NEW JERSEY DIVISION OF INVESTMENT

INVESTMENT REPORTING PACKAGE

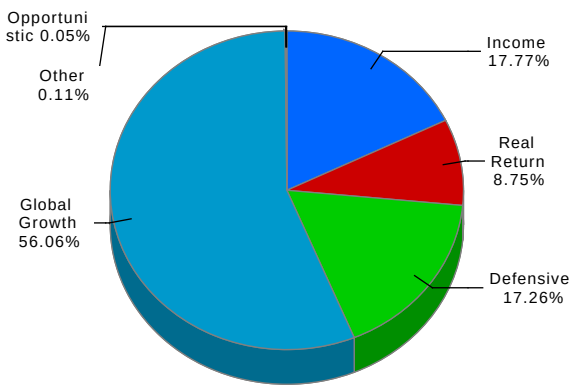
Period Ending June 30, 2026

"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"

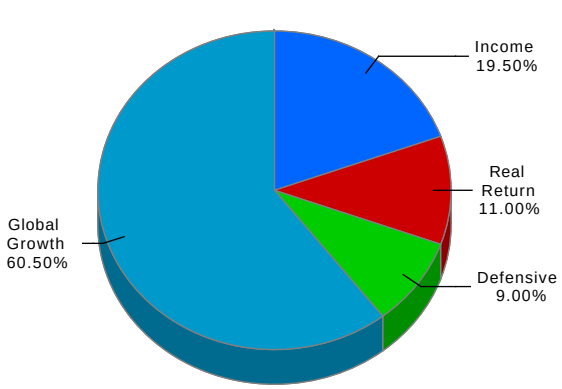
NJ Division of Investment
Actual Allocation vs Target Allocation
As of June 30, 2026

	Actual Allocation %	Target %	Allocation (in millions $)
U.S. Equity	27.40	28.00	23,916.28
Int'l DM Equity Composite	12.48	12.75	10,889.35
Int'l SC Equity Composite	1.28	1.25	1,113.46
EM Equity Composite	5.63	5.50	4,912.96
Equity Hedge Fund Breakout	0.01	0.00	5.39
Private Equity	9.28	13.00	8,100.69
Global Growth	**56.07**	**60.50**	**48,938.13**
Real Estate	5.84	8.00	5,095.94
Real Assets	2.91	3.00	2,541.98
Real Return	**8.75**	**11.00**	**7,637.92**
High Yield Composite	4.29	4.50	3,743.82
Private Credit	6.77	8.00	5,911.41
Investment Grade Credit Composite	6.71	7.00	5,854.59
Income	**17.77**	**19.50**	**15,509.81**
Cash Equivalents [1]	10.31	2.00	9,001.15
U.S. Treasuries	3.99	4.00	3,483.61
Risk Mitigation Strategies	2.95	3.00	2,579.16
Defensive	**17.26**	**9.00**	**15,063.91**
Opportunistic	0.05	0.00	43.33
Other	0.11	0.00	94.58
Total Pension Fund	**100.00**	**100.00**	**87,287.68**

Current Asset Allocation



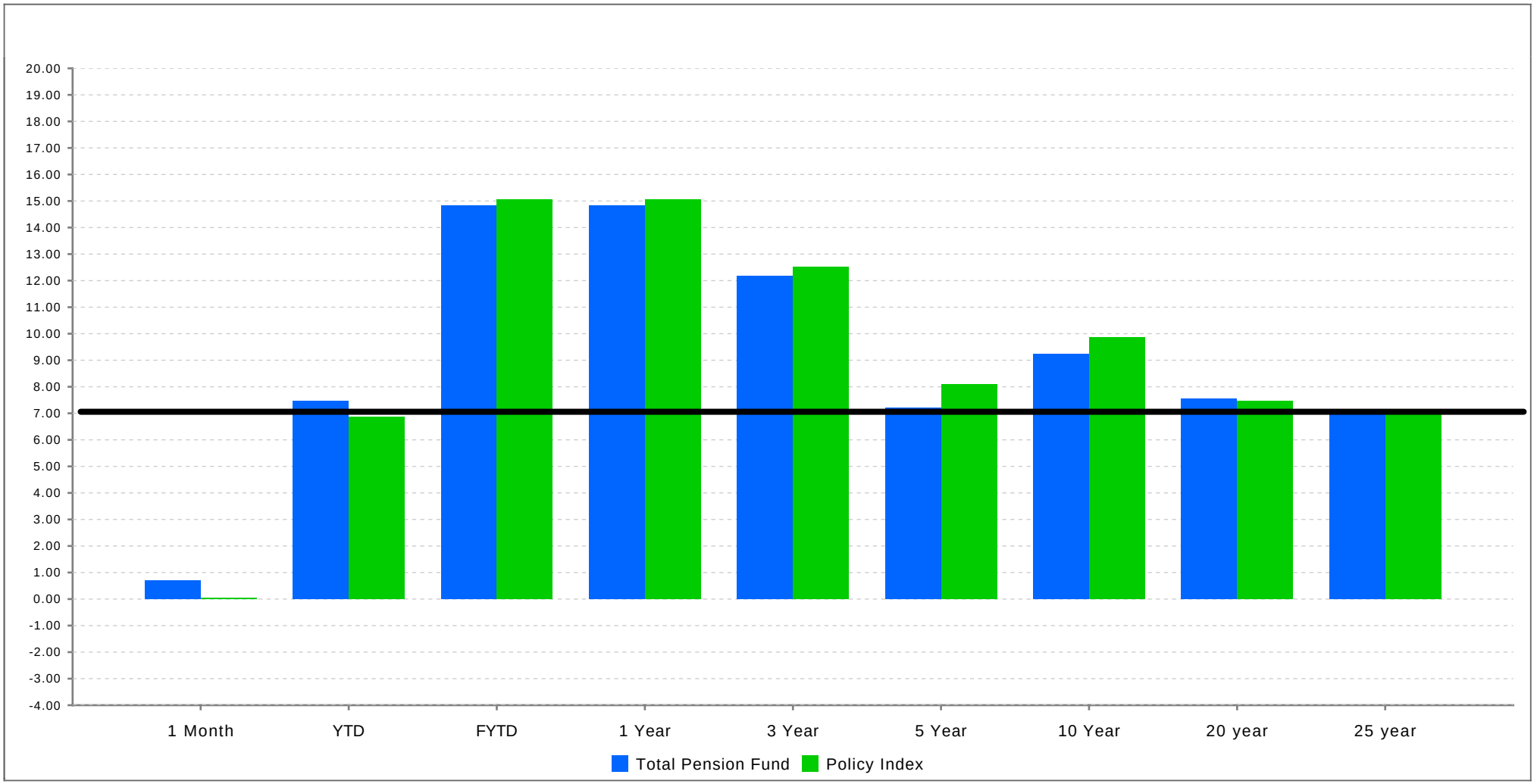
Target Asset Allocation



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 June 30, 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	0.71	7.47	14.82	14.82	12.16	7.22	9.23	7.56	7.08
Policy Index	0.05	6.86	15.06	15.06	12.53	8.08	9.86	7.47	6.99

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 June 30, 2026
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized 1 Year	Annualized 3 Year	Annualized 5 Year
U.S. Equity	(0.30)	11.21	23.20	23.20	20.51	12.47
Custom US Policy Benchmark	*(0.32)*	*11.20*	*23.29*	*23.29*	*20.55*	*12.49*
Int'l DM Equity Composite	(0.08)	9.65	21.61	21.61	17.33	9.74
Custom EAFE + Canada Benchmark [1]	*(0.15)*	*9.36*	*21.25*	*21.25*	*16.97*	*9.35*
Int'l SC Equity Composite	(4.17)	6.11	12.64	12.64	14.81	4.26
Custom ACWI ex USA Small Cap Benchmark	*(3.81)*	*9.14*	*19.76*	*19.76*	*16.40*	*6.28*
EM Equity Composite	(1.35)	19.54	39.53	39.53	21.52	7.42
Custom EM Benchmark [1]	*(1.35)*	*24.07*	*43.84*	*43.84*	*23.11*	*7.18*
Equity Hedge Fund Breakout	146.58	323.26	370.48	370.48	311.67	137.09
50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)	*2.69*	*6.83*	*18.63*	*18.63*	*13.35*	*5.89*
Private Equity	3.72	5.43	8.72	8.72	5.36	5.44
Custom Cambridge Blend	*(1.00)*	*1.15*	*7.54*	*7.54*	*7.25*	*8.29*
Global Growth	**0.20**	**10.63**	**21.56**	**21.56**	**16.99**	**10.00**
Global Growth Policy Benchmark	***(0.54)***	***9.92***	***21.39***	***21.39***	***17.44***	***10.88***
Real Estate	1.20	5.17	6.64	6.64	3.56	3.60
Real Estate Index [2]	*1.04*	*1.75*	*3.11*	*3.11*	*(2.81)*	*2.34*
Real Assets	12.85	17.32	23.76	23.76	12.20	11.00
Custom Cambridge Blend for Real Assets [2]	*5.85*	*7.43*	*13.33*	*13.33*	*8.76*	*12.57*
Real Return	**4.80**	**8.93**	**11.85**	**11.85**	**6.20**	**5.82**
Real Return Policy Benchmark [2]	***2.35***	***3.29***	***5.84***	***5.84***	***0.30***	***5.19***
High Yield Composite	0.19	1.88	6.04	6.04	8.57	4.07
Custom High Yield Benchmark	*0.27*	*1.96*	*5.91*	*5.91*	*8.86*	*4.17*
Private Credit	1.62	2.92	4.63	4.63	7.49	6.51
Custom Private Credit Policy Index	*0.57*	*2.77*	*8.64*	*8.64*	*10.45*	*5.43*
Investment Grade Credit Composite	0.25	0.70	3.95	3.95	4.56	0.05
Custom Investment Grade Credit Benchmark	*0.19*	*0.65*	*3.94*	*3.94*	*4.66*	*0.13*
Income	**0.75**	**1.81**	**4.71**	**4.71**	**6.60**	**3.39**
Income Policy Benchmark	***0.37***	***1.83***	***6.34***	***6.34***	***7.84***	***2.96***

