NEW JERSEY DIVISION OF INVESTMENT

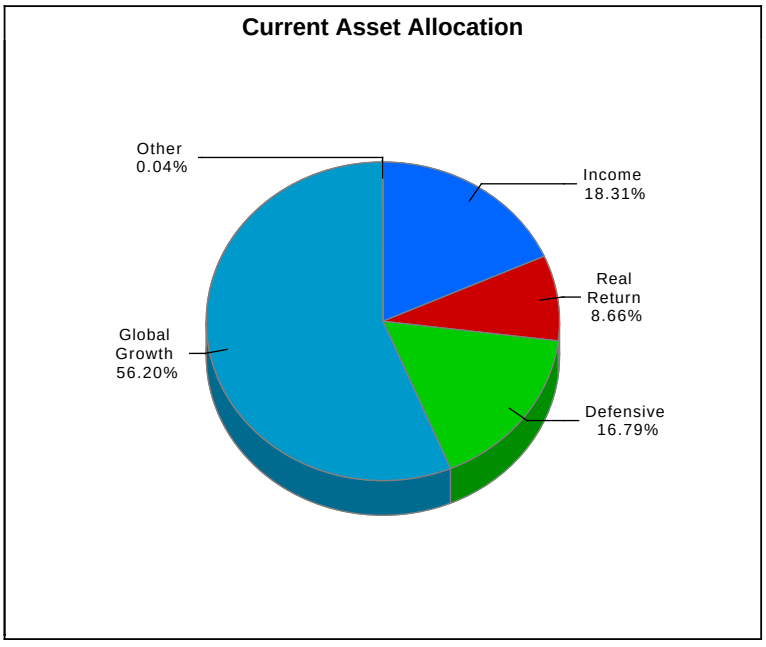
INVESTMENT REPORTING PACKAGE

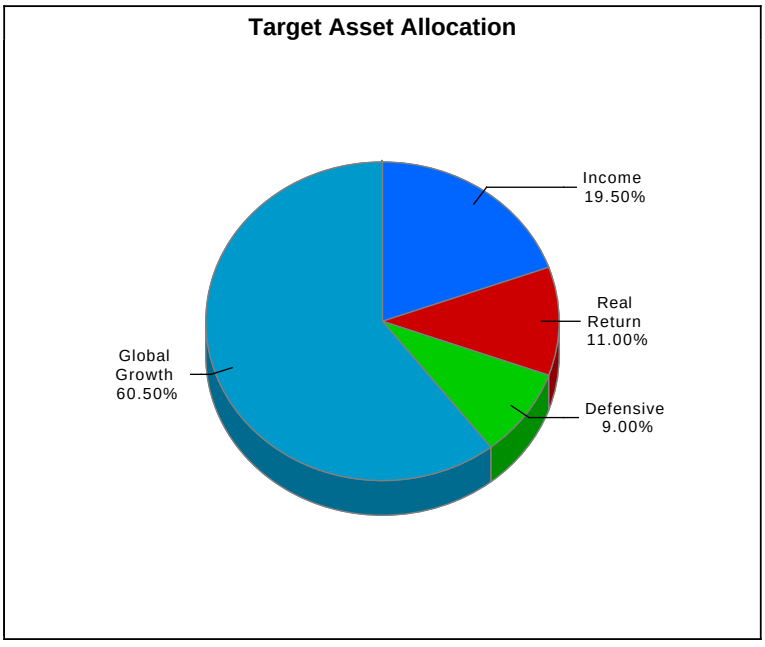
Period Ending March 31, 2026

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

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

	Actual Allocation %	Target %	Allocation (in millions $)
U.S. Equity	26.74	28.00	21,467.34
Int'l DM Equity Composite	13.09	12.75	10,507.36
Int'l SC Equity Composite	1.31	1.25	1,052.61
EM Equity Composite	5.23	5.50	4,197.65
Equity Hedge Fund Breakout	0.00	0.00	2.37
Private Equity	9.84	13.00	7,901.12
Global Growth	**56.21**	**60.50**	**45,127.68**
Real Estate	5.96	8.00	4,781.54
Real Assets	2.71	3.00	2,172.84
Real Return	**8.66**	**11.00**	**6,954.38**
High Yield Composite	4.41	4.50	3,541.27
Investment Grade Credit Composite	6.82	7.00	5,478.51
Income	**18.31**	**19.50**	**14,697.98**
Cash Equivalents [1]	9.59	2.00	7,699.79
U.S. Treasuries	4.09	4.00	3,281.23
Risk Mitigation Strategies	3.11	3.00	2,496.40
Defensive	**16.79**	**9.00**	**13,477.42**
Other	0.04	0.00	28.94
Total Pension Fund	**100.00**	**100.00**	**80,286.40**

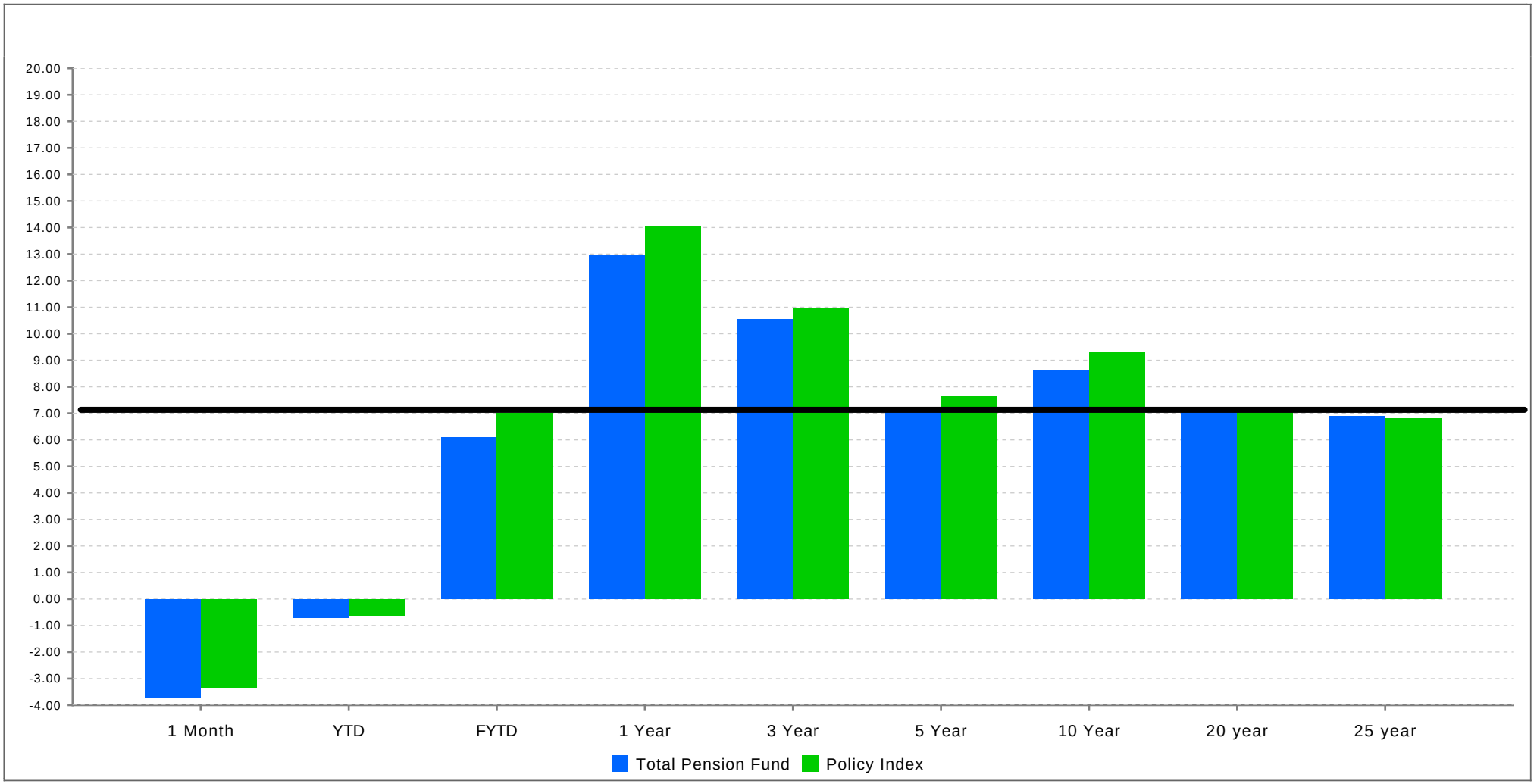




Sum of component allocation may not equal total due to rounding
Excludes assets of the Policer & Firemen's Retirement System of New Jersey.

