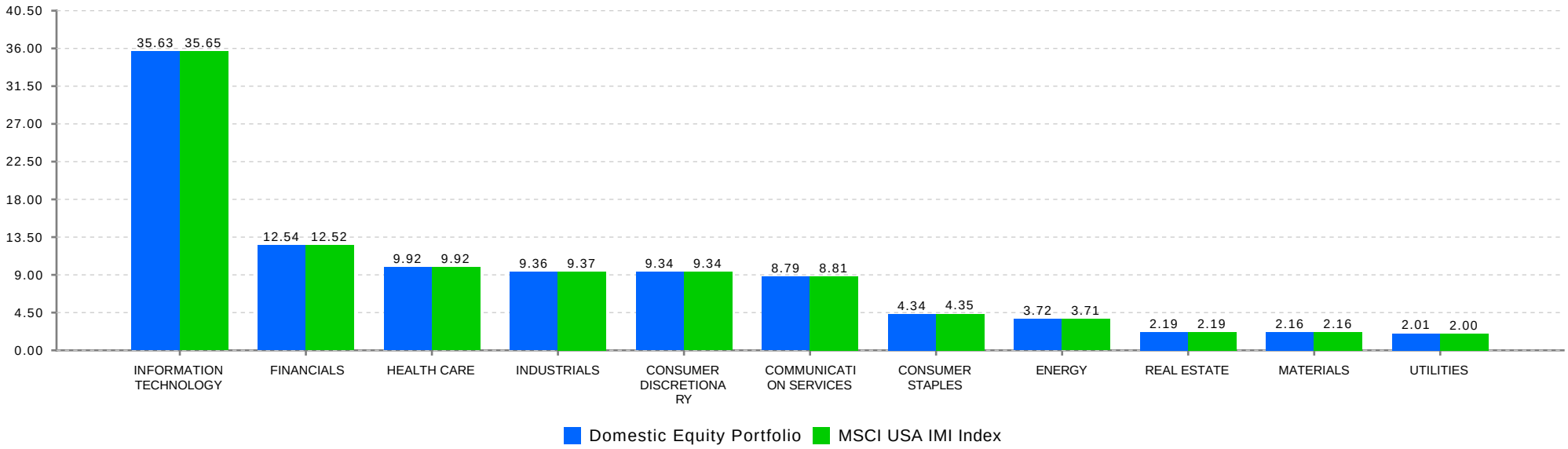
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3 The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the six plan cash accounts.

NJ Division of Investment
U.S. Equity
As of August 31, 2026

Top Holdings*
U.S. Equity

Security Name	% of Portfolio
NVIDIA CORP	6.76
APPLE INC	6.17
MICROSOFT CORP	4.76
AMAZON.COM INC	3.34
VANGUARD MORNINGSTAR TOTAL STO	2.79
ALPHABET INC CL A	2.62
BROADCOM INC	2.21
ALPHABET INC CL C	2.06
META PLATFORMS INC CLASS A	1.67
MICRON TECHNOLOGY INC	1.43

U.S. Equity Portfolio
Sector Weightings**



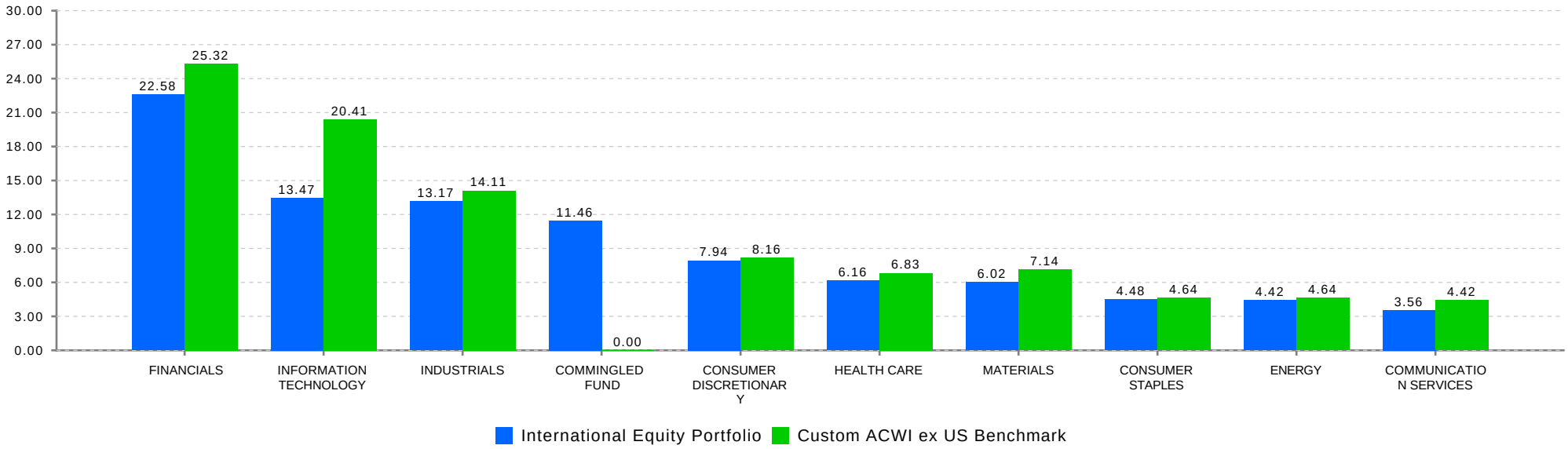
*Holdings include accruals
**Index sector weightings reflect the calculations of State Street and may differ from those of MSCI. Note that ETFs are excluded.

NJ Division of Investment
International Equity
As of August 31, 2026

Top Holdings*
International Equity

Security Name	% of Portfolio
ISHARES CORE MSCI EMERGING MAR	6.81
ISHARES CORE MSCI INTERNATIONA	2.48
TAIWAN SEMICONDUCTOR MANUFAC	2.46
ISHARES MSCI EAFE SMALL CAP ET	1.77
ASML HOLDING NV	1.59
ISHARES MSCI INDIA ETF	1.54
VANGUARD FTSE ALL WORLD EX US	1.33
SAMSUNG ELECTRONICS CO LTD	1.06
SK HYNIX INC	0.98
HSBC HOLDINGS PLC	0.87

Select Portfolio Sector Weightings
International Equity



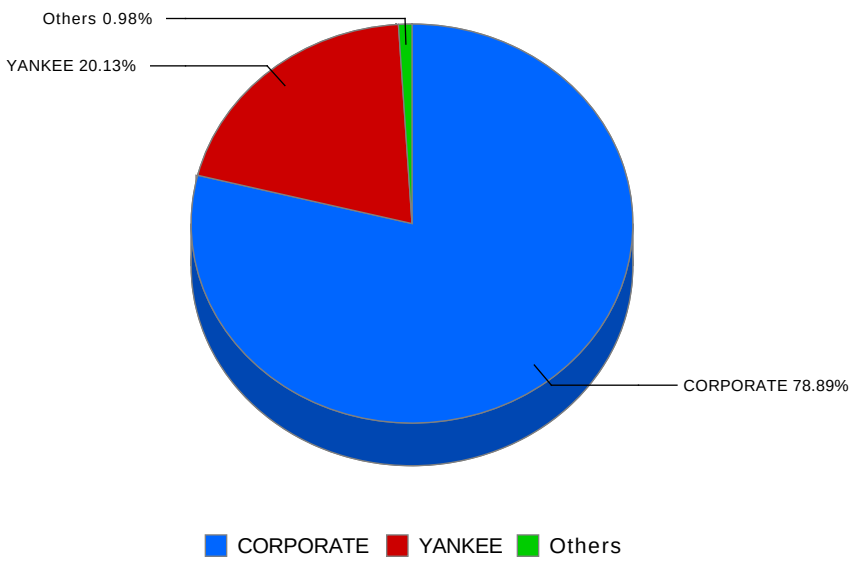
*Holdings include accruals

NJ Division of Investment
Fixed Income Composite
As of August 31, 2026

Fixed Income Composite
Top Holdings*

Security Name	Coupon %	Maturity Date	% of Portfolio
US TREASURY N/B	0.75	01/31/2028	1.82
US TREASURY N/B	0.50	10/31/2027	1.41
US TREASURY N/B	1.88	02/15/2032	1.35
US TREASURY N/B	1.25	05/31/2028	1.31
US TREASURY N/B	0.63	08/15/2030	1.14
TSY INFL IX N/B	1.88	07/15/2034	1.14
TSY INFL IX N/B	1.13	01/15/2033	1.07
US TREASURY N/B	1.50	02/15/2030	1.05
US TREASURY N/B	1.50	11/30/2028	1.01
US TREASURY N/B	4.00	04/30/2032	0.98

Select Portfolio Sector Weights



*Holdings include accruals

State Investment Council
Regulation Violations and Other Reportable Matters August 31, 2026

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

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

Other Reportable Matters			
		Description	
		There are no other reportable matters	

New Jersey Division of Investment
International Equity
Exposure by Country
As of August 31, 2026

Sector / Region	Market Value ($ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure ($ millions)
Developed Markets:				
Developed - Euro				
Austria	47.8	0.3%	0.2%	47.8
Belgium	130.8	0.7%	0.7%	130.8
Finland	132.0	0.7%	0.7%	132.0
France	1,031.9	5.8%	6.0%	1,031.9
Germany	954.3	5.3%	5.6%	954.3
Ireland	43.7	0.2%	0.3%	43.7
Italy	374.1	2.1%	2.1%	374.1
Netherlands	608.5	3.4%	3.5%	608.5
Portugal	24.7	0.1%	0.1%	24.7
Spain	458.5	2.6%	2.5%	458.5
Developed - Non-Euro				
Australia	788.9	4.4%	4.2%	788.9
Canada	1,556.1	8.7%	8.8%	1,556.1
Denmark	195.8	1.1%	1.0%	195.8
Hong Kong	141.9	0.8%	0.7%	141.9
Israel	161.0	0.9%	0.7%	161.0
Japan	2,777.6	15.5%	14.7%	2,777.6
New Zealand	21.6	0.1%	0.1%	21.6
Norway	88.2	0.5%	0.3%	88.2
Singapore	217.5	1.2%	1.2%	217.5
Sweden	405.1	2.3%	2.2%	405.1
Switzerland	986.3	5.5%	5.7%	986.3
United Kingdom	1,571.2	8.8%	8.9%	1,571.2