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 June 30, 2026
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
Cash Equivalents [3]	0.31	1.93	4.13	4.13	4.87	3.75
ICE BofA US 3-Month Treasury Bill	*0.29*	*1.74*	*3.84*	*3.84*	*4.64*	*3.52*
U.S. Treasuries	0.11	0.29	2.73	2.73	3.37	(0.21)
Custom Government Benchmark	*0.28*	*0.28*	*2.71*	*2.71*	*3.17*	*(0.42)*
Risk Mitigation Strategies	1.91	6.30	9.98	9.98	9.33	7.32
T-Bill + 300 BP	*0.53*	*3.26*	*7.00*	*7.00*	*7.81*	*6.66*
Defensive	**0.53**	**2.28**	**4.79**	**4.79**	**5.21**	**3.08**
Liquidity Policy Benchmark	***0.37***	***1.60***	***4.39***	***4.39***	***5.12***	***2.91***
Opportunistic	(0.01)	(0.01)	(0.01)	(0.01)	(0.00)	
Custom Cambridge Blend	*(1.00)*	*1.15*	*7.54*	*7.54*	*7.25*	*8.29*
Total Pension Fund	**0.71**	**7.47**	**14.82**	**14.82**	**12.16**	**7.22**
Policy Index	*0.05*	*6.86*	*15.06*	*15.06*	*12.53*	*8.08*

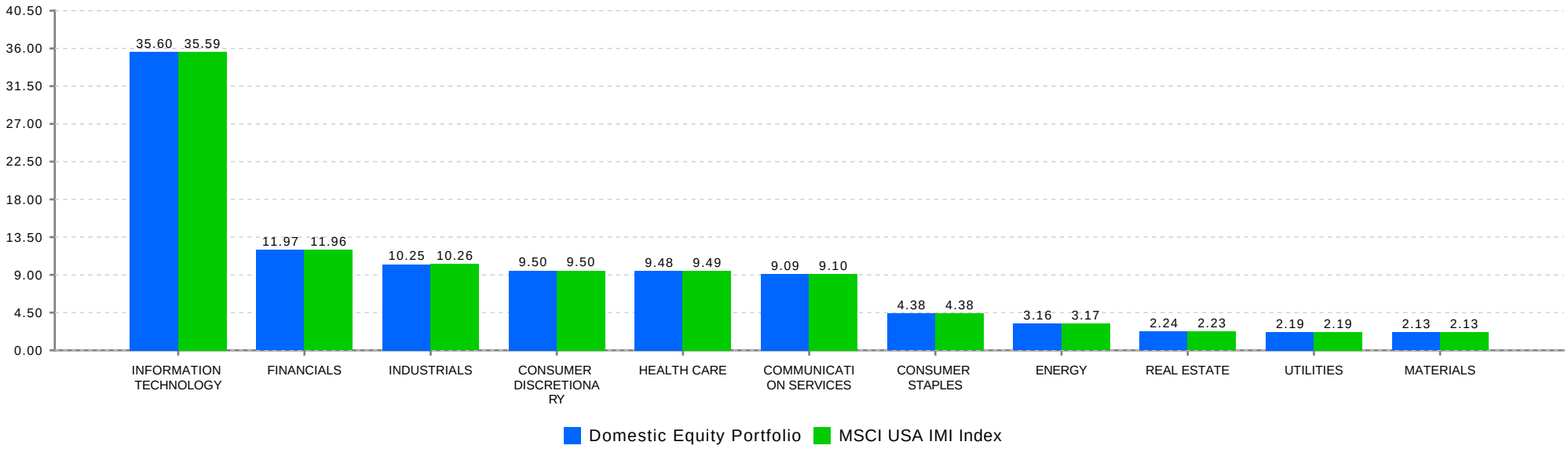
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3 The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the six plan cash accounts.

NJ Division of Investment
U.S. Equity
As of June 30, 2026

Top Holdings*
U.S. Equity

Security Name	% of Portfolio
NVIDIA CORP	6.24
APPLE INC	5.74
MICROSOFT CORP	3.56
AMAZON.COM INC	3.12
ALPHABET INC CL A	2.81
VANGUARD MORNINGSTAR TOTAL STO	2.79
BROADCOM INC	2.30
ALPHABET INC CL C	2.21
MICRON TECHNOLOGY INC	1.76
META PLATFORMS INC CLASS A	1.67

U.S. Equity Portfolio
Sector Weightings**



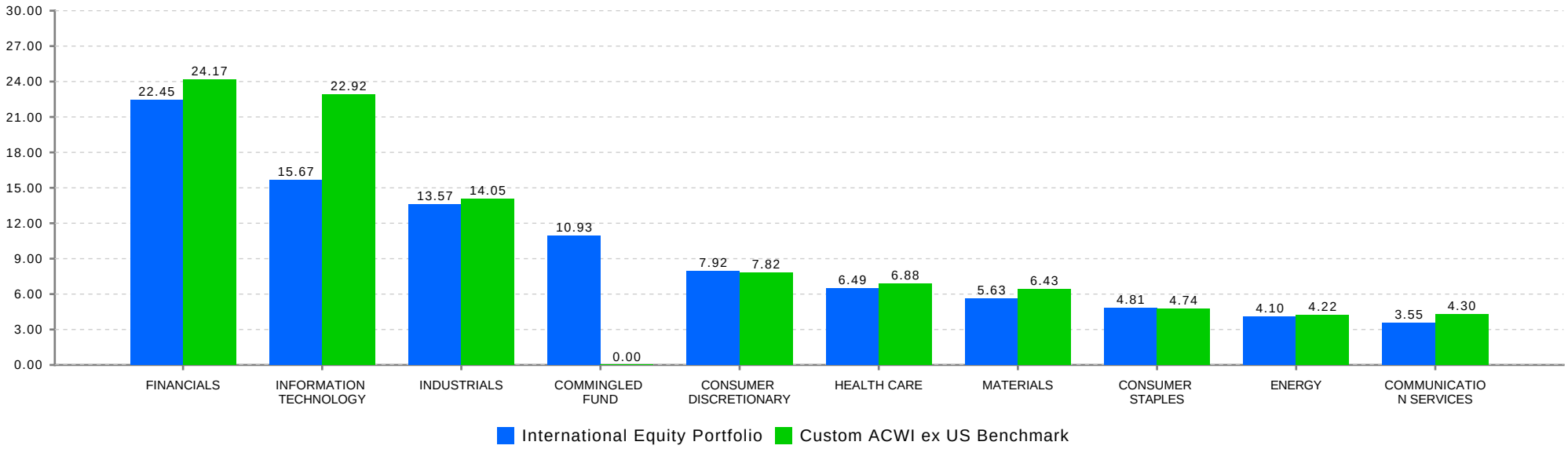
*Holdings include accruals
**Index sector weightings reflect the calculations of State Street and may differ from those of MSCI. Note that ETFs are excluded.

NJ Division of Investment
International Equity
As of June 30, 2026

Top Holdings*
International Equity

Security Name	% of Portfolio
ISHARES CORE MSCI EMERGING MAR	6.10
TAIWAN SEMICONDUCTOR MANUFAC	2.68
ASML HOLDING NV	1.99
ISHARES MSCI EAFE SMALL CAP ET	1.80
ISHARES MSCI INDIA ETF	1.65
SK HYNIX INC	1.47
VANGUARD FTSE ALL WORLD EX US	1.38
SAMSUNG ELECTRONICS CO LTD	1.25
HSBC HOLDINGS PLC	0.85
NOVARTIS AG REG	0.77

Select Portfolio Sector Weightings
International Equity



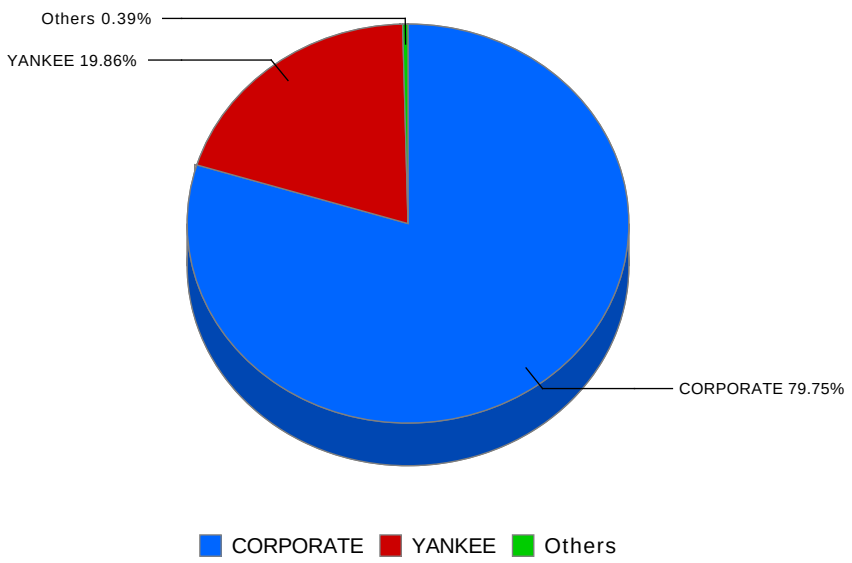
*Holdings include accruals

NJ Division of Investment
Fixed Income Composite
As of June 30, 2026

Fixed Income Composite
Top Holdings*

Security Name	Coupon %	Maturity Date	% of Portfolio
US TREASURY N/B	0.50	10/31/2027	1.85
US TREASURY N/B	0.75	01/31/2028	1.76
ISHARES BROAD USD INVESTMENT G		12/31/9999	1.49
US TREASURY N/B	1.88	02/15/2032	1.37
US TREASURY N/B	1.25	05/31/2028	1.26
ISHARES IBOXX USD INVESTMENT G		12/31/1999	1.22
TSY INFL IX N/B	1.88	07/15/2034	1.12
US TREASURY N/B	0.63	08/15/2030	1.11
TSY INFL IX N/B	1.13	01/15/2033	1.05
US TREASURY N/B	4.00	04/30/2032	1.03