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 March 31, 2026
Total Pension Fund Returns are Net of All Fees



	1 Month	YTD	FYTD	1 Year	3 Year	5 Year	10 Year	20 year	25 year
Total Pension Fund	-3.73	-0.70	6.09	12.98	10.56	7.19	8.62	7.10	6.88
Policy Index	-3.34	-0.61	7.02	14.03	10.95	7.64	9.30	7.04	6.82

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 March 31, 2026
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized 1 Year	Annualized 3 Year	Annualized 5 Year
U.S. Equity	(4.94)	(3.86)	6.51	18.25	17.90	11.06
Custom US Policy Benchmark	*(4.93)*	*(3.89)*	*6.56*	*18.38*	*17.95*	*11.04*
Int'l DM Equity Composite	(9.49)	(0.72)	10.11	23.65	14.71	8.84
Custom EAFE + Canada Benchmark [1]	*(9.64)*	*(0.84)*	*9.94*	*23.32*	*14.35*	*8.44*
Int'l SC Equity Composite	(9.83)	(0.18)	5.96	26.23	12.76	4.38
Custom ACWI ex USA Small Cap Benchmark	*(11.15)*	*(0.50)*	*9.18*	*27.67*	*13.63*	*5.63*
EM Equity Composite	(11.23)	1.97	19.02	33.99	15.84	4.89
Custom EM Benchmark [1]	*(13.13)*	*(0.18)*	*15.72*	*29.64*	*14.82*	*3.63*
Equity Hedge Fund Breakout	0.09	24.07	37.92	67.62	174.47	47.57
50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)	*0.91*	*3.02*	*14.41*	*14.75*	*11.56*	*6.48*
Private Equity	0.96	1.16	4.31	7.56	5.50	9.35
Custom Cambridge Blend	*2.18*	*2.18*	*8.63*	*10.53*	*8.58*	*10.25*
Global Growth	**(5.81)**	**(1.59)**	**8.14**	**19.03**	**14.61**	**9.62**
Global Growth Policy Benchmark	***(5.31)***	***(1.43)***	***8.86***	***19.61***	***15.23***	***10.10***
Real Estate	(2.86)	1.23	2.64	3.97	1.83	4.75
Real Estate Index [2]	*0.70*	*0.70*	*2.05*	*2.92*	*(4.25)*	*2.51*
Real Assets	1.96	1.62	7.20	14.44	7.51	10.23
Custom Cambridge Blend for Real Assets [2]	*1.49*	*1.49*	*7.07*	*8.81*	*6.86*	*12.65*
Real Return	**(1.40)**	**1.35**	**4.07**	**7.07**	**3.54**	**6.37**
Real Return Policy Benchmark [2]	***0.91***	***0.91***	***3.40***	***4.50***	***(1.23)***	***5.37***
High Yield Composite	(1.26)	(0.56)	3.50	7.17	8.24	4.04
Custom High Yield Benchmark	*(1.18)*	*(0.50)*	*3.36*	*7.01*	*8.60*	*4.22*
Private Credit	0.48	0.32	1.99	4.94	8.11	7.41
Custom Private Credit Policy Index	*0.27*	*1.52*	*7.32*	*8.25*	*10.51*	*5.55*
Investment Grade Credit Composite	(1.89)	(0.47)	2.75	4.49	4.04	0.41
Custom Investment Grade Credit Benchmark	*(1.88)*	*(0.40)*	*2.86*	*4.60*	*4.11*	*0.51*
Income	**(0.84)**	**(0.20)**	**2.64**	**5.30**	**6.57**	**3.88**
Income Policy Benchmark	***(0.84)***	***0.36***	***4.81***	***6.68***	***7.49***	***3.17***

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 March 31, 2026
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
Cash Equivalents [3]	0.32	0.94	3.12	4.24	4.96	3.56
ICE BofA US 3-Month Treasury Bill	*0.29*	*0.85*	*2.93*	*4.00*	*4.74*	*3.34*
U.S. Treasuries	(1.73)	(0.03)	2.40	3.28	2.78	0.07
Custom Government Benchmark	*(1.74)*	*(0.04)*	*2.39*	*3.25*	*2.59*	*(0.14)*
Risk Mitigation Strategies [4]	1.19	3.41	6.99	9.06	8.42	7.61
T-Bill + 300 BP	*0.55*	*1.60*	*5.28*	*7.17*	*7.91*	*6.47*
Defensive	**(0.11)**	**1.14**	**3.62**	**4.82**	**4.96**	**3.17**
Liquidity Policy Benchmark	***(0.53)***	***0.70***	***3.48***	***4.73***	***4.94***	***2.90***
Total Pension Fund	**(3.73)**	**(0.70)**	**6.09**	**12.98**	**10.56**	**7.19**
Policy Index	*(3.34)*	*(0.61)*	*7.02*	*14.03*	*10.95*	*7.64*

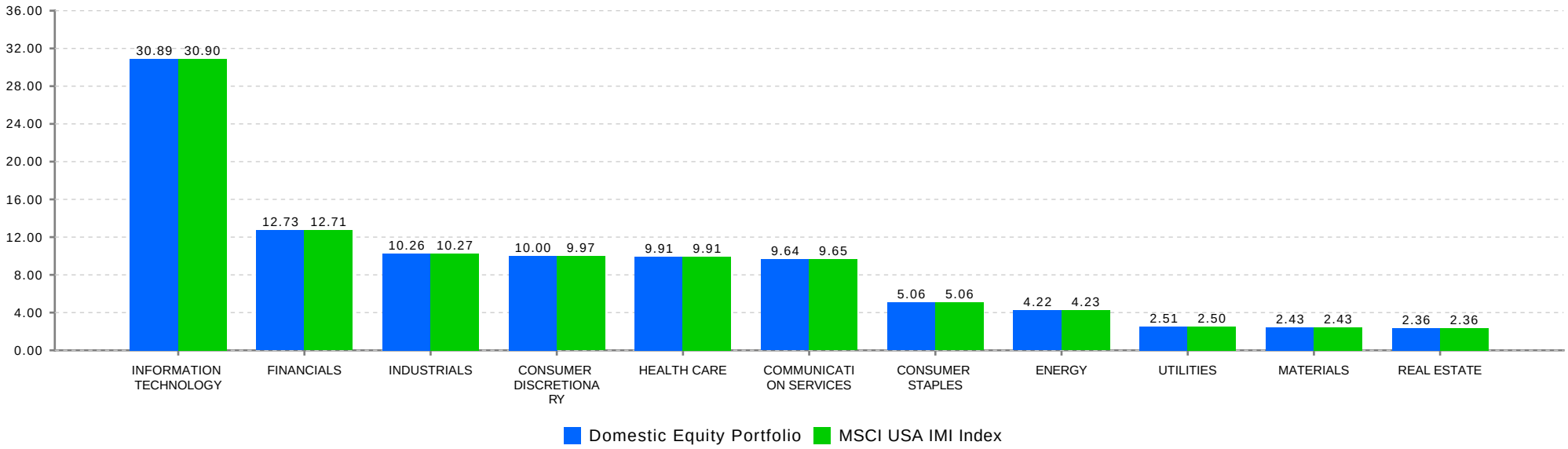
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4 Risk Mitigation Strategies returns corrected and benchmarks updated as of August 20,2026

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

Top Holdings*
U.S. Equity

Security Name	% of Portfolio
NVIDIA CORP	6.75
APPLE INC	5.94
MICROSOFT CORP	4.16
AMAZON.COM INC	3.19
ALPHABET INC CL A	2.66
ALPHABET INC CL C	2.23
BROADCOM INC	2.22
META PLATFORMS INC CLASS A	1.98
TESLA INC	1.67
JPMORGAN CHASE + CO	1.28

U.S. Equity Portfolio
Sector Weightings**



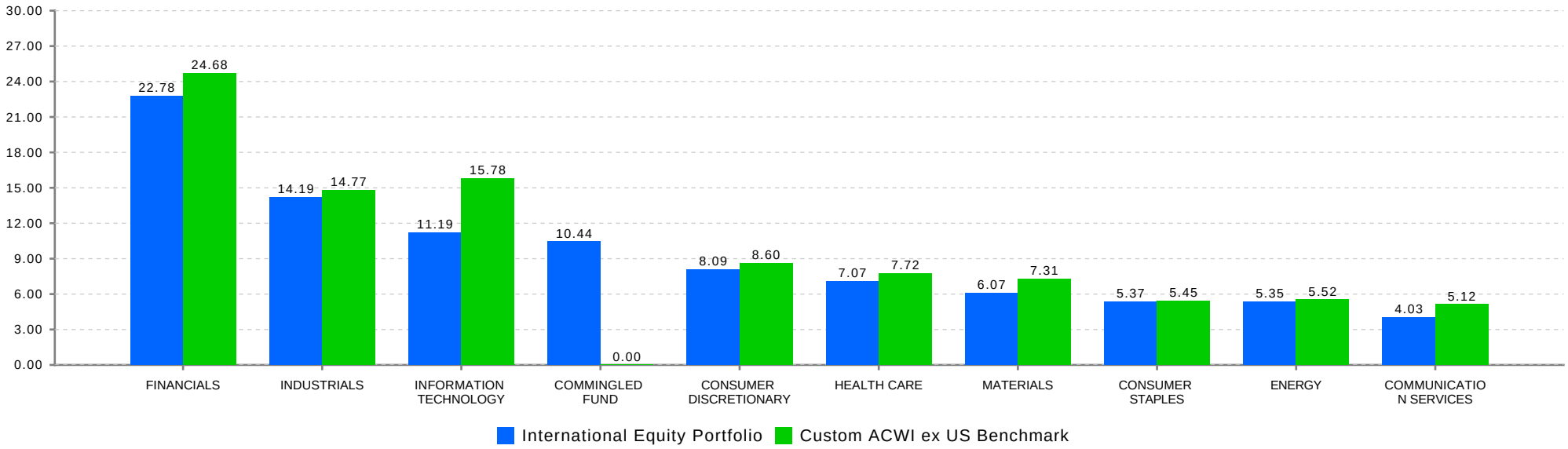
*Holdings include accruals
**Index sector weightings reflect the calculations of State Street and may differ from those of MSCI. Note that ETFs are excluded.

