NEW JERSEY DIVISION OF INVESTMENT

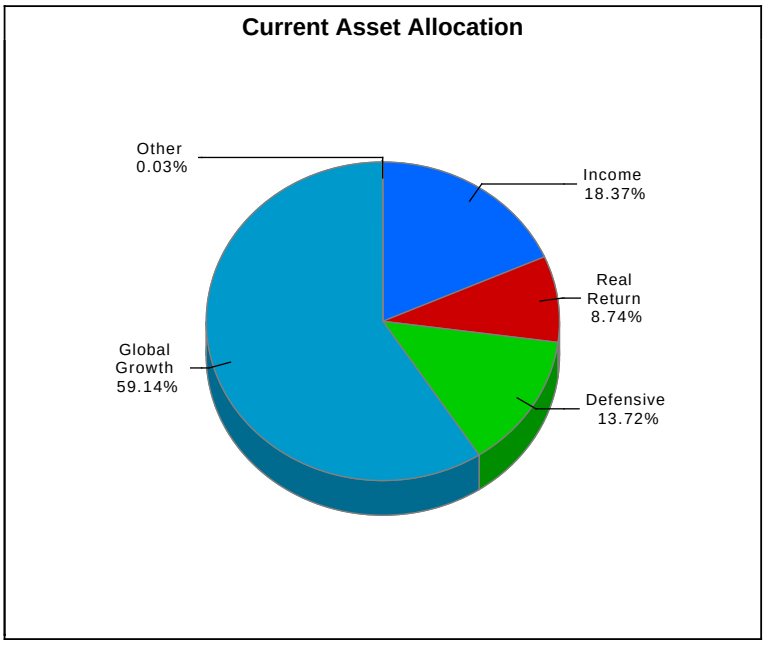
INVESTMENT REPORTING PACKAGE

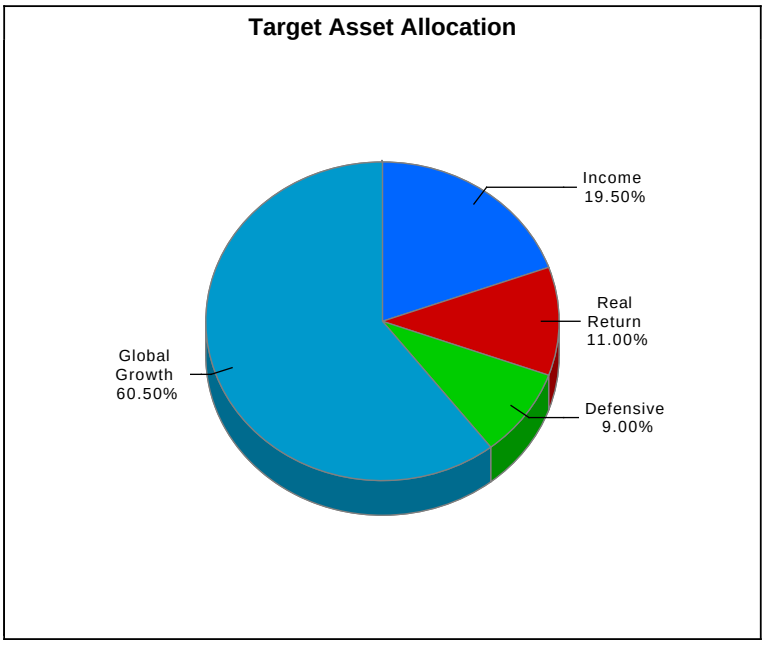
Period Ending February 28, 2026

"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 February 28, 2026

	Actual Allocation %	Target %	Allocation (in millions $)
U.S. Equity	27.90	28.00	22,637.36
Int'l DM Equity Composite	14.33	12.75	11,627.56
Int'l SC Equity Composite	1.44	1.25	1,167.32
EM Equity Composite	5.79	5.50	4,698.08
Equity Hedge Fund Breakout	0.00	0.00	2.36
Private Equity	9.67	13.00	7,848.11
Global Growth	**59.13**	**60.50**	**47,980.02**
Real Estate	6.10	8.00	4,947.71
Real Assets	2.65	3.00	2,147.79
Real Return	**8.74**	**11.00**	**7,095.50**
High Yield Composite	4.45	4.50	3,609.45
Investment Grade Credit Composite	7.02	7.00	5,697.63
Income	**18.37**	**19.50**	**14,904.70**
Cash Equivalents [1]	6.64	2.00	5,384.44
U.S. Treasuries	4.04	4.00	3,277.31
Risk Mitigation Strategies	3.04	3.00	2,468.27
Defensive	**13.72**	**9.00**	**11,130.02**
Other	0.03	0.00	27.79
Total Pension Fund	**100.00**	**100.00**	**81,138.03**

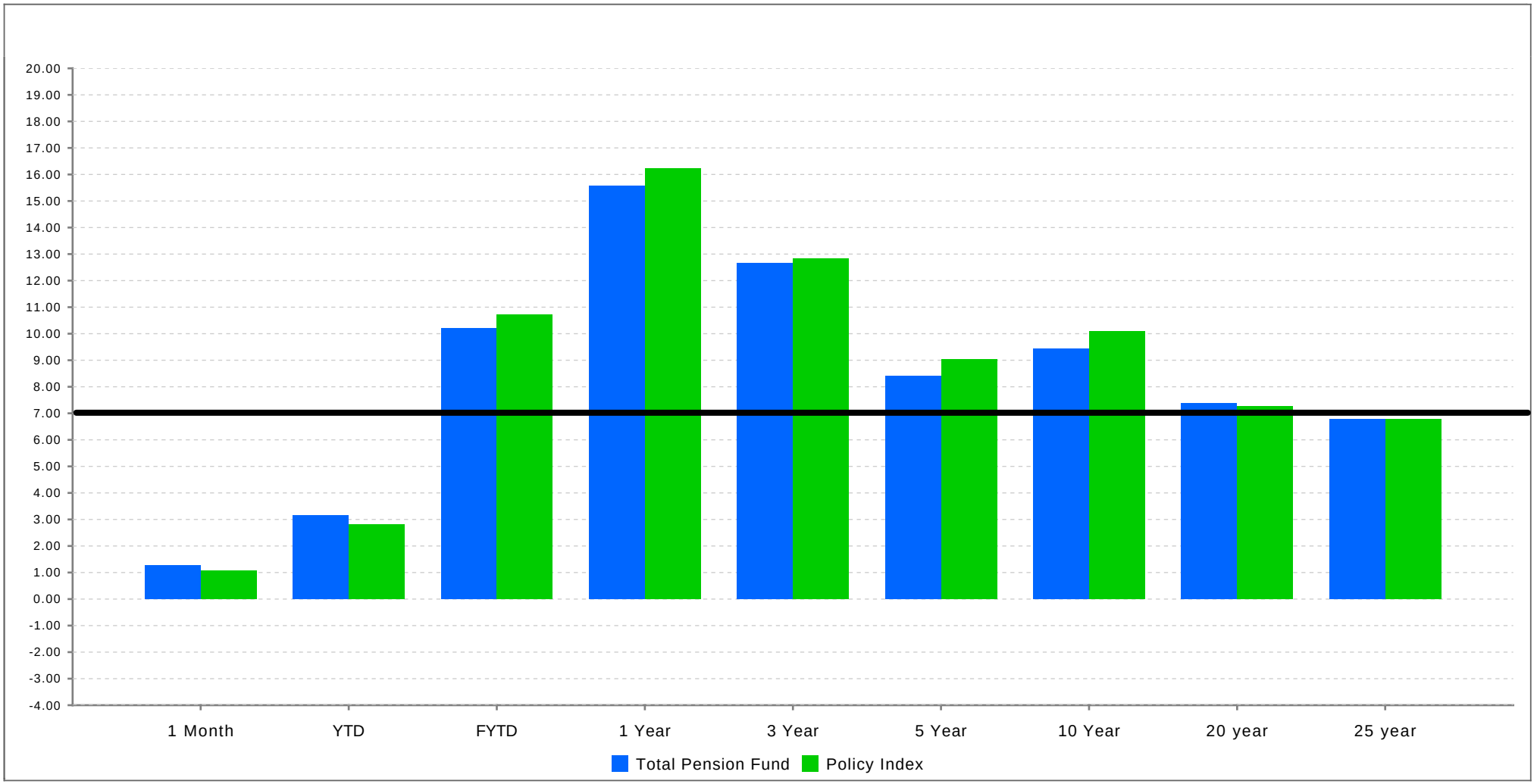




Sum of component allocation may not equal total due to rounding
Excludes assets of the Policer & Firemen's Retirement System of New Jersey.

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

NJ Division of Investment
Performance vs Policy Benchmark
Periods Ending February 28, 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	1.27	3.16	10.21	15.57	12.67	8.42	9.43	7.37	6.79
Policy Index	1.08	2.82	10.72	16.23	12.84	9.04	10.10	7.27	6.79

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

NJ Division of Investment
Pension Fund Asset Class Returns vs Benchmarks
Periods Ending February 28, 2026
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
U.S. Equity	(0.55)	1.13	12.04	17.17	20.98	12.97
Custom US Policy Benchmark	*(0.55)*	*1.10*	*12.09*	*17.18*	*21.04*	*12.96*
Int'l DM Equity Composite	4.76	9.69	21.66	36.03	19.51	11.58
Custom EAFE + Canada Benchmark [1]	*4.78*	*9.74*	*21.67*	*35.62*	*19.14*	*11.19*
Int'l SC Equity Composite	4.71	10.70	17.51	38.97	17.05	6.61
Custom ACWI ex USA Small Cap Benchmark	*5.22*	*11.99*	*22.88*	*44.24*	*18.29*	*8.60*
EM Equity Composite	5.15	14.86	34.07	51.55	21.92	7.22
Custom EM Benchmark [1]	*5.52*	*14.90*	*33.20*	*50.13*	*21.53*	*6.26*
Equity Hedge Fund Breakout	23.90	23.96	37.79	67.75	174.99	48.03
50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)	*2.10*	*2.10*	*13.38*	*11.88*	*10.86*	*7.41*
Private Equity	0.11	0.20	3.32	7.69	5.47	9.92
Custom Cambridge Blend	*0.00*	*0.00*	*6.32*	*8.85*	*8.69*	*12.78*
Global Growth	**1.47**	**4.48**	**14.81**	**22.80**	**17.80**	**11.55**
Global Growth Policy Benchmark	***1.36***	***4.09***	***14.96***	***22.96***	***18.37***	***12.42***
Real Estate	2.81	4.21	5.66	6.38	2.91	5.92
Real Estate Index [2]	*0.00*	*0.00*	*1.34*	*3.19*	*(6.15)*	*2.59*
Real Assets	(0.31)	(0.33)	5.14	13.15	7.15	11.29
Custom Cambridge Blend for Real Assets [2]	*0.00*	*0.00*	*5.50*	*7.81*	*7.75*	*13.76*
Real Return	**1.84**	**2.80**	**5.55**	**8.38**	**4.19**	**7.48**
Real Return Policy Benchmark [2]	***0.00***	***0.00***	***2.47***	***4.44***	***(2.32)***	***5.74***
High Yield Composite	0.14	0.70	4.82	7.32	9.13	4.39
Custom High Yield Benchmark	*0.19*	*0.69*	*4.60*	*7.18*	*9.42*	*4.50*
Private Credit	0.10	(0.16)	1.50	5.29	8.49	7.86
Custom Private Credit Policy Index	*0.59*	*1.25*	*7.03*	*8.77*	*9.96*	*5.58*
Investment Grade Credit Composite	1.37	1.44	4.72	6.36	5.65	0.42
Custom Investment Grade Credit Benchmark	*1.41*	*1.51*	*4.83*	*6.45*	*5.73*	*0.55*
Income	**0.59**	**0.65**	**3.52**	**6.20**	**7.55**	**4.10**
Income Policy Benchmark	***0.79***	***1.21***	***5.69***	***7.61***	***8.16***	***3.21***