Select Portfolio Sector Weights



*Holdings include accruals

State Investment Council
Regulation Violations and Other Reportable Matters June 30, 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 June 30, 2026

Sector / Region	Market Value ($ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure ($ millions)
Developed Markets:				
Developed - Euro				
Austria	42.8	0.3%	0.2%	42.8
Belgium	125.8	0.8%	0.7%	125.8
Finland	126.1	0.8%	0.8%	126.1
France	988.1	5.9%	6.2%	988.1
Germany	859.7	5.2%	5.4%	859.7
Ireland	39.0	0.2%	0.2%	39.0
Italy	342.6	2.1%	2.1%	342.6
Netherlands	628.8	3.8%	4.0%	628.8
Portugal	21.7	0.1%	0.1%	21.7
Spain	422.7	2.5%	2.5%	422.7
Developed - Non-Euro				
Australia	710.3	4.3%	4.1%	710.3
Canada	1,398.8	8.4%	8.6%	1,398.8
Denmark	182.4	1.1%	1.1%	182.4
Hong Kong	117.7	0.7%	0.7%	117.7
Israel	151.8	0.9%	0.7%	151.8
Japan	2,569.6	15.4%	14.7%	2,569.6
New Zealand	19.4	0.1%	0.1%	19.4
Norway	71.7	0.4%	0.3%	71.7
Singapore	180.8	1.1%	1.1%	180.8
Sweden	363.1	2.2%	2.1%	363.1
Switzerland	946.0	5.7%	5.9%	946.0
United Kingdom	1,436.9	8.6%	8.8%	1,436.9

Sector / Region	Market Value ($ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure ($ millions)
Emerging Markets:				
EM - Global	2.9	0.0%	0.0%	2.9
EM - Europe/Middle East/Africa				
Bahrain	0.1	0.0%	0.0%	0.1
Czech Republic	5.0	0.0%	0.0%	5.0
Egypt	6.2	0.0%	0.0%	6.2
Georgia	0.7	0.0%	0.0%	0.7
Greece	26.1	0.2%	0.1%	26.1
Hungary	76.7	0.5%	0.1%	76.7
Iceland	0.1	0.0%	0.0%	0.1
Kazakhstan	17.8	0.1%	0.0%	17.8
Kuwait	6.6	0.0%	0.2%	6.6
Nigeria	0.3	0.0%	0.0%	0.3
Poland	23.4	0.1%	0.3%	23.4
Qatar	5.5	0.0%	0.1%	5.5
Romania	0.0	0.0%	0.0%	0.0
Saudi Arabia	55.1	0.3%	0.7%	55.1
South Africa	148.2	0.9%	0.9%	148.2
Turkey	29.6	0.2%	0.1%	29.6
United Arab Emirates	33.5	0.2%	0.3%	33.5
EM - Latam				
Argentina	12.0	0.1%	0.0%	12.0
Brazil	421.9	2.5%	1.1%	421.9
Chile	16.5	0.1%	0.2%	16.5
Colombia	6.0	0.0%	0.1%	6.0
Mexico	119.8	0.7%	0.5%	119.8
Peru	63.0	0.4%	0.1%	63.0
Uruguay	9.9	0.1%	0.0%	9.9
EM - Asia ex Japan				
China	1,058.5	6.4%	5.9%	1,058.5
India	573.5	3.4%	3.2%	573.5
Indonesia	58.9	0.4%	0.1%	58.9
Korea	977.2	5.9%	6.9%	977.2
Malaysia	14.4	0.1%	0.3%	14.4
Philippines	8.9	0.1%	0.1%	8.9
Taiwan	1,071.0	6.4%	8.0%	1,071.0
Thailand	59.9	0.4%	0.3%	59.9

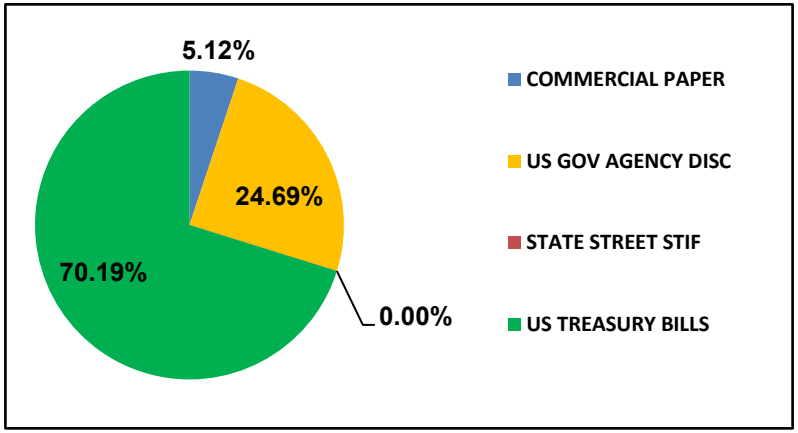
New Jersey Division of Investment
Cash Management Fund
June 30, 2026

PARTICIPATION		
	VALUE	PERCENTAGE
STATE	$ 30,726,069,875	83.08%
NON-STATE	6,255,690,933	16.92%
TOTAL	$ 36,981,760,808	100.00%

PORTFOLIO RETURNS			
	STATE	NON-STATE	AVG.DAYS
6/30/2026	3.68%	3.62%	37
1 Month	3.67%	3.61%	
Fiscal YTD	3.90%	3.84%	
1 Year	3.90%	3.84%	

PORTFOLIO HOLDINGS		
	6/30/2026	PERCENTAGE
US TREASURY BILLS	$ 25,957,181,605	70.19%
US GOV AGENCY DISC	9,131,207,665	24.69%
COMMERCIAL PAPER	1,894,496,474	5.12%
STATE STREET STIF	543,929	0.00%
TOTAL	$ 36,983,429,673	100.00%

Note: Values and percentages are subject to rounding



New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
As of June 30, 2026

Alternative Investments – Common Pension Fund E June 30, 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			**2,432,165,004**	**2,661,105,280**	**324,504,031**	**2,307,703,963**	**2,833,323,775**	**5,141,027,738**	**1.93**
**ABF VII New Jersey S.L.P.	Jul-20	Jun-26	57,165,004	54,345,193	1,583,484	89,030,264	0	89,030,264	1.64
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	591,442,763	180,247,287	771,690,050	1.48
NB/NJ Custom Investment Fund III, LP	Apr-18	Jun-26	200,000,000	185,024,213	15,557,391	182,542,677	151,376,000	333,918,677	1.80
NB/NJ Custom Investment Fund III, LP Tranche B	Jul-21	Jun-26	350,000,000	337,981,004	11,437,392	408,900,086	28,871,287	437,771,373	1.30
NJ Roark Co-Invest Fund III LLC	Jan-14	Jun-26	75,000,000	74,999,950	0	119,733,467	16,732,449	136,465,916	1.82
SONJ Private Opportunities Fund II, L.P.	Feb-08	Jun-26	1,300,000,000	1,557,051,789	128,110,602	1,360,229,302	1,965,028,787	3,325,258,089	2.14
Vista Co-Invest Fund 2017-3, L.P.	Nov-17	Jun-26	200,000,000	200,765,484	164,050,762	104,559,539	164,816,246	269,375,785	1.34
Distressed Debt			**1,550,000,000**	**1,474,291,212**	**297,866,364**	**987,628,290**	**1,547,279,425**	**2,534,907,715**	**1.72**
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	Mar-26	100,000,000	104,242,681	37,274,953	65,770,314	57,617,736	123,388,050	1.18
Centerbridge Capital Partners II, L.P.	May-11	Jun-26	100,000,000	154,019,344	3,253,963	366,084	124,292,705	124,658,789	0.81
Chatham Asset Private Debt and Strategic Capital Fund	Nov-17	Jun-26	200,000,000	200,000,000	0	434,037,362	81,931,030	515,968,392	2.58
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-26	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	3,921,357	172,820,702	176,742,059	1.71
KPS Special Situations Fund IV, LP	Apr-13	Jun-26	200,000,000	176,070,917	36,608,147	84,182,530	284,903,914	369,086,444	2.10
MHR Institutional Partners III, L.P.	Jun-07	Jun-26	75,000,000	80,120,524	13,044,846	21,404,128	98,623,923	120,028,051	1.50
MHR Institutional Partners IV, L.P.	Jul-14	Jun-26	100,000,000	117,508,781	13,597,367	132,552,236	42,079,607	174,631,843	1.49
Strategic Value Special Situations Fund V, L.P.	Apr-21	Jun-26	125,000,000	101,113,026	23,636,974	170,488,183	16,092	170,504,275	1.69
Sixth Street Opportunities Partners II, L.P.	Mar-12	Jun-26	100,000,000	69,792,390	30,205,533	412,429	122,927,209	123,339,638	1.77
Domestic Midmarket Buyout			**3,708,660,000**	**4,134,305,908**	**419,364,404**	**2,167,506,998**	**4,982,397,894**	**7,149,904,892**	**1.73**
Altaris Health Partners V, L.P.	Jul-20	Jun-26	100,000,000	94,668,518	5,331,482	119,511,159	1,774,757	121,285,916	1.28
American Industrial Partners Capital Fund V	Dec-11	Jun-26	50,000,000	68,659,036	506,158	10,528,488	104,860,291	115,388,779	1.68
American Industrial Partners Capital Fund VI, L.P.	Sep-15	Jun-26	75,000,000	95,825,613	11,622,524	40,865,364	172,174,725	213,040,089	2.22
Court Square Capital Partners II, L.P.	Aug-07	Jun-26	100,000,000	93,163,305	3,232,040	47,695	166,685,737	166,733,432	1.79
Excellere Capital Fund III, L.P.	Jul-15	Jun-26	40,000,000	41,420,542	6,541,150	22,968,207	47,282,753	70,250,960	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	65,619,963	250,352,701	315,972,664	1.88
JLL Partners Fund VIII, L.P.	Feb-19	Jun-26	200,000,000	179,499,685	48,358,697	217,022,025	92,783,286	309,805,311	1.73
Marlin Equity Partners IV	Jun-13	Jun-26	75,000,000	79,883,912	11,618,882	17,559,473	71,830,188	89,389,661	1.12
New Mountain Partners III, L.P.	Aug-07	Jun-26	100,000,000	114,950,591	3,815,193	1,373,483	260,335,125	261,708,608	2.28
Onex Partners III, LP	Apr-09	Jun-26	100,000,000	114,888,176	8,339,433	12,126,937	178,756,350	190,883,287	1.66
Onex Partners IV, LP	May-14	Jun-26	166,490,000	195,798,338	3,963,036	40,912,214	215,448,963	256,361,177	1.31
Onex Partners V-B, L.P.	Oct-17	Jun-26	100,000,000	113,688,479	9,334,824	91,374,546	75,490,989	166,865,535	1.47
Quadrangle Capital Partners II	Aug-05	Jun-26	50,000,000	48,448,656	546,524	130,109	70,204,982	70,335,091	1.45
Roark Capital Partners III L.P.	Sep-12	Jun-26	100,000,000	114,072,015	1,960,241	123,704,029	130,204,901	253,908,930	2.23
Sycamore Partners III, L.P.	Jan-18	Jun-26	150,000,000	191,799,963	30,372,722	233,083,140	72,172,685	305,255,825	1.59
Tenex Capital Partners II, LP	Mar-16	Jun-26	78,170,000	88,163,095	5,647,216	43,146,258	154,043,377	197,189,635	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	748,335	40,413,223	41,161,558	1.58
The Rise Fund (A), L.P.	Nov-17	Jun-26	75,000,000	78,681,512	2,848,441	70,682,433	47,568,410	118,250,843	1.50
The Rise Fund II, L.P.	Mar-19	Jun-26	105,000,000	109,116,069	2,322,615	110,424,416	36,045,648	146,470,064	1.34
TPG Growth IV, L.P			149,000,000	137,900,919	11,183,547	89,859,785	122,746,209	212,605,994	1.54