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

Top Holdings*
International Equity

Security Name	% of Portfolio
ISHARES CORE MSCI EMERGING MAR	5.51
TAIWAN SEMICONDUCTOR MANUFAC	2.16
ISHARES MSCI EAFE SMALL CAP ET	1.84
ISHARES MSCI INDIA ETF	1.68
ASML HOLDING NV	1.46
VANGUARD FTSE ALL WORLD EX US	1.40
ASTRAZENECA PLC	0.87
NOVARTIS AG REG	0.86
HSBC HOLDINGS PLC	0.83
ROCHE HOLDING AG	0.80

Select Portfolio Sector Weightings
International Equity



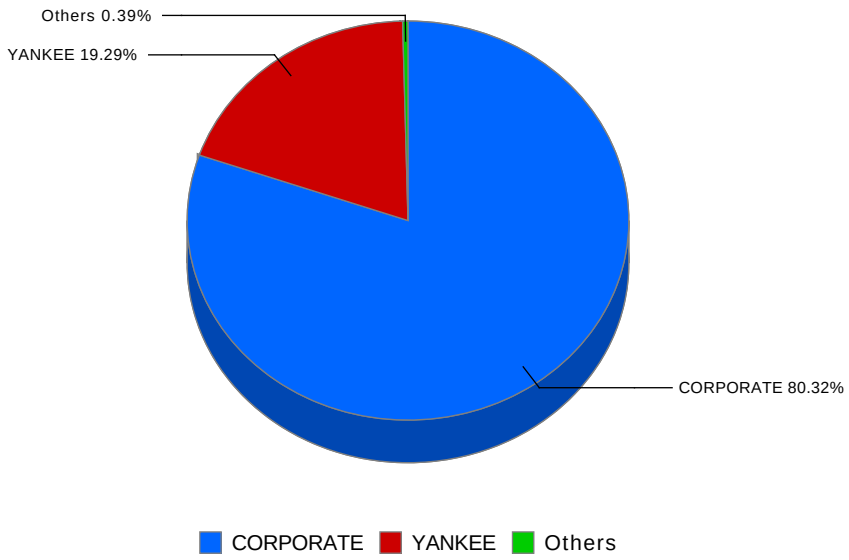
*Holdings include accruals

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

Fixed Income Composite
Top Holdings*

Security Name	Coupon %	Maturity Date	% of Portfolio
US TREASURY N/B	0.50	10/31/2027	1.96
US TREASURY N/B	0.75	01/31/2028	1.70
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	1.50	02/15/2030	1.20
US TREASURY N/B	4.00	04/30/2032	1.20
US TREASURY N/B	1.25	05/31/2028	1.11
US TREASURY N/B	2.25	11/15/2027	1.05
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 March 31, 2026

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

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

Other Reportable Matters			
		Description	
		There are no other reportable matters	

New Jersey Division of Investment
International Equity
Exposure by Country
As of March 31, 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	0.3%	0.2%	39.6
Belgium	118.2	0.8%	0.7%	118.2
Finland	119.8	0.8%	0.8%	119.8
France	974.7	6.3%	6.4%	974.7
Germany	854.8	5.5%	5.6%	854.8
Guernsey, C.I.	1.3	0.0%	0.0%	1.3
Ireland	41.4	0.3%	0.3%	41.4
Italy	326.3	2.1%	2.1%	326.3
Netherlands	489.7	3.2%	3.3%	489.7
Portugal	23.1	0.1%	0.1%	23.1
Spain	396.9	2.6%	2.4%	396.9
Developed - Non-Euro				
Australia	702.4	4.6%	4.2%	702.4
Canada	1,396.3	9.0%	9.0%	1,396.3
Denmark	169.8	1.1%	1.0%	169.8
Hong Kong	138.8	0.9%	0.8%	138.8
Israel	142.5	0.9%	0.7%	142.5
Japan	2,376.1	15.4%	14.3%	2,376.1
New Zealand	18.3	0.1%	0.1%	18.3
Norway	83.8	0.5%	0.4%	83.8
Singapore	176.6	1.1%	1.1%	176.6
Sweden	374.3	2.4%	2.3%	374.3
Switzerland	889.1	5.8%	5.8%	889.1
United Kingdom	1,426.2	9.2%	9.1%	1,426.2

Sector / Region	Market Value ($ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure ($ millions)
Emerging Markets:				
EM - Global	1.2	0.0%	0.0%	1.2
EM - Europe/Middle East/Africa				
Bahrain	0.1	0.0%	0.0%	0.1
Czech Republic	5.3	0.0%	0.1%	5.3
Egypt	5.4	0.0%	0.0%	5.4
Georgia	0.6	0.0%	0.0%	0.6
Greece	21.2	0.1%	0.1%	21.2
Hungary	74.1	0.5%	0.1%	74.1
Iceland	0.1	0.0%	0.0%	0.1
Kazakhstan	14.6	0.1%	0.0%	14.6
Kuwait	6.5	0.0%	0.2%	6.5
Nigeria	0.3	0.0%	0.0%	0.3
Poland	22.9	0.1%	0.3%	22.9
Qatar	5.4	0.0%	0.2%	5.4
Romania	0.1	0.0%	0.0%	0.1
Saudi Arabia	55.3	0.4%	0.9%	55.3
South Africa	134.0	0.9%	1.1%	134.0
Turkey	31.8	0.2%	0.1%	31.8
United Arab Emirates	23.3	0.2%	0.4%	23.3
EM - Latam				
Argentina	12.3	0.1%	0.0%	12.3
Brazil	458.5	3.0%	1.5%	458.5
Chile	16.5	0.1%	0.2%	16.5
Colombia	2.5	0.0%	0.0%	2.5
Mexico	115.6	0.7%	0.6%	115.6
Peru	52.9	0.3%	0.1%	52.9
Uruguay	11.3	0.1%	0.0%	11.3
EM - Asia ex Japan				
China	1,061.9	6.9%	7.8%	1,061.9
India	531.1	3.4%	3.6%	531.1
Indonesia	81.7	0.5%	0.3%	81.7
Korea	573.1	3.7%	4.5%	573.1
Malaysia	14.2	0.1%	0.4%	14.2
Philippines	9.0	0.1%	0.1%	9.0
Taiwan	755.8	4.9%	6.5%	755.8
Thailand	59.2	0.4%	0.3%	59.2