Sector / Region	Market Value ($ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure ($ millions)
Emerging Markets:				
EM - Global	1.2	0.0%	0.0%	1.2
EM - Europe/Middle East/Africa				
Bahrain	0.1	0.0%	0.0%	0.1
Czech Republic	7.2	0.0%	0.0%	7.2
Egypt	6.6	0.0%	0.0%	6.6
Georgia	1.0	0.0%	0.0%	1.0
Greece	30.1	0.2%	0.2%	30.1
Hungary	81.2	0.5%	0.1%	81.2
Iceland	0.1	0.0%	0.0%	0.1
Kazakhstan	21.6	0.1%	0.0%	21.6
Kuwait	8.1	0.0%	0.2%	8.1
Poland	29.3	0.2%	0.3%	29.3
Qatar	6.3	0.0%	0.1%	6.3
Romania	0.0	0.0%	0.0%	0.0
Saudi Arabia	68.3	0.4%	0.7%	68.3
South Africa	165.2	0.9%	0.9%	165.2
Turkey	36.0	0.2%	0.1%	36.0
United Arab Emirates	37.4	0.2%	0.3%	37.4
EM - Latam				
Argentina	9.6	0.1%	0.0%	9.6
Brazil	453.2	2.5%	1.2%	453.2
Chile	18.9	0.1%	0.2%	18.9
Colombia	6.1	0.0%	0.1%	6.1
Mexico	122.2	0.7%	0.5%	122.2
Peru	55.0	0.3%	0.1%	55.0
Uruguay	19.6	0.1%	0.0%	19.6
EM - Asia ex Japan				
China	1,190.8	6.6%	6.4%	1,190.8
India	622.5	3.5%	3.3%	622.5
Indonesia	68.6	0.4%	0.1%	68.6
Korea	948.0	5.3%	6.1%	948.0
Malaysia	17.1	0.1%	0.3%	17.1
Philippines	9.2	0.1%	0.1%	9.2
Taiwan	1,105.0	6.2%	8.0%	1,105.0
Thailand	59.6	0.3%	0.3%	59.6

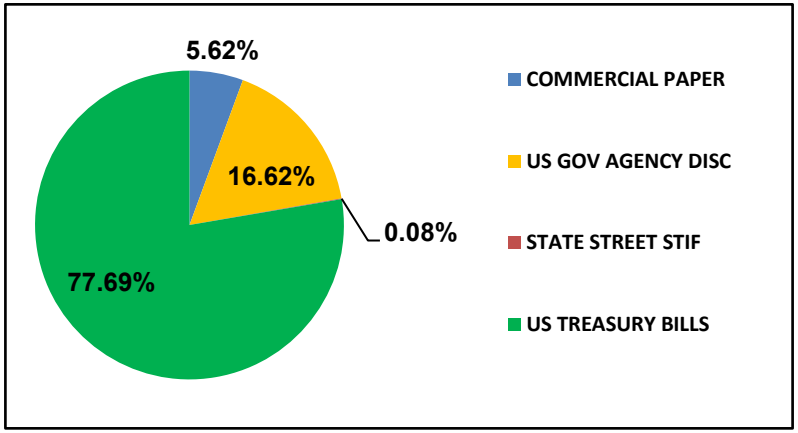
New Jersey Division of Investment
Cash Management Fund
August 31, 2026

PARTICIPATION		
	VALUE	PERCENTAGE
STATE	$ 29,159,818,322	83.36%
NON-STATE	5,822,820,521	16.64%
TOTAL	$ 34,982,638,843	100.00%

PORTFOLIO RETURNS			
	STATE	NON-STATE	AVG.DAYS
8/31/2026	3.74%	3.68%	33
1 Month	3.73%	3.67%	
Fiscal YTD	3.71%	3.65%	
1 Year	3.80%	3.74%	

PORTFOLIO HOLDINGS		
	8/31/2026	PERCENTAGE
US TREASURY BILLS	$ 27,177,984,960	77.69%
US GOV AGENCY DISC	5,813,065,653	16.62%
COMMERCIAL PAPER	1,967,106,053	5.62%
STATE STREET STIF	26,694,870	0.08%
TOTAL	$ 34,984,851,536	100.00%

Note: Values and percentages are subject to rounding



New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
As of August 31, 2026

Alternative Investments – Common Pension Fund E August 31, 2026

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

	Inception Date	Last Valuation Date	A Commitment	A Amount Contributed[1]	A Unfunded Commitment	B Current Market Value[2]	C Total Distributed[3]	Total Value	Total Value Multiple
Private Equity									
Co Investments			**2,433,079,969**	**2,661,283,056**	**324,351,600**	**2,296,525,262**	**2,846,105,599**	**5,142,630,860**	**1.93**
**ABF VII New Jersey S.L.P.	Jul-20	Jun-26	58,079,969	54,345,193	1,608,829	90,455,246	0	90,455,246	1.66
BX NJ Co-Invest (PE) L.P.	Apr-19	Jun-26	50,000,000	54,702,047	0	0	85,303,518	85,303,518	1.56
NB/NJ Custom Investment Fund II	Apr-12	Jun-26	200,000,000	196,235,600	3,764,400	42,708,628	421,195,487	463,904,115	2.36
NB/NJ Custom Investment Fund III, LP			550,000,000	523,005,217	26,994,783	590,112,905	181,577,287	771,690,192	1.48
NB/NJ Custom Investment Fund III, LP	Apr-18	Jun-26	200,000,000	185,024,213	15,557,391	181,212,680	152,706,000	333,918,680	1.80
NB/NJ Custom Investment Fund III, LP Tranche B	Jul-21	Jun-26	350,000,000	337,981,004	11,437,392	408,900,225	28,871,287	437,771,512	1.30
NJ Roark Co-Invest Fund III LLC	Jan-14	Jun-26	75,000,000	74,999,950	0	119,733,462	16,732,449	136,465,912	1.82
SONJ Private Opportunities Fund II, L.P.	Feb-08	Jun-26	1,300,000,000	1,557,051,789	128,110,602	1,348,777,756	1,976,480,611	3,325,258,367	2.14
Vista Co-Invest Fund 2017-3, L.P.	Nov-17	Jun-26	200,000,000	200,943,260	163,872,986	104,737,264	164,816,246	269,553,510	1.34
Distressed Debt			**1,550,000,000**	**1,474,777,093**	**305,205,054**	**981,719,782**	**1,563,647,793**	**2,545,367,575**	**1.73**
BSP Special Situations Fund L.P.	Jan-17	Jun-26	150,000,000	130,110,931	53,737,993	22,073,937	166,578,234	188,652,171	1.45
Catalyst Fund V, L.P.	Nov-15	Jun-26	100,000,000	104,242,681	45,113,643	57,931,617	65,456,427	123,388,044	1.18
Centerbridge Capital Partners II, L.P.	May-11	Jun-26	100,000,000	154,019,344	3,253,963	366,120	124,292,705	124,658,825	0.81
Chatham Asset Private Debt and Strategic Capital Fund	Nov-17	Jul-26	200,000,000	200,000,000	0	443,997,299	81,931,030	525,928,329	2.63
Golden Tree NJ Distressed Fund 2015			300,000,000	237,875,000	65,950,000	52,419,730	395,488,273	447,908,003	1.88
GoldenTree NJ Distressed Fund 2015 GP LLC	Feb-16	Jun-26	200,000,000	205,500,000	56,500,000	52,419,730	341,997,972	394,417,702	1.92
GoldenTree NJ Distressed Fund 2015 GP LLC - Second Vintage	Jan-20	Jun-25	100,000,000	32,375,000	9,450,000	0	53,490,301	53,490,301	1.65
HIG Bayside Debt & LBO II	Jun-08	Jun-26	100,000,000	103,437,618	20,556,588	3,921,361	172,820,702	176,742,063	1.71
KPS Special Situations Fund IV, LP	Apr-13	Jun-26	200,000,000	176,070,917	36,608,147	84,182,492	284,903,914	369,086,405	2.10
MHR Institutional Partners III, L.P.	Jun-07	Jun-26	75,000,000	80,231,405	13,044,846	15,830,599	104,197,442	120,028,041	1.50
MHR Institutional Partners IV, L.P.	Jul-14	Jun-26	100,000,000	118,008,781	13,097,367	132,552,210	42,579,607	175,131,817	1.48
Strategic Value Special Situations Fund V, L.P.	Apr-21	Jun-26	125,000,000	100,988,026	23,636,974	168,031,986	2,472,251	170,504,237	1.69
Sixth Street Opportunities Partners II, L.P.	Mar-12	Jun-26	100,000,000	69,792,390	30,205,533	412,431	122,927,209	123,339,640	1.77
Domestic Midmarket Buyout			**3,708,660,000**	**4,145,321,339**	**408,311,099**	**2,118,070,220**	**5,043,045,068**	**7,161,115,288**	**1.73**
Altaris Health Partners V, L.P.	Jul-20	Jun-26	100,000,000	96,757,806	3,242,194	121,296,166	2,079,004	123,375,170	1.28
American Industrial Partners Capital Fund V	Dec-11	Jun-26	50,000,000	68,659,036	506,158	10,528,490	104,860,291	115,388,781	1.68
American Industrial Partners Capital Fund VI, L.P.	Sep-15	Jun-26	75,000,000	95,825,613	11,622,524	40,865,384	172,174,725	213,040,108	2.22
Court Square Capital Partners II, L.P.	Aug-07	Jun-26	100,000,000	93,163,305	3,232,040	47,692	166,685,737	166,733,429	1.79
Excellere Capital Fund III, L.P.	Jul-15	Jun-26	40,000,000	41,420,542	6,541,150	22,968,205	47,282,753	70,250,958	1.70
JLL Partners Fund VI, LP	Dec-08	Jun-26	150,000,000	198,885,995	22,173,202	785,195	364,734,061	365,519,256	1.84
JLL Partners VII, LP	Mar-16	Jun-26	150,000,000	167,701,953	20,911,384	65,619,957	250,352,701	315,972,658	1.88
JLL Partners Fund VIII, L.P.	Feb-19	Jun-26	200,000,000	179,499,685	48,358,697	217,022,087	92,783,286	309,805,372	1.73
Marlin Equity Partners IV	Jun-13	Jun-26	75,000,000	79,883,912	11,618,882	17,559,470	71,830,188	89,389,658	1.12
New Mountain Partners III, L.P.	Aug-07	Jun-26	100,000,000	114,950,591	3,815,193	1,373,490	260,335,125	261,708,615	2.28
Onex Partners III, LP	Apr-09	Jun-26	100,000,000	114,846,008	8,293,463	7,842,756	183,086,491	190,929,247	1.66
Onex Partners IV, LP	May-14	Jun-26	166,490,000	195,798,338	3,963,036	40,912,170	215,448,963	256,361,133	1.31
Onex Partners V-B, L.P.	Oct-17	Jun-26	100,000,000	113,688,479	9,334,824	81,904,413	84,961,088	166,865,501	1.47
Quadrangle Capital Partners II	Aug-05	Jun-26	50,000,000	48,448,656	546,524	130,120	70,204,982	70,335,102	1.45
Roark Capital Partners III L.P.	Sep-12	Jun-26	100,000,000	114,072,015	1,960,241	123,704,050	130,204,901	253,908,950	2.23
Sycamore Partners III, L.P.	Jan-18	Jun-26	150,000,000	192,330,879	29,841,806	233,614,117	72,172,685	305,786,802	1.59
Tenex Capital Partners II, LP	Mar-16	Jun-26	78,170,000	88,163,095	5,647,216	43,146,249	154,043,377	197,189,627	2.24
Tenex Capital Partners, L.P.	Dec-10	Jun-26	50,000,000	70,580,951	7,760,513	2,614,570	104,654,595	107,269,165	1.52
Tenex Capital Partners LP - Secondary	Feb-13	Jun-26	20,000,000	26,036,615	3,104,205	748,331	40,413,223	41,161,554	1.58
The Rise Fund (A), L.P.	Nov-17	Jun-26	75,000,000	78,863,297	2,666,656	68,098,865	50,333,786	118,432,651	1.50
The Rise Fund II, L.P.	Mar-19	Jun-26	105,000,000	109,116,069	2,322,615	110,424,377	36,045,648	146,470,025	1.34
TPG Growth IV, L.P			149,000,000	137,900,919	11,183,547	89,693,430	122,912,594	212,606,024	1.54