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

NJ Division of Investment
Pension Fund Asset Class Returns vs Benchmarks
Periods Ending February 28, 2026
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
Cash Equivalents [3]	0.29	0.62	2.79	4.30	4.99	3.50
ICE BofA US 3-Month Treasury Bill	*0.27*	*0.56*	*2.63*	*4.04*	*4.78*	*3.28*
U.S. Treasuries	1.77	1.73	4.20	5.41	4.37	0.10
Custom Government Benchmark	*1.82*	*1.72*	*4.20*	*5.32*	*4.18*	*(0.10)*
Risk Mitigation Strategies [4]	1.61	2.19	5.73	8.06	8.39	7.78
T-Bill + 300 BP	*0.51*	*1.04*	*4.71*	*7.20*	*7.96*	*6.41*
Defensive	**0.97**	**1.25**	**3.73**	**5.27**	**5.44**	**3.12**
Liquidity Policy Benchmark	***1.03***	***1.24***	***4.03***	***5.68***	***5.63***	***2.90***
Total Pension Fund	**1.27**	**3.16**	**10.21**	**15.57**	**12.67**	**8.42**
Policy Index	*1.08*	*2.82*	*10.72*	*16.23*	*12.84*	*9.04*

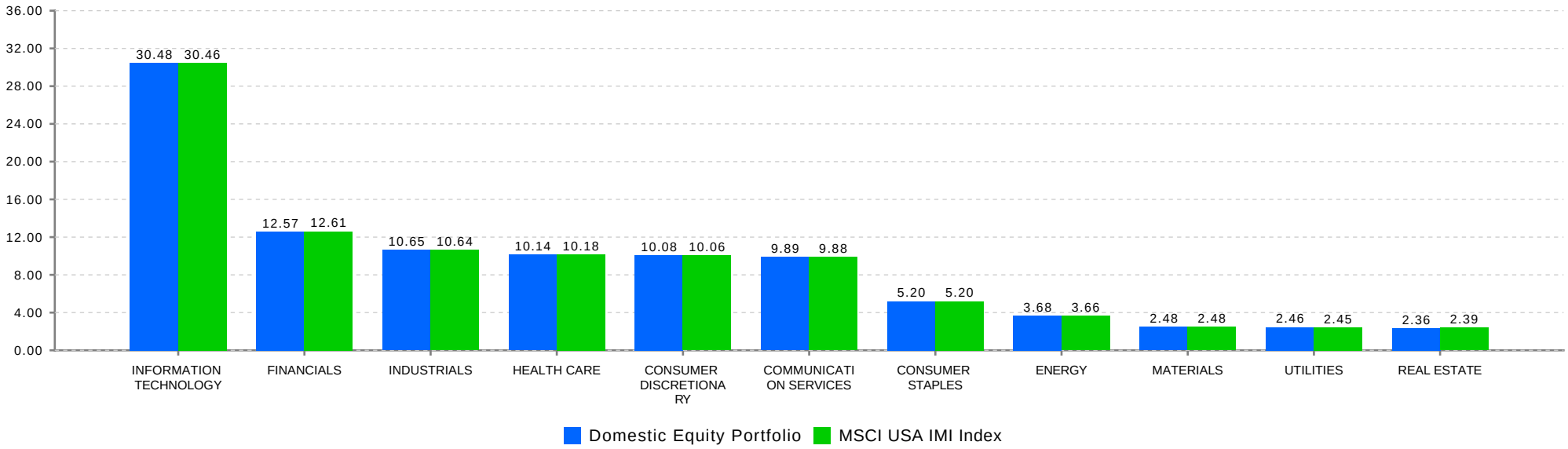
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4 Risk Mitigation Strategies returns corrected and benchmarks updated as of August 20,2026

NJ Division of Investment
U.S. Equity
As of February 28, 2026

Top Holdings*
U.S. Equity

Security Name	% of Portfolio
NVIDIA CORP	6.49
APPLE INC	5.91
MICROSOFT CORP	4.19
AMAZON.COM INC	3.04
ALPHABET INC CL A	2.74
ALPHABET INC CL C	2.30
BROADCOM INC	2.16
META PLATFORMS INC CLASS A	2.12
TESLA INC	1.72
ELI LILLY + CO	1.28

U.S. Equity Portfolio
Sector Weightings**



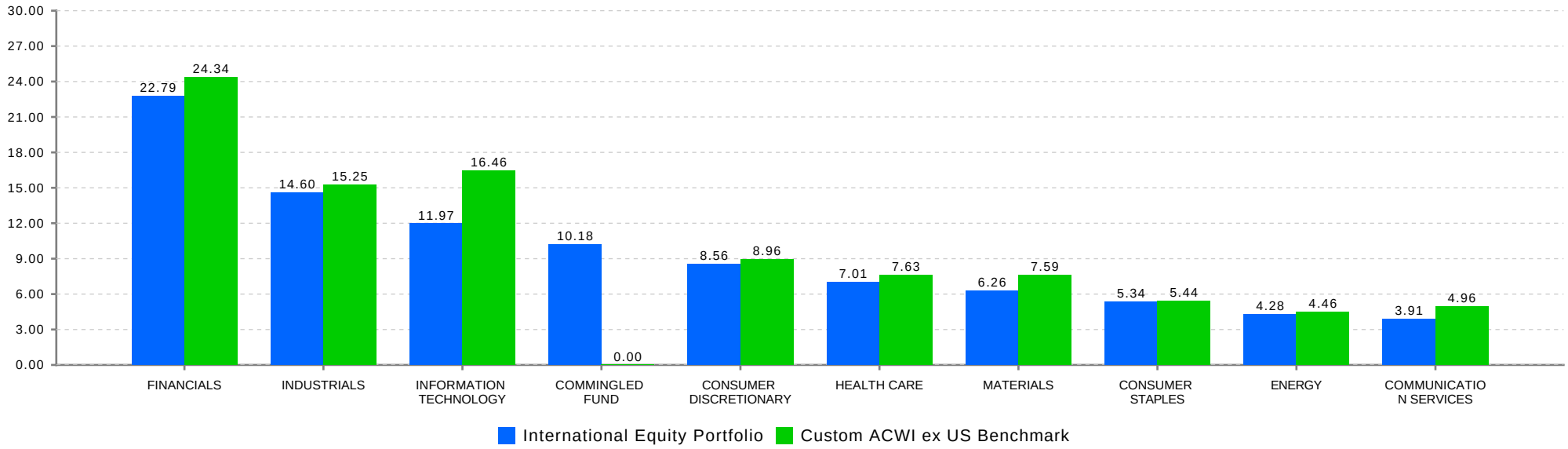
*Holdings include accruals
**Index sector weightings reflect the calculations of State Street and may differ from those of MSCI. Note that ETFs are excluded.

NJ Division of Investment
International Equity
As of February 28, 2026

Top Holdings*
International Equity

Security Name	% of Portfolio
ISHARES CORE MSCI EMERGING MAR	5.29
TAIWAN SEMICONDUCTOR MANUFAC	2.25
ISHARES MSCI EAFE SMALL CAP ET	1.81
ISHARES MSCI INDIA ETF	1.69
ASML HOLDING NV	1.48
VANGUARD FTSE ALL WORLD EX US	1.38
SAMSUNG ELECTRONICS CO LTD	1.13
ROCHE HOLDING AG GENUSSCHEIN	0.90
NOVARTIS AG REG	0.86
ASTRAZENECA PLC	0.85

Select Portfolio Sector Weightings
International Equity



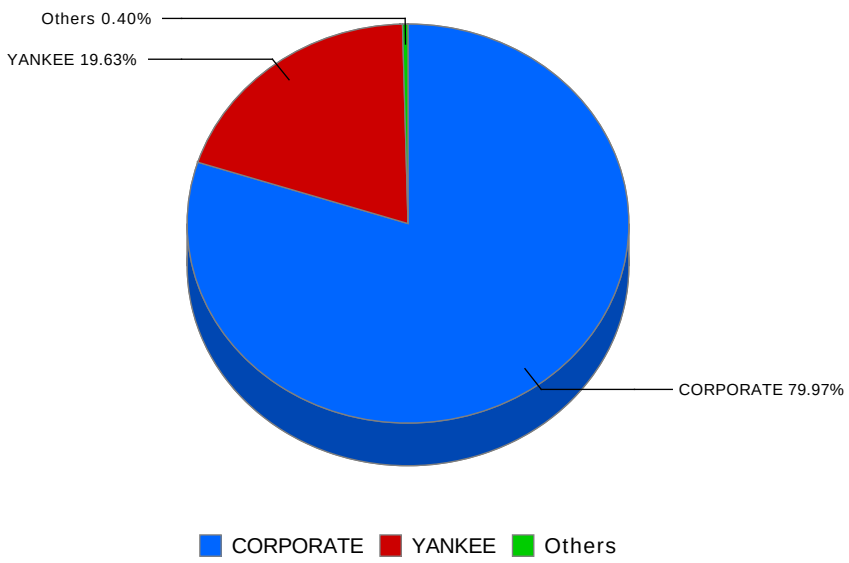
*Holdings include accruals

NJ Division of Investment
Fixed Income Composite
As of February 28, 2026

Fixed Income Composite
Top Holdings*

Security Name	Coupon %	Maturity Date	% of Portfolio
US TREASURY N/B	0.50	10/31/2027	1.93
US TREASURY N/B	0.75	01/31/2028	1.67
US TREASURY N/B	3.38	05/15/2033	1.53
US TREASURY N/B	1.88	02/15/2032	1.46
US TREASURY N/B	0.63	08/15/2030	1.34
US TREASURY N/B	4.00	04/30/2032	1.19
US TREASURY N/B	1.50	02/15/2030	1.19
US TREASURY N/B	0.50	05/31/2027	1.03
US TREASURY N/B	2.25	11/15/2027	1.03
US TREASURY N/B	4.25	11/15/2034	0.91