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				A		B	C		
TPG Growth II, L.P.	Jun-12	Jun-26	100,000,000	104,632,232	3,386,626	34,922,977	202,047,122	236,970,099	2.26
TPG Growth III(A), L.P.	Jan-15	Jun-26	150,000,000	168,785,243	3,761,433	75,608,649	204,680,684	280,289,333	1.66
TPG Growth V, L.P.	Sep-20	Jun-26	100,000,000	95,541,133	27,599,233	96,030,186	37,312,048	133,342,234	1.40
TSG 7 A L.P.	Nov-15	Jun-26	80,000,000	70,554,897	9,341,883	13,972,996	131,443,304	145,416,300	2.06
TSG 7 B L.P.	Nov-15	Jun-26	20,000,000	20,812,498	55,782	29,455,593	13,937,428	43,393,021	2.08
TSG8, L.P.	Dec-18	Jun-26	100,000,000	100,640,476	9,238,912	72,391,087	15,737,456	88,128,543	0.88
Vista Equity Partners Fund III, L.P.	Oct-07	Jun-26	100,000,000	107,040,357	7,624,259	274,581	266,230,856	266,505,437	2.49
Vista Equity Partners Fund IV, L.P.	Oct-11	Jun-26	200,000,000	220,527,516	27,523,332	104,020,734	296,016,778	400,037,512	1.81
Vista Equity Partners Fund V, L.P.	Mar-14	Jun-26	200,000,000	265,168,470	35,525,768	79,105,792	423,291,884	502,397,676	1.89
Vista Equity Partners Fund VI, L.P.	Nov-16	Jun-26	200,000,000	257,832,901	16,040,299	151,880,349	343,526,293	495,406,642	1.92
Vista Foundation Fund II, L.P.	Nov-13	Jun-26	75,000,000	85,932,722	29,772,493	25,580,593	131,222,558	156,803,151	1.82
Vista Foundation Fund III, L.P.	Nov-16	Jun-26	100,000,000	120,436,778	17,363,135	86,490,553	133,164,302	219,654,855	1.82
Vista Foundation Fund IV, L.P.	Feb-20	Jun-26	100,000,000	92,566,747	10,637,220	82,685,084	3,223,227	85,908,311	0.93
Emerging Managers			**400,000,000**	**449,470,046**	**20,374,712**	**38,538,914**	**858,450,662**	**896,989,576**	**2.00**
Fairview Capstone Partners II, LP	Oct-08	Jun-26	100,000,000	107,222,913	3,138,213	28,652,410	181,377,661	210,030,071	1.96
Fairview Capstone Partners, LP	Jun-07	Jun-26	100,000,000	91,227,098	8,989,671	90,710	323,134,220	323,224,930	3.54
Grosvenor/NJDI Emerging Opp			200,000,000	251,020,036	8,246,828	9,795,794	353,938,781	363,734,574	1.45
Grosvenor/NJDI Emerging Opp (2007)	May-07	Jun-26	100,000,000	126,800,184	1,488,177	8,146,390	169,528,825	177,675,215	1.40
Grosvenor/NJDI Emerging Opp (2008)	Jun-08	Jun-26	100,000,000	124,219,852	6,758,651	1,649,404	184,409,955	186,059,359	1.50
GP Equity Stakes			**674,750,000**	**693,990,089**	**237,980,360**	**702,090,350**	**693,018,065**	**1,395,108,415**	**2.01**
Blue Owl GP Stakes NJ Investors, L.P.	Oct-12	Jun-26	200,000,000	245,172,529	41,129,891	112,061,177	191,028,842	303,090,019	1.24
Blue Owl GP Stakes II NJ Investors, L.P.	Jul-14	Jun-26	250,000,000	259,706,497	55,434,547	292,024,762	216,781,609	508,806,371	1.96
Blue Owl GP Stakes III NJ Investors, L.P.	Aug-17	Jun-26	24,750,000	27,443,483	0	42,458,713	9,443,800	51,902,513	1.89
Blue Owl GP Stakes III US Investors LP	Dec-15	Jun-26	200,000,000	161,667,580	141,415,921	255,545,698	275,763,814	531,309,512	3.29
International			**2,587,794,508**	**2,688,877,947**	**196,286,286**	**1,109,696,342**	**2,847,612,832**	**3,957,309,174**	**1.47**
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Sep-07	Jun-26	172,638,314	202,535,082	29,579,015	14,231,457	236,874,688	251,106,145	1.24
**Anacap Financial Partners II	Sep-08	Dec-25	110,185,546	192,097,746	5,659,374	197,553	190,061,667	190,259,220	0.99
**AnaCap Financial Partners III, L.P.	Jun-14	Jun-26	142,912,511	156,262,199	11,906,474	36,483,768	175,843,234	212,327,002	1.36
**AnaCap Financial Prtns GP	Nov-09	Jun-26	7,145,626	9,868,438	0	8,199,721	1,570,670	9,770,391	0.99
**ARDIAN Buyout Fund VII A S.L.P	Mar-20	Jun-26	142,912,511	117,876,495	20,805,678	141,220,708	29,785,784	171,006,492	1.45
MBK Partners Fund IV, L.P.	Dec-16	Jun-26	85,000,000	85,490,524	81,660	84,953,495	38,399,508	123,353,003	1.44
MBK Partners Fund V, L.P.	Dec-19	Jun-26	100,000,000	90,480,030	10,729,548	108,959,014	4,917,426	113,876,440	1.26
New Jersey Asia Investors II, L.P.	Jul-11	Jun-26	200,000,000	244,033,158	6,448,153	43,679,775	339,759,576	383,439,351	1.57
New Jersey Asia Investors III, L.P.	Aug-16	Jun-26	300,000,000	301,807,007	47,589,584	245,068,723	167,433,707	412,502,430	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	153,983,355	11,273,255	2,007,284	228,817,875	230,825,159	1.50
NJHL European Buyout Investment Series A	Apr-06	Jun-26	200,000,000	202,757,507	10,425,443	1,301,348	296,115,878	297,417,226	1.47
NJHL European Buyout Investment Series C	Jun-08	Jun-26	200,000,000	214,094,142	10,222,976	252,209	267,120,684	267,372,893	1.25
RRJ Capital Master Fund III, L.P.	Sep-15	Jun-26	150,000,000	155,216,992	529,200	40,036,177	148,955,836	188,992,013	1.22
Siguler Guff NJ Developing Mkt Fund, LP	Dec-13	Jun-26	300,000,000	285,879,140	14,120,860	226,645,528	370,555,791	597,201,319	2.09
Warburg Pincus China, L.P.	Dec-16	Jun-26	87,000,000	90,741,000	0	74,247,063	41,548,590	115,795,653	1.28
Warburg Pincus China-Southeast Asia II, L.P.	Jun-19	Jun-26	90,000,000	85,425,189	4,590,000	80,493,112	10,264,500	90,757,612	1.06
Large Buyout			**2,739,407,525**	**3,078,485,678**	**105,709,712**	**1,201,768,009**	**4,174,081,105**	**5,375,849,115**	**1.75**
Apollo Investment Fund VI, L.P.	May-06	Jun-26	50,000,000	132,031,490	730,723	795,286	171,500,614	172,295,900	1.30
Blackstone Capital Partners V, L.P.	May-06	Jun-26	100,000,000	101,081,428	4,481,607	64,154	166,596,681	166,660,835	1.65
Blackstone Capital Partners VI, L.P.	Mar-12	Jun-26	50,000,000	51,785,156	6,612,738	5,215,599	90,446,369	95,661,968	1.85