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				A		B	C		
TPG Growth IV, L.P.	Dec-17	Jun-26	125,000,000	122,022,059	10,703,547	89,598,259	122,912,594	212,510,853	1.74
TPG Dragon Co-Invest, L.P.	Oct-19	Jun-26	24,000,000	15,878,860	480,000	95,172	0	95,172	0.01
TPG Growth II, L.P.	Jun-12	Jun-26	100,000,000	104,632,232	3,386,626	34,922,973	202,047,122	236,970,095	2.26
TPG Growth III(A), L.P.	Jan-15	Jun-26	150,000,000	168,989,511	3,557,165	72,516,903	207,976,660	280,493,563	1.66
TPG Growth V, L.P.	Sep-20	Jun-26	100,000,000	96,283,224	27,014,204	96,020,285	38,064,065	134,084,350	1.39
TSG 7 A L.P.	Nov-15	Jun-26	80,000,000	74,119,335	5,777,445	12,365,037	136,615,692	148,980,729	2.01
TSG 7 B L.P.	Nov-15	Jun-26	20,000,000	20,812,498	55,782	29,455,595	13,937,428	43,393,023	2.08
TSG8, L.P.	Dec-18	Jun-26	100,000,000	101,382,580	8,496,808	73,133,225	15,737,456	88,870,681	0.88
Vista Equity Partners Fund III, L.P.	Oct-07	Jun-26	100,000,000	107,040,357	7,624,259	274,582	266,230,856	266,505,438	2.49
Vista Equity Partners Fund IV, L.P.	Oct-11	Jun-26	200,000,000	220,994,724	27,056,124	104,479,220	296,025,512	400,504,732	1.81
Vista Equity Partners Fund V, L.P.	Mar-14	Jun-26	200,000,000	265,168,470	35,525,768	77,632,833	424,764,805	502,397,638	1.89
Vista Equity Partners Fund VI, L.P.	Nov-16	Jun-26	200,000,000	258,379,150	15,387,252	119,624,477	376,435,183	496,059,660	1.92
Vista Foundation Fund II, L.P.	Nov-13	Jun-26	75,000,000	85,982,277	29,722,938	25,630,144	131,222,558	156,852,702	1.82
Vista Foundation Fund III, L.P.	Nov-16	Jun-26	100,000,000	120,861,539	16,938,374	86,915,305	133,164,302	220,079,607	1.82
Vista Foundation Fund IV, L.P.	Feb-20	Jun-26	100,000,000	94,081,683	9,122,284	84,200,055	3,223,227	87,423,282	0.93
Emerging Managers			**400,000,000**	**449,601,046**	**20,243,712**	**38,537,589**	**858,582,982**	**897,120,571**	**2.00**
Fairview Capstone Partners II, LP	Oct-08	Jun-26	100,000,000	107,222,913	3,138,213	28,652,382	181,377,661	210,030,043	1.96
Fairview Capstone Partners, LP	Jun-07	Jun-26	100,000,000	91,227,098	8,989,671	90,718	323,134,220	323,224,938	3.54
Grosvenor/NJDI Emerging Opp			200,000,000	251,151,036	8,115,828	9,794,490	354,071,101	363,865,590	1.45
Grosvenor/NJDI Emerging Opp (2007)	May-07	Jun-26	100,000,000	126,927,139	1,361,222	8,145,083	169,657,101	177,802,184	1.40
Grosvenor/NJDI Emerging Opp (2008)	Jun-08	Jun-26	100,000,000	124,223,896	6,754,606	1,649,407	184,414,000	186,063,406	1.50
GP Equity Stakes			**674,750,000**	**696,046,924**	**237,980,360**	**681,094,118**	**714,014,125**	**1,395,108,242**	**2.00**
Blue Owl GP Stakes NJ Investors, L.P.	Oct-12	Jun-26	200,000,000	245,172,529	41,129,891	112,061,124	191,028,842	303,089,966	1.24
Blue Owl GP Stakes II NJ Investors, L.P.	Jul-14	Jun-26	250,000,000	261,763,331	55,434,547	275,125,944	233,680,333	508,806,277	1.94
Blue Owl GP Stakes III NJ Investors, L.P.	Aug-17	Jun-26	24,750,000	27,443,483	0	38,361,376	13,541,136	51,902,512	1.89
Blue Owl GP Stakes III US Investors LP	Dec-15	Jun-26	200,000,000	161,667,580	141,415,921	255,545,674	275,763,814	531,309,488	3.29
International			**2,597,010,489**	**2,689,421,494**	**197,139,647**	**1,086,746,408**	**2,874,003,374**	**3,960,749,782**	**1.47**
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Sep-07	Jun-26	175,401,507	202,535,082	30,052,447	14,459,217	236,874,688	251,333,905	1.24
**Anacap Financial Partners II	Sep-08	Jun-26	111,949,141	192,097,746	5,749,956	200,718	190,061,667	190,262,384	0.99
**AnaCap Financial Partners III, L.P.	Jun-14	Jun-26	145,199,923	156,262,199	12,097,045	37,067,715	175,843,234	212,910,949	1.36
**AnaCap Financial Prtns GP	Nov-09	Jun-26	7,259,996	9,868,438	0	8,330,962	1,570,670	9,901,632	1.00
**ARDIAN Buyout Fund VII A S.L.P	Mar-20	Jun-26	145,199,923	117,876,495	21,138,687	143,481,040	29,785,784	173,266,823	1.47
MBK Partners Fund IV, L.P.	Dec-16	Jun-26	85,000,000	85,799,838	81,660	83,112,426	40,240,602	123,353,028	1.44
MBK Partners Fund V, L.P.	Dec-19	Jun-26	100,000,000	90,130,552	11,079,026	95,749,212	17,777,716	113,526,928	1.26
New Jersey Asia Investors II, L.P.	Jul-11	Jun-26	200,000,000	244,188,787	6,292,524	40,758,760	342,836,201	383,594,961	1.57
New Jersey Asia Investors III, L.P.	Aug-16	Jun-26	300,000,000	302,230,186	47,166,405	238,233,246	174,692,360	412,925,606	1.37
New Jersey Asia Investors, L.P.	Mar-08	Jun-26	100,000,000	100,329,944	12,325,066	1,719,407	299,587,419	301,306,826	3.00
NJHL European BO Investment II Series B	Mar-07	Jun-26	200,000,000	153,985,438	11,271,172	2,009,380	228,817,875	230,827,254	1.50
NJHL European Buyout Investment Series A	Apr-06	Jun-26	200,000,000	202,759,590	10,423,360	1,303,458	296,115,878	297,419,336	1.47
NJHL European Buyout Investment Series C	Jun-08	Jun-26	200,000,000	214,094,878	10,222,240	69,066	267,304,563	267,373,629	1.25
RRJ Capital Master Fund III, L.P.	Sep-15	Jun-26	150,000,000	155,216,992	529,200	40,036,175	148,955,836	188,992,011	1.22
Siguler Guff NJ Developing Mkt Fund, LP	Dec-13	Jun-26	300,000,000	285,879,140	14,120,860	226,645,477	370,555,791	597,201,268	2.09
Warburg Pincus China, L.P.	Dec-16	Jun-26	87,000,000	90,741,000	0	74,247,058	41,548,590	115,795,648	1.28
Warburg Pincus China-Southeast Asia II, L.P.	Jun-19	Jun-26	90,000,000	85,425,189	4,590,000	79,323,094	11,434,500	90,757,594	1.06
Large Buyout			**2,744,439,830**	**3,080,000,260**	**104,658,469**	**1,188,425,410**	**4,193,274,487**	**5,381,699,897**	**1.75**
Apollo Investment Fund VI, L.P.	May-06	Jun-26	50,000,000	132,031,490	730,723	795,297	171,500,614	172,295,911	1.30