Select Portfolio Sector Weights



*Holdings include accruals

State Investment Council
Regulation Violations and Other Reportable Matters February 28, 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 February 28, 2026

Sector / Region	Market Value ($ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure ($ millions)
Developed Markets:				
Developed - Euro				
Austria	39.6	0.2%	0.2%	39.6
Belgium	129.2	0.7%	0.7%	129.2
Finland	129.2	0.7%	0.7%	129.2
France	1,102.3	6.4%	6.6%	1,102.3
Germany	977.3	5.7%	5.8%	977.3
Guernsey, C.I.	1.3	0.0%	0.0%	1.3
Ireland	46.6	0.3%	0.3%	46.6
Italy	356.8	2.1%	2.0%	356.8
Netherlands	555.1	3.2%	3.3%	555.1
Portugal	23.5	0.1%	0.1%	23.5
Spain	430.7	2.5%	2.4%	430.7
Developed - Non-Euro				
Australia	787.7	4.6%	4.2%	787.7
Canada	1,491.2	8.6%	8.6%	1,491.2
Denmark	179.9	1.0%	1.0%	179.9
Hong Kong	152.0	0.9%	0.8%	152.0
Israel	143.4	0.8%	0.6%	143.4
Japan	2,734.8	15.8%	14.8%	2,734.8
New Zealand	20.3	0.1%	0.1%	20.3
Norway	76.3	0.4%	0.3%	76.3
Singapore	186.8	1.1%	1.0%	186.8
Sweden	430.7	2.5%	2.4%	430.7
Switzerland	1,014.3	5.9%	6.0%	1,014.3
United Kingdom	1,545.2	8.9%	8.7%	1,545.2

Sector / Region	Market Value ($ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure ($ millions)
Emerging Markets:				
EM - Global	1.5	0.0%	0.0%	1.5
EM - Europe/Middle East/Africa				
Bahrain	0.1	0.0%	0.0%	0.1
Czech Republic	7.3	0.0%	0.1%	7.3
Egypt	6.5	0.0%	0.0%	6.5
Georgia	0.8	0.0%	0.0%	0.8
Greece	25.1	0.1%	0.2%	25.1
Hungary	82.8	0.5%	0.1%	82.8
Iceland	0.1	0.0%	0.0%	0.1
Kazakhstan	13.9	0.1%	0.0%	13.9
Kuwait	6.5	0.0%	0.1%	6.5
Nigeria	0.3	0.0%	0.0%	0.3
Poland	28.0	0.2%	0.3%	28.0
Qatar	5.7	0.0%	0.2%	5.7
Romania	0.1	0.0%	0.0%	0.1
Saudi Arabia	47.0	0.3%	0.8%	47.0
South Africa	161.4	0.9%	1.1%	161.4
Turkey	34.8	0.2%	0.1%	34.8
United Arab Emirates	27.8	0.2%	0.4%	27.8
EM - Latam				
Argentina	13.1	0.1%	0.0%	13.1
Brazil	457.0	2.6%	1.3%	457.0
Chile	20.2	0.1%	0.2%	20.2
Colombia	2.3	0.0%	0.0%	2.3
Mexico	117.7	0.7%	0.6%	117.7
Peru	58.5	0.3%	0.1%	58.5
Uruguay	12.2	0.1%	0.0%	12.2
EM - Asia ex Japan				
China	1,136.1	6.6%	7.3%	1,136.1
India	613.8	3.6%	3.7%	613.8
Indonesia	92.4	0.5%	0.3%	92.4
Korea	800.5	4.6%	5.3%	800.5
Malaysia	14.6	0.1%	0.3%	14.6
Philippines	10.0	0.1%	0.1%	10.0
Taiwan	864.6	5.0%	6.5%	864.6
Thailand	64.7	0.4%	0.3%	64.7

New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
As of February 28, 2026

Alternative Investments – Common Pension Fund E Februarey 28, 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			B	C		
			Commitment	Amount Contributed[1]	Unfunded Commitment	Current Market Value[2]	Total Distributed[3]	Total Value	Total Value Multiple
Private Equity									
Co Investments			**2,434,035,014**	**2,646,253,795**	**339,407,316**	**2,190,039,990**	**2,754,870,992**	**4,944,910,982**	**1.87**
**ABF VII New Jersey S.L.P.	Jul-20	Dec-25	59,035,014	54,345,193	1,635,284	91,845,766	0	91,845,766	1.69
BX NJ Co-Invest (PE) L.P.	Apr-19	Sep-25	50,000,000	54,702,047	0	2,154	85,303,518	85,305,672	1.56
NB/NJ Custom Investment Fund II	Apr-12	Sep-25	200,000,000	196,235,600	3,764,400	55,279,774	421,195,487	476,475,261	2.43
NB/NJ Custom Investment Fund III, LP			550,000,000	508,153,732	41,846,268	636,596,922	124,395,802	760,992,724	1.50
NB/NJ Custom Investment Fund III, LP	Apr-18	Sep-25	200,000,000	185,024,213	14,557,391	237,067,048	110,376,000	347,443,048	1.88
NB/NJ Custom Investment Fund III, LP Tranche B	Jul-21	Sep-25	350,000,000	323,129,519	27,288,877	399,529,873	14,019,802	413,549,675	1.28
NJ Roark Co-Invest Fund III LLC	Jan-14	Sep-25	75,000,000	74,999,950	0	101,978,865	16,732,449	118,711,314	1.58
SONJ Private Opportunities Fund II, L.P.	Feb-08	Sep-25	1,300,000,000	1,557,051,789	128,110,602	1,179,277,294	1,942,427,490	3,121,704,784	2.00
Vista Co-Invest Fund 2017-3, L.P.	Nov-17	Sep-25	200,000,000	200,765,484	164,050,762	125,059,215	164,816,246	289,875,461	1.44
Distressed Debt			**1,550,000,000**	**1,474,341,212**	**313,806,283**	**979,024,538**	**1,527,161,385**	**2,506,185,922**	**1.70**
BSP Special Situations Fund L.P.	Jan-17	Sep-25	150,000,000	130,110,931	69,538,000	23,829,667	164,766,984	188,596,651	1.45
Catalyst Fund V, L.P.	Nov-15	Dec-25	100,000,000	104,242,681	37,274,953	61,259,351	57,617,736	118,877,088	1.14
Centerbridge Capital Partners II, L.P.	May-11	Sep-25	100,000,000	154,019,344	3,253,963	350,407	124,292,705	124,643,112	0.81
Chatham Asset Private Debt and Strategic Capital Fund	Nov-17	Jan-26	200,000,000	200,000,000	0	439,764,408	81,931,030	521,695,438	2.61
MHR Institutional Partners III, L.P.	Jun-07	Dec-25	75,000,000	80,120,524	13,044,846	14,805,090	98,623,923	113,429,013	1.42
MHR Institutional Partners IV, L.P.	Jul-14	Dec-25	100,000,000	117,308,781	13,797,367	129,024,492	41,879,607	170,904,099	1.46
Strategic Value Special Situations Fund V, L.P.	Apr-21	Sep-25	125,000,000	101,363,026	23,636,974	153,634,013	16,092	153,650,105	1.52
Sixth Street Opportunities Partners II, L.P.	Mar-12	Dec-25	100,000,000	69,792,390	30,205,533	387,154	122,927,209	123,314,363	1.77
Domestic Midmarket Buyout			**3,708,660,000**	**4,106,776,838**	**401,048,034**	**2,352,048,917**	**4,884,439,931**	**7,236,488,849**	**1.76**
Altaris Health Partners V, L.P.	Jul-20	Sep-25	100,000,000	94,668,518	5,331,482	113,561,325	1,774,757	115,336,082	1.22
American Industrial Partners Capital Fund V	Dec-11	Sep-25	50,000,000	68,539,245	506,158	11,897,539	103,260,509	115,158,048	1.68
American Industrial Partners Capital Fund VI, L.P.	Sep-15	Sep-25	75,000,000	95,259,191	11,622,524	73,566,591	159,273,728	232,840,319	2.44
Court Square Capital Partners II, L.P.	Aug-07	Sep-25	100,000,000	93,163,305	3,232,040	54,827	166,685,737	166,740,564	1.79
Excellere Capital Fund III, L.P.	Jul-15	Sep-25	40,000,000	41,286,129	6,675,563	29,608,937	40,458,594	70,067,531	1.70
JLL Partners Fund VI, LP	Dec-08	Sep-25	150,000,000	198,885,995	22,173,202	1,097,410	364,734,061	365,831,471	1.84
JLL Partners VII, LP	Mar-16	Sep-25	150,000,000	167,701,953	20,911,384	67,519,253	250,352,701	317,871,954	1.90
JLL Partners Fund VIII, L.P.	Feb-19	Sep-25	200,000,000	178,780,153	49,078,229	201,707,935	92,783,286	294,491,221	1.65
Marlin Equity Partners IV	Jun-13	Sep-25	75,000,000	79,883,912	0	21,456,734	71,830,188	93,286,922	1.17
New Mountain Partners III, L.P.	Aug-07	Sep-25	100,000,000	114,950,591	3,815,193	3,899,848	260,335,125	264,234,973	2.30
Onex Partners III, LP	Apr-09	Sep-25	100,000,000	110,722,182	8,339,433	14,100,976	172,592,280	186,693,256	1.69
Onex Partners IV, LP	May-14	Sep-25	166,490,000	179,452,324	3,963,036	57,153,090	191,302,131	248,455,221	1.38
Onex Partners V-B, L.P.	Oct-17	Sep-25	100,000,000	103,093,179	9,334,824	92,692,252	60,407,402	153,099,654	1.49
Quadrangle Capital Partners II	Aug-05	Sep-25	50,000,000	48,448,656	546,524	139,320	70,204,982	70,344,302	1.45
Roark Capital Partners III L.P.	Sep-12	Sep-25	100,000,000	114,072,015	1,960,241	125,333,768	125,287,792	250,621,560	2.20
Sycamore Partners III, L.P.	Jan-18	Sep-25	150,000,000	201,007,970	21,164,715	214,810,036	72,172,685	286,982,721	1.43
Tenex Capital Partners II, LP	Mar-16	Sep-25	78,170,000	88,163,095	6,662,094	40,558,939	154,043,377	194,602,317	2.21
Tenex Capital Partners, L.P.	Dec-10	Sep-25	50,000,000	70,580,951	7,760,513	2,959,583	104,654,595	107,614,177	1.52
Tenex Capital Partners LP - Secondary	Feb-13	Sep-25	20,000,000	26,036,615	3,104,205	705,680	40,413,223	41,118,903	1.58
The Rise Fund (A), L.P.	Nov-17	Sep-25	75,000,000	78,054,718	3,475,235	68,359,543	46,680,568	115,040,111	1.47
The Rise Fund II, L.P.	Mar-19	Sep-25	105,000,000	108,590,167	2,848,517	111,628,246	36,045,648	147,673,894	1.36
TPG Growth IV, L.P			149,000,000	137,892,338	11,183,547	96,900,127	122,142,063	219,042,190	1.59
TPG Growth II, L.P.	Jun-12	Sep-25	100,000,000	104,632,232	3,386,626	43,241,749	196,391,707	239,633,456	2.29
TPG Growth III(A), L.P.	Jan-15	Sep-25	150,000,000	168,566,050	3,980,626	76,093,562	204,492,139	280,585,701	1.66
TPG Growth V, L.P.	Sep-20	Sep-25	100,000,000	95,541,133	27,599,233	102,360,626	37,312,048	139,672,674	1.46
TSG 7 A L.P.	Nov-15	Sep-25	80,000,000	69,721,865	10,174,915	16,564,325	130,549,314	147,113,639	2.11

