NEW JERSEY DIVISION OF INVESTMENT

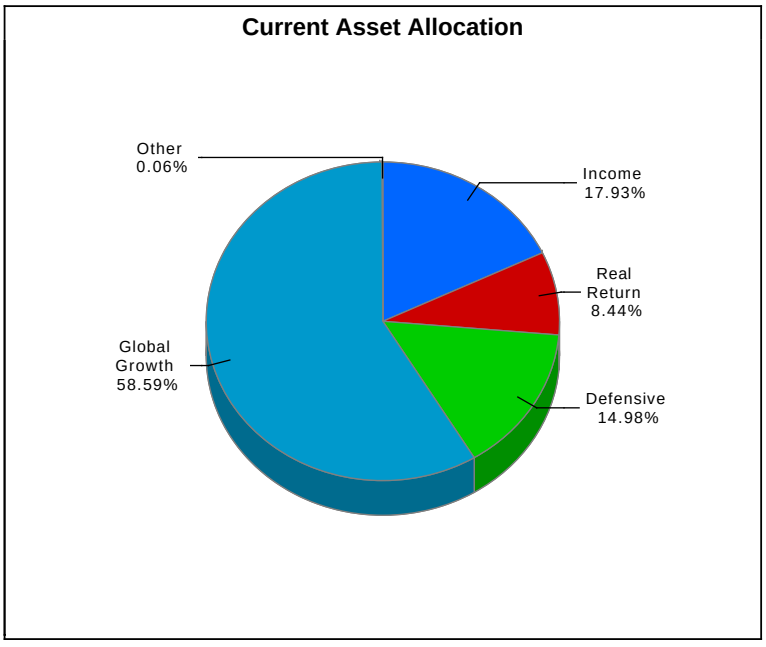
INVESTMENT REPORTING PACKAGE

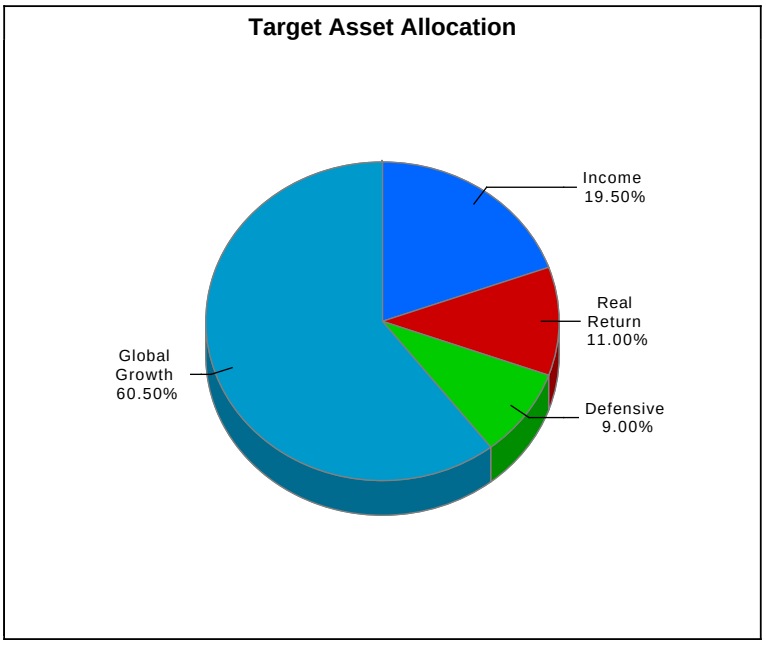
Period Ending May 31, 2026

"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 May 31, 2026

	Actual Allocation %	Target %	Allocation (in millions $)
U.S. Equity	28.94	28.00	24,849.33
Int'l DM Equity Composite	13.40	12.75	11,507.12
Int'l SC Equity Composite	1.36	1.25	1,167.59
EM Equity Composite	5.81	5.50	4,988.11
Equity Hedge Fund Breakout	0.00	0.00	3.26
Private Equity	9.08	13.00	7,797.93
Global Growth	**58.59**	**60.50**	**50,312.27**
Real Estate	5.86	8.00	5,032.60
Real Assets	2.58	3.00	2,216.06
Real Return	**8.44**	**11.00**	**7,248.65**
High Yield Composite	4.35	4.50	3,732.63
Private Credit	6.64	8.00	5,703.58
Investment Grade Credit Composite	6.94	7.00	5,958.03
Income	**17.93**	**19.50**	**15,394.24**
Cash Equivalents [1]	8.06	2.00	6,924.51
U.S. Treasuries	4.01	4.00	3,443.68
Risk Mitigation Strategies	2.90	3.00	2,492.25
Defensive	**14.98**	**9.00**	**12,860.44**
Other	0.06	0.00	54.52
Total Pension Fund	**100.00**	**100.00**	**85,870.12**