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Blackstone Capital Partners V, L.P.	May-06	Jun-26	100,000,000	101,081,428	4,481,607	64,161	166,596,681	166,660,842	1.65
Blackstone Capital Partners VI, L.P.	Mar-12	Jun-26	50,000,000	51,785,156	6,612,738	5,213,755	90,448,216	95,661,971	1.85
Blackstone Capital Partners VII, L.P.	May-15	Jun-26	45,000,000	50,184,599	2,235,486	28,606,479	55,263,124	83,869,604	1.67
Carlyle Partners VI, L.P.	Nov-13	Jun-26	300,000,000	329,074,568	7,962,096	32,048,901	561,940,147	593,989,048	1.81
**CVC Capital Partners VI, LP	Jul-13	Jun-26	87,119,954	104,663,259	2,215,597	45,447,384	162,456,156	207,903,541	1.99
**CVC Capital Partners VII (A), LP	May-17	Jun-26	116,159,938	119,020,224	17,810,049	86,834,091	177,641,951	264,476,042	2.22
**CVC Capital Partners VIII	Jun-20	Jun-26	116,159,938	105,491,894	4,683,303	130,185,363	12,016,716	142,202,079	1.35
Hellman & Friedman Capital Partners VIII, L.P.	Nov-14	Jun-26	100,000,000	103,278,153	5,903,598	84,723,526	86,963,910	171,687,436	1.66
Silver Lake Partners III, LP	Aug-07	Jun-26	100,000,000	107,050,338	9,528,468	36,710,656	244,745,606	281,456,263	2.63
Silver Lake Partners IV	Mar-13	Jun-26	200,000,000	235,479,183	5,078,332	260,096,274	456,929,304	717,025,578	3.04
Silver Lake Partners VI, L.P.	Sep-20	Jun-26	100,000,000	113,917,319	6,658,349	129,591,949	20,563,875	150,155,824	1.32
TPG Partners VI, L.P.	Aug-08	Jun-26	180,000,000	299,334,723	2,663,179	882,052	393,030,833	393,912,885	1.32
Vista Equity Partners Fund VII, L.P.	Aug-18	Jun-26	300,000,000	308,361,936	28,094,945	300,460,579	36,674,031	337,134,610	1.09
Warburg Pincus Private Equity IX, LP	Jul-05	Jun-26	200,000,000	200,000,000	0	208,029	344,328,840	344,536,868	1.72
Warburg Pincus Private Equity X, LP	Oct-07	Jun-26	400,000,000	400,000,000	0	2,013,770	712,922,851	714,936,621	1.79
Warburg Pincus Private Equity XI, LP	May-12	Jun-26	300,000,000	319,245,990	0	44,543,142	499,251,632	543,794,774	1.70
Mezzanine Debt			**250,000,000**	**285,461,425**	**40,513,797**	**2,322,566**	**358,394,250**	**360,716,816**	**1.26**
GSO Capital Opportunities Fund II, LP	Nov-11	Jun-26	150,000,000	165,084,448	36,323,333	2,300,036	208,739,425	211,039,461	1.28
Newstone Capital Partners II, L.P.	May-11	Jun-26	100,000,000	120,376,977	4,190,464	22,530	149,654,825	149,677,355	1.24
Secondaries			**117,372,764**	**118,227,304**	**9,619,127**	**372,257**	**177,622,911**	**177,995,168**	**1.51**
Lexington Capital Partners VI-B	Jun-06	Jun-26	50,000,000	50,705,969	817,355	233,366	73,913,359	74,146,725	1.46
**Partners Group Secondary 2008, L.P.	Nov-08	Jun-26	67,372,764	67,521,335	8,801,772	138,892	103,709,552	103,848,444	1.54
Small Midsize Buyout			**775,000,000**	**896,603,788**	**63,974,825**	**181,380,233**	**1,292,667,658**	**1,474,047,892**	**1.64**
Grosvenor/NJDI Investment Fund			650,000,000	774,176,344	40,139,528	12,655,595	1,271,783,316	1,284,438,912	1.66
Grosvenor/NJDI Investment Fund 2005	Nov-05	Jun-26	200,000,000	235,548,756	9,538,812	4,010,059	370,687,154	374,697,213	1.59
Grosvenor/NJDI Investment Fund 2006	Sep-06	Jun-26	250,000,000	305,358,859	7,445,799	5,093,699	539,502,598	544,596,297	1.78
Grosvenor/NJDI Investment Fund 2008	Jun-08	Jun-26	200,000,000	233,268,728	23,154,916	3,551,837	361,593,565	365,145,402	1.57
Stellex Capital Partners II LP	Sep-20	Jun-26	125,000,000	122,427,444	23,835,297	168,724,638	20,884,342	189,608,980	1.55
Special Situations			**184,000,000**	**1,344,548,232**	**379,055,998**	**241,622,835**	**1,696,812,436**	**1,938,435,271**	**1.44**
Blackstone TOP Fund - A (PE) L.P.	Feb-12	Jun-26	184,000,000	1,344,548,232	379,055,998	241,622,835	1,696,812,436	1,938,435,271	1.44
Venture Capital			**314,400,000**	**302,456,810**	**22,797,780**	**70,011,384**	**554,758,452**	**624,769,837**	**2.07**
Khosla Ventures IV, L.P.	Jan-12	Jun-26	25,000,000	24,540,550	475,000	11,129,661	86,926,353	98,056,014	4.00
NB/NJ Custom Investment Fund	Sep-07	Jun-26	100,000,000	91,596,190	8,403,810	1,034,319	176,748,343	177,782,662	1.94
Peg Pooled Venture Capital VC Institutional III	Jul-06	Jun-26	49,400,000	56,745,762	136,953	10,154,505	84,826,907	94,981,412	1.67
TCV VIII, L.P.	Jan-14	Jun-26	100,000,000	90,531,347	12,824,979	28,933,155	185,532,680	214,465,835	2.37
Tenaya Capital VI, L.P.	Jul-12	Jun-26	40,000,000	39,042,961	957,039	18,759,744	20,724,169	39,483,914	1.01
Private Equity Subtotal			**15,748,713,053**	**18,143,748,772**	**2,113,851,468**	**8,886,828,065**	**22,172,929,135**	**31,059,757,200**	**1.71**
Real Estate									
Debt			**200,000,000**	**219,022,338**	**29,722,197**	**25,239,979**	**201,332,685**	**226,572,664**	**1.03**
Blackstone RE Debt Strategies III, L.P.	Jun-16	Jun-26	100,000,000	111,282,518	24,722,197	5,706,048	120,439,852	126,145,900	1.13
True North Real Estate Fund III, LP	Sep-14	Jun-26	100,000,000	107,739,820	5,000,000	19,533,931	80,892,833	100,426,764	0.93