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				A		B	C		
TSG 7 B L.P.	Nov-15	Sep-25	20,000,000	20,812,498	55,782	31,116,959	13,937,428	45,054,387	2.16
TSG8, L.P.	Dec-18	Sep-25	100,000,000	99,282,268	4,034,705	91,435,914	4,296,344	95,732,258	0.96
Vista Equity Partners Fund III, L.P.	Oct-07	Sep-25	100,000,000	107,040,357	7,624,259	291,873	266,230,856	266,522,729	2.49
Vista Equity Partners Fund IV, L.P.	Oct-11	Sep-25	200,000,000	220,527,516	27,523,332	132,236,488	296,016,778	428,253,266	1.94
Vista Equity Partners Fund V, L.P.	Mar-14	Sep-25	200,000,000	264,650,570	42,370,714	123,647,806	419,845,470	543,493,276	2.05
Vista Equity Partners Fund VI, L.P.	Nov-16	Sep-25	200,000,000	257,832,901	16,040,299	162,526,565	343,526,293	506,052,858	1.96
Vista Foundation Fund II, L.P.	Nov-13	Sep-25	75,000,000	85,932,722	29,772,493	28,778,591	131,222,558	160,001,149	1.86
Vista Foundation Fund III, L.P.	Nov-16	Sep-25	100,000,000	120,436,778	17,363,135	93,010,807	133,164,302	226,175,109	1.88
Vista Foundation Fund IV, L.P.	Feb-20	Sep-25	100,000,000	92,566,747	7,433,256	101,031,695	19,263	101,050,958	1.09
Emerging Managers			**400,000,000**	**449,470,046**	**20,344,712**	**41,798,933**	**858,450,662**	**900,249,595**	**2.00**
Fairview Capstone Partners II, LP	Oct-08	Sep-25	100,000,000	107,222,913	3,138,213	31,151,160	181,377,661	212,528,821	1.98
Fairview Capstone Partners, LP	Jun-07	Sep-25	100,000,000	91,227,098	8,989,671	8,698	323,134,220	323,142,919	3.54
Grosvenor/NJDI Emerging Opp			200,000,000	251,020,036	8,216,828	10,639,074	353,938,781	364,577,855	1.45
Grosvenor/NJDI Emerging Opp (2007)	May-07	Dec-25	100,000,000	126,800,184	1,473,177	7,845,911	169,528,825	177,374,737	1.40
Grosvenor/NJDI Emerging Opp (2008)	Jun-08	Dec-25	100,000,000	124,219,852	6,743,651	2,793,163	184,409,955	187,203,119	1.51
GP Equity Stakes			**674,750,000**	**667,413,962**	**238,267,845**	**648,943,421**	**654,721,054**	**1,303,664,475**	**1.95**
Blue Owl GP Stakes NJ Investors, L.P.	Oct-12	Sep-25	200,000,000	245,172,529	41,129,891	99,564,093	191,028,842	290,592,934	1.19
Blue Owl GP Stakes II NJ Investors, L.P.	Jul-14	Sep-25	250,000,000	259,706,497	55,434,547	241,435,970	210,408,368	451,844,337	1.74
Blue Owl GP Stakes III NJ Investors, L.P.	Aug-17	Sep-25	24,750,000	11,946,147	0	47,258,620	11,178,427	58,437,048	4.89
Blue Owl GP Stakes III US Investors LP	Dec-15	Sep-25	200,000,000	150,588,790	141,703,407	260,684,738	242,105,417	502,790,155	3.34
International			**2,606,630,175**	**2,672,510,112**	**213,041,051**	**1,195,737,800**	**2,767,207,713**	**3,962,945,513**	**1.48**
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Sep-07	Sep-25	178,285,741	202,535,082	30,546,618	20,115,027	236,874,688	256,989,715	1.27
**Anacap Financial Partners II	Sep-08	Dec-24	113,789,989	192,097,746	5,844,506	202,994	190,061,667	190,264,661	0.99
**AnaCap Financial Partners III, L.P.	Jun-14	Sep-25	147,587,534	155,143,472	13,194,983	46,043,610	167,634,599	213,678,209	1.38
**AnaCap Financial Prtns GP	Nov-09	Sep-25	7,379,377	9,868,438	0	8,329,221	1,570,670	9,899,891	1.00
**ARDIAN Buyout Fund VII A S.L.P	Mar-20	Dec-25	147,587,534	116,729,674	22,668,139	151,078,824	24,320,852	175,399,676	1.50
MBK Partners Fund IV, L.P.	Dec-16	Sep-25	85,000,000	85,490,524	81,660	95,073,318	38,399,508	133,472,826	1.56
MBK Partners Fund V, L.P.	Dec-19	Sep-25	100,000,000	90,480,030	10,397,309	109,667,215	4,917,426	114,584,641	1.27
New Jersey Asia Investors II, L.P.	Jul-11	Sep-25	200,000,000	244,033,158	6,448,153	48,947,312	339,759,576	388,706,888	1.59
New Jersey Asia Investors III, L.P.	Aug-16	Sep-25	300,000,000	297,427,917	51,962,219	275,554,167	134,229,338	409,783,505	1.38
New Jersey Asia Investors, L.P.	Mar-08	Sep-25	100,000,000	100,329,944	12,325,066	1,936,646	299,587,419	301,524,065	3.01
NJHL European BO Investment II Series B	Mar-07	Sep-25	200,000,000	153,973,400	11,283,210	2,328,206	228,817,875	231,146,081	1.50
NJHL European Buyout Investment Series A	Apr-06	Sep-25	200,000,000	202,747,552	10,435,398	2,317,268	294,723,902	297,041,170	1.47
NJHL European Buyout Investment Series C	Jun-08	Sep-25	200,000,000	214,084,188	10,232,930	336,065	267,120,684	267,456,749	1.25
RRJ Capital Master Fund III, L.P.	Sep-15	Dec-25	150,000,000	154,433,659	0	39,021,116	146,945,511	185,966,627	1.20
Siguler Guff NJ Developing Mkt Fund, LP	Dec-13	Dec-25	300,000,000	285,879,140	14,120,860	249,872,190	340,430,908	590,303,098	2.06
Warburg Pincus China, L.P.	Dec-16	Dec-25	87,000,000	90,741,000	0	75,475,800	41,548,590	117,024,390	1.29
Warburg Pincus China-Southeast Asia II, L.P.	Jun-19	Dec-25	90,000,000	76,515,189	13,500,000	69,438,820	10,264,500	79,703,320	1.04
Large Buyout			**2,749,692,575**	**3,077,294,037**	**105,633,244**	**1,229,282,015**	**4,098,596,509**	**5,327,878,524**	**1.73**
Apollo Investment Fund VI, L.P.	May-06	Sep-25	50,000,000	132,031,490	730,723	798,208	171,500,614	172,298,822	1.30
Blackstone Capital Partners V, L.P.	May-06	Dec-25	100,000,000	101,081,428	4,481,607	69,501	166,596,681	166,666,182	1.65
Blackstone Capital Partners VI, L.P.	Mar-12	Dec-25	50,000,000	51,785,156	6,612,738	7,805,009	88,488,565	96,293,574	1.86
Blackstone Capital Partners VII, L.P.	May-15	Dec-25	45,000,000	50,070,854	2,235,486	34,821,425	49,956,509	84,777,934	1.69
Carlyle Partners VI, L.P.	Nov-13	Dec-25	300,000,000	329,074,568	7,962,096	35,097,035	559,018,870	594,115,905	1.81
**CVC Capital Partners VI, LP	Jul-13	Dec-25	88,552,520	104,647,749	2,252,030	50,423,182	157,954,384	208,377,566	1.99
**CVC Capital Partners VII (A), LP	May-17	Dec-25	118,070,027	118,988,423	17,834,257	117,685,878	139,991,057	257,676,934	2.17