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				A		B	C		
Blackstone Capital Partners VII, L.P.	May-15	Jun-26	45,000,000	50,142,615	2,235,486	30,644,067	53,225,545	83,869,612	1.67
Carlyle Partners VI, L.P.	Nov-13	Jun-26	300,000,000	329,074,568	7,962,096	32,048,904	561,940,147	593,989,051	1.81
**CVC Capital Partners VI, LP	Jul-13	Jun-26	85,747,507	104,663,259	2,180,694	44,731,440	162,456,156	207,187,596	1.98
**CVC Capital Partners VII (A), LP	May-17	Jun-26	114,330,009	119,020,224	17,529,478	98,536,459	164,328,117	262,864,575	2.21
**CVC Capital Partners VIII	Jun-20	Jun-26	114,330,009	105,491,894	4,609,524	128,134,491	12,016,716	140,151,207	1.33
Hellman & Friedman Capital Partners VIII, L.P.	Nov-14	Jun-26	100,000,000	103,278,153	5,871,496	86,064,914	85,622,522	171,687,436	1.66
Silver Lake Partners III, LP	Aug-07	Jun-26	100,000,000	107,050,338	9,528,468	37,309,113	244,147,149	281,456,262	2.63
Silver Lake Partners IV	Mar-13	Jun-26	200,000,000	235,479,183	5,078,332	261,996,548	455,029,029	717,025,577	3.04
Silver Lake Partners VI, L.P.	Sep-20	Jun-26	100,000,000	113,917,319	6,658,349	129,591,984	20,563,875	150,155,859	1.32
TPG Partners VI, L.P.	Aug-08	Jun-26	180,000,000	299,334,723	2,663,179	882,044	393,030,833	393,912,877	1.32
Vista Equity Partners Fund VII, L.P.	Aug-18	Jun-26	300,000,000	306,889,338	29,567,543	298,988,048	36,674,031	335,662,079	1.09
Warburg Pincus Private Equity IX, LP	Jul-05	Jun-26	200,000,000	200,000,000	0	208,029	344,328,840	344,536,869	1.72
Warburg Pincus Private Equity X, LP	Oct-07	Jun-26	400,000,000	400,000,000	0	2,013,782	712,922,851	714,936,633	1.79
Warburg Pincus Private Equity XI, LP	May-12	Jun-26	300,000,000	319,245,990	0	44,543,148	499,251,632	543,794,780	1.70
Mezzanine Debt			**250,000,000**	**285,461,425**	**40,513,797**	**2,322,560**	**358,394,250**	**360,716,810**	**1.26**
GSO Capital Opportunities Fund II, LP	Nov-11	Jun-26	150,000,000	165,084,448	36,323,333	2,300,030	208,739,425	211,039,455	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			**116,311,405**	**118,227,304**	**9,480,468**	**370,069**	**177,622,911**	**177,992,980**	**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	66,311,405	67,521,335	8,663,113	136,704	103,709,552	103,846,256	1.54
Small Midsize Buyout			**775,000,000**	**896,505,082**	**64,073,381**	**184,462,310**	**1,289,487,060**	**1,473,949,369**	**1.64**
Grosvenor/NJDI Investment Fund			650,000,000	774,077,638	40,238,084	15,737,667	1,268,602,718	1,284,340,384	1.66
Grosvenor/NJDI Investment Fund 2005	Nov-05	Jun-26	200,000,000	235,498,762	9,588,812	4,478,013	370,169,221	374,647,234	1.59
Grosvenor/NJDI Investment Fund 2006	Sep-06	Jun-26	250,000,000	305,308,867	7,495,799	5,415,872	539,130,440	544,546,312	1.78
Grosvenor/NJDI Investment Fund 2008	Jun-08	Jun-26	200,000,000	233,270,009	23,153,472	5,843,782	359,303,057	365,146,838	1.57
Stellex Capital Partners II LP	Sep-20	Jun-26	125,000,000	122,427,444	23,835,297	168,724,643	20,884,342	189,608,985	1.55
Special Situations			**184,000,000**	**1,341,658,789**	**363,599,091**	**257,079,567**	**1,678,466,086**	**1,935,545,653**	**1.44**
Blackstone TOP Fund - A (PE) L.P.	Feb-12	Jun-26	184,000,000	1,341,658,789	363,599,091	257,079,567	1,678,466,086	1,935,545,653	1.44
Venture Capital			**314,400,000**	**302,433,789**	**22,797,780**	**71,457,799**	**553,312,040**	**624,769,839**	**2.07**
Khosla Ventures IV, L.P.	Jan-12	Jun-26	25,000,000	24,540,550	475,000	11,129,664	86,926,353	98,056,017	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	56,722,741	136,953	10,154,499	84,826,907	94,981,406	1.67
TCV VIII, L.P.	Jan-14	Jun-26	100,000,000	90,531,347	12,824,979	30,379,579	184,086,268	214,465,847	2.37
Tenaya Capital VI, L.P.	Jul-12	Jun-26	40,000,000	39,042,961	957,039	18,759,738	20,724,169	39,483,907	1.01
Private Equity Subtotal			**15,732,488,442**	**18,124,812,550**	**2,102,550,385**	**9,030,625,172**	**21,993,446,105**	**31,024,071,277**	**1.71**
Real Estate									
Debt			**200,000,000**	**219,022,338**	**29,722,197**	**25,239,955**	**201,332,685**	**226,572,640**	**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	19,533,907	80,892,833	100,426,740	0.93
Equity			**5,427,273,724**	**6,336,176,604**	**824,529,820**	**3,239,198,717**	**6,430,946,797**	**9,670,145,514**	**1.53**
**Aermont Capital Real Estate Fund IV	Oct-18	Jun-26	114,330,009	96,272,755	15,614,099	84,398,700	14,839,271	99,237,971	1.03

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Blackstone Property Global - NJ	Oct-15	Jun-26	150,000,000	149,812,412	7,564,402	57,609,045	168,517,278	226,126,323	1.51
Blackstone Property Partners L.P.	Jun-15	Jun-26	50,000,000	50,000,000	0	57,741,040	14,961,987	72,703,027	1.45
Blackstone Real Estate Partners Asia LP	Mar-13	Jun-26	500,000,000	524,960,482	84,851,211	111,633,988	724,310,280	835,944,268	1.59
Blackstone Real Estate V	Apr-06	Jun-26	75,000,000	84,290,474	313,054	75,930	163,098,193	163,174,123	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	21,316,287	620,202,660	641,518,947	1.63
Blackstone Real Estate VIII	Mar-15	Jun-26	100,000,000	124,377,174	8,211,757	47,558,658	137,071,654	184,630,312	1.48
Blackstone TOP Fund - A (RE) L.P.	Oct-15	Jun-26	75,000,000	71,517,023	4,880,130	15,124,277	39,403,808	54,528,085	0.76
DivcoWest Fund VI-A, LP	Aug-20	Jun-26	100,000,000	77,701,202	24,511,810	47,341,199	6,069,163	53,410,362	0.69
Exeter Core Industrial Club Fund II, L.P.	Aug-16	Jun-26	100,000,000	97,845,545	2,605,263	38,726,114	193,336,982	232,063,096	2.37
Exeter Industrial Core Fund III, LP	Jun-19	Jun-26	100,000,000	98,270,440	1,729,560	113,324,016	24,591,195	137,915,211	1.40
Focus Senior Housing Fund I LP	Apr-17	Jun-26	50,000,000	50,923,558	0	41,628,058	50,081,961	91,710,019	1.80
Hammes Partners II, L.P.	Mar-14	Jun-26	100,000,000	111,369,965	4,073,898	5,918,103	187,700,771	193,618,874	1.74
Hammes Partners III, L.P.	Aug-17	Jun-26	50,000,000	53,614,840	3,065,791	40,621,149	28,773,556	69,394,705	1.29
Heitman America Real Estate Trust, L.P.	Mar-07	Jun-26	100,000,000	109,747,701	0	150,889,434	95,209,578	246,099,012	2.24
IPI Partners II-A, L.P.	Mar-21	Jun-26	150,000,000	138,013,483	13,245,448	184,995,862	1,100,138	186,096,000	1.35
KSL Capital Partners IV-A, L.P.	Jul-15	Jun-26	100,000,000	127,174,004	17,608,017	95,866,372	102,294,909	198,161,281	1.56
KSL Capital Partners V, L.P.	Feb-19	Jun-26	100,000,000	127,282,019	24,277,792	86,518,227	83,992,865	170,511,092	1.34
Northwood Real Estate Co-Invest	Feb-13	Jun-26	75,000,000	111,910,233	12,646,959	74,960,156	50,550,576	125,510,732	1.12
Northwood RE Partners L.P., (Series III)	Feb-13	Jun-26	75,000,000	148,484,950	24,206,397	59,598,742	109,600,666	169,199,408	1.14
Northwood RE Partners L.P., (Series IV)	Dec-13	Jun-26	200,000,000	436,068,346	61,205,331	270,970,328	327,871,349	598,841,677	1.37
*Sculptor NJ RE Opportunities, LP	Mar-13	Jun-26	200,000,000	573,147,256	209,619,234	198,610,640	518,918,210	717,528,850	1.25
Sculptor RE Parallel Fund III E, LP	Aug-14	Jun-26	100,000,000	81,193,206	34,354,511	5,804,185	131,744,258	137,548,443	1.69
**Perella Weinberg Real Estate Fund II LP	Jul-13	Jun-26	85,747,507	75,552,227	13,760,338	18,918,052	106,909,073	125,827,125	1.67
**Perella Weinberg Real Estate Fund III LP	Nov-15	Jun-26	102,897,008	79,232,272	23,633,152	28,134,330	196,450,254	224,584,584	2.83
Prime Property Fund	Aug-07	Jun-26	130,000,000	150,000,000	0	127,925,066	123,015,257	250,940,323	1.67
PRISA II	Jun-07	Jun-26	60,000,000	100,000,000	0	72,000,239	74,943,936	146,944,175	1.47
PRISA Real Estate Separate Account	Dec-06	Jun-26	265,000,000	300,000,000	0	241,780,340	225,871,269	467,651,609	1.56
**Prologis European Logistics Fund	Sep-13	Jun-26	154,345,512	222,924,487	0	300,606,755	156,589,212	457,195,967	2.05
RE Capital Asia Partners III, L.P.	Aug-12	Jun-26	80,000,000	70,703,507	15,847,536	13,388,828	72,835,072	86,223,900	1.22
RE Capital Asia Partners IV, L.P.	Dec-14	Jun-26	100,000,000	96,478,632	5,050,486	23,670,890	73,093,714	96,764,604	1.00
TGM Apartment Partners	Aug-15	Jun-26	376,329,000	361,391,050	14,937,950	475,236,867	167,156,952	642,393,819	1.78
TPG Real Estate Partners II, L.P.	Sep-15	Jun-26	125,000,000	110,148,162	7,571,341	70,133	163,545,935	163,616,068	1.49
TPG Real Estate Partners III, L.P.	May-18	Jun-26	100,000,000	79,763,703	25,871,592	53,235,907	60,896,976	114,132,883	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	811,181	8,428,750	9,239,931	0.18
Westbrook Real Estate Fund VIII	Dec-09	Jun-26	100,000,000	119,959,263	0	5,912,169	139,669,379	145,581,548	1.21
Westbrook VII	Dec-07	Jun-26	40,000,000	45,144,513	0	1,739,795	47,220,086	48,959,881	1.08
Wheelock Street Real Estate Fund, L.P.	Dec-11	Jun-26	100,000,000	99,589,969	15,638,783	13,074,398	178,775,419	191,849,817	1.93
Wheelock Street Real Estate Fund II, L.P.	Apr-14	Jun-26	125,000,000	112,235,346	26,939,777	15,974,698	183,519,558	199,494,256	1.78
Wheelock Street Real Estate Fund V, L.P	Aug-16	Jun-26	100,000,000	101,598,715	16,822,459	35,068,299	97,575,106	132,643,405	1.31
Real Estate Subtotal			**5,627,273,724**	**6,555,198,943**	**854,252,017**	**3,264,438,672**	**6,632,279,481**	**9,896,718,153**	**1.51**
Hedge Funds									
Absolute Return			**760,000,000**	**778,980,038**	**48,019,962**	**592,901,410**	**634,050,002**	**1,226,951,412**	**1.58**
Iguazu Partners, L.P.	Nov-13	Jun-26	150,000,000	125,000,000	25,000,000	241,258,118	0	241,258,118	1.93
Magenta Fund Ltd.	Apr-21	Jun-26	100,000,000	100,000,000	0	133,441,000	0	133,441,000	1.33