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				A		B	C		
Equity			**5,434,593,441**	**6,358,269,780**	**813,194,636**	**3,243,367,701**	**6,456,133,999**	**9,699,501,701**	**1.53**
**Aermont Capital Real Estate Fund IV	Oct-18	Jun-26	116,159,938	96,272,755	15,864,013	85,749,571	14,839,271	100,588,842	1.04
Blackstone Property Global - NJ	Oct-15	Jun-26	150,000,000	149,812,412	7,564,402	57,609,030	168,517,278	226,126,308	1.51
Blackstone Property Partners L.P.	Jun-15	Jun-26	50,000,000	50,000,000	0	57,741,050	14,961,987	72,703,037	1.45
Blackstone Real Estate Partners Asia LP	Mar-13	Jun-26	500,000,000	524,907,820	84,851,211	111,632,530	724,311,695	835,944,225	1.59
Blackstone Real Estate V	Apr-06	Jun-26	75,000,000	84,290,474	313,054	75,929	163,098,193	163,174,122	1.94
Blackstone Real Estate VI	Mar-07	Jun-26	100,000,000	111,488,755	734,177	24,772	224,515,893	224,540,665	2.01
Blackstone Real Estate Partners VI, Sec	Nov-11	Jun-26	43,624,688	42,413,759	317,204	10,616	92,551,347	92,561,964	2.18
Blackstone Real Estate VII	Dec-11	Jun-26	300,000,000	394,083,397	19,121,762	20,912,024	620,606,922	641,518,945	1.63
Blackstone Real Estate VIII	Mar-15	Jun-26	100,000,000	125,713,435	6,875,496	47,201,717	138,764,831	185,966,548	1.48
Blackstone TOP Fund - A (RE) L.P.	Oct-15	Jun-26	75,000,000	71,519,985	5,026,136	14,978,281	39,552,776	54,531,057	0.76
DivcoWest Fund VI-A, LP	Aug-20	Jun-26	100,000,000	77,701,202	24,511,810	47,341,211	6,069,163	53,410,373	0.69
Exeter Core Industrial Club Fund II, L.P.	Aug-16	Jun-26	100,000,000	97,845,545	2,605,263	38,726,127	193,336,982	232,063,110	2.37
Exeter Industrial Core Fund III, LP	Jun-19	Jun-26	100,000,000	98,270,440	1,729,560	112,718,703	25,196,541	137,915,244	1.40
Focus Senior Housing Fund I LP	Apr-17	Jun-26	50,000,000	50,923,558	0	40,826,776	50,883,243	91,710,019	1.80
Hammes Partners II, L.P.	Mar-14	Jun-26	100,000,000	111,369,965	4,073,898	5,918,101	187,700,771	193,618,872	1.74
Hammes Partners III, L.P.	Aug-17	Jun-26	50,000,000	53,614,840	3,065,791	40,621,169	28,773,556	69,394,726	1.29
Heitman America Real Estate Trust, L.P.	Mar-07	Jun-26	100,000,000	109,938,356	0	149,227,501	96,871,482	246,098,983	2.24
IPI Partners II-A, L.P.	Mar-21	Jun-26	150,000,000	138,013,483	13,245,448	184,995,814	1,100,138	186,095,952	1.35
KSL Capital Partners IV-A, L.P.	Jul-15	Jun-26	100,000,000	127,174,004	17,608,017	95,866,405	102,294,909	198,161,314	1.56
KSL Capital Partners V, L.P.	Feb-19	Jun-26	100,000,000	127,282,019	24,277,792	86,518,219	83,992,865	170,511,084	1.34
Northwood Real Estate Co-Invest	Feb-13	Jun-26	75,000,000	112,082,657	12,646,959	74,412,986	51,097,711	125,510,697	1.12
Northwood RE Partners L.P., (Series III)	Feb-13	Jun-26	75,000,000	150,777,894	22,117,704	61,423,321	109,864,751	171,288,072	1.14
Northwood RE Partners L.P., (Series IV)	Dec-13	Jun-26	200,000,000	441,704,704	56,260,673	274,227,766	329,558,450	603,786,216	1.37
*Sculptor NJ RE Opportunities, LP	Mar-13	Jul-26	200,000,000	581,412,384	209,619,234	198,628,462	527,743,724	726,372,186	1.25
Sculptor RE Parallel Fund III E, LP	Aug-14	Jun-26	100,000,000	81,193,206	34,354,511	5,804,190	131,744,258	137,548,448	1.69
**Perella Weinberg Real Estate Fund II LP	Jul-13	Jun-26	87,119,954	75,552,227	13,980,581	19,220,859	106,909,073	126,129,931	1.67
**Perella Weinberg Real Estate Fund III LP	Nov-15	Jun-26	104,543,944	79,232,272	24,011,417	28,584,649	196,450,254	225,034,903	2.84
Prime Property Fund	Aug-07	Jun-26	130,000,000	150,000,000	0	127,925,099	123,015,257	250,940,356	1.67
PRISA II	Jun-07	Jul-26	60,000,000	100,000,000	0	72,276,182	74,943,936	147,220,118	1.47
PRISA Real Estate Separate Account	Dec-06	Jul-26	265,000,000	300,000,000	0	242,832,457	225,871,269	468,703,726	1.56
**Prologis European Logistics Fund	Sep-13	Jun-26	156,815,917	223,213,591	0	302,227,553	159,716,719	461,944,271	2.07
RE Capital Asia Partners III, L.P.	Aug-12	Jun-26	80,000,000	70,703,507	15,847,536	13,388,832	72,835,072	86,223,904	1.22
RE Capital Asia Partners IV, L.P.	Dec-14	Jun-26	100,000,000	96,478,632	5,050,486	23,670,886	73,093,714	96,764,600	1.00
TGM Apartment Partners	Aug-15	Jun-26	376,329,000	365,351,050	10,977,950	475,587,228	170,766,697	646,353,925	1.77
TPG Real Estate Partners II, L.P.	Sep-15	Jun-26	125,000,000	110,148,162	7,571,341	70,124	163,545,935	163,616,059	1.49
TPG Real Estate Partners III, L.P.	May-18	Jun-26	100,000,000	79,763,703	25,871,592	52,760,321	61,372,581	114,132,902	1.43
TPG/NJ (RE) Partnership, LP	Oct-12	Jun-26	225,000,000	169,491,782	83,698,599	384,871	243,142,302	243,527,173	1.44
Tucker Development/Acquisition Fund	Jul-10	Jun-26	50,000,000	50,000,000	0	673,662	8,566,250	9,239,912	0.18
Westbrook Real Estate Fund VIII	Dec-09	Jun-26	100,000,000	119,959,263	0	5,912,165	139,669,379	145,581,544	1.21
Westbrook VII	Dec-07	Jun-26	40,000,000	45,144,513	0	1,739,798	47,220,086	48,959,884	1.08
Wheelock Street Real Estate Fund, L.P.	Dec-11	Jun-26	100,000,000	99,589,969	15,638,783	13,074,403	178,775,419	191,849,822	1.93
Wheelock Street Real Estate Fund II, L.P.	Apr-14	Jun-26	125,000,000	112,235,346	26,939,777	15,974,689	183,519,558	199,494,247	1.78
Wheelock Street Real Estate Fund V, L.P	Aug-16	Jun-26	100,000,000	101,598,715	16,822,459	33,871,654	98,771,763	132,643,417	1.31
Real Estate Subtotal			**5,634,593,441**	**6,577,292,118**	**842,916,833**	**3,268,607,681**	**6,657,466,684**	**9,926,074,364**	**1.51**
Hedge Funds									
Absolute Return			**760,000,000**	**778,980,038**	**48,019,962**	**594,968,675**	**634,050,002**	**1,229,018,677**	**1.58**

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

					A		B	C		
Iguazu Partners, L.P.	Nov-13	Jul-26	150,000,000	125,000,000	25,000,000	242,222,375	0	242,222,375	1.94
Magenta Fund Ltd.	Apr-21	Jul-26	100,000,000	100,000,000	0	134,544,000	0	134,544,000	1.35
Woodley Park NJ, L.P. (FAIR Program)	Oct-17	Jun-26	510,000,000	553,980,038	23,019,962	218,202,300	634,050,002	852,252,302	1.54
Credit			**700,000,000**	**700,000,000**	**0**	**163,799,988**	**697,244,580**	**861,044,568**	**1.23**
Chatham Fund, LP	Dec-14	Jul-26	300,000,000	300,000,000	0	20,509,484	406,500,000	427,009,484	1.42
GSO Special Situations Fund, L.P.	Mar-12	Jun-26	100,000,000	100,000,000	0	6,229,856	110,824,365	117,054,220	1.17
Solus Opportunities Fund 3, LP	Apr-14	Jun-26	300,000,000	300,000,000	0	137,060,649	179,920,215	316,980,864	1.06
Distressed	**Jan-00**		**350,000,000**	**352,520,128**	**0**	**3,411,546**	**569,663,906**	**573,075,452**	**1.63**
Centerbridge Credit Partners	Nov-07	Jul-26	200,000,000	202,508,439	0	1,120,009	318,208,657	319,328,666	1.58
King Street Capital	Feb-07	Jun-26	150,000,000	150,011,689	0	2,291,537	251,455,249	253,746,786	1.69
Fund of Funds			**1,550,000,000**	**1,617,798,376**	**145,770,983**	**634,864,392**	**1,946,697,953**	**2,581,562,346**	**1.60**
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Jul-26	550,000,000	550,000,000	25,000,000	560,453,639	603,698,563	1,164,152,201	2.12
Woodley Park NJ, L.P.	Sep-06	Jun-26	800,000,000	867,798,376	120,770,983	66,373,449	1,145,670,528	1,212,043,977	1.40
Reservoir Strategic Partners Fund, LP	Jul-11	Jun-26	200,000,000	200,000,000	0	8,037,304	197,328,863	205,366,167	1.03
Global Macro			**200,000,000**	**200,000,000**	**0**	**133,369,350**	**150,000,000**	**283,369,350**	**1.42**
Lynx Common (Bermuda) Ltd.	Mar-11	Jul-26	200,000,000	200,000,000	0	133,369,350	150,000,000	283,369,350	1.42
Multi-Strategy			**450,000,000**	**450,000,000**	**0**	**479,265,628**	**350,478,062**	**829,743,690**	**1.84**
Elliott Associates, L.P.	Apr-12	Jun-26	200,000,000	200,000,000	0	262,103,459	178,746,011	440,849,470	2.20
Farallon Capital Inst. Partners, L.P.	Jun-07	Jul-26	150,000,000	150,000,000	0	101,269	171,732,051	171,833,320	1.15
Laurion Capital Ltd.	Jul-15	Jul-26	100,000,000	100,000,000	0	217,060,900	0	217,060,900	2.17
Hedge Fund Subtotal			**4,010,000,000**	**4,099,298,543**	**193,790,944**	**2,009,679,579**	**4,348,134,503**	**6,357,814,083**	**1.55**
Real Assets									
Co-Investments			**1,106,000,000**	**1,867,697,055**	**106,019,348**	**862,221,052**	**1,727,510,944**	**2,589,731,996**	**1.39**
Aether Real Assets III Surplus, LP	Nov-13	Jun-26	100,000,000	108,189,266	455,533	54,515,401	37,710,708	92,226,109	0.85
Aether Real Assets SONJ Fund, L.P.	Mar-18	Jun-26	135,000,000	82,238,679	60,833,247	79,117,075	52,325,526	131,442,601	1.60
Blackstone TOP Fund - A, L.P.	Feb-12	Jun-26	699,836,310	1,129,796,791	44,421,975	90,975,619	1,289,563,448	1,380,539,067	1.22
BX NJ Co-Invest, L.P.	Aug-12	Jun-26	21,163,690	395,917,863	0	637,409,046	99,159,183	736,568,229	1.86
NJ/HV Resource Opportunities, L.P.	Jun-15	Jun-26	150,000,000	151,554,456	308,593	203,911	248,752,079	248,955,990	1.64
Debt			**650,000,000**	**772,697,669**	**29,896,477**	**4,856,015**	**773,943,172**	**778,799,187**	**1.01**
GSO Energy Partners - A, L.P.	Mar-12	Jun-26	650,000,000	772,697,669	29,896,477	4,856,015	773,943,172	778,799,187	1.01
Equity			**940,512,990**	**1,028,134,520**	**86,551,267**	**560,154,310**	**1,061,333,685**	**1,621,487,995**	**1.58**
Aether Real Assets III, LP	Nov-13	Jun-26	30,000,000	32,563,047	823,037	10,809,173	16,249,926	27,059,099	0.83
Blackstone Energy Partners, L.P.	Mar-12	Jun-26	150,000,000	190,406,015	14,184,874	265,475	306,194,010	306,459,485	1.61
Blackstone Energy Partners II, L.P.	May-15	Jun-26	80,000,000	88,942,442	10,481,080	45,008,888	97,108,623	142,117,511	1.60
Brookfield Capital Partners IV, L.P.	May-16	Jun-26	150,000,000	180,459,606	3,232,734	45,967,247	364,638,010	410,605,258	2.28
Brookfield Capital Partners V L.P.	Apr-19	Jun-26	100,000,000	112,720,611	8,110,680	144,270,126	44,832,722	189,102,848	1.68
HitecVision SpringPoint, L.P.	Oct-23	Jun-26	5,512,990	5,514,676	0	7,309	6,726,003	6,733,312	1.22
Homestead Capital USA Farmland Fund III, L.P	Apr-19	Jun-26	100,000,000	109,658,690	1,549,219	103,068,179	15,190,225	118,258,404	1.08
Stonepeak Infrastructure Fund III LP	Nov-17	Jun-26	125,000,000	144,335,290	8,347,442	119,805,290	88,240,679	208,045,969	1.44
Stonepeak Global Renewables Fund LP	Jan-21	Jun-26	100,000,000	70,124,277	35,822,200	63,750,760	19,643,186	83,393,946	1.19