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

Alternative Investments – Common Pension Fund E March 31, 2026

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

	Inception Date	Last Valuation Date	A Commitment	A Amount Contributed[1]	A Unfunded Commitment	B Current Market Value[2]	C Total Distributed[3]	Total Value	Total Value Multiple
Private Equity									
Co Investments			**2,432,609,992**	**2,661,105,280**	**324,516,357**	**2,206,032,922**	**2,754,870,992**	**4,960,903,914**	**1.86**
**ABF VII New Jersey S.L.P.	Jul-20	Dec-25	57,609,992	54,345,193	1,595,811	89,628,739	0	89,628,739	1.65
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	523,005,217	26,994,783	651,448,414	124,395,802	775,844,216	1.48
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	337,981,004	12,437,392	414,381,365	14,019,802	428,401,167	1.27
NJ Roark Co-Invest Fund III LLC	Jan-14	Dec-25	75,000,000	74,999,950	0	104,748,140	16,732,449	121,480,590	1.62
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	Dec-25	200,000,000	200,765,484	164,050,762	125,648,407	164,816,246	290,464,653	1.45
Distressed Debt			**1,550,000,000**	**1,474,216,212**	**314,306,289**	**970,898,539**	**1,545,052,764**	**2,515,951,304**	**1.71**
BSP Special Situations Fund L.P.	Jan-17	Dec-25	150,000,000	130,110,931	70,038,006	22,611,204	165,198,240	187,809,444	1.44
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	Feb-26	200,000,000	200,000,000	0	445,393,347	81,931,030	527,324,377	2.64
MHR Institutional Partners III, L.P.	Jun-07	Feb-26	75,000,000	80,120,524	13,044,846	15,084,153	98,623,923	113,708,076	1.42
MHR Institutional Partners IV, L.P.	Jul-14	Feb-26	100,000,000	117,308,781	13,797,367	130,448,489	41,879,607	172,328,096	1.47
Strategic Value Special Situations Fund V, L.P.	Apr-21	Dec-25	125,000,000	101,238,026	23,636,974	155,423,171	16,092	155,439,263	1.54
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**	**4,130,751,759**	**397,548,066**	**2,293,756,978**	**4,954,035,279**	**7,247,792,257**	**1.75**
Altaris Health Partners V, L.P.	Jul-20	Dec-25	100,000,000	94,668,518	5,331,482	115,637,879	1,774,757	117,412,636	1.24
American Industrial Partners Capital Fund V	Dec-11	Sep-25	50,000,000	68,659,036	506,158	10,297,761	104,860,291	115,158,052	1.68
American Industrial Partners Capital Fund VI, L.P.	Sep-15	Sep-25	75,000,000	95,581,274	11,622,524	67,796,362	165,043,973	232,840,336	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	Dec-25	40,000,000	41,286,129	6,675,563	31,893,229	40,458,594	72,351,823	1.75
JLL Partners Fund VI, LP	Dec-08	Dec-25	150,000,000	198,885,995	22,173,202	793,734	364,734,061	365,527,795	1.84
JLL Partners VII, LP	Mar-16	Dec-25	150,000,000	167,701,953	20,911,384	65,870,399	250,352,701	316,223,100	1.89
JLL Partners Fund VIII, L.P.	Feb-19	Dec-25	200,000,000	178,780,153	49,078,229	211,316,117	92,783,286	304,099,402	1.70
Marlin Equity Partners IV	Jun-13	Dec-25	75,000,000	79,883,912	0	21,274,044	71,830,188	93,104,232	1.17
New Mountain Partners III, L.P.	Aug-07	Dec-25	100,000,000	114,950,591	3,815,193	3,902,048	260,335,125	264,237,173	2.30
Onex Partners III, LP	Apr-09	Dec-25	100,000,000	114,888,176	4,236,507	11,996,039	178,756,350	190,752,389	1.66
Onex Partners IV, LP	May-14	Dec-25	166,490,000	195,798,338	0	42,739,973	215,448,963	258,188,936	1.32
Onex Partners V-B, L.P.	Oct-17	Dec-25	100,000,000	113,688,479	0	92,761,186	75,490,989	168,252,175	1.48
Quadrangle Capital Partners II	Aug-05	Dec-25	50,000,000	48,448,656	546,524	137,979	70,204,982	70,342,961	1.45
Roark Capital Partners III L.P.	Sep-12	Dec-25	100,000,000	114,072,015	1,960,241	119,867,884	129,819,231	249,687,115	2.19
Sycamore Partners III, L.P.	Jan-18	Dec-25	150,000,000	191,799,963	30,372,722	199,966,718	72,172,685	272,139,403	1.42
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	Dec-25	75,000,000	78,470,887	3,059,066	71,335,193	47,291,608	118,626,801	1.51
The Rise Fund II, L.P.	Mar-19	Dec-25	105,000,000	109,116,069	2,322,615	111,576,045	36,045,648	147,621,693	1.35
TPG Growth IV, L.P			149,000,000	137,900,919	11,183,547	95,444,277	122,445,197	217,889,474	1.58
TPG Growth II, L.P.	Jun-12	Dec-25	100,000,000	104,632,232	3,386,626	41,272,940	196,391,707	237,664,647	2.27
TPG Growth III(A), L.P.	Jan-15	Dec-25	150,000,000	168,566,050	3,980,626	76,156,668	204,680,684	280,837,352	1.67
TPG Growth V, L.P.	Sep-20	Dec-25	100,000,000	95,541,133	27,599,233	100,593,519	37,312,048	137,905,567	1.44
TSG 7 A L.P.	Nov-15	Dec-25	80,000,000	69,721,865	10,174,915	11,964,596	130,549,314	142,513,910	2.04

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				A		B	C		
TSG 7 B L.P.	Nov-15	Dec-25	20,000,000	20,812,498	55,782	31,085,385	13,937,428	45,022,813	2.16
TSG8, L.P.	Dec-18	Dec-25	100,000,000	99,965,362	9,669,587	76,899,665	15,493,017	92,392,682	0.92
Vista Equity Partners Fund III, L.P.	Oct-07	Dec-25	100,000,000	107,040,357	7,624,259	285,716	266,230,856	266,516,572	2.49
Vista Equity Partners Fund IV, L.P.	Oct-11	Dec-25	200,000,000	220,527,516	27,523,332	129,996,716	296,016,778	426,013,494	1.93
Vista Equity Partners Fund V, L.P.	Mar-14	Dec-25	200,000,000	264,650,570	42,370,714	117,520,897	419,845,470	537,366,367	2.03
Vista Equity Partners Fund VI, L.P.	Nov-16	Dec-25	200,000,000	257,832,901	16,040,299	164,623,248	343,526,293	508,149,541	1.97
Vista Foundation Fund II, L.P.	Nov-13	Dec-25	75,000,000	85,932,722	29,772,493	29,037,663	131,222,558	160,260,221	1.86
Vista Foundation Fund III, L.P.	Nov-16	Dec-25	100,000,000	120,436,778	17,363,135	93,514,751	133,164,302	226,679,053	1.88
Vista Foundation Fund IV, L.P.	Feb-20	Dec-25	100,000,000	92,566,747	7,433,256	101,919,318	19,263	101,938,581	1.10
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**	**675,212,022**	**237,984,706**	**650,907,230**	**680,392,385**	**1,331,299,615**	**1.97**
Blue Owl GP Stakes NJ Investors, L.P.	Oct-12	Dec-25	200,000,000	245,172,529	41,129,891	125,815,765	191,028,842	316,844,606	1.29
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	Dec-25	200,000,000	158,386,850	141,420,267	236,396,875	267,776,748	504,173,624	3.18
International			**2,592,276,643**	**2,685,559,202**	**199,004,300**	**1,172,518,978**	**2,789,935,152**	**3,962,454,130**	**1.48**
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Sep-07	Dec-25	173,982,175	202,535,082	29,809,266	15,098,416	236,874,688	251,973,105	1.24
**Anacap Financial Partners II	Sep-08	Dec-24	111,043,259	192,097,746	5,703,428	198,094	190,061,667	190,259,761	0.99
**AnaCap Financial Partners III, L.P.	Jun-14	Sep-25	144,024,980	155,143,472	12,876,475	44,932,182	167,634,599	212,566,781	1.37
**AnaCap Financial Prtns GP	Nov-09	Sep-25	7,201,249	9,868,438	0	8,128,165	1,570,670	9,698,835	0.98
**ARDIAN Buyout Fund VII A S.L.P	Mar-20	Dec-25	144,024,980	116,729,674	22,120,962	141,963,060	29,785,784	171,748,844	1.47
MBK Partners Fund IV, L.P.	Dec-16	Dec-25	85,000,000	85,490,524	81,660	91,515,009	38,399,508	129,914,517	1.52
MBK Partners Fund V, L.P.	Dec-19	Dec-25	100,000,000	90,480,030	10,397,309	109,675,087	4,917,426	114,592,513	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	300,817,007	48,579,584	266,882,522	146,284,775	413,167,297	1.37
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	155,183,659	0	39,356,062	147,360,569	186,716,631	1.20
Siguler Guff NJ Developing Mkt Fund, LP	Dec-13	Dec-25	300,000,000	285,879,140	14,120,860	245,080,271	345,222,921	590,303,192	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	85,425,189	4,590,000	78,348,812	10,264,500	88,613,312	1.04
Large Buyout			**2,741,854,955**	**3,077,777,785**	**104,805,233**	**1,204,708,994**	**4,113,701,325**	**5,318,410,319**	**1.73**
Apollo Investment Fund VI, L.P.	May-06	Dec-25	50,000,000	132,031,490	730,723	796,765	171,500,614	172,297,379	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	7,437,305	88,856,269	96,293,574	1.86
Blackstone Capital Partners VII, L.P.	May-15	Dec-25	45,000,000	50,070,854	2,235,486	33,553,717	51,265,927	84,819,644	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	86,414,988	104,663,259	2,197,669	44,722,953	162,456,156	207,179,110	1.98
**CVC Capital Partners VII (A), LP	May-17	Dec-25	115,219,984	118,988,423	17,403,763	114,845,107	139,991,057	254,836,164	2.14