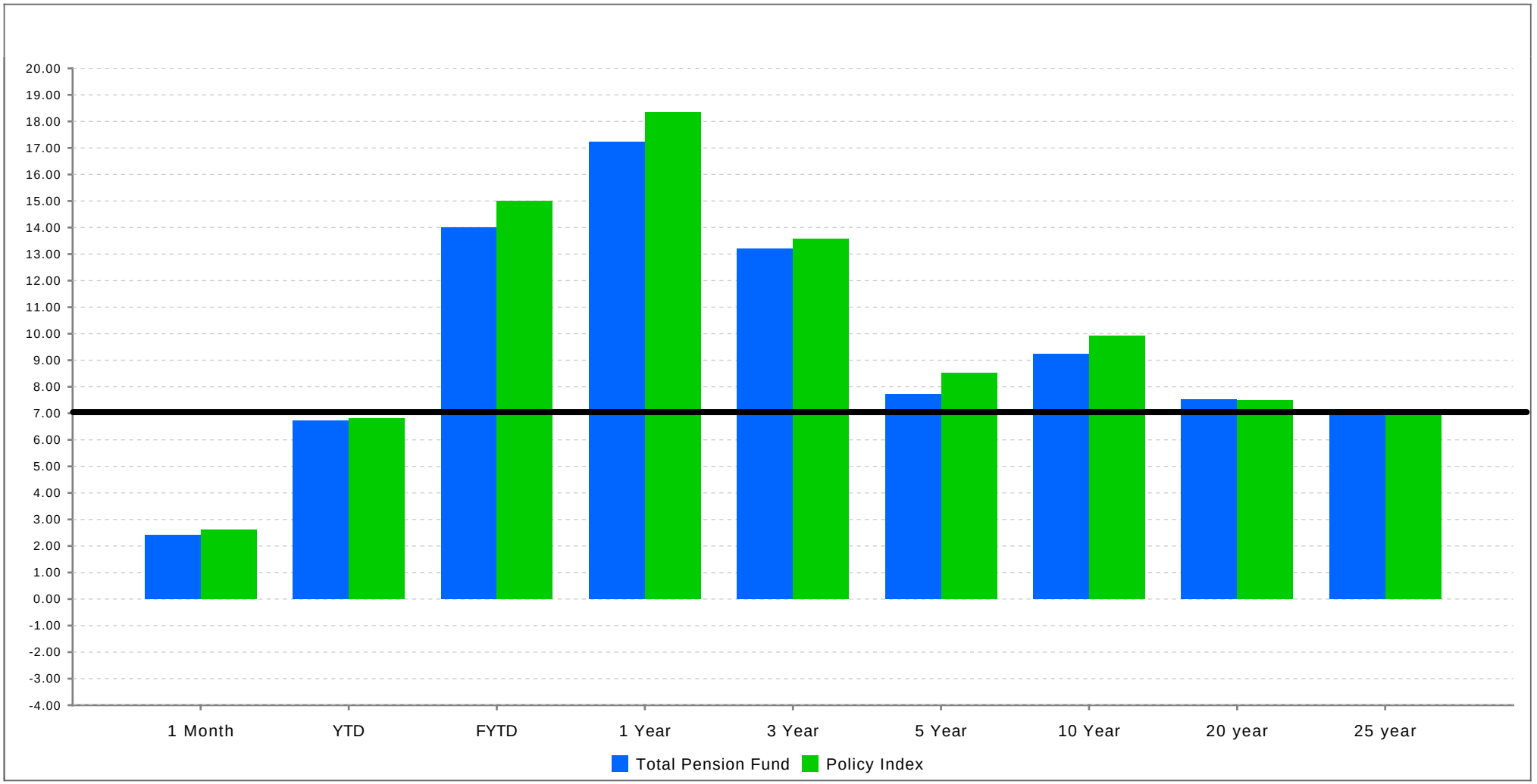




Sum of component allocation may not equal total due to rounding
Excludes assets of the Policer & Firemen's Retirement System of New Jersey.

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 May 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	2.41	6.72	14.01	17.23	13.19	7.71	9.22	7.53	6.99
Policy Index	2.60	6.81	15.01	18.34	13.57	8.53	9.92	7.48	6.93