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Alternative Investments – Common Pension Fund E August 31, 2026

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

					A		B	C		
Warburg Pincus Energy, L.P.	May-14	Jun-26	100,000,000	93,409,865	4,000,000	27,201,864	102,510,300	129,712,164	1.39
Real Assets Subtotal			**2,696,512,990**	**3,668,529,243**	**222,467,092**	**1,427,231,377**	**3,562,787,801**	**4,990,019,178**	**1.36**
Grand Total			**28,089,819,484**	**32,488,868,676**	**3,373,026,337**	**15,592,346,702**	**36,741,318,123**	**52,333,664,825**	**1.61**

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 1.1616 EUR as of 8/31/2026
6. ***Please note these selected funds have an FX rate of 1.3558 GBP as of 8/31/2026
7. Common Pension Fund E invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, the Teachers' Pension and Annuity Fund, and Police & Firemen's Retirement System.

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Alternative Investments – Common Pension Fund E August 31, 2026

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

				A		B	C		
	Inception Date	Last Valuation Date	Commitment	Amount Contributed[1]	Unfunded Commitment	Current Market Value	Total Distributed[2]	Total Value	Total Value Multiple
Private Credit									
Blackstone TOF A (PC) L.P.	Dec-25	Jun-26	400,000,000	104,736,066	375,135,331	106,913,110	0	106,913,110	1.02
Blueprint Cap I, LP	May-18	Oct-25	300,000,000	262,565,502	146,202,060	163,734,758	156,793,148	320,527,906	1.22
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Jun-26	300,000,000	464,552,239	47,388,060	593,454,590	276,401,796	869,856,385	1.87
Crayhill NJ Fund, LP	May-17	Jun-26	150,000,000	332,206,660	52,352,209	151,075,002	235,588,954	386,663,957	1.16
GOF II Feeder B, L.P.	Oct-17	Jun-26	100,000,000	90,005,303	12,378,145	47,021,034	123,541,034	170,562,068	1.90
GSO Credit Partners - A, L.P.	Mar-12	Jul-26	600,000,000	475,000,000	0	49,795,640	602,324,338	652,119,978	1.37
Golden Tree Opportunities LP-Class D	Sep-07	Jun-26	250,000,000	242,915,787	500,000	428,910,281	357,689,826	786,600,106	3.24
Knight TAO, L.P.	Oct-14	Jun-26	700,000,000	969,846,604	190,908,086	726,879,904	772,920,579	1,499,800,483	1.55
NJ/TCW Direct Lending LLC	Feb-16	Jun-26	150,000,000	159,489,000	16,399,267	28,642,002	173,398,500	202,040,502	1.27
*Sculptor NJ Private Opportunities, LP	Mar-13	Jul-26	500,000,000	1,416,785,311	295,214,494	247,997,401	1,386,323,237	1,634,320,638	1.15
*Sculptor SC, LP	Apr-10	Jul-26	250,000,000	795,953,973	0	645,284,583	1,424,364,826	2,069,649,409	2.60
*Sculptor SC II, LP	Mar-13	Jul-26	650,000,000	2,002,558,522	0	980,391,568	1,995,342,035	2,975,733,603	1.49
Sixth Street Opportunities III A LP	Apr-14	Jun-26	100,000,000	55,006,421	11,785,549	4,530,162	78,977,197	83,507,359	1.52
TCW Direct Lending LLC	Jan-15	Jun-26	150,000,000	119,974,031	22,349,115	13,113,119	133,623,421	146,736,540	1.22
Private Credit Subtotal			**4,600,000,000**	**7,491,595,419**	**1,170,612,315**	**4,187,743,155**	**7,717,288,890**	**11,905,032,045**	**1.59**

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 1.3558 GBP as of 8/31/2026
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.

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	Inception Date	Last Valuation Date	Commitment	Amount Contributed[1]	Unfunded Commitment	Current Market Value[2]	Total Distributed[3]	Total Value	Total Value Multiple
Private Equity									
Large Buyout			**815,399,846**	**408,185,128**	**431,868,015**	**441,123,940**	**46,630,366**	**487,754,306**	**1.19**
Bain Capital Fund XIV, L.P.	Jun-25	Jun-26	200,000,000	34,000,000	166,000,000	36,701,844	0	36,701,844	1.08
**CVC Capital Partners IX	Jun-23	Jun-26	290,399,846	109,034,696	185,774,947	121,667,393	8,903,789	130,571,181	1.20
Hellman & Friedman Capital Partners X, L.P.	May-21	Jun-26	125,000,000	134,270,636	10,733,955	127,063,773	35,820,610	162,884,383	1.21
Silver Lake Partners VII, L.P.	Apr-24	Jun-26	100,000,000	57,733,323	40,635,916	72,176,507	476,827	72,653,334	1.26
Vista Equity Partners Fund VIII, L.P.	Oct-23	Jun-26	100,000,000	73,146,474	28,723,197	83,514,423	1,429,140	84,943,563	1.16
Distressed Debt			**99,716,998**	**6,200,874**	**93,516,124**	**5,897,552**	**0**	**5,897,552**	**0.95**
Strategic Value Special Situation VI	Nov-25	Jun-26	99,716,998	6,200,874	93,516,124	5,897,552	0	5,897,552	0.95
Domestic Midmarket Buyout			**985,000,000**	**445,879,048**	**600,152,641**	**482,198,235**	**105,546,133**	**587,744,369**	**1.32**
American Industrial Partners Capital Fund VIII, L.P.	May-23	Jun-26	150,000,000	135,003,157	23,657,237	162,559,596	8,660,394	171,219,990	1.27
Bain Capital Life Sciences Fund IV. L.P.	Aug-24	Jun-26	150,000,000	55,356,763	97,500,000	71,428,718	2,856,763	74,285,481	1.34
Excellere Capital Fund IV, L.P.	Oct-21	Jun-26	100,000,000	67,918,767	60,651,022	61,126,441	47,721,962	108,848,403	1.60
Gridiron Capital Fund VI L.P.	Jul-26		100,000,000	0	100,000,000	0	0	0	0.00
JLL Partners Fund IX. L.P	Feb-25	Jun-26	200,000,000	51,714,857	148,285,143	51,571,504	0	51,571,504	1.00
TPG Rise Climate, L.P.	Apr-22	Jun-26	150,000,000	135,885,504	35,059,239	135,511,976	46,307,014	181,818,990	1.34
Wind Point Partners XI-A, L.P.	Jul-26		135,000,000	0	135,000,000	0	0	0	0.00
Small Midsize Buyout			**350,000,000**	**34,519,993**	**315,480,007**	**30,579,772**	**249,136**	**30,828,908**	**0.89**
Altaris Health Partners VI L.P.	Dec-23	Jun-26	150,000,000	6,338,612	143,661,388	5,431,525	0	5,431,525	0.86
Summit Partners GE XII A	Oct-24		100,000,000	0	100,000,000	0	0	0	0.00
Tenex Capital Partners IV, L.P.	Aug-24	Jun-26	100,000,000	28,181,381	71,818,619	25,148,247	249,136	25,397,383	0.90
Secondaries			**840,000,000**	**101,778,906**	**753,751,466**	**118,912,634**	**11,379,653**	**130,292,287**	**1.28**
Coller International Partners IX-G			240,000,000	85,823,851	169,706,521	102,957,579	11,379,653	114,337,232	1.33
Coller International Partners IX-G, 2 L.P	Dec-25		90,000,000	0	90,000,000	0	0	0	0.00
Coller International Partners IX-G, L.P	Aug-25	Jun-26	150,000,000	85,823,851	79,706,521	102,957,579	11,379,653	114,337,232	1.33
Lexington Global Feeder NJ, L.P.	Apr-26	Jun-26	600,000,000	15,955,055	584,044,945	15,955,055	0	15,955,055	1.00
Co Investments			**755,000,000**	**260,965,080**	**659,616,425**	**283,659,593**	**74,468,690**	**358,128,283**	**1.37**
CIP IX-G Strategic Co-Investment			80,000,000	39,726,421	40,273,579	41,409,630	0	41,409,630	1.04
CIP IX-G Strategic Co-Inv Vehicle, LP	Aug-25	Jun-26	50,000,000	39,726,421	10,273,579	41,409,630	0	41,409,630	1.04
CIP IX-G Strategic Co-Investment Vehicle 2, L.P.	Dec-25		30,000,000	0	30,000,000	0	0	0	0.00
NB/NJ Custom Investment Fund IV, L.P.	Dec-25	Jun-26	300,000,000	15,346,535	284,653,465	14,840,529	0	14,840,529	0.97
NJ Tenex Co-Invest Fund 2024-25, L.P.	Aug-24	Jun-26	25,000,000	5,552,702	19,447,298	5,007,743	40,978	5,048,722	0.91
SONJ Private Opportunities Fund III, L.P.	May-24	Jun-26	250,000,000	122,879,882	292,695,876	127,740,015	74,421,965	202,161,980	1.65
Vista Co-Invest Fund 2023-4, L.P.	Oct-23	Jun-26	100,000,000	77,459,539	22,546,208	94,661,676	5,747	94,667,423	1.22
Emerging Managers			**950,000,000**	**170,668,937**	**784,659,521**	**169,024,747**	**6,503,887**	**175,528,634**	**1.03**
Barings NJ Emerging MP	Jul-23	Jun-26	250,000,000	85,781,865	169,546,592	85,517,060	5,328,457	90,845,518	1.06
Barings NJ Emerging MP II	Jan-26	Jun-26	500,000,000	495,050	499,504,951	495,050	0	495,050	1.00
NJ High Point VC Fund, L.P.	May-23	Jun-26	200,000,000	84,392,022	115,607,978	83,012,636	1,175,430	84,188,066	1.00
Venture Capital			**900,000,000**	**439,385,784**	**460,614,216**	**595,936,904**	**0**	**595,936,904**	**1.36**
Institutional Venture Partners XVIII, L.P.	Jan-24	Jun-26	100,000,000	77,000,000	23,000,000	92,518,734	0	92,518,734	1.20
Khosla Ventures IX. L.P.	Jul-25	Jun-26	40,000,000	21,600,000	18,400,000	23,950,102	0	23,950,102	1.11
Khosla Ventures Opportunity III. L.P.	Jul-25	Jun-26	40,000,000	22,800,000	17,200,000	24,459,840	0	24,459,840	1.07
Khosla Ventures Seed G. L.P.	Jul-25	Jun-26	20,000,000	9,700,000	10,300,000	10,454,107	0	10,454,107	1.08