New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
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Alternative Investments – Common Pension Fund E June 30, 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		
Woodley Park NJ, L.P. (FAIR Program)	Oct-17	Jun-26	510,000,000	553,980,038	23,019,962	218,202,292	634,050,002	852,252,294	1.54
Credit			**700,000,000**	**700,000,000**	**0**	**164,468,053**	**697,244,580**	**861,712,633**	**1.23**
Chatham Fund, LP	Dec-14	Jun-26	300,000,000	300,000,000	0	21,177,591	406,500,000	427,677,591	1.43
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	137,060,606	179,920,215	316,980,821	1.06
Distressed			**350,000,000**	**352,520,128**	**0**	**3,402,505**	**569,663,906**	**573,066,411**	**1.63**
Centerbridge Credit Partners	Nov-07	Jun-26	200,000,000	202,508,439	0	1,110,968	318,208,657	319,319,625	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**	**633,819,509**	**1,925,497,953**	**2,559,317,462**	**1.58**
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Jun-26	550,000,000	550,000,000	25,000,000	558,022,046	603,698,563	1,161,720,608	2.11
Woodley Park NJ, L.P.	Sep-06	Jun-26	800,000,000	867,798,376	120,770,983	67,760,158	1,124,470,528	1,192,230,686	1.37
Reservoir Strategic Partners Fund, LP	Jul-11	Jun-26	200,000,000	200,000,000	0	8,037,305	197,328,863	205,366,168	1.03
Global Macro			**200,000,000**	**200,000,000**	**0**	**140,229,155**	**150,000,000**	**290,229,155**	**1.45**
Lynx Common (Bermuda) Ltd.	Mar-11	Jun-26	200,000,000	200,000,000	0	140,229,155	150,000,000	290,229,155	1.45
Multi-Strategy			**450,000,000**	**450,000,000**	**0**	**478,616,012**	**350,462,750**	**829,078,761**	**1.84**
Elliott Associates, L.P.	Apr-12	Jun-26	200,000,000	200,000,000	0	262,103,461	178,746,011	440,849,472	2.20
Farallon Capital Inst. Partners, L.P.	Jun-07	Jun-26	150,000,000	150,000,000	0	116,113	171,716,739	171,832,852	1.15
Laurion Capital Ltd.	Jul-15	Jun-26	100,000,000	100,000,000	0	216,396,438	0	216,396,438	2.16
Hedge Fund Subtotal			**4,010,000,000**	**4,099,298,543**	**193,790,944**	**2,013,436,643**	**4,326,919,191**	**6,340,355,834**	**1.55**
Real Assets									
Co-Investments			**1,106,000,000**	**1,866,321,757**	**106,791,804**	**880,952,343**	**1,707,404,445**	**2,588,356,788**	**1.39**
Aether Real Assets III Surplus, LP	Nov-13	Jun-26	100,000,000	107,968,335	502,901	58,157,261	33,847,876	92,005,137	0.85
Aether Real Assets SONJ Fund, L.P.	Mar-18	Jun-26	135,000,000	81,902,110	60,788,120	94,976,570	36,129,442	131,106,012	1.60
Blackstone TOP Fund - A, L.P.	Feb-12	Jun-26	699,836,310	1,129,175,072	44,996,111	90,401,530	1,289,515,865	1,379,917,395	1.22
BX NJ Co-Invest, L.P.	Aug-12	Jun-26	21,163,690	395,917,863	0	637,409,149	99,159,183	736,568,332	1.86
NJ/HV Resource Opportunities, L.P.	Jun-15	Jun-26	150,000,000	151,358,378	504,672	7,833	248,752,079	248,759,912	1.64
Debt			**650,000,000**	**772,697,669**	**29,896,477**	**4,855,901**	**773,943,172**	**778,799,073**	**1.01**
GSO Energy Partners - A, L.P.	Mar-12	Jun-26	650,000,000	772,697,669	29,896,477	4,855,901	773,943,172	778,799,073	1.01
Equity			**940,512,990**	**1,023,834,971**	**90,461,083**	**569,097,784**	**1,048,197,313**	**1,617,295,097**	**1.58**
Aether Real Assets III, LP	Nov-13	Jun-26	30,000,000	32,531,545	827,978	11,775,128	15,252,472	27,027,600	0.83
Blackstone Energy Partners, L.P.	Mar-12	Jun-26	150,000,000	190,406,015	14,184,874	294,724	306,164,771	306,459,495	1.61
Blackstone Energy Partners II, L.P.	May-15	Jun-26	80,000,000	88,942,442	10,481,080	45,657,092	96,460,413	142,117,505	1.60
Brookfield Capital Partners IV, L.P.	May-16	Jun-26	150,000,000	180,124,349	3,461,360	50,350,223	360,026,409	410,376,632	2.28
Brookfield Capital Partners V L.P.	Apr-19	Jun-26	100,000,000	112,720,611	8,110,680	144,270,081	44,832,722	189,102,803	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	103,068,198	15,190,225	118,258,423	1.08
Stonepeak Infrastructure Fund III LP	Nov-17	Jun-26	125,000,000	143,741,393	8,924,224	125,821,874	81,630,238	207,452,112	1.44
Stonepeak Global Renewables Fund LP	Jan-21	Jun-26	100,000,000	66,785,384	38,921,667	60,651,288	19,403,760	80,055,048	1.20
Warburg Pincus Energy, L.P.	May-14	Jun-26	100,000,000	93,409,865	4,000,000	27,201,867	102,510,300	129,712,167	1.39