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				A		B	C		
**CVC Capital Partners VIII	Jun-20	Dec-25	118,070,027	105,491,894	4,635,009	130,909,168	4,957,343	135,866,511	1.29
Hellman & Friedman Capital Partners VIII, L.P.	Nov-14	Sep-25	100,000,000	103,265,651	5,811,092	94,747,840	84,498,665	179,246,504	1.74
Silver Lake Partners III, LP	Aug-07	Sep-25	100,000,000	107,034,811	9,528,468	14,637,575	239,855,583	254,493,159	2.38
Silver Lake Partners IV	Mar-13	Sep-25	200,000,000	235,178,153	4,845,703	220,738,919	439,664,643	660,403,562	2.81
Silver Lake Partners VI, L.P.	Sep-20	Sep-25	100,000,000	113,173,809	6,473,313	125,931,536	20,273,409	146,204,945	1.29
TPG Partners VI, L.P.	Aug-08	Sep-25	180,000,000	299,334,723	2,663,179	760,363	393,030,833	393,791,195	1.32
Vista Equity Partners Fund VII, L.P.	Aug-18	Sep-25	300,000,000	306,889,338	29,567,543	337,790,055	36,674,031	374,464,086	1.22
Warburg Pincus Private Equity IX, LP	Jul-05	Dec-25	200,000,000	200,000,000	0	210,341	344,328,840	344,539,181	1.72
Warburg Pincus Private Equity X, LP	Oct-07	Dec-25	400,000,000	400,000,000	0	1,952,625	712,922,851	714,875,476	1.79
Warburg Pincus Private Equity XI, LP	May-12	Dec-25	300,000,000	319,245,990	0	54,903,355	488,883,632	543,786,987	1.70
Mezzanine Debt			**250,000,000**	**285,461,425**	**40,513,797**	**2,518,370**	**358,394,250**	**360,912,620**	**1.26**
GSO Capital Opportunities Fund II, LP	Nov-11	Sep-25	150,000,000	165,084,448	36,323,333	2,484,810	208,739,425	211,224,235	1.28
Newstone Capital Partners II, L.P.	May-11	Sep-25	100,000,000	120,376,977	4,190,464	33,560	149,654,825	149,688,385	1.24
Secondaries			**118,480,616**	**118,227,304**	**9,763,860**	**550,944**	**177,518,600**	**178,069,543**	**1.51**
Lexington Capital Partners VI-B	Jun-06	Sep-25	50,000,000	50,705,969	817,355	365,153	73,809,048	74,174,201	1.46
**Partners Group Secondary 2008, L.P.	Nov-08	Sep-25	68,480,616	67,521,335	8,946,505	185,791	103,709,552	103,895,343	1.54
Small Midsize Buyout			**775,000,000**	**892,919,833**	**66,910,924**	**169,024,037**	**1,288,096,213**	**1,457,120,250**	**1.63**
Grosvenor/NJDI Investment Fund			650,000,000	773,914,177	40,139,015	16,162,615	1,267,714,486	1,283,877,101	1.66
Grosvenor/NJDI Investment Fund 2005	Nov-05	Dec-25	200,000,000	235,438,762	9,550,365	4,602,925	369,905,068	374,507,993	1.59
Grosvenor/NJDI Investment Fund 2006	Sep-06	Dec-25	250,000,000	305,275,406	7,445,770	4,952,254	539,096,979	544,049,233	1.78
Grosvenor/NJDI Investment Fund 2008	Jun-08	Dec-25	200,000,000	233,200,009	23,142,880	6,607,437	358,712,438	365,319,875	1.57
Stellex Capital Partners II LP	Sep-20	Sep-25	125,000,000	119,005,656	26,771,909	152,861,423	20,381,727	173,243,150	1.46
Special Situations			**184,000,000**	**1,336,163,985**	**146,620,902**	**480,668,799**	**1,455,635,006**	**1,936,303,805**	**1.45**
Blackstone TOP Fund - A (PE) L.P.	Feb-12	Sep-25	184,000,000	1,336,163,985	146,620,902	480,668,799	1,455,635,006	1,936,303,805	1.45
Venture Capital			**314,400,000**	**302,410,768**	**22,797,780**	**78,631,356**	**549,533,627**	**628,164,983**	**2.08**
Khosla Ventures IV, L.P.	Jan-12	Sep-25	25,000,000	24,540,550	475,000	12,749,731	86,640,384	99,390,115	4.05
NB/NJ Custom Investment Fund	Sep-07	Dec-25	100,000,000	91,596,190	8,403,810	1,970,058	175,791,657	177,761,715	1.94
Peg Pooled Venture Capital VC Institutional III	Jul-06	Dec-25	49,400,000	56,699,720	136,953	9,662,002	84,826,907	94,488,909	1.67
TCV VIII, L.P.	Jan-14	Sep-25	100,000,000	90,531,347	12,824,979	32,590,737	181,550,510	214,141,247	2.37
Tenaya Capital VI, L.P.	Jul-12	Sep-25	40,000,000	39,042,961	957,039	21,658,829	20,724,169	42,382,998	1.09
Private Equity Subtotal			**15,765,648,380**	**18,029,243,317**	**1,918,155,747**	**9,368,269,121**	**21,374,625,942**	**30,742,895,062**	**1.71**
Real Estate									
Debt			**864,065,200**	**793,053,256**	**34,722,197**	**32,645,162**	**1,011,818,063**	**1,044,463,224**	**1.32**
Blackstone RE Debt Strategies III, L.P.	Jun-16	Sep-25	100,000,000	111,282,518	24,722,197	7,166,346	120,439,852	127,606,197	1.15
CT High Grade Partners II, LLC	Jun-08	Sep-25	664,065,200	574,030,918	5,000,000	1,087,958	810,485,378	811,573,336	1.41
True North Real Estate Fund III, LP	Sep-14	Sep-25	100,000,000	107,739,820	5,000,000	24,390,858	80,892,833	105,283,691	0.98
Equity			**5,442,233,797**	**6,313,405,383**	**839,560,521**	**3,357,750,798**	**6,262,492,913**	**9,620,243,711**	**1.52**
**Aermont Capital Real Estate Fund IV	Oct-18	Dec-25	118,070,027	96,272,755	16,124,875	87,315,144	14,839,271	102,154,415	1.06
Blackstone Property Global - NJ	Oct-15	Sep-25	150,000,000	150,998,321	7,564,402	79,238,018	159,471,099	238,709,117	1.58
Blackstone Property Partners L.P.	Jun-15	Sep-25	50,000,000	50,000,000	0	57,005,500	14,681,125	71,686,625	1.43
Blackstone Real Estate Partners Asia LP	Mar-13	Dec-25	500,000,000	524,960,482	84,851,211	120,927,091	720,488,573	841,415,664	1.60

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Blackstone Real Estate V	Apr-06	Dec-25	75,000,000	84,290,474	313,054	79,294	163,098,193	163,177,487	1.94
Blackstone Real Estate VI	Mar-07	Dec-25	100,000,000	111,482,790	740,142	22,776	224,509,928	224,532,704	2.01
Blackstone Real Estate Partners VI, Sec	Nov-11	Dec-25	43,624,688	42,413,759	317,204	9,761	92,551,347	92,561,108	2.18
Blackstone Real Estate VII	Dec-11	Dec-25	300,000,000	392,962,127	20,243,031	31,462,959	610,370,317	641,833,277	1.63
Blackstone Real Estate VIII	Mar-15	Dec-25	100,000,000	123,232,277	9,136,943	53,501,719	132,205,641	185,707,359	1.51
Blackstone TOP Fund - A (RE) L.P.	Oct-15	Sep-25	75,000,000	71,517,023	4,880,130	32,717,314	39,403,808	72,121,121	1.01
DivcoWest Fund VI-A, LP	Aug-20	Sep-25	100,000,000	73,480,498	28,732,514	42,881,361	6,069,163	48,950,524	0.67
Exeter Core Industrial Club Fund II, L.P.	Aug-16	Sep-25	100,000,000	97,845,545	2,605,263	80,953,305	151,053,158	232,006,463	2.37
Exeter Industrial Core Fund III, LP	Jun-19	Sep-25	100,000,000	98,270,440	1,729,560	108,867,947	23,844,340	132,712,286	1.35
Focus Senior Housing Fund I LP	Apr-17	Sep-25	50,000,000	50,923,558	0	28,077,746	50,081,961	78,159,707	1.53
Hammes Partners II, L.P.	Mar-14	Sep-25	100,000,000	111,157,674	4,286,189	13,481,218	177,400,295	190,881,513	1.72
Hammes Partners III, L.P.	Aug-17	Sep-25	50,000,000	51,289,218	5,050,202	37,186,801	27,551,677	64,738,478	1.26
Heitman America Real Estate Trust, L.P.	Mar-07	Dec-25	100,000,000	109,560,343	0	148,634,415	93,782,002	242,416,417	2.21
IPI Partners II-A, L.P.	Mar-21	Sep-25	150,000,000	138,013,483	13,245,448	177,024,665	1,100,138	178,124,803	1.29
KSL Capital Partners IV-A, L.P.	Jul-15	Sep-25	100,000,000	125,744,768	18,907,018	102,077,538	102,191,098	204,268,635	1.62
KSL Capital Partners V, L.P.	Feb-19	Sep-25	100,000,000	127,188,658	17,563,379	98,913,174	70,035,776	168,948,950	1.33
Northwood Real Estate Co-Invest	Feb-13	Sep-25	75,000,000	109,336,514	15,109,572	81,796,958	50,389,912	132,186,870	1.21
Northwood RE Partners L.P., (Series III)	Feb-13	Sep-25	75,000,000	146,200,792	25,691,012	71,338,368	108,701,069	180,039,437	1.23
Northwood RE Partners L.P., (Series IV)	Dec-13	Sep-25	200,000,000	429,171,871	67,203,348	304,703,528	320,295,256	624,998,784	1.46
*Sculptor NJ RE Opportunities, LP	Mar-13	Jan-26	200,000,000	573,120,308	209,031,256	191,834,645	518,918,210	710,752,855	1.24
Sculptor RE Parallel Fund III E, LP	Aug-14	Sep-25	100,000,000	81,106,539	34,441,178	6,834,547	129,454,789	136,289,336	1.68
**Perella Weinberg Real Estate Fund II LP	Jul-13	Dec-25	88,552,520	75,552,227	14,210,472	19,259,155	106,909,073	126,168,228	1.67
**Perella Weinberg Real Estate Fund III LP	Nov-15	Dec-25	106,263,025	79,232,272	24,406,251	29,142,937	196,450,254	225,593,191	2.85
Prime Property Fund	Aug-07	Dec-25	130,000,000	150,000,000	0	128,179,028	120,480,823	248,659,852	1.66
PRISA II	Jun-07	Jan-26	60,000,000	100,000,000	0	71,128,572	74,243,951	145,372,523	1.45
PRISA Real Estate Separate Account	Dec-06	Jan-26	265,000,000	300,000,000	0	240,705,865	221,654,044	462,359,909	1.54
**Prologis European Logistics Fund	Sep-13	Dec-25	159,394,537	222,620,935	0	305,657,514	153,374,906	459,032,421	2.06
RE Capital Asia Partners III, L.P.	Aug-12	Sep-25	80,000,000	70,680,329	15,847,536	12,628,121	72,835,072	85,463,193	1.21
RE Capital Asia Partners IV, L.P.	Dec-14	Sep-25	100,000,000	96,451,897	5,050,486	24,653,887	73,093,714	97,747,601	1.01
TGM Apartment Partners	Aug-15	Sep-25	376,329,000	361,391,050	14,937,950	444,277,472	163,725,256	608,002,728	1.68
TPG Real Estate Partners II, L.P.	Sep-15	Dec-25	125,000,000	110,148,162	7,571,341	288,340	163,545,935	163,834,275	1.49
TPG Real Estate Partners III, L.P.	May-18	Dec-25	100,000,000	79,278,196	26,160,448	51,550,460	59,967,260	111,517,720	1.41
TPG/NJ (RE) Partnership, LP	Oct-12	Dec-25	225,000,000	169,491,782	83,698,599	0	201,272,571	201,272,571	1.19
Tucker Development/Acquisition Fund	Jul-10	Dec-25	50,000,000	50,000,000	0	797,794	8,428,750	9,226,544	0.18
Westbrook Real Estate Fund VIII	Dec-09	Sep-25	100,000,000	119,959,263	0	6,494,931	139,669,379	146,164,310	1.22
Westbrook VII	Dec-07	Sep-25	40,000,000	45,144,513	0	1,852,179	47,220,086	49,072,265	1.09
Wheelock Street Real Estate Fund, L.P.	Dec-11	Sep-25	100,000,000	99,589,969	15,638,783	12,558,824	178,013,514	190,572,338	1.91
Wheelock Street Real Estate Fund II, L.P.	Apr-14	Sep-25	125,000,000	112,053,838	27,121,285	15,212,729	183,338,050	198,550,779	1.77
Wheelock Street Real Estate Fund V, L.P	Aug-16	Sep-25	100,000,000	101,270,735	17,150,439	36,477,200	95,782,131	132,259,331	1.31
Real Estate Subtotal			**6,306,298,997**	**7,106,458,640**	**874,282,718**	**3,390,395,960**	**7,274,310,975**	**10,664,706,935**	**1.50**
Hedge Funds									
Absolute Return			**760,000,000**	**778,980,038**	**48,019,962**	**573,281,547**	**634,050,002**	**1,207,331,549**	**1.55**
Iguazu Partners, L.P.	Nov-13	Jan-26	150,000,000	125,000,000	25,000,000	232,075,875	0	232,075,875	1.86
Magenta Fund Ltd.	Apr-21	Dec-25	100,000,000	100,000,000	0	128,631,600	0	128,631,600	1.29
Woodley Park NJ, L.P. (FAIR Program)	Oct-17	Nov-25	510,000,000	553,980,038	23,019,962	212,574,072	634,050,002	846,624,074	1.53
Credit			**700,000,000**	**700,000,000**	**0**	**195,347,982**	**696,680,819**	**892,028,801**	**1.27**