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Alternative Investments – Common Pension Fund A August 31, 2026
Presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

	Inception Date	Last Valuation Date	Commitment	Amount Contributed$_1$	Unfunded Commitment	Current Market Value$_2$	Total Distributed$_3$	Total Value	Total Value Multiple
Khosla Ventures Seed F, L.P.	May-23	Jun-26	20,000,000	16,600,000	3,400,000	25,109,160	0	25,109,160	1.51
Khosla Ventures VIII, L.P.	May-23	Jun-26	80,000,000	67,200,000	12,800,000	135,375,610	0	135,375,610	2.01
Khosla Ventures Opportunity II, L.P.	May-23	Jun-26	100,000,000	91,000,000	9,000,000	119,312,921	0	119,312,921	1.31
Tiger Iron Garden Fund. L.P.	Feb-24	Jun-26	250,000,000	133,485,784	116,514,216	164,756,431	0	164,756,431	1.23
Tiger Iron Garden Fund. L.P. Class 2	Aug-26		250,000,000	0	250,000,000	0	0	0	0.00
Equity			148,684,721	0	148,684,721	0	0	0	0.00
PSG Europe III S.C. Sp.	Jun-26		148,684,721	0	148,684,721	0	0	0	0.00
Growth Equity			**100,000,000**	**41,052,172**	**63,312,979**	**38,174,120**	**4,365,151**	**42,539,271**	**1.04**
PSG VI L.P.	Jul-24	Jun-26	100,000,000	41,052,172	63,312,979	38,174,120	4,365,151	42,539,271	1.04
International			**800,000,000**	**37,975,755**	**282,055,174**	**35,990,718**	**545,306**	**36,536,024**	**0.96**
BPEA Private Equity Fund IX, SCSp	Sep-25	Jun-26	200,000,000	0	200,000,000	0	0	0	0.00
New Jersey Asia Investors Evergreen, LP	Oct-23	Jun-26	600,000,000	37,975,755	82,055,174	35,990,718	545,306	36,536,024	0.96
Private Equity Subtotal			**6,743,801,565**	**1,946,611,677**	**4,593,711,289**	**2,201,498,214**	**249,688,322**	**2,451,186,537**	**1.26**
Hedge Funds									
Absolute Return			**1,300,000,000**	**1,300,000,000**	**0**	**1,360,538,800**	**0**	**1,360,538,800**	**1.05**
Capula Tail Risk Limited Fund			600,000,000	600,000,000	0	593,984,300	0	593,984,300	0.99
Capula Tail Risk Fund Limited	Jul-25	Jul-26	100,000,000	100,000,000	0	102,325,300	0	102,325,300	1.02
Capula Tail Risk Fund Limited -Series D	Nov-25	Jul-26	500,000,000	500,000,000	0	491,659,000	0	491,659,000	0.98
Capula Global Relative Value Fund Limited	Sep-25	Jul-26	100,000,000	100,000,000	0	103,922,000	0	103,922,000	1.04
Graham Custom Investment Funds I SPC Ltd	Jul-24	Jul-26	300,000,000	300,000,000	0	354,578,100	0	354,578,100	1.18
PIMCO Arculus Onshore Feeder Fund, L.P.	Oct-25	Jul-26	300,000,000	300,000,000	0	308,054,400	0	308,054,400	1.03
Hedge Funds Subtotal			**1,300,000,000**	**1,300,000,000**	**0**	**1,360,538,800**	**0**	**1,360,538,800**	**1.05**
Real Assets									
Equity			**785,000,000**	**558,730,976**	**279,109,819**	**726,373,437**	**52,438,253**	**778,811,691**	**1.39**
Brookfield Global Transition Fund -B	Jun-22	Jun-26	300,000,000	218,918,246	107,783,813	304,430,920	26,669,311	331,100,231	1.51
EQT Infrastructure V	Oct-21	Jun-26	160,000,000	134,347,062	42,303,392	181,081,754	17,649,445	198,731,199	1.48
EQT Infrastructure VI	Mar-25	Jun-26	200,000,000	111,386,278	90,732,461	126,483,976	374,194	126,858,170	1.14
Stonepeak Infrastructure Fund IV LP	Nov-21	Jun-26	125,000,000	94,079,391	38,290,153	114,376,787	7,745,303	122,122,090	1.30
Co Investments			**1,336,359,861**	**516,576,874**	**845,812,364**	**863,796,784**	**27,053,696**	**890,850,480**	**1.72**
BGTF Co-Invest (N) L.P.	Jun-22	Jun-26	300,000,000	251,694,208	73,103,460	558,412,187	24,797,668	583,209,855	2.32
DIF Multi-Fund Co-Invest II C.V.	Aug-26		174,239,907	0	174,239,907	0	0	0	0.00
DIF Value Add-IV	Aug-26		87,119,954	0	87,119,954	0	0	0	0.00
EQT NJ Co-Invest Platform LP	Mar-25	Jun-26	200,000,000	34,098,375	166,693,398	37,172,186	0	37,172,186	1.09
StepStone NJ Real Assets SMA, L.P.	Jan-25	Jun-26	500,000,000	168,789,064	331,597,103	175,696,092	2,200,376	177,896,468	1.05
Stonepeak CPF Investment Partners, LP	Apr-23	Jun-26	75,000,000	61,995,228	13,058,542	92,516,319	55,652	92,571,971	1.49
Real Assets Subtotal			**2,121,359,861**	**1,075,307,851**	**1,124,922,182**	**1,590,170,221**	**79,491,949**	**1,669,662,170**	**1.55**
Opportunistic									
Other			**100,000,000**	**55,469,455**	**72,577,097**	**54,564,483**	**898,876**	**55,463,359**	**1.00**

New Jersey Division of Investment
Alternative Investments - Common Pension Fund A
As of August 31, 2026

Alternative Investments – Common Pension Fund A August 31, 2026
Presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