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				A		B	C		
**CVC Capital Partners VIII	Jun-20	Dec-25	115,219,984	105,491,894	4,523,126	127,749,206	4,957,343	132,706,549	1.26
Hellman & Friedman Capital Partners VIII, L.P.	Nov-14	Dec-25	100,000,000	103,278,020	5,883,679	93,352,555	85,078,684	178,431,239	1.73
Silver Lake Partners III, LP	Aug-07	Dec-25	100,000,000	107,046,747	9,528,468	12,131,522	240,869,202	253,000,725	2.36
Silver Lake Partners IV	Mar-13	Dec-25	200,000,000	235,178,153	4,845,703	215,416,009	442,656,854	658,072,863	2.80
Silver Lake Partners VI, L.P.	Sep-20	Dec-25	100,000,000	113,617,742	6,169,452	129,921,470	20,413,481	150,334,950	1.32
TPG Partners VI, L.P.	Aug-08	Dec-25	180,000,000	299,334,723	2,663,179	881,658	393,030,833	393,912,491	1.32
Vista Equity Partners Fund VII, L.P.	Aug-18	Dec-25	300,000,000	306,889,338	29,567,543	335,867,858	36,674,031	372,541,889	1.21
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	50,703,369	493,083,632	543,787,001	1.70
Mezzanine Debt			**250,000,000**	**285,461,425**	**40,513,797**	**2,532,181**	**358,394,250**	**360,926,431**	**1.26**
GSO Capital Opportunities Fund II, LP	Nov-11	Dec-25	150,000,000	165,084,448	36,323,333	2,500,839	208,739,425	211,240,264	1.28
Newstone Capital Partners II, L.P.	May-11	Dec-25	100,000,000	120,376,977	4,190,464	31,342	149,654,825	149,686,167	1.24
Secondaries			**116,827,591**	**118,227,304**	**9,547,904**	**511,301**	**177,518,600**	**178,029,901**	**1.51**
Lexington Capital Partners VI-B	Jun-06	Dec-25	50,000,000	50,705,969	817,355	365,122	73,809,048	74,174,170	1.46
**Partners Group Secondary 2008, L.P.	Nov-08	Dec-25	66,827,591	67,521,335	8,730,549	146,179	103,709,552	103,855,731	1.54
Small Midsize Buyout			**775,000,000**	**894,495,605**	**65,473,047**	**172,447,450**	**1,288,251,547**	**1,460,698,997**	**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	Dec-25	125,000,000	120,581,428	25,334,032	156,284,835	20,537,061	176,821,896	1.47
Special Situations			**184,000,000**	**1,336,173,509**	**154,223,688**	**473,066,170**	**1,463,247,315**	**1,936,313,486**	**1.45**
Blackstone TOP Fund - A (PE) L.P.	Feb-12	Sep-25	184,000,000	1,336,173,509	154,223,688	473,066,170	1,463,247,315	1,936,313,486	1.45
Venture Capital			**314,400,000**	**302,410,768**	**22,797,780**	**76,298,128**	**549,533,627**	**625,831,755**	**2.07**
Khosla Ventures IV, L.P.	Jan-12	Dec-25	25,000,000	24,540,550	475,000	12,318,486	86,640,384	98,958,870	4.03
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	Dec-25	100,000,000	90,531,347	12,824,979	33,525,092	181,550,510	215,075,602	2.38
Tenaya Capital VI, L.P.	Jul-12	Dec-25	40,000,000	39,042,961	957,039	18,822,490	20,724,169	39,546,659	1.01
Private Equity Subtotal			**15,740,379,181**	**18,090,860,919**	**1,891,065,879**	**9,265,477,804**	**21,533,383,899**	**30,798,861,703**	**1.70**
Real Estate									
Debt			**864,065,200**	**793,053,256**	**34,722,197**	**31,234,493**	**1,012,739,334**	**1,043,973,827**	**1.32**
Blackstone RE Debt Strategies III, L.P.	Jun-16	Dec-25	100,000,000	111,282,518	24,722,197	7,083,674	120,439,852	127,523,526	1.15
CT High Grade Partners II, LLC	Jun-08	Mar-26	664,065,200	574,030,918	5,000,000	0	811,406,649	811,406,649	1.41
True North Real Estate Fund III, LP	Sep-14	Dec-25	100,000,000	107,739,820	5,000,000	24,150,819	80,892,833	105,043,652	0.97
Equity			**5,430,833,623**	**6,315,990,775**	**835,875,023**	**3,345,611,985**	**6,306,300,718**	**9,651,912,702**	**1.53**
**Aermont Capital Real Estate Fund IV	Oct-18	Dec-25	115,219,984	96,272,755	15,735,643	85,207,480	14,839,271	100,046,751	1.04
Blackstone Property Global - NJ	Oct-15	Dec-25	150,000,000	150,998,321	7,564,402	79,304,699	159,471,099	238,775,798	1.58
Blackstone Property Partners L.P.	Jun-15	Dec-25	50,000,000	50,000,000	0	56,269,900	14,820,908	71,090,808	1.42
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	394,083,397	19,121,762	23,894,970	619,059,641	642,954,611	1.63
Blackstone Real Estate VIII	Mar-15	Dec-25	100,000,000	124,202,070	8,223,387	52,266,375	134,410,762	186,677,137	1.50
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	Dec-25	100,000,000	73,480,498	28,732,514	45,364,962	6,069,163	51,434,125	0.70
Exeter Core Industrial Club Fund II, L.P.	Aug-16	Sep-25	100,000,000	97,845,545	2,605,263	56,783,871	175,222,587	232,006,458	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	Dec-25	50,000,000	50,923,558	0	29,929,236	50,081,961	80,011,196	1.57
Hammes Partners II, L.P.	Mar-14	Sep-25	100,000,000	111,324,022	4,119,841	13,477,494	177,570,371	191,047,866	1.72
Hammes Partners III, L.P.	Aug-17	Sep-25	50,000,000	51,289,218	5,173,073	36,435,777	28,302,679	64,738,456	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	Dec-25	150,000,000	138,013,483	13,245,448	179,455,887	1,100,138	180,556,025	1.31
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	Feb-26	200,000,000	573,120,308	209,031,256	192,179,660	518,918,210	711,097,869	1.24
Sculptor RE Parallel Fund III E, LP	Aug-14	Dec-25	100,000,000	81,106,539	34,483,348	6,147,338	131,657,591	137,804,929	1.70
**Perella Weinberg Real Estate Fund II LP	Jul-13	Dec-25	86,414,988	75,552,227	13,867,452	18,794,266	106,909,073	125,703,339	1.66
**Perella Weinberg Real Estate Fund III LP	Nov-15	Dec-25	103,697,985	79,232,272	23,817,119	28,439,468	196,450,254	224,889,722	2.84
Prime Property Fund	Aug-07	Dec-25	130,000,000	150,000,000	0	126,911,793	121,748,040	248,659,834	1.66
PRISA II	Jun-07	Feb-26	60,000,000	100,000,000	0	70,816,230	74,653,843	145,470,072	1.45
PRISA Real Estate Separate Account	Dec-06	Feb-26	265,000,000	300,000,000	0	239,353,393	223,664,227	463,017,620	1.54
**Prologis European Logistics Fund	Sep-13	Dec-25	155,546,978	222,620,935	0	298,279,374	153,374,906	451,654,280	2.03
RE Capital Asia Partners III, L.P.	Aug-12	Dec-25	80,000,000	70,680,329	15,847,536	13,860,620	72,835,072	86,695,692	1.23
RE Capital Asia Partners IV, L.P.	Dec-14	Dec-25	100,000,000	96,451,897	5,050,486	25,902,511	73,093,714	98,996,225	1.03
TGM Apartment Partners	Aug-15	Dec-25	376,329,000	361,391,050	14,937,950	470,296,510	163,725,256	634,021,766	1.75
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	Jun-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	Dec-25	100,000,000	119,959,263	0	6,232,630	139,669,379	145,902,009	1.22
Westbrook VII	Dec-07	Dec-25	40,000,000	45,144,513	0	1,722,324	47,220,086	48,942,410	1.08
Wheelock Street Real Estate Fund, L.P.	Dec-11	Dec-25	100,000,000	99,589,969	15,638,783	13,475,636	178,013,514	191,489,150	1.92
Wheelock Street Real Estate Fund II, L.P.	Apr-14	Dec-25	125,000,000	112,053,838	27,121,285	16,539,197	183,338,050	199,877,247	1.78
Wheelock Street Real Estate Fund V, L.P	Aug-16	Dec-25	100,000,000	101,598,715	16,822,459	35,545,628	97,575,106	133,120,734	1.31
Real Estate Subtotal			**6,294,898,823**	**7,109,044,031**	**870,597,220**	**3,376,846,478**	**7,319,040,051**	**10,695,886,529**	**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	Feb-26	150,000,000	125,000,000	25,000,000	234,997,750	0	234,997,750	1.88
Magenta Fund Ltd.	Apr-21	Feb-26	100,000,000	100,000,000	0	130,526,500	0	130,526,500	1.31
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**	**193,726,198**	**696,680,819**	**890,407,017**	**1.27**