New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
As of February 28, 2026

Alternative Investments – Common Pension Fund E Februarey 28, 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		
Chatham Fund, LP	Dec-14	Jan-26	300,000,000	300,000,000	0	44,080,008	406,500,000	450,580,008	1.50
GSO Special Situations Fund, L.P.	Mar-12	Dec-25	100,000,000	100,000,000	0	6,658,554	110,260,604	116,919,158	1.17
Solus Opportunities Fund 3, LP	Apr-14	Dec-25	300,000,000	300,000,000	0	144,609,421	179,920,215	324,529,636	1.08
Distressed	**Jan-00**		**350,000,000**	**352,520,128**	**0**	**3,896,414**	**569,663,906**	**573,560,320**	**1.63**
Centerbridge Credit Partners	Nov-07	Jan-26	200,000,000	202,508,439	0	1,016,200	318,208,657	319,224,857	1.58
King Street Capital	Feb-07	Dec-25	150,000,000	150,011,689	0	2,880,214	251,455,249	254,335,463	1.70
Fund of Funds			**1,550,000,000**	**1,617,798,376**	**145,770,983**	**561,923,506**	**1,925,497,953**	**2,487,421,459**	**1.54**
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Jan-26	550,000,000	550,000,000	25,000,000	492,562,922	603,698,563	1,096,261,484	1.99
Woodley Park NJ, L.P.	Sep-06	Nov-25	800,000,000	867,798,376	120,770,983	66,996,652	1,124,470,528	1,191,467,180	1.37
Reservoir Strategic Partners Fund, LP	Jul-11	Dec-25	200,000,000	200,000,000	0	2,363,932	197,328,863	199,692,795	1.00
Global Macro			**200,000,000**	**200,000,000**	**0**	**119,725,850**	**150,000,000**	**269,725,850**	**1.35**
Lynx Common (Bermuda) Ltd.	Mar-11	Jan-26	200,000,000	200,000,000	0	119,725,850	150,000,000	269,725,850	1.35
Multi-Strategy			**450,000,000**	**450,000,000**	**0**	**471,630,527**	**350,462,750**	**822,093,277**	**1.83**
Elliott Associates, L.P.	Apr-12	Dec-25	200,000,000	200,000,000	0	257,239,306	178,746,011	435,985,317	2.18
Farallon Capital Inst. Partners, L.P.	Jun-07	Jan-26	150,000,000	150,000,000	0	97,421	171,716,739	171,814,160	1.15
Laurion Capital Ltd.	Jul-15	Jan-26	100,000,000	100,000,000	0	214,293,800	0	214,293,800	2.14
Hedge Fund Subtotal			**4,010,000,000**	**4,099,298,543**	**193,790,944**	**1,925,805,826**	**4,326,355,431**	**6,252,161,256**	**1.53**
Real Assets									
Co-Investments			**1,106,000,000**	**1,861,006,273**	**109,989,297**	**853,762,191**	**1,698,918,273**	**2,552,680,464**	**1.37**
Aether Real Assets III Surplus, LP	Nov-13	Sep-25	100,000,000	107,968,335	502,901	62,743,297	33,847,876	96,591,173	0.89
Aether Real Assets SONJ Fund, L.P.	Mar-18	Sep-25	135,000,000	81,902,110	60,788,120	81,893,775	36,129,442	118,023,217	1.44
Blackstone TOP Fund - A, L.P.	Feb-12	Sep-25	699,836,310	1,125,617,085	48,193,604	86,818,121	1,281,053,707	1,367,871,828	1.22
BX NJ Co-Invest, L.P.	Aug-12	Sep-25	21,163,690	394,160,366	0	622,239,870	99,135,169	721,375,040	1.83
NJ/HV Resource Opportunities, L.P.	Jun-15	Sep-25	150,000,000	151,358,378	504,672	67,128	248,752,079	248,819,207	1.64
Debt			**650,000,000**	**772,411,380**	**29,896,477**	**21,101,960**	**753,878,120**	**774,980,080**	**1.00**
GSO Energy Partners - A, L.P.	Mar-12	Sep-25	650,000,000	772,411,380	29,896,477	21,101,960	753,878,120	774,980,080	1.00
Equity			**1,040,512,990**	**1,127,280,567**	**102,143,685**	**609,168,113**	**1,150,003,520**	**1,759,171,633**	**1.56**
Aether Real Assets III, LP	Nov-13	Sep-25	30,000,000	32,530,129	827,978	13,232,995	14,479,232	27,712,227	0.85
Blackstone Energy Partners, L.P.	Mar-12	Dec-25	150,000,000	190,344,723	14,184,874	21,053,606	282,750,151	303,803,757	1.60
Blackstone Energy Partners II, L.P.	May-15	Dec-25	80,000,000	88,727,270	10,481,080	46,635,587	83,443,789	130,079,376	1.47
Brookfield Capital Partners IV, L.P.	May-16	Dec-25	150,000,000	179,646,021	3,842,272	54,412,879	357,438,558	411,851,437	2.29
Brookfield Capital Partners V L.P.	Apr-19	Sep-25	100,000,000	111,598,028	8,498,204	135,258,673	44,002,450	179,261,123	1.61
Hitecvision VII, L.P.	Apr-14	Sep-25	100,000,000	112,527,771	6,252,565	10,449,096	178,122,610	188,571,706	1.68
HitecVision SpringPoint, L.P.	Oct-23	Oct-25	5,512,990	5,514,676	0	7,904	6,726,003	6,733,907	1.22
Homestead Capital USA Farmland Fund III, L.P	Apr-19	Sep-25	100,000,000	108,867,436	1,549,219	101,008,555	13,984,380	114,992,935	1.06
Stonepeak Infrastructure Fund III LP	Nov-17	Sep-25	125,000,000	141,201,689	10,276,809	148,198,851	50,698,087	198,896,938	1.41
Stonepeak Global Renewables Fund LP	Jan-21	Sep-25	100,000,000	62,912,958	42,230,683	56,049,835	18,840,350	74,890,185	1.19
Warburg Pincus Energy, L.P.	May-14	Dec-25	100,000,000	93,409,865	4,000,000	22,860,133	99,517,910	122,378,043	1.31
Real Assets Subtotal			**2,796,512,990**	**3,760,698,220**	**242,029,458**	**1,484,032,264**	**3,602,799,913**	**5,086,832,178**	**1.35**

New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
As of February 28, 2026

Alternative Investments – Common Pension Fund E Februarey 28, 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		
Grand Total	**28,878,460,367**	**32,995,698,720**	**3,228,258,868**	**16,168,503,170**	**36,578,092,261**	**52,746,595,431**	**1.60**

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 1.1807 EUR as of 2/28/2026
6. ***Please note these selected funds have an FX rate of 1.3444 GBP as of 2/28/2026
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.

New Jersey Division of Investment
Alternative Investments - Private Credit, Common Pension Fund E
As of February 28, 2026

Alternative Investments – Private Credit, Common Pension Fund E February 28, 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	Dec-25	400,000,000	0	400,000,000	0	0	-	0.00
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	Dec-25	300,000,000	464,552,239	47,388,060	570,837,715	276,401,796	847,239,510	1.82
Crayhill NJ Fund, LP	May-17	Dec-25	150,000,000	320,955,964	69,784,703	147,407,396	225,270,752	372,678,148	1.16
GOF II Feeder B, L.P.	Oct-17	Sep-25	100,000,000	90,005,303	36,995,574	48,031,446	119,545,044	167,576,490	1.86
GSO Credit Partners - A, L.P.	Mar-12	Dec-25	600,000,000	475,000,000	38,000,000	51,906,974	602,324,338	654,231,312	1.38
Golden Tree Opportunities LP-Class D	Sep-07	Dec-25	250,000,000	243,978,658	500,000	438,132,175	340,681,596	778,813,771	3.19
Knight TAO, L.P.	Oct-14	Sep-25	700,000,000	859,929,551	303,516,294	576,864,542	743,540,774	1,320,405,316	1.54
NJ/TCW Direct Lending LLC	Feb-16	Sep-25	150,000,000	159,489,000	16,399,267	34,065,490	169,636,500	203,701,990	1.28
*Sculptor NJ Private Opportunities, LP	Mar-13	Jan-26	500,000,000	1,410,797,180	295,214,494	261,930,168	1,365,371,789	1,627,301,957	1.15
*Sculptor SC, LP	Apr-10	Jan-26	250,000,000	795,953,973	0	625,930,352	1,424,364,826	2,050,295,179	2.58
*Sculptor SC II, LP	Mar-13	Jan-26	650,000,000	2,002,558,522	0	957,871,709	1,995,342,035	2,953,213,744	1.47
Sixth Street Opportunities III A LP	Apr-14	Dec-25	100,000,000	55,006,421	11,941,929	11,250,583	73,924,631	85,175,214	1.55
TCW Direct Lending LLC	Jan-15	Sep-25	150,000,000	119,974,031	22,349,115	17,637,805	131,999,359	149,637,164	1.25
Private Credit Subtotal			**4,600,000,000**	**7,260,766,344**	**1,388,291,495**	**3,905,601,113**	**7,625,196,588**	**11,530,797,701**	**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 1.3444 GBP as of 2/28/2026
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.