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 May 31, 2026
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized 1 Year	Annualized 3 Year	Annualized 5 Year
U.S. Equity	5.11	11.54	23.57	29.87	23.30	13.12
Custom US Policy Benchmark	*5.12*	*11.55*	*23.68*	*30.02*	*23.37*	*13.15*
Int'l DM Equity Composite	2.88	9.74	21.72	24.67	19.19	9.47
Custom EAFE + Canada Benchmark [1]	*2.83*	*9.53*	*21.43*	*24.36*	*18.86*	*9.16*
Int'l SC Equity Composite	3.28	10.72	17.53	22.94	17.84	5.22
Custom ACWI ex USA Small Cap Benchmark	*3.79*	*13.47*	*24.50*	*30.62*	*19.25*	*6.98*
EM Equity Composite	6.69	21.17	41.43	49.17	23.94	7.89
Custom EM Benchmark [1]	*9.79*	*25.77*	*45.81*	*54.60*	*25.22*	*7.50*
Equity Hedge Fund Breakout	37.75	71.65	90.80	163.07	205.68	57.28
50 HFRI EH 50 HFRI ED ACTIVIST (1Month Lag)	*6.47*	*4.03*	*15.53*	*20.00*	*12.51*	*5.67*
Private Equity	(0.70)	1.65	4.82	6.87	5.03	7.46
Custom Cambridge Blend	*0.00*	*2.18*	*8.63*	*10.53*	*8.58*	*10.25*
Global Growth	**3.76**	**10.40**	**21.31**	**25.99**	**18.92**	**10.74**
Global Growth Policy Benchmark	***3.93***	***10.51***	***22.05***	***26.82***	***19.68***	***11.61***
Real Estate	(0.23)	3.93	5.37	5.83	3.53	4.31
Real Estate Index [2]	*0.00*	*0.70*	*2.05*	*2.92*	*(4.25)*	*2.51*
Real Assets	2.07	3.96	9.67	15.73	8.31	9.16
Custom Cambridge Blend for Real Assets [2]	*0.00*	*1.49*	*7.07*	*8.81*	*6.86*	*12.65*
Real Return	**0.47**	**3.94**	**6.73**	**8.77**	**4.98**	**5.75**
Real Return Policy Benchmark [2]	***0.00***	***0.91***	***3.40***	***4.50***	***(1.23)***	***5.37***
High Yield Composite	0.48	1.69	5.85	7.77	9.08	4.25
Custom High Yield Benchmark	*0.49*	*1.68*	*5.63*	*7.57*	*9.36*	*4.39*
Private Credit	0.81	1.28	2.96	5.21	8.09	6.96
Custom Private Credit Policy Index	*1.77*	*2.18*	*8.02*	*9.92*	*9.93*	*5.39*
Investment Grade Credit Composite	0.60	0.45	3.69	5.45	4.58	0.26
Custom Investment Grade Credit Benchmark	*0.56*	*0.46*	*3.75*	*5.56*	*4.62*	*0.35*
Income	**0.65**	**1.06**	**3.93**	**5.92**	**6.96**	**3.69**
Income Policy Benchmark	***1.05***	***1.46***	***5.95***	***7.83***	***7.67***	***3.08***

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 May 31, 2026
Returns are Net of All Fees

	1 Month	YTD	FYTD	Annualized		
				1 Year	3 Year	5 Year
Cash Equivalents [3]	0.33	1.61	3.81	4.18	4.91	3.69
ICE BofA US 3-Month Treasury Bill	*0.30*	*1.45*	*3.54*	*3.88*	*4.70*	*3.46*
U.S. Treasuries	0.12	0.18	2.62	3.89	3.08	(0.11)
Custom Government Benchmark	*0.11*	*(0.00)*	*2.42*	*3.71*	*2.82*	*(0.35)*
Risk Mitigation Strategies [4]	1.11	4.30	7.92	9.64	9.20	7.33
T-Bill + 300 BP	*0.55*	*2.71*	*6.43*	*7.04*	*7.87*	*6.60*
Defensive	**0.43**	**1.75**	**4.24**	**5.01**	**5.15**	**3.11**
Liquidity Policy Benchmark	***0.30***	***1.22***	***4.01***	***4.86***	***5.01***	***2.89***
Total Pension Fund	**2.41**	**6.72**	**14.01**	**17.23**	**13.19**	**7.71**
Policy Index	*2.60*	*6.81*	*15.01*	*18.34*	*13.57*	*8.53*