New Jersey Division of Investment
Alternative Investments - Common Pension Fund E
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Alternative Investments – Common Pension Fund E June 30, 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		
Real Assets Subtotal	**2,696,512,990**	**3,662,854,397**	**227,149,364**	**1,454,906,028**	**3,529,544,930**	**4,984,450,958**	**1.36**
Grand Total	**28,066,275,156**	**32,442,164,433**	**3,377,742,710**	**15,763,406,514**	**36,482,189,708**	**52,245,596,222**	**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 1.1433 EUR as of 6/30/2026
6. ***Please note these selected funds have an FX rate of 1.3272 GBP as of 6/30/2026
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 - Common Pension Fund E
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Alternative Investments – Private Credit, Common Pension Fund E June 30, 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	24,864,669	375,135,331	27,041,729	0	27,041,729	1.09
Blueprint Cap I, LP	May-18	Oct-25	300,000,000	262,565,502	146,202,060	163,734,763	156,793,148	320,527,910	1.22
Cerberus NJ Credit Opportunities Fund, L.P.	Apr-12	Jun-26	300,000,000	464,552,239	47,388,060	593,454,544	276,401,796	869,856,340	1.87
Crayhill NJ Fund, LP	May-17	Jun-26	150,000,000	332,206,660	47,443,685	155,983,458	230,680,430	386,663,888	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	Jun-26	600,000,000	475,000,000	0	49,558,613	602,324,338	651,882,951	1.37
Golden Tree Opportunities LP-Class D	Sep-07	Jun-26	250,000,000	243,243,133	500,000	445,918,510	340,681,596	786,600,106	3.23
Knight TAO, L.P.	Oct-14	Jun-26	700,000,000	927,944,224	232,810,466	684,977,590	772,920,579	1,457,898,169	1.57
NJ/TCW Direct Lending LLC	Feb-16	Jun-26	150,000,000	159,489,000	16,399,267	29,632,015	172,408,500	202,040,515	1.27
*Sculptor NJ Private Opportunities, LP	Mar-13	Jun-26	500,000,000	1,410,797,180	295,214,494	263,273,940	1,365,371,789	1,628,645,729	1.15
*Sculptor SC, LP	Apr-10	Jun-26	250,000,000	795,953,973	0	641,736,185	1,424,364,826	2,066,101,011	2.60
*Sculptor SC II, LP	Mar-13	Jun-26	650,000,000	2,002,558,522	0	979,070,169	1,995,342,035	2,974,412,204	1.49
Sixth Street Opportunities III A LP	Apr-14	Jun-26	100,000,000	55,006,421	11,785,549	6,753,480	76,753,881	83,507,361	1.52
TCW Direct Lending LLC	Jan-15	Jun-26	150,000,000	119,974,031	22,349,115	13,820,856	132,915,688	146,736,543	1.22
Private Credit Subtotal			**4,600,000,000**	**7,364,160,857**	**1,207,606,171**	**4,101,976,887**	**7,670,499,639**	**11,772,476,525**	**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. 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 1.3272 GBP as of 6/30/2026
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
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Alternative Investments – Common Pension Fund A June 30, 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			**810,825,022**	**369,191,627**	**467,161,019**	**400,987,696**	**46,072,057**	**447,059,753**	**1.21**
Bain Capital Fund XIV, L.P.	Jun-25	Jun-26	200,000,000	22,000,000	178,000,000	24,701,847	0	24,701,847	1.12
**CVC Capital Partners IX	Jun-23	Jun-26	285,825,022	88,781,550	202,885,904	99,713,160	8,903,789	108,616,949	1.22
Hellman & Friedman Capital Partners X, L.P.	May-21	Jun-26	125,000,000	134,270,636	10,733,955	127,063,802	35,820,610	162,884,412	1.21
Silver Lake Partners VII, L.P.	Apr-24	Jun-26	100,000,000	57,733,323	40,635,916	72,176,485	476,827	72,653,312	1.26
Vista Equity Partners Fund VIII, L.P.	Oct-23	Jun-26	100,000,000	66,406,118	34,905,244	77,332,402	870,831	78,203,233	1.18
Distressed Debt			**99,716,998**	**6,200,874**	**93,516,124**	**5,897,554**	**0**	**5,897,554**	**0.95**
Strategic Value Special Situation VI	Nov-25	Jun-26	99,716,998	6,200,874	93,516,124	5,897,554	0	5,897,554	0.95
Domestic Midmarket Buyout			**750,000,000**	**381,398,913**	**428,631,777**	**422,664,126**	**100,600,108**	**523,264,234**	**1.37**
American Industrial Partners Capital Fund VIII, L.P.	May-23	Jun-26	150,000,000	101,325,196	56,334,199	129,882,607	7,659,395	137,542,002	1.36
Bain Capital Life Sciences Fund IV. L.P.	Aug-24	Jun-26	150,000,000	47,856,763	105,000,000	63,928,709	2,856,763	66,785,472	1.40
Excellere Capital Fund IV, L.P.	Oct-21	Jun-26	100,000,000	66,997,800	61,571,988	63,584,844	44,342,585	107,927,429	1.61
JLL Partners Fund IX. L.P	Feb-25	Jun-26	200,000,000	29,333,649	170,666,351	29,190,298	0	29,190,298	1.00
TPG Rise Climate, L.P.	Apr-22	Jun-26	150,000,000	135,885,504	35,059,239	136,077,668	45,741,365	181,819,033	1.34
Small Midsize Buyout			**350,000,000**	**24,435,151**	**325,564,849**	**20,684,360**	**59,696**	**20,744,056**	**0.85**
Altaris Health Partners VI L.P.	Dec-23	Jun-26	150,000,000	6,338,612	143,661,388	5,431,524	0	5,431,524	0.86
Summit Partners GE XII A	Oct-24	Jun-26	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	18,096,539	81,903,461	15,252,836	59,696	15,312,532	0.85
Secondaries			**840,000,000**	**101,778,906**	**753,751,466**	**118,912,658**	**11,379,653**	**130,292,311**	**1.28**
Coller International Partners IX-G			240,000,000	85,823,851	169,706,521	102,957,603	11,379,653	114,337,256	1.33
Coller International Partners IX-G, 2 L.P	Dec-25	Jun-26	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	102,957,603	11,379,653	114,337,256	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**	**245,363,540**	**670,720,240**	**292,221,348**	**50,305,411**	**342,526,759**	**1.40**
CIP IX-G Strategic Co-Investment			80,000,000	33,807,237	46,192,763	35,490,452	0	35,490,452	1.05
CIP IX-G Strategic Co-Inv Vehicle, LP	Aug-25	Jun-26	50,000,000	33,807,237	16,192,763	35,490,452	0	35,490,452	1.05
CIP IX-G Strategic Co-Investment Vehicle 2, L.P.	Dec-25	Jun-26	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	14,840,523	0	14,840,523	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	5,048,721	0.91
SONJ Private Opportunities Fund III, L.P.	May-24	Jun-26	250,000,000	113,271,735	297,806,298	142,295,146	50,258,686	192,553,832	1.70
Vista Co-Invest Fund 2023-4, L.P.	Oct-23	Jun-26	100,000,000	77,385,331	22,620,416	94,587,484	5,747	94,593,231	1.22
Emerging Managers			**950,000,000**	**156,755,092**	**798,441,521**	**155,635,765**	**5,978,962**	**161,614,727**	**1.03**
Barings NJ Emerging MP	Jul-23	Jun-26	250,000,000	84,051,785	171,144,829	83,918,799	5,196,613	89,115,412	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	72,208,258	127,791,742	71,221,916	782,349	72,004,265	1.00
Venture Capital			**650,000,000**	**403,555,043**	**246,444,957**	**560,106,094**	**0**	**560,106,094**	**1.39**
Institutional Venture Partners XVIII, L.P.	Jan-24	Jun-26	100,000,000	70,000,000	30,000,000	85,518,707	0	85,518,707	1.22
Khosla Ventures IX. L.P.	Jul-25	Jun-26	40,000,000	17,600,000	22,400,000	19,950,100	0	19,950,100	1.13
Khosla Ventures Opportunity III. L.P.	Jul-25	Jun-26	40,000,000	19,600,000	20,400,000	21,259,830	0	21,259,830	1.08
Khosla Ventures Seed G. L.P.	Jul-25	Jun-26	20,000,000	7,700,000	12,300,000	8,454,106	0	8,454,106	1.10
Khosla Ventures Seed F, L.P.	May-23	Jun-26	20,000,000	15,800,000	4,200,000	24,309,163	0	24,309,163	1.54

New Jersey Division of Investment
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Alternative Investments – Common Pension Fund A June 30, 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 VIII, L.P.	May-23	Jun-26	80,000,000	62,400,000	17,600,000	130,575,610	0	130,575,610	2.09
Khosla Ventures Opportunity II, L.P.	May-23	Jun-26	100,000,000	91,000,000	9,000,000	119,312,948	0	119,312,948	1.31
Tiger Iron Garden Fund. L.P.	Feb-24	Jun-26	250,000,000	119,455,043	130,544,957	150,725,630	0	150,725,630	1.26
Growth Equity			**246,342,412**	**33,567,661**	**216,513,623**	**31,315,876**	**3,738,872**	**35,054,748**	**1.04**
PSG Europe III S.C. Sp.	Jun-26	Jun-26	146,342,412	0	146,342,412	0	0	0	0.00
PSG VI L.P.	Jul-24	Jun-26	100,000,000	33,567,661	70,171,211	31,315,876	3,738,872	35,054,748	1.04
International			**800,000,000**	**29,153,779**	**290,877,150**	**27,168,749**	**545,306**	**27,714,055**	**0.95**
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	29,153,779	90,877,150	27,168,749	545,306	27,714,055	0.95
Private Equity Subtotal			**6,251,884,432**	**1,751,400,586**	**4,291,622,726**	**2,035,594,226**	**218,680,065**	**2,254,274,291**	**1.29**
Hedge Funds									
Absolute Return			**1,300,000,000**	**1,300,000,000**	**0**	**1,361,012,943**	**0**	**1,361,012,943**	**1.05**
Capula Tail Risk Limited Fund			600,000,000	600,000,000	0	594,334,580	0	594,334,580	0.99
Capula Tail Risk Fund Limited	Jul-25	Jun-26	100,000,000	100,000,000	0	102,378,201	0	102,378,201	1.02
Capula Tail Risk Fund Limited -Series D	Nov-25	Jun-26	500,000,000	500,000,000	0	491,956,378	0	491,956,378	0.98
Capula Global Relative Value Fund Limited	Sep-25	Jun-26	100,000,000	100,000,000	0	103,464,780	0	103,464,780	1.03
Graham Custom Investment Funds I SPC Ltd	Jul-24	Jun-26	300,000,000	300,000,000	0	354,309,155	0	354,309,155	1.18
PIMCO Arculus Onshore Feeder Fund, L.P.	Oct-25	Jun-26	300,000,000	300,000,000	0	308,904,428	0	308,904,428	1.03
Hedge Funds Subtotal			**1,300,000,000**	**1,300,000,000**	**0**	**1,361,012,943**	**0**	**1,361,012,943**	**1.05**
Real Assets									
Equity			**785,000,000**	**541,836,720**	**289,296,649**	**721,888,498**	**45,124,115**	**767,012,613**	**1.42**
Brookfield Global Transition Fund -B	Jun-22	Jun-26	300,000,000	216,131,303	108,958,536	303,256,108	25,057,091	328,313,199	1.52
EQT Infrastructure V	Oct-21	Jun-26	160,000,000	133,279,150	38,126,097	190,586,756	12,321,721	202,908,477	1.52
EQT Infrastructure VI	Mar-25	Jun-26	200,000,000	98,346,876	103,921,863	113,668,816	0	113,668,816	1.16
Stonepeak Infrastructure Fund IV LP	Nov-21	Jun-26	125,000,000	94,079,391	38,290,153	114,376,818	7,745,303	122,122,121	1.30
Co Investments			**1,075,000,000**	**496,774,894**	**604,254,483**	**843,994,690**	**27,053,696**	**871,048,386**	**1.75**
BGTF Co-Invest (N) L.P.	Jun-22	Jun-26	300,000,000	251,694,208	73,103,460	558,412,115	24,797,668	583,209,783	2.32
EQT NJ Co-Invest Platform LP	Mar-25	Jun-26	200,000,000	14,296,394	186,495,378	17,370,221	0	17,370,221	1.22
StepStone NJ Real Assets SMA, L.P.	Jan-25	Jun-26	500,000,000	168,789,064	331,597,103	175,696,017	2,200,376	177,896,393	1.05
Stonepeak CPF Investment Partners, LP	Apr-23	Jun-26	75,000,000	61,995,228	13,058,542	92,516,337	55,652	92,571,989	1.49
Real Assets Subtotal			**1,860,000,000**	**1,038,611,614**	**893,551,131**	**1,565,883,188**	**72,177,811**	**1,638,060,999**	**1.58**
Opportunistic									
Other			**100,000,000**	**44,233,500**	**58,813,052**	**43,328,511**	**898,876**	**44,227,387**	**1.00**
Primary Wave Music IP Fund 4	**Jun-26**	Jun-26	100,000,000	44,233,500	58,813,052	43,328,511	898,876	44,227,387	1.00
Opportunistic Subtotal			**100,000,000**	**44,233,500**	**58,813,052**	**43,328,511**	**898,876**	**44,227,387**	**1.00**
Real Estate									