New Jersey Division of Investment
Alternative Investments - Common Pension Fund A
As of February 28, 2026

Alternative Investments – Common Pension Fund A February 28, 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
Private Equity									
Large Buyout			**820,175,068**	**344,965,803**	**483,658,530**	**366,509,773**	**31,735,598**	**398,245,370**	**1.15**
Bain Capital Fund XIV, L.P.	Jun-25	Sep-25	200,000,000	0	200,000,000	0	0	0	0.00
**CVC Capital Partners IX	Jun-23	Dec-25	295,175,068	88,781,550	208,598,852	92,800,531	7,618,561	100,419,091	1.13
Hellman & Friedman Capital Partners X, L.P.	May-21	Sep-25	125,000,000	132,011,817	8,518,761	126,126,248	23,201,066	149,327,314	1.13
Silver Lake Partners VII, L.P.	Apr-24	Sep-25	100,000,000	57,766,318	31,635,673	67,980,244	45,140	68,025,384	1.18
Vista Equity Partners Fund VIII, L.P.	Oct-23	Sep-25	100,000,000	66,406,118	34,905,244	79,602,750	870,831	80,473,581	1.21
Distressed Debt			**100,000,000**	**5,814,470**	**94,185,530**	**5,814,470**	**0**	**5,814,470**	**1.00**
Strategic Value Special Situation VI	Nov-25		100,000,000	5,814,470	94,185,530	5,814,470	0	5,814,470	1.00
Domestic Midmarket Buyout			**750,000,000**	**311,419,128**	**476,471,691**	**332,687,418**	**50,852,619**	**383,540,037**	**1.23**
American Industrial Partners Capital Fund VIII, L.P.	May-23	Sep-25	150,000,000	98,682,829	58,180,527	107,778,229	6,863,357	114,641,585	1.16
Bain Capital Life Sciences Fund IV. L.P.	Aug-24	Sep-25	150,000,000	25,356,763	127,500,000	19,470,668	2,856,763	22,327,431	0.88
Excellere Capital Fund IV, L.P.	Oct-21	Sep-25	100,000,000	58,888,176	56,035,475	75,130,673	15,065,137	90,195,809	1.53
JLL Partners Fund IX. L.P	Feb-25	Sep-25	200,000,000	0	200,000,000	2,000,893	0	2,000,893	0.00
TPG Rise Climate, L.P.	Apr-22	Sep-25	150,000,000	128,491,360	34,755,688	128,306,957	26,067,362	154,374,319	1.20
Small Midsize Buyout			**350,000,000**	**18,096,539**	**331,903,461**	**13,760,373**	**59,696**	**13,820,069**	**0.76**
Altaris Health Partners VI L.P.	Dec-23		150,000,000	0	150,000,000	0	0	0	0.00
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	Sep-25	100,000,000	18,096,539	81,903,461	13,760,373	59,696	13,820,069	0.76
Secondaries			**240,000,000**	**60,101,393**	**182,715,096**	**72,946,081**	**2,816,489**	**75,762,570**	**1.26**
Coller International Partners IX-G			240,000,000	60,101,393	182,715,096	72,946,081	2,816,489	75,762,570	1.26
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	Sep-25	150,000,000	60,101,393	92,715,096	72,946,081	2,816,489	75,762,570	1.26
Co Investments			**755,000,000**	**203,715,583**	**678,236,333**	**216,927,439**	**35,785,676**	**252,713,115**	**1.24**
CIP IX-G Strategic Co-Investment			80,000,000	11,639,586	68,360,414	11,497,339	0	11,497,339	0.99
CIP IX-G Strategic Co-Inv Vehicle, LP	Aug-25	*Dec-25*	50,000,000	11,639,586	38,360,414	11,497,339	0	11,497,339	0.99
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		300,000,000	0	300,000,000	0	0	0	0.00
NJ Tenex Co-Invest Fund 2024-25, L.P.	Aug-24	Sep-25	25,000,000	5,004,782	19,995,218	4,537,856	40,978	4,578,834	0.91
SONJ Private Opportunities Fund III, L.P.	May-24	Sep-25	250,000,000	109,685,884	267,260,285	104,265,051	35,738,951	140,004,002	1.28
Vista Co-Invest Fund 2023-4, L.P.	Oct-23	Sep-25	100,000,000	77,385,331	22,620,416	96,627,194	5,747	96,632,941	1.25
Emerging Managers			**950,000,000**	**133,389,715**	**821,806,898**	**130,571,019**	**5,822,906**	**136,393,925**	**1.02**
Barings NJ Emerging MP	Jul-23	Sep-25	250,000,000	75,362,998	179,833,615	75,837,885	5,196,613	81,034,498	1.08
Barings NJ Emerging MP II	Jan-26		500,000,000	0	500,000,000	0	0	0	0.00
NJ High Point VC Fund, L.P.	May-23	Sep-25	200,000,000	58,026,717	141,973,283	54,733,134	626,293	55,359,427	0.95
Venture Capital			**650,000,000**	**337,720,031**	**312,279,969**	**384,161,068**	**0**	**384,161,068**	**1.14**
Institutional Venture Partners XVIII, L.P.	Jan-24	Sep-25	100,000,000	63,000,000	37,000,000	68,445,468	0	68,445,468	1.09
Khosla Ventures IX. L.P.	Jul-25	Sep-25	40,000,000	9,200,000	30,800,000	9,142,555	0	9,142,555	0.99
Khosla Ventures Opportunity III. L.P.	Jul-25	Sep-25	40,000,000	12,000,000	28,000,000	12,152,472	0	12,152,472	1.01
Khosla Ventures Seed G. L.P.	Jul-25	Sep-25	20,000,000	4,100,000	15,900,000	4,067,417	0	4,067,417	0.99
Khosla Ventures Seed F, L.P.	May-23	Sep-25	20,000,000	15,000,000	5,000,000	17,633,010	0	17,633,010	1.18
Khosla Ventures VIII, L.P.	May-23	Sep-25	80,000,000	58,000,000	22,000,000	78,378,184	0	78,378,184	1.35
Khosla Ventures Opportunity II, L.P.	May-23	Sep-25	100,000,000	91,000,000	9,000,000	101,554,453	0	101,554,453	1.12

New Jersey Division of Investment
Alternative Investments - Common Pension Fund A
As of February 28, 2026

Alternative Investments – Common Pension Fund A February 28, 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
Tiger Iron Garden Fund. L.P.	Feb-24	Sep-25	250,000,000	85,420,031	164,579,969	92,787,509	0	92,787,509	1.09
Growth Equity			**100,000,000**	**25,684,092**	**76,794,881**	**21,353,252**	**2,478,973**	**23,832,225**	**0.93**
PSG VI L.P.	Jul-24	Sep-25	100,000,000	25,684,092	76,794,881	21,353,252	2,478,973	23,832,225	0.93
International			**800,000,000**	**20,030,929**	**289,080,763**	**18,166,443**	**545,306**	**18,711,749**	**0.93**
BPEA Private Equity Fund IX, SCSp	Sep-25	Dec-25	200,000,000	0	200,000,000	0	0	0	0.00
New Jersey Asia Investors Evergreen, LP	Oct-23	Sep-25	600,000,000	20,030,929	89,080,763	18,166,443	545,306	18,711,749	0.93
Private Equity Subtotal			**5,515,175,068**	**1,460,937,684**	**3,747,133,151**	**1,562,897,336**	**130,097,263**	**1,692,994,599**	**1.16**
Hedge Funds									
Absolute Return			**1,300,000,000**	**1,300,000,000**	**0**	**1,339,364,300**	**0**	**1,339,364,300**	**1.03**
Capula Tail Risk Limited Fund			600,000,000	600,000,000	0	599,550,000	0	599,550,000	2.02
Capula Tail Risk Fund Limited	Jul-25	Jan-26	100,000,000	100,000,000	0	102,055,500	0	102,055,500	1.02
Capula Tail Risk Fund Limited -Series D	Nov-25	Jan-26	500,000,000	500,000,000	0	497,494,500	0	497,494,500	0.99
Capula Global Relative Value Fund Limited	Sep-25	Jan-26	100,000,000	100,000,000	0	101,936,900	0	101,936,900	1.02
Graham Custom Investment Funds I SPC Ltd	Jul-24	Jan-26	300,000,000	300,000,000	0	332,594,100	0	332,594,100	1.11
PIMCO Arculus Onshore Feeder Fund, L.P.	Oct-25	Jan-26	300,000,000	300,000,000	0	305,283,300	0	305,283,300	1.02
Hedge Funds Subtotal			**1,300,000,000**	**1,300,000,000**	**0**	**1,339,364,300**	**0**	**1,339,364,300**	**1.03**
Real Assets									
Equity			**785,000,000**	**519,247,710**	**295,288,548**	**617,224,228**	**28,553,729**	**645,777,957**	**1.24**
Brookfield Global Transition Fund -B	Jun-22	Sep-25	300,000,000	207,948,348	112,064,068	245,225,464	20,006,393	265,231,857	1.28
EQT Infrastructure V	Oct-21	Dec-25	160,000,000	134,509,863	28,571,988	179,904,672	3,998,325	183,902,997	1.37
EQT Infrastructure VI	Mar-25	Sep-25	200,000,000	87,995,228	114,273,510	88,704,628	0	88,704,628	1.01
Stonepeak Infrastructure Fund IV LP	Nov-21	Sep-25	125,000,000	88,794,271	40,378,981	103,389,464	4,549,011	107,938,475	1.22
Co Investments			**1,075,000,000**	**417,635,266**	**679,935,640**	**534,189,750**	**22,572,789**	**556,762,538**	**1.33**
BGTF Co-Invest (N) L.P.	Jun-22	Sep-25	300,000,000	251,694,208	70,822,929	356,133,080	22,517,137	378,650,217	1.50
EQT NJ Co-Invest Platform LP	Mar-25	Sep-25	200,000,000	14,296,394	185,703,606	13,777,859	0	13,777,859	0.96
StepStone NJ Real Assets SMA, L.P.	Jan-25	Sep-25	500,000,000	89,994,017	410,005,983	90,199,203	0	90,199,203	1.00
Stonepeak CPF Investment Partners, LP	Apr-23	Sep-25	75,000,000	61,650,647	13,403,123	74,079,607	55,652	74,135,259	1.20
Real Assets Subtotal			**1,860,000,000**	**936,882,976**	**975,224,188**	**1,151,413,977**	**51,126,517**	**1,202,540,495**	**1.28**
Real Estate									
Equity			**1,815,000,000**	**473,931,878**	**1,351,074,675**	**466,589,667**	**2,966,925**	**469,556,591**	**0.99**
Bain Capital Real Estate Fund III-A, L.P.	Oct-24	Sep-25	250,000,000	80,144,911	176,158,630	64,734,405	1,252,234	65,986,639	0.82
Carlyle Realty Partners X, L.P.	Jun-25	Sep-25	300,000,000	3,484,855	296,515,145	205,045	0	205,045	0.06
Cerberus Institutional Real Estate VI	Jan-24	Dec-25	350,000,000	172,357,431	180,272,597	190,051,411	0	190,051,411	1.10
Hammes Partners IV	Mar-22	Sep-25	65,000,000	17,306,175	47,693,825	14,578,577	1,519,615	16,098,192	0.93
StepStone NJ Real Estate SMA, L.P	Apr-25	Sep-25	400,000,000	53,250,527	346,872,149	55,472,330	134,757	55,607,087	1.04
TGM Apartment Partners II	Feb-23	Sep-25	300,000,000	39,136,421	260,863,579	38,480,221	0	38,480,221	0.98
TPG Real Estate Thematic Advantage Core Plus JV (III) L.P.	Jan-22	Sep-25	150,000,000	108,251,557	42,698,751	103,067,678	60,319	103,127,997	0.95