	Inception Date	Last Valuation Date	Commitment	Amount Contributed$_1$	Unfunded Commitment	Current Market Value$_2$	Total Distributed$_3$	Total Value	Total Value Multiple
Primary Wave Music IP Fund 4	Jun-26	Jun-26	100,000,000	55,469,455	72,577,097	54,564,483	898,876	55,463,359	1.00
Opportunistic Subtotal			**125,000,000**	**55,469,455**	**72,577,097**	**54,564,483**	**898,876**	**55,463,359**	**1.00**
Real Estate									
Equity			**1,940,000,000**	**577,550,869**	**1,373,590,002**	**575,213,699**	**21,678,143**	**596,891,842**	**1.03**
Bain Capital Real Estate Fund III-A, L.P.	Oct-24	Jun-26	250,000,000	86,577,316	170,187,954	69,302,396	5,502,022	74,804,418	0.86
Carlyle Realty Partners X, L.P.	Jun-25	Jun-26	300,000,000	18,901,285	281,691,255	13,945,141	592,540	14,537,681	0.77
Cerberus Institutional Real Estate VI	Jan-24	Jun-26	350,000,000	212,122,429	140,507,597	228,791,984	12,336,627	241,128,611	1.14
Hammes Partners IV	Mar-22	Jun-26	65,000,000	22,301,010	42,698,990	19,937,566	2,336,990	22,274,556	1.00
Hillwood US Industrial Club VII, L.P.	Mar-26	Jun-26	125,000,000	22,102,556	102,899,476	27,100,551	636,868	27,737,419	1.25
StepStone NJ Real Estate SMA, L.P	Apr-25	Jun-26	400,000,000	70,397,870	329,802,826	77,696,044	212,777	77,908,821	1.11
TGM Apartment Partners II	Feb-23	Jun-26	300,000,000	40,324,421	259,675,579	38,934,438	0	38,934,438	0.97
TPG Real Estate Thematic Advantage Core Plus JV (III) L.P.	Jan-22	Jun-26	150,000,000	104,823,983	46,126,325	99,505,579	60,319	99,565,898	0.95
Debt			**150,000,000**	**33,165,582**	**121,669,081**	**28,987,407**	**4,834,663**	**33,822,071**	**1.02**
KSL Capital Partners Tactical Opportunities Fund II, L.P.	Oct-24	Jun-26	150,000,000	33,165,582	121,669,081	28,987,407	4,834,663	33,822,071	1.02
Emerging Managers			**250,000,000**	**85,369,693**	**167,759,080**	**83,190,095**	**5,628,234**	**88,818,329**	**1.04**
GCM Grosvenor NJ RE Emerging Manager Program, LP	Dec-23	Jun-26	250,000,000	85,369,693	167,759,080	83,190,095	5,628,234	88,818,329	1.04
Special Situation			**400,000,000**	**166,731,092**	**233,268,908**	**180,670,645**	**0**	**180,670,645**	**1.08**
Townsend NJ Real Estate, L.P.	Mar-26	Jun-26	400,000,000	166,731,092	233,268,908	180,670,645	0	180,670,645	1.08
Real Estate Subtotal			**2,740,000,000**	**862,817,236**	**1,896,287,072**	**868,061,846**	**32,141,041**	**900,202,886**	**1.04**
Private Credit									
Debt			**550,000,000**	**234,975,828**	**332,365,122**	**240,851,544**	**17,340,950**	**258,192,494**	**1.10**
HPS Garden Private Credit Fund, L.P.	Feb-24	Jun-26	550,000,000	234,975,828	332,365,122	240,851,544	17,340,950	258,192,494	1.10
Co Investments			**116,159,938**	**25,761,309**	**88,249,914**	**34,325,550**	**0**	**34,325,550**	**1.33**
**ICG Global Co-Investment E SCSp	Dec-23	Jun-26	116,159,938	25,761,309	88,249,914	34,325,550	0	34,325,550	1.33
Credit			**600,000,000**	**100,841,584**	**499,158,416**	**102,936,946**	**0**	**102,936,946**	**1.02**
Blue Torch Credit Opp NJDOI (Co-Inv) Fd.	Feb-26	Jun-26	200,000,000	20,841,584	179,158,416	21,075,906	0	21,075,906	1.01
Blue Torch Credit Opp NJDOI Fund LP	Feb-26	Jun-26	400,000,000	80,000,000	320,000,000	81,861,040	0	81,861,040	1.02
Distressed			**150,000,000**	**90,228,127**	**60,000,000**	**126,087,390**	**43,718**	**126,131,108**	**1.40**
GOF III Feeder B, L.P.	Jun-23	Jun-26	150,000,000	90,228,127	60,000,000	126,087,390	43,718	126,131,108	1.40
Emerging Managers			**300,000,000**	**25,098,865**	**278,629,741**	**20,012,594**	**5,301,340**	**25,313,934**	**1.01**
GCM Grosvenor NJ Credit Em Manag Program	Dec-24	Jun-26	300,000,000	25,098,865	278,629,741	20,012,594	5,301,340	25,313,934	1.01
Mezzanine Debt			**464,639,753**	**172,821,643**	**305,343,269**	**226,362,448**	**25,534,902**	**251,897,351**	**1.46**
**ICG Europe Fund IX SCSP	Dec-25	Jun-26	232,319,877	2,234,287	230,085,976	2,825,316	0	2,825,316	1.26
**ICG Europe VIII	Jul-22	Jun-26	232,319,877	170,587,356	75,257,293	223,537,133	25,534,902	249,072,035	1.46
Private Lending			**3,992,274,938**	**2,626,977,186**	**1,886,065,006**	**2,071,688,303**	**1,065,035,266**	**3,136,723,569**	**1.19**

New Jersey Division of Investment
Alternative Investments - Common Pension Fund A
As of August 31, 2026

Alternative Investments – Common Pension Fund A August 31, 2026
Presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

	Inception Date	Last Valuation Date	Commitment	Amount Contributed[1]	Unfunded Commitment	Current Market Value[2]	Total Distributed[3]	Total Value	Total Value Multiple
Blue Owl Diversified Holdings LLC	Aug-22	Jun-26	0	7,554,633	0	19,614,833	7,891,012	27,505,845	3.64
Blue Owl Diversified Lending 2020 Fund LP	Aug-22	Jun-26	350,000,000	332,462,044	56,000,000	289,075,206	125,840,708	414,915,914	1.25
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Jun-26	116,159,938	112,025,961	21,855,377	34,246,892	92,099,596	126,346,488	1.13
CVC Credit Partners EU DL III	Dec-21	Jun-26	168,890,000	298,131,622	37,195,814	109,779,559	230,011,133	339,790,692	1.14
CVC Credit Partners EU DL III Co-Invest SCSp	Jul-22	Jun-26	168,890,000	289,563,677	52,548,776	99,865,165	234,925,769	334,790,933	1.16
CVC Credit Partners European Direct Lending Fund IV (Coinvest-DL	Oct-24	Jun-26	166,515,000	33,303,000	133,212,000	35,806,953	0	35,806,953	1.08
CVC Credit Partners EU DLF IV (DL) SCSP	Oct-24	Jun-26	166,515,000	68,271,150	98,243,850	70,891,533	4,831,587	75,723,121	1.11
Eagle Point Defensive Income Fund NJ LP	Dec-21	Jun-26	120,000,000	134,368,868	0	197,793,660	0	197,793,660	1.47
Eagle Point Defensive Income Fund US LP	Sep-21	Jun-26	55,305,000	54,639,642	1,548,540	25,475,058	50,279,129	75,754,187	1.39
PGIM U.S. Leveraged Loans Fund, L.P			1,000,000,000	300,000,000	700,000,000	314,974,900	0	314,974,900	1.05
PGIM US Leveraged Loans Fund - future commitments	Mar-25		700,000,000	0	700,000,000	0	0	0	0.00
PGIM U.S. Leveraged Loans Fund, L.P -Series 1	Mar-25	Jul-26	100,000,000	100,000,000	0	109,062,100	0	109,062,100	1.09
PGIM U.S. Leveraged Loans Fund, L.P -Series 2	Dec-25	Jul-26	200,000,000	200,000,000	0	205,912,800	0	205,912,800	1.03
Sixth Street Mid-Stage Growth Partners (A) LP	Oct-22	Jun-26	50,000,000	26,857,008	24,484,725	30,503,583	2,282,234	32,785,817	1.22
Sixth Street Growth Partners II (A) LP	Oct-22	Jun-26	130,000,000	85,240,484	50,975,924	103,125,121	6,061,820	109,186,941	1.28
West Street NJ Private Credit Partners	Dec-22	Jun-26	500,000,000	544,559,098	50,000,000	420,686,280	238,017,792	658,704,072	1.21
West Street/NJ BSL Credit Partnership LP	May-23	Jul-26	1,000,000,000	340,000,000	660,000,000	319,849,560	72,794,487	392,644,047	1.15
Private Credit Subtotal			**6,173,074,630**	**3,276,704,541**	**3,449,811,469**	**2,822,264,775**	**1,113,256,176**	**3,935,520,952**	**1.20**
Grand Total			**19,178,236,056**	**8,516,910,761**	**11,137,309,109**	**8,897,098,340**	**1,475,476,364**	**10,372,574,705**	**1.22**

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 1.1616 EUR as of 8/31/2026
5. Common Pension Fund A invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, and the Teachers' Pension and Annuity Fund.

New Jersey Division of Investment
Transfers between Common and Pension Funds
August, 2026

Contributions to Common Funds from Pension Funds for the Month

Date	Withdrawal Amount	From Pension Fund(s)	Contribution Amount	To Common Fund(s)
		Not Applicable		

Withdrawals from Common Funds to Pension Funds for the Month

Date	Withdrawal Amount	From Common Fund(s)	Contribution Amount	To Pension Fund(s)
8/7/2026	$ 82,000,000	L	$ 63,779,600	TPA
			17,236,400	PERS
			984,000	P&F
	$ 82,000,000		$ 82,000,000	

Transfers between Common and Pension Funds, Summarized

August, 2026

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	$ -
PERS	17,236,400
SPRS	-
TPA	63,779,600
	$ 81,016,000
P&F	984,000

Fiscal Year 2027 to Date

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	$ -
PERS	34,052,400
SPRS	-
TPA	126,003,600
	$ 160,056,000
P&F	1,944,000

P&F is administered by the Police and Firemen's Retirement System of New Jersey

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