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

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

				A		B	C		
Chatham Fund, LP	Dec-14	Feb-26	300,000,000	300,000,000	0	43,104,711	406,500,000	449,604,711	1.50
GSO Special Situations Fund, L.P.	Mar-12	Feb-26	100,000,000	100,000,000	0	6,749,769	110,260,604	117,010,374	1.17
Solus Opportunities Fund 3, LP	Apr-14	Jan-26	300,000,000	300,000,000	0	143,871,718	179,920,215	323,791,933	1.08
Distressed	**Jan-00**		**350,000,000**	**352,520,128**	**0**	**3,305,242**	**569,663,906**	**572,969,148**	**1.63**
Centerbridge Credit Partners	Nov-07	Feb-26	200,000,000	202,508,439	0	1,034,616	318,208,657	319,243,273	1.58
King Street Capital	Feb-07	Feb-26	150,000,000	150,011,689	0	2,270,626	251,455,249	253,725,875	1.69
Fund of Funds			**1,550,000,000**	**1,617,798,376**	**145,770,983**	**563,188,071**	**1,925,497,953**	**2,488,686,024**	**1.54**
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Feb-26	550,000,000	550,000,000	25,000,000	493,825,251	603,698,563	1,097,523,814	2.00
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	Feb-26	200,000,000	200,000,000	0	2,366,168	197,328,863	199,695,031	1.00
Global Macro			**200,000,000**	**200,000,000**	**0**	**126,175,850**	**150,000,000**	**276,175,850**	**1.38**
Lynx Common (Bermuda) Ltd.	Mar-11	Feb-26	200,000,000	200,000,000	0	126,175,850	150,000,000	276,175,850	1.38
Multi-Strategy			**450,000,000**	**450,000,000**	**0**	**475,159,012**	**350,462,750**	**825,621,762**	**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	Feb-26	150,000,000	150,000,000	0	98,106	171,716,739	171,814,845	1.15
Laurion Capital Ltd.	Jul-15	Feb-26	100,000,000	100,000,000	0	217,821,600	0	217,821,600	2.18
Hedge Fund Subtotal			**4,010,000,000**	**4,099,298,543**	**193,790,944**	**1,939,652,695**	**4,326,355,431**	**6,266,008,125**	**1.53**
Real Assets									
Co-Investments			**1,106,000,000**	**1,861,885,021**	**110,286,551**	**853,464,739**	**1,699,215,527**	**2,552,680,266**	**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	48,490,858	86,520,669	1,281,350,961	1,367,871,630	1.22
BX NJ Co-Invest, L.P.	Aug-12	Sep-25	21,163,690	395,039,114	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**	**772,436,639**	**29,896,477**	**11,237,458**	**765,454,184**	**776,691,642**	**1.01**
GSO Energy Partners - A, L.P.	Mar-12	Dec-25	650,000,000	772,436,639	29,896,477	11,237,458	765,454,184	776,691,642	1.01
Equity			**1,040,512,990**	**1,130,174,538**	**100,642,257**	**599,428,875**	**1,167,288,581**	**1,766,717,456**	**1.56**
Aether Real Assets III, LP	Nov-13	Sep-25	30,000,000	32,531,545	827,978	12,461,172	15,252,472	27,713,644	0.85
Blackstone Energy Partners, L.P.	Mar-12	Dec-25	150,000,000	190,344,723	14,184,874	17,772,204	286,031,562	303,803,766	1.60
Blackstone Energy Partners II, L.P.	May-15	Dec-25	80,000,000	88,764,319	10,481,080	44,316,756	85,762,624	130,079,380	1.47
Brookfield Capital Partners IV, L.P.	May-16	Dec-25	150,000,000	179,975,861	3,516,659	53,656,375	358,520,672	412,177,047	2.29
Brookfield Capital Partners V L.P.	Apr-19	Dec-25	100,000,000	112,308,746	8,165,938	139,382,683	44,414,880	183,797,563	1.64
Hitecvision VII, L.P.	Apr-14	Sep-25	100,000,000	112,527,771	6,252,565	2,252,730	186,318,985	188,571,715	1.68
HitecVision SpringPoint, L.P.	Oct-23	Dec-25	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	Sep-25	100,000,000	109,228,371	1,549,219	100,398,371	14,594,571	114,992,942	1.05
Stonepeak Infrastructure Fund III LP	Nov-17	Dec-25	125,000,000	142,655,702	9,433,260	150,541,384	51,308,551	201,849,935	1.41
Stonepeak Global Renewables Fund LP	Jan-21	Dec-25	100,000,000	62,912,958	42,230,683	55,779,759	18,840,350	74,620,109	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**	**3,764,496,198**	**240,825,284**	**1,464,131,072**	**3,631,958,292**	**5,096,089,364**	**1.35**

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

Alternative Investments – Common Pension Fund E March 31, 2026

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

		A		B	C		
Grand Total	**28,841,790,994**	**33,063,699,691**	**3,196,279,327**	**16,046,108,048**	**36,810,737,673**	**52,856,845,722**	**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 1.1522 EUR as of 3/31/2026
6. ***Please note these selected funds have an FX rate of 1.3187 GBP as of 3/31/2026
7. Common Pension Fund E invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, the Teachers' Pension and Annuity Fund, and Police & Firemen's Retirement System.

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

Alternative Investments – Private Credit, Common Pension Fund E March 31, 2026

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

				A		B	C		
	Inception Date	Last Valuation Date	Commitment	Amount Contributed[1]	Unfunded Commitment	Current Market Value	Total Distributed[2]	Total Value	Total Value Multiple
Private Credit									
Blackstone TOF A (PC) L.P.	Dec-25	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	Feb-26	300,000,000	464,552,239	47,388,060	576,642,689	276,401,796	853,044,484	1.84
Crayhill NJ Fund, LP	May-17	Dec-25	150,000,000	323,528,741	71,596,882	145,595,118	229,655,708	375,250,827	1.16
GOF II Feeder B, L.P.	Oct-17	Dec-25	100,000,000	90,005,303	38,613,419	47,480,728	121,162,889	168,643,617	1.87
GSO Credit Partners - A, L.P.	Mar-12	Feb-26	600,000,000	475,000,000	38,000,000	52,020,138	602,324,338	654,344,476	1.38
Golden Tree Opportunities LP-Class D	Sep-07	Feb-26	250,000,000	243,584,213	500,000	438,482,251	340,681,596	779,163,847	3.20
Knight TAO, L.P.	Oct-14	Dec-25	700,000,000	860,802,264	304,761,816	593,628,965	745,507,542	1,339,136,507	1.56
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	Feb-26	500,000,000	1,410,797,180	295,214,494	263,334,127	1,365,371,789	1,628,705,916	1.15
*Sculptor SC, LP	Apr-10	Feb-26	250,000,000	795,953,973	0	628,709,726	1,424,364,826	2,053,074,553	2.58
*Sculptor SC II, LP	Mar-13	Feb-26	650,000,000	2,002,558,522	0	956,112,405	1,995,342,035	2,951,454,440	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**	**7,263,817,389**	**1,392,967,041**	**3,928,694,784**	**7,633,166,156**	**11,561,860,941**	**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 1.3187 GBP as of 3/31/2026
5. Common Pension Fund E invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, the Teachers' Pension and Annuity Fund, and Police & Firemen's Retirement System.