New Jersey Division of Investment
Alternative Investments - Common Pension Fund A
As of February 28, 2026

Alternative Investments – Common Pension Fund A February 28, 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
Debt			**150,000,000**	**1,452,253**	**148,547,747**	**0**	**340,389**	**340,389**	**0.23**
KSL Capital Partners Tactical Opportunities Fund II, L.P.	Oct-24	Sep-25	150,000,000	1,452,253	148,547,747	0	340,389	340,389	0.23
Emerging Managers			**250,000,000**	**67,744,574**	**184,852,687**	**65,193,601**	**2,977,070**	**68,170,671**	**1.01**
GCM Grosvenor NJ RE Emerging Manager Program, LP	Dec-23	Sep-25	250,000,000	67,744,574	184,852,687	65,193,601	2,977,070	68,170,671	1.01
Real Estate Subtotal			**2,215,000,000**	**543,128,705**	**1,684,475,110**	**531,783,268**	**6,284,384**	**538,067,651**	**0.99**
Private Credit									
Debt			**550,000,000**	**177,724,820**	**379,746,095**	**185,370,258**	**7,470,914**	**192,841,172**	**1.09**
HPS Garden Private Credit Fund, L.P.	Feb-24	Dec-25	550,000,000	177,724,820	379,746,095	185,370,258	7,470,914	192,841,172	1.09
Co Investments			**118,070,027**	**25,761,309**	**89,701,062**	**36,390,197**	**0**	**36,390,197**	**1.41**
**ICG Global Co-Investment E SCSp	Dec-23	Dec-25	118,070,027	25,761,309	89,701,062	36,390,197	0	36,390,197	1.41
Distressed			**150,000,000**	**90,228,127**	**60,000,000**	**119,791,620**	**43,718**	**119,835,338**	**1.33**
GOF III Feeder B, L.P.	Jun-23	Sep-25	150,000,000	90,228,127	60,000,000	119,791,620	43,718	119,835,338	1.33
Emerging Managers			**300,000,000**	**19,527,141**	**282,372,183**	**14,908,480**	**3,579,186**	**18,487,666**	**0.95**
GCM Grosvenor NJ Credit Em Manag Program	Dec-24	Sep-25	300,000,000	19,527,141	282,372,183	14,908,480	3,579,186	18,487,666	0.95
Mezzanine Debt			**472,280,109**	**170,587,356**	**312,634,849**	**221,962,709**	**25,534,902**	**247,497,612**	**1.45**
**ICG Europe Fund IX SCSP	Dec-25		236,140,055	0	236,140,055	0	0	0	0.00
**ICG Europe VIII	Jul-22	Dec-25	236,140,055	170,587,356	76,494,795	221,962,709	25,534,902	247,497,612	1.45
Private Lending			**3,994,185,027**	**2,546,323,626**	**1,957,336,540**	**1,995,616,284**	**965,049,689**	**2,960,665,973**	**1.16**
Blue Owl Diversified Holdings LLC	Aug-22	Jun-25	0	6,602,831	0	18,895,528	3,825,308	22,720,836	3.44
Blue Owl Diversified Lending 2020 Fund LP	Aug-22	Sep-25	350,000,000	332,462,044	56,000,000	288,797,670	110,117,044	398,914,714	1.20
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Dec-25	118,070,027	112,025,961	22,214,759	38,678,165	89,939,482	128,617,646	1.15
CVC Credit Partners EU DL III	Dec-21	Dec-25	168,890,000	287,498,880	47,828,556	120,013,319	204,659,801	324,673,121	1.13
CVC Credit Partners EU DL III Co-Invest SCSp	Jul-22	Dec-25	168,890,000	277,747,508	64,364,945	104,570,505	213,538,129	318,108,634	1.15
CVC Credit Partners European Direct Lending Fund IV (Coinvest-DL	Oct-24	Dec-25	166,515,000	16,651,500	149,863,500	17,178,903	0	17,178,903	1.03
CVC Credit Partners EU DLF IV (DL) SCSP	Oct-24	Dec-25	166,515,000	59,945,400	106,569,600	61,575,915	2,833,407	64,409,322	1.07
Eagle Point Defensive Income Fund NJ LP	Dec-21	Dec-25	120,000,000	127,437,042	0	179,872,924	0	179,872,924	1.41
Eagle Point Defensive Income Fund US LP	Sep-21	Dec-25	55,305,000	54,639,642	1,548,540	31,899,491	43,347,303	75,246,795	1.38
PGIM U.S. Leveraged Loans Fund, L.P			1,000,000,000	300,000,000	700,000,000	305,837,000	0	305,837,000	1.02
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	Nov-25	100,000,000	100,000,000	0	105,837,000	0	105,837,000	1.06
PGIM U.S. Leveraged Loans Fund, L.P -Series 2	Dec-25		200,000,000	200,000,000	0	200,000,000	0	200,000,000	1.00
Sixth Street Mid-Stage Growth Partners (A) LP	Oct-22	Dec-25	50,000,000	25,049,711	26,295,728	27,712,791	1,353,868	29,066,659	1.16
Sixth Street Growth Partners II (A) LP	Oct-22	Dec-25	130,000,000	61,704,009	74,526,069	72,470,689	6,061,820	78,532,509	1.27
West Street NJ Private Credit Partners	Dec-22	Sep-25	500,000,000	544,559,098	48,124,844	403,157,704	228,116,822	631,274,526	1.16
West Street/NJ BSL Credit Partnership LP	May-23	Jan-26	1,000,000,000	340,000,000	660,000,000	324,955,680	61,256,706	386,212,386	1.14
Private Credit Subtotal			**5,584,535,164**	**3,030,152,378**	**3,081,790,728**	**2,574,039,548**	**1,001,678,410**	**3,575,717,958**	**1.18**
Grand Total			**16,474,710,232**	**7,271,101,743**	**9,488,623,177**	**7,159,498,429**	**1,189,186,574**	**8,348,685,003**	**1.148200823**

New Jersey Division of Investment
Alternative Investments - Common Pension Fund A
As of February 28, 2026

Alternative Investments – Common Pension Fund A February 28, 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

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 1.1807 EUR as of 2/28/2026
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.

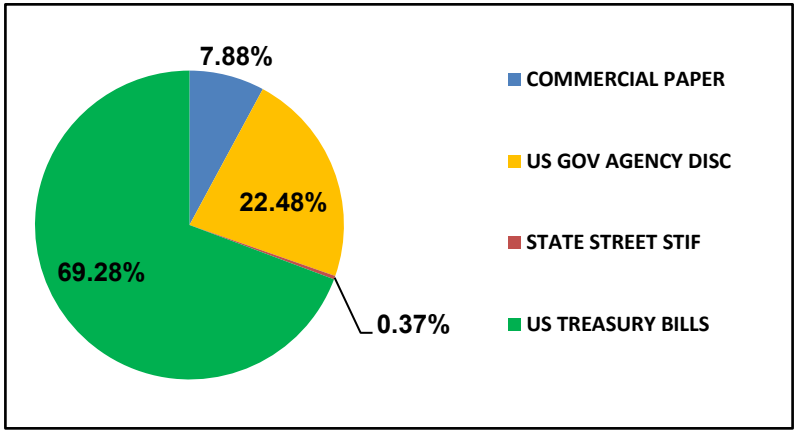
New Jersey Division of Investment
Cash Management Fund
February 28, 2026

PARTICIPATION		
	VALUE	PERCENTAGE
STATE	$ 24,295,264,980	78.67%
NON-STATE	6,586,740,439	21.33%
TOTAL	$ 30,882,005,419	100.00%

PORTFOLIO RETURNS			
	STATE	NON-STATE	AVG.DAYS
2/28/2026	3.67%	3.61%	30
1 Month	3.65%	3.59%	
Fiscal YTD	4.01%	3.95%	
1 Year	4.11%	4.05%	

PORTFOLIO HOLDINGS		
	2/28/2026	PERCENTAGE
US TREASURY BILLS	$ 22,432,596,266	69.28%
US GOV AGENCY DISC	7,280,500,605	22.48%
COMMERCIAL PAPER	2,550,432,366	7.88%
STATE STREET STIF	118,311,705	0.37%
TOTAL	$ 32,381,840,941	100.00%

Note: Values and percentages are subject to rounding



New Jersey Division of Investment
Transfers between Common and Pension Funds
February, 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)
2/6/2026	$ 73,000,000	L	$ 56,779,400	TPA
			15,344,600	PERS
			876,000	P&F
	$ 73,000,000		$ 73,000,000	
2/25/2026	$ 200,000,000	D	$ 200,000,000	PERS
	$ 200,000,000		$ 200,000,000	

Transfers between Common and Pension Funds, Summarized

February, 2026

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	$ -
PERS	215,344,600
SPRS	-
TPA	56,779,400
	$ 272,124,000
P&F	$ 876,000

Fiscal Year 2026 to Date

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	$ (17,145)
PERS	767,480,080
SPRS	(17,805)
TPA	619,990,870
	$ 1,387,436,000
P&F	$ 503,214,000

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

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