New Jersey Division of Investment
Alternative Investments - Common Pension Fund A
As of June 30, 2026

Alternative Investments – Common Pension Fund A June 30, 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
Equity			**1,940,000,000**	**520,342,972**	**1,430,797,624**	**530,431,138**	**9,253,117**	**539,684,255**	**1.04**
Bain Capital Real Estate Fund III-A, L.P.	Oct-24	Jun-26	250,000,000	86,577,316	170,187,954	69,302,373	5,502,022	74,804,395	0.86
Carlyle Realty Partners X, L.P.	Jun-25	Jun-26	300,000,000	10,003,874	290,588,666	5,047,724	592,540	5,640,264	0.56
Cerberus Institutional Real Estate VI	Jan-24	Jun-26	350,000,000	172,357,431	180,272,597	201,363,696	0	201,363,696	1.17
Hammes Partners IV	Mar-22	Jun-26	65,000,000	22,301,010	42,698,990	19,937,576	2,336,990	22,274,566	1.00
Hillwood US Industrial Club VII, L.P.	Mar-26	Jun-26	125,000,000	13,557,067	111,444,686	18,643,745	548,469	19,192,214	1.42
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	38,934,449	0	38,934,449	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	99,505,531	60,319	99,565,850	0.95
Debt			**150,000,000**	**33,165,582**	**121,416,028**	**29,240,474**	**4,581,610**	**33,822,084**	**1.02**
KSL Capital Partners Tactical Opportunities Fund II, L.P.	Oct-24	Jun-26	150,000,000	33,165,582	121,416,028	29,240,474	4,581,610	33,822,084	1.02
Emerging Managers			**250,000,000**	**80,971,843**	**171,870,917**	**81,386,794**	**3,319,728**	**84,706,522**	**1.05**
GCM Grosvenor NJ RE Emerging Manager Program, LP	Dec-23	Jun-26	250,000,000	80,971,843	171,870,917	81,386,794	3,319,728	84,706,522	1.05
Special Situation			**400,000,000**	**112,242,510**	**287,757,490**	**126,182,071**	**0**	**126,182,071**	**1.12**
Townsend NJ Real Estate, L.P.	Mar-26	Jun-26	400,000,000	112,242,510	287,757,490	126,182,071	0	126,182,071	1.12
Real Estate Subtotal			**2,740,000,000**	**746,722,907**	**2,011,842,058**	**767,240,477**	**17,154,455**	**784,394,932**	**1.05**
Private Credit									
Debt			**550,000,000**	**218,125,154**	**349,215,797**	**224,000,913**	**17,340,950**	**241,341,863**	**1.11**
HPS Garden Private Credit Fund, L.P.	Feb-24	Jun-26	550,000,000	218,125,154	349,215,797	224,000,913	17,340,950	241,341,863	1.11
Co Investments			**114,330,009**	**25,761,309**	**86,859,666**	**33,784,805**	**0**	**33,784,805**	**1.31**
**ICG Global Co-Investment E SCSp	Dec-23	Jun-26	114,330,009	25,761,309	86,859,666	33,784,805	0	33,784,805	1.31
Credit			**600,000,000**	**96,089,109**	**503,910,891**	**98,184,432**	**0**	**98,184,432**	**1.02**
Blue Torch Credit Opp NJDOI (Co-Inv) Fd.	Feb-26	Jun-26	200,000,000	16,089,109	183,910,891	16,323,421	0	16,323,421	1.01
Blue Torch Credit Opp NJDOI Fund LP	Feb-26	Jun-26	400,000,000	80,000,000	320,000,000	81,861,011	0	81,861,011	1.02
Distressed			**150,000,000**	**90,228,127**	**60,000,000**	**126,087,409**	**43,718**	**126,131,127**	**1.40**
GOF III Feeder B, L.P.	Jun-23	Jun-26	150,000,000	90,228,127	60,000,000	126,087,409	43,718	126,131,127	1.40
Emerging Managers			**300,000,000**	**19,591,722**	**283,122,314**	**15,616,097**	**4,279,794**	**19,895,891**	**1.02**
GCM Grosvenor NJ Credit Em Manag Program	Dec-24	Jun-26	300,000,000	19,591,722	283,122,314	15,616,097	4,279,794	19,895,891	1.02
Mezzanine Debt			**457,320,036**	**172,821,643**	**300,533,034**	**222,796,368**	**25,534,902**	**248,331,270**	**1.44**
**ICG Europe Fund IX SCSP	Dec-25	Jun-26	228,660,018	2,234,287	226,461,310	2,780,807	0	2,780,807	1.24
**ICG Europe VIII	Jul-22	Jun-26	228,660,018	170,587,356	74,071,725	220,015,562	25,534,902	245,550,464	1.44
Private Lending			**3,990,445,009**	**2,608,440,067**	**1,902,056,161**	**2,079,237,169**	**1,032,984,399**	**3,112,221,568**	**1.19**
Blue Owl Diversified Holdings LLC	Aug-22	Jun-26	0	7,554,633	0	20,001,870	7,503,975	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	289,075,068	125,840,708	414,915,776	1.25
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Jun-26	114,330,009	112,025,961	21,511,078	33,707,391	92,099,596	125,806,987	1.12
CVC Credit Partners EU DL III	Dec-21	Jun-26	168,890,000	298,131,622	37,195,814	121,573,159	218,217,488	339,790,648	1.14
CVC Credit Partners EU DL III Co-Invest SCSp	Jul-22	Jun-26	168,890,000	289,563,677	52,548,776	110,446,303	224,344,604	334,790,907	1.16

New Jersey Division of Investment
Alternative Investments - Common Pension Fund A
As of June 30, 2026

Alternative Investments – Common Pension Fund A June 30, 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
CVC Credit Partners European Direct Lending Fund IV (Coinvest-DL	Oct-24	Jun-26	166,515,000	33,303,000	133,212,000	35,806,952	0	35,806,952	1.08
CVC Credit Partners EU DLF IV (DL) SCSP	Oct-24	Jun-26	166,515,000	68,271,150	98,243,850	71,890,635	3,832,497	75,723,132	1.11
Eagle Point Defensive Income Fund NJ LP	Dec-21	Jun-26	120,000,000	132,167,203	0	195,591,934	0	195,591,934	1.48
Eagle Point Defensive Income Fund US LP	Sep-21	Jun-26	55,305,000	54,639,642	1,548,540	27,676,716	48,077,464	75,754,180	1.39
PGIM U.S. Leveraged Loans Fund, L.P			1,000,000,000	300,000,000	700,000,000	312,526,962	0	312,526,962	1.04
PGIM US Leveraged Loans Fund - future commitments	Mar-25	Jun-26	700,000,000	0	700,000,000	0	0	0	0.00
PGIM U.S. Leveraged Loans Fund, L.P -Series 1	Mar-25	Jun-26	100,000,000	100,000,000	0	108,214,505	0	108,214,505	1.08
PGIM U.S. Leveraged Loans Fund, L.P -Series 2	Dec-25	Jun-26	200,000,000	200,000,000	0	204,312,457	0	204,312,457	1.02
Sixth Street Mid-Stage Growth Partners (A) LP	Oct-22	Jun-26	50,000,000	25,049,711	26,292,022	28,696,292	2,282,234	30,978,526	1.24
Sixth Street Growth Partners II (A) LP	Oct-22	Jun-26	130,000,000	70,712,327	65,504,081	88,596,978	6,061,820	94,658,798	1.34
West Street NJ Private Credit Partners	Dec-22	Jun-26	500,000,000	544,559,098	50,000,000	420,686,419	238,017,792	658,704,211	1.21
West Street/NJ BSL Credit Partnership LP	May-23	Jun-26	1,000,000,000	340,000,000	660,000,000	322,960,490	66,706,220	389,666,710	1.15
Private Credit Subtotal			**6,162,095,054**	**3,231,057,130**	**3,485,697,862**	**2,799,707,194**	**1,080,183,763**	**3,879,890,957**	**1.20**
Grand Total			**18,413,979,486**	**8,112,025,738**	**10,741,526,830**	**8,572,766,538**	**1,389,094,969**	**9,961,861,508**	**1.23**

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 1.1433 EUR as of 6/30/2026
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
June, 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)
6/5/2026	$ 80,000,000	L	$ 62,224,000	TPA
			16,816,000	PERS
			960,000	P&F
	$ 80,000,000		$ 80,000,000	

Transfers between Common and Pension Funds, Summarized

June, 2026		Fiscal Year 2026	
Pension Fund	Net Amount Into (Out of) Pension Funds	Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	$ -	JRS	$ (28,575)
PERS	16,816,000	PERS	833,660,200
SPRS	-	SPRS	(29,675)
TPA	62,224,000	TPA	865,054,050
	$ 79,040,000		$ 1,698,656,000
P&F	$ 960,000	P&F	$ 836,094,000

The 4th Quarter, FY26 Appropriation Payment was distributed on 6/29/2026 for $1,527,286,000.

4th Qtr Appropriation Payment		Fiscal Year 2026	
JRS:	$ 17,833,000	JRS:	$ 71,332,000
PERS:	436,072,000	PERS:	1,744,288,000
SPRS:	58,982,000	SPRS:	235,928,000
TPA:	852,579,250	TPA:	3,410,317,000
	$ 1,365,466,250		$ 5,461,865,000
P&F:	$ 161,819,750	P&F:	$ 647,279,000

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

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