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

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

	Inception Date	Last Valuation Date	Commitment	Amount Contributed[1]	Unfunded Commitment	Current Market Value[2]	Total Distributed[3]	Total Value	Total Value Multiple
Private Equity									
Large Buyout			**813,049,959**	**346,668,747**	**481,195,381**	**379,528,226**	**37,165,996**	**416,694,221**	**1.20**
Bain Capital Fund XIV, L.P.	Jun-25	Dec-25	200,000,000	0	200,000,000	0	0	0	0.00
**CVC Capital Partners IX	Jun-23	Dec-25	288,049,959	88,781,550	203,563,570	90,560,457	7,618,561	98,179,018	1.11
Hellman & Friedman Capital Partners X, L.P.	May-21	Dec-25	125,000,000	133,714,761	11,090,894	137,238,055	28,631,464	165,869,519	1.24
Silver Lake Partners VII, L.P.	Apr-24	Dec-25	100,000,000	57,766,318	31,635,673	71,403,761	45,140	71,448,901	1.24
Vista Equity Partners Fund VIII, L.P.	Oct-23	Dec-25	100,000,000	66,406,118	34,905,244	80,325,952	870,831	81,196,783	1.22
Distressed Debt			**99,716,998**	**6,007,672**	**93,709,326**	**4,894,475**	**0**	**4,894,475**	**0.81**
Strategic Value Special Situation VI	Nov-25	Dec-25	99,716,998	6,007,672	93,709,326	4,894,475	0	4,894,475	0.81
Domestic Midmarket Buyout			**750,000,000**	**334,444,880**	**460,545,805**	**359,017,858**	**69,928,793**	**428,946,650**	**1.28**
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	Dec-25	150,000,000	47,856,763	105,000,000	52,314,885	2,856,763	55,171,648	1.15
Excellere Capital Fund IV, L.P.	Oct-21	Dec-25	100,000,000	58,888,176	56,035,475	76,776,235	15,065,137	91,841,371	1.56
JLL Partners Fund IX. L.P	Feb-25	Dec-25	200,000,000	0	200,000,000	879,985	0	879,985	0.00
TPG Rise Climate, L.P.	Apr-22	Dec-25	150,000,000	129,017,112	41,329,802	121,268,525	45,143,536	166,412,061	1.29
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**	**77,544,435**	**169,591,694**	**92,655,078**	**2,816,489**	**95,471,567**	**1.23**
Coller International Partners IX-G			240,000,000	77,544,435	169,591,694	92,655,078	2,816,489	95,471,567	1.23
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	Dec-25	150,000,000	77,544,435	79,591,694	92,655,078	2,816,489	95,471,567	1.23
Co Investments			**755,000,000**	**207,636,985**	**674,314,931**	**246,735,209**	**35,785,676**	**282,520,885**	**1.36**
CIP IX-G Strategic Co-Investment			80,000,000	15,560,988	64,439,012	15,418,745	0	15,418,745	0.99
CIP IX-G Strategic Co-Inv Vehicle, LP	Aug-25	*Dec-25*	50,000,000	15,560,988	34,439,012	15,418,745	0	15,418,745	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	Dec-25	250,000,000	109,685,884	267,260,285	128,402,738	35,738,951	164,141,689	1.50
Vista Co-Invest Fund 2023-4, L.P.	Oct-23	Dec-25	100,000,000	77,385,331	22,620,416	98,375,870	5,747	98,381,617	1.27
Emerging Managers			**950,000,000**	**135,385,948**	**819,810,665**	**132,567,300**	**5,822,906**	**138,390,206**	**1.02**
Barings NJ Emerging MP	Jul-23	Sep-25	250,000,000	77,359,231	177,837,383	77,834,166	5,196,613	83,030,779	1.07
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**	**346,149,765**	**303,850,235**	**404,274,035**	**0**	**404,274,035**	**1.17**
Institutional Venture Partners XVIII, L.P.	Jan-24	Dec-25	100,000,000	63,000,000	37,000,000	70,701,372	0	70,701,372	1.12
Khosla Ventures IX. L.P.	Jul-25	Dec-25	40,000,000	9,200,000	30,800,000	8,875,746	0	8,875,746	0.96
Khosla Ventures Opportunity III. L.P.	Jul-25	Dec-25	40,000,000	12,000,000	28,000,000	11,663,196	0	11,663,196	0.97
Khosla Ventures Seed G. L.P.	Jul-25	Dec-25	20,000,000	4,100,000	15,900,000	4,138,433	0	4,138,433	1.01
Khosla Ventures Seed F, L.P.	May-23	Dec-25	20,000,000	15,000,000	5,000,000	17,700,315	0	17,700,315	1.18
Khosla Ventures VIII, L.P.	May-23	Dec-25	80,000,000	58,000,000	22,000,000	83,190,676	0	83,190,676	1.43
Khosla Ventures Opportunity II, L.P.	May-23	Dec-25	100,000,000	91,000,000	9,000,000	106,787,044	0	106,787,044	1.17

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

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

	Inception Date	Last Valuation Date	Commitment	Amount Contributed[1]	Unfunded Commitment	Current Market Value[2]	Total Distributed[3]	Total Value	Total Value Multiple
Tiger Iron Garden Fund. L.P.	Feb-24	Sep-25	250,000,000	93,849,765	156,150,235	101,217,253	0	101,217,253	1.08
Growth Equity			**100,000,000**	**30,603,942**	**73,134,930**	**27,596,638**	**3,738,872**	**31,335,510**	**1.02**
PSG VI L.P.	Jul-24	Dec-25	100,000,000	30,603,942	73,134,930	27,596,638	3,738,872	31,335,510	1.02
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			**5,507,766,957**	**1,522,569,841**	**3,697,137,192**	**1,679,195,633**	**155,863,734**	**1,835,059,367**	**1.21**
Hedge Funds									
Absolute Return			**1,300,000,000**	**1,300,000,000**	**0**	**1,357,866,500**	**0**	**1,357,866,500**	**1.04**
Capula Tail Risk Limited Fund			600,000,000	600,000,000	0	600,580,900	0	600,580,900	2.02
Capula Tail Risk Fund Limited	Jul-25	Feb-26	100,000,000	100,000,000	0	102,221,900	0	102,221,900	1.02
Capula Tail Risk Fund Limited -Series D	Nov-25	Feb-26	500,000,000	500,000,000	0	498,359,000	0	498,359,000	1.00
Capula Global Relative Value Fund Limited	Sep-25	Feb-26	100,000,000	100,000,000	0	102,130,600	0	102,130,600	1.02
Graham Custom Investment Funds I SPC Ltd	Jul-24	Feb-26	300,000,000	300,000,000	0	342,397,800	0	342,397,800	1.14
PIMCO Arculus Onshore Feeder Fund, L.P.	Oct-25	Feb-26	300,000,000	300,000,000	0	312,757,200	0	312,757,200	1.04
Hedge Funds Subtotal			**1,300,000,000**	**1,300,000,000**	**0**	**1,357,866,500**	**0**	**1,357,866,500**	**1.04**
Real Assets									
Equity			**785,000,000**	**525,164,798**	**296,318,108**	**622,656,610**	**35,500,377**	**658,156,987**	**1.25**
Brookfield Global Transition Fund -B	Jun-22	Dec-25	300,000,000	209,527,587	115,313,045	248,635,132	24,834,609	273,469,741	1.31
EQT Infrastructure V	Oct-21	Dec-25	160,000,000	134,509,863	30,690,420	175,667,910	6,116,757	181,784,667	1.35
EQT Infrastructure VI	Mar-25	Dec-25	200,000,000	92,333,076	109,935,662	92,811,931	0	92,811,931	1.01
Stonepeak Infrastructure Fund IV LP	Nov-21	Dec-25	125,000,000	88,794,271	40,378,981	105,541,637	4,549,011	110,090,648	1.24
Co Investments			**1,075,000,000**	**424,193,032**	**676,044,573**	**567,898,152**	**27,053,696**	**594,951,848**	**1.40**
BGTF Co-Invest (N) L.P.	Jun-22	Dec-25	300,000,000	251,694,208	73,103,460	382,375,548	24,797,668	407,173,215	1.62
EQT NJ Co-Invest Platform LP	Mar-25	Dec-25	200,000,000	14,296,394	185,703,606	13,794,829	0	13,794,829	0.96
StepStone NJ Real Assets SMA, L.P.	Jan-25	Sep-25	500,000,000	96,551,783	403,834,384	94,556,621	2,200,376	96,756,997	1.00
Stonepeak CPF Investment Partners, LP	Apr-23	Dec-25	75,000,000	61,650,647	13,403,123	77,171,155	55,652	77,226,807	1.25
Real Assets Subtotal			**1,860,000,000**	**949,357,830**	**972,362,681**	**1,190,554,762**	**62,554,073**	**1,253,108,835**	**1.32**
Real Estate									
Equity			**1,940,000,000**	**478,994,826**	**1,471,089,747**	**474,277,425**	**3,579,760**	**477,857,184**	**1.00**
Bain Capital Real Estate Fund III-A, L.P.	Oct-24	Dec-25	250,000,000	80,144,911	176,158,630	68,082,717	1,252,234	69,334,951	0.87
Carlyle Realty Partners X, L.P.	Jun-25	Dec-25	300,000,000	3,484,855	296,515,145	0	0	0	0.00
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	14,043,766	2,054,430	16,098,195	0.93
Hillwood US Industrial Club VII, L.P.	Mar-26		125,000,000	0	125,000,000	0	0	0	0.00
StepStone NJ Real Estate SMA, L.P	Apr-25	Sep-25	400,000,000	61,741,049	338,459,647	63,884,882	212,777	64,097,659	1.04
TGM Apartment Partners II	Feb-23	Dec-25	300,000,000	39,136,421	260,863,579	37,991,407	0	37,991,407	0.97
TPG Real Estate Thematic Advantage Core Plus JV (III) L.P.	Jan-22	Dec-25	150,000,000	104,823,983	46,126,325	100,223,242	60,319	100,283,561	0.96

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

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

	Inception Date	Last Valuation Date	Commitment	Amount Contributed[1]	Unfunded Commitment	Current Market Value[2]	Total Distributed[3]	Total Value	Total Value Multiple
Debt			**150,000,000**	**12,167,516**	**141,996,259**	**6,162,559**	**4,504,164**	**10,666,723**	**0.88**
KSL Capital Partners Tactical Opportunities Fund II, L.P.	Oct-24	Sep-25	150,000,000	12,167,516	141,996,259	6,162,559	4,504,164	10,666,723	0.88
Emerging Managers			**250,000,000**	**71,994,536**	**180,602,725**	**69,703,726**	**2,977,070**	**72,680,797**	**1.01**
GCM Grosvenor NJ RE Emerging Manager Program, LP	Dec-23	Dec-25	250,000,000	71,994,536	180,602,725	69,703,726	2,977,070	72,680,797	1.01
Special Situation			**400,000,000**	**0**	**400,000,000**	**0**	**0**	**0**	**0.00**
Townsend NJ Real Estate, L.P.	Mar-26		400,000,000	0	400,000,000	0	0	0	0.00
Real Estate Subtotal			**2,740,000,000**	**563,156,878**	**2,193,688,732**	**550,143,710**	**11,060,994**	**561,204,704**	**1.00**
Private Credit									
Debt			**550,000,000**	**217,535,608**	**343,682,214**	**221,434,102**	**11,217,821**	**232,651,923**	**1.07**
HPS Garden Private Credit Fund, L.P.	Feb-24	Dec-25	550,000,000	217,535,608	343,682,214	221,434,102	11,217,821	232,651,923	1.07
Co Investments			**115,219,984**	**25,761,309**	**87,535,805**	**35,511,789**	**0**	**35,511,789**	**1.38**
**ICG Global Co-Investment E SCSp	Dec-23	Dec-25	115,219,984	25,761,309	87,535,805	35,511,789	0	35,511,789	1.38
Credit			**600,000,000**	**36,000,000**	**564,000,000**	**36,000,000**	**0**	**36,000,000**	**1.00**
Blue Torch Credit Opp NJDOI (Co-Inv) Fd.	Feb-26		200,000,000	0	200,000,000	0	0	0	0.00
Blue Torch Credit Opp NJDOI Fund LP	Feb-26		400,000,000	36,000,000	364,000,000	36,000,000	0	36,000,000	1.00
Distressed			**150,000,000**	**90,228,127**	**60,000,000**	**118,882,620**	**43,718**	**118,926,338**	**1.32**
GOF III Feeder B, L.P.	Jun-23	Dec-25	150,000,000	90,228,127	60,000,000	118,882,620	43,718	118,926,338	1.32
Emerging Managers			**300,000,000**	**21,957,462**	**279,941,862**	**18,974,035**	**3,579,186**	**22,553,221**	**1.03**
GCM Grosvenor NJ Credit Em Manag Program	Dec-24	Dec-25	300,000,000	21,957,462	279,941,862	18,974,035	3,579,186	22,553,221	1.03
Mezzanine Debt			**460,879,935**	**172,821,643**	**302,872,462**	**219,297,450**	**25,534,902**	**244,832,352**	**1.42**
**ICG Europe Fund IX SCSP	Dec-25	Dec-25	230,439,968	2,234,287	228,224,144	2,692,606	0	2,692,606	1.21
**ICG Europe VIII	Jul-22	Dec-25	230,439,968	170,587,356	74,648,318	216,604,843	25,534,902	242,139,746	1.42
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	7,554,633	0	15,643,702	7,077,134	22,720,836	3.01
Blue Owl Diversified Lending 2020 Fund LP	Aug-22	Dec-25	350,000,000	332,462,044	56,000,000	287,353,248	118,059,173	405,412,421	1.22
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Dec-25	115,219,984	112,025,961	21,678,526	37,744,528	89,939,482	127,684,010	1.14
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 U.S. Leveraged Loans Fund, L.P -Series 1	Mar-25	Feb-26	100,000,000	100,000,000	0	105,178,300	0	105,178,300	1.05
PGIM U.S. Leveraged Loans Fund, L.P -Series 2	Dec-25	Feb-26	200,000,000	200,000,000	0	198,580,000	0	198,580,000	0.99
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	65,308,673	70,921,405	76,075,371	6,061,820	82,137,191	1.26

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

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

	Inception Date	Last Valuation Date	Commitment	Amount Contributed[1]	Unfunded Commitment	Current Market Value[2]	Total Distributed[3]	Total Value	Total Value Multiple
West Street NJ Private Credit Partners	Dec-22	Dec-25	500,000,000	544,559,098	48,124,844	414,626,662	228,116,822	642,743,484	1.18
West Street/NJ BSL Credit Partnership LP	May-23	Feb-26	1,000,000,000	340,000,000	660,000,000	320,120,200	61,256,706	381,376,906	1.12
Private Credit Subtotal			**6,167,434,903**	**3,115,184,240**	**3,591,227,985**	**2,648,245,856**	**1,016,619,272**	**3,664,865,128**	**1.18**
Grand Total			**17,575,201,860**	**7,450,268,789**	**10,454,416,590**	**7,426,006,461**	**1,246,098,073**	**8,672,104,534**	**1.16**

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 1.1522 EUR as of 3/31/2026
5. Common Pension Fund A invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, and the Teachers' Pension and Annuity Fund.

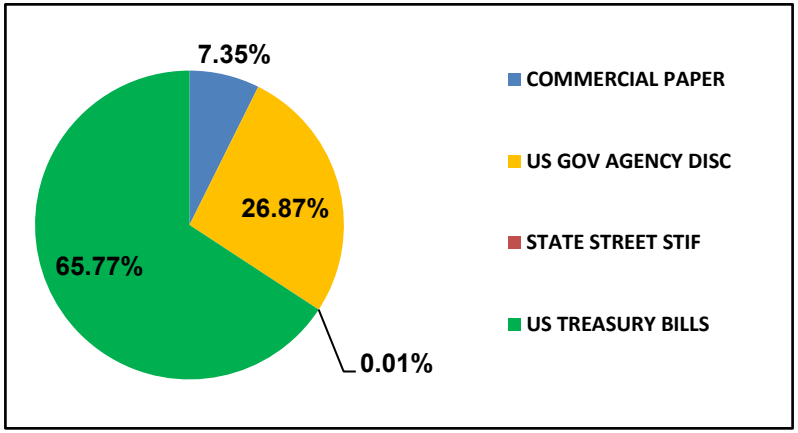
New Jersey Division of Investment
Cash Management Fund
March 31, 2026

PARTICIPATION		
	VALUE	PERCENTAGE
STATE	$ 25,735,114,315	79.85%
NON-STATE	6,493,921,519	20.15%
TOTAL	$ 32,229,035,834	100.00%

PORTFOLIO RETURNS			
	STATE	NON-STATE	AVG.DAYS
3/31/2026	3.68%	3.62%	31
1 Month	3.68%	3.62%	
Fiscal YTD	3.98%	3.92%	
1 Year	4.06%	4.00%	

PORTFOLIO HOLDINGS		
	3/31/2026	PERCENTAGE
US TREASURY BILLS	$ 21,689,703,617	65.77%
US GOV AGENCY DISC	8,860,544,834	26.87%
COMMERCIAL PAPER	2,424,463,727	7.35%
STATE STREET STIF	2,581,188	0.01%
TOTAL	$ 32,977,293,367	100.00%

Note: Values and percentages are subject to rounding



New Jersey Division of Investment
Transfers between Common and Pension Funds
March, 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)
3/6/2026	$ 74,000,000	L	$ 57,557,200	TPA
			15,554,800	PERS
			888,000	P&F
	$ 74,000,000		$ 74,000,000	

Transfers between Common and Pension Funds, Summarized

March, 2026

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	$ -
PERS	15,554,800
SPRS	-
TPA	57,557,200
	$ 73,112,000
P&F	$ 888,000

Fiscal Year 2026 to Date

Pension Fund	Net Amount Into (Out of) Pension Funds
JRS	$ (17,145)
PERS	783,034,880
SPRS	(17,805)
TPA	677,548,070
	$ 1,460,548,000
P&F	$ 504,102,000

The 3rd Quarter, FY26 Appropriation Payment was distributed on 3/30/2026 for $1,527,286,000.

3rd Qtr Appropriation Payment		Fiscal Year 2026 to Date	
JRS:	$ 17,833,000	JRS:	$ 53,499,000
PERS:	436,072,000	PERS:	1,308,216,000
SPRS:	58,982,000	SPRS:	176,946,000
TPA:	852,579,250	TPA:	2,557,737,750
	$ 1,365,466,250		$ 4,096,398,750
P&F:	$ 161,819,750	P&F:	$ 485,459,250

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

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