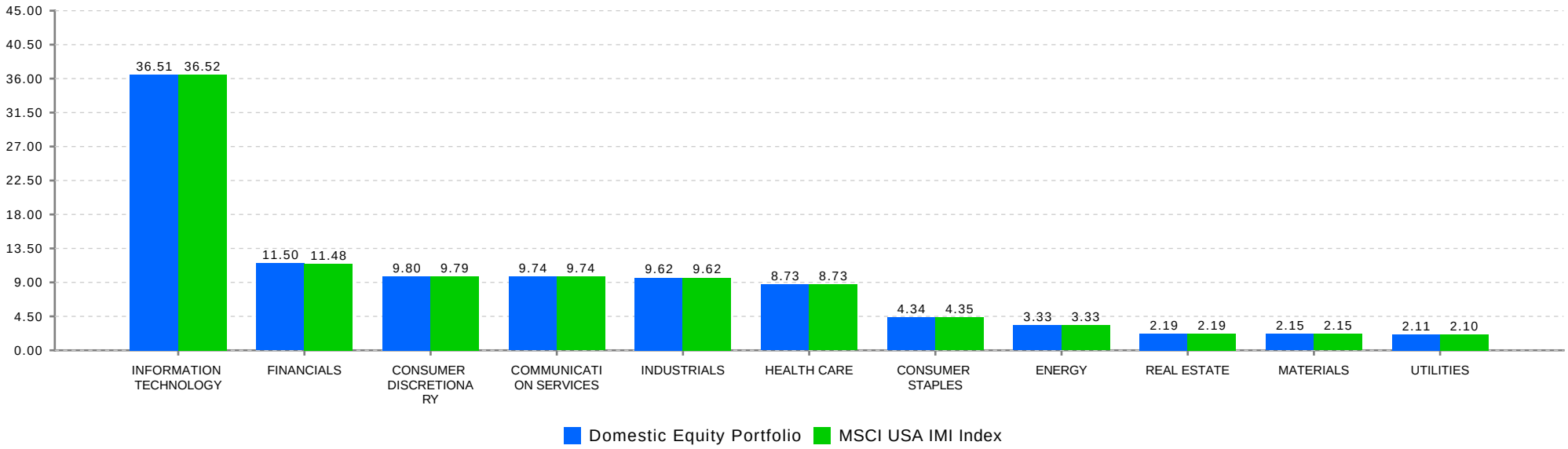
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3 The cash aggregate currently comprises three Common Pension Fund cash accounts, in addition to the six plan cash accounts.
4. Risk Mitigation Strategies returns corrected and benchmarks updated as of August 20,2026

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

Top Holdings*
U.S. Equity

Security Name	% of Portfolio
NVIDIA CORP	7.06
APPLE INC	6.31
MICROSOFT CORP	4.38
AMAZON.COM INC	3.58
ALPHABET INC CL A	3.04
BROADCOM INC	2.77
ALPHABET INC CL C	2.53
META PLATFORMS INC CLASS A	1.90
TESLA INC	1.70
MICRON TECHNOLOGY INC	1.50

U.S. Equity Portfolio
Sector Weightings**



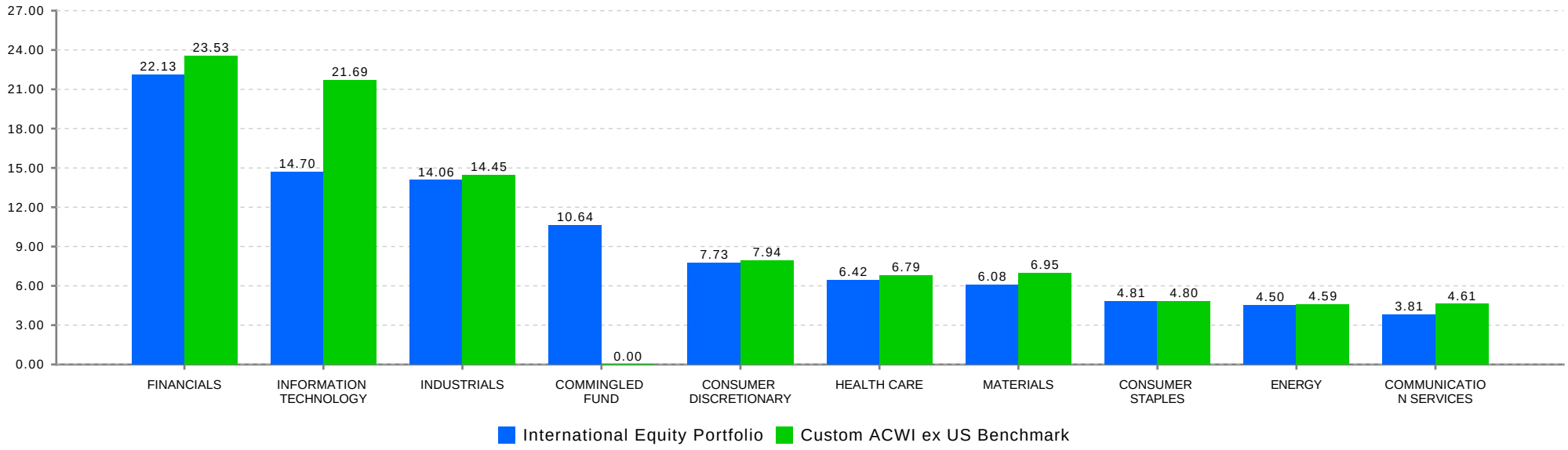
*Holdings include accruals
**Index sector weightings reflect the calculations of State Street and may differ from those of MSCI. Note that ETFs are excluded.

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

Top Holdings*
International Equity

Security Name	% of Portfolio
ISHARES CORE MSCI EMERGING MAR	5.89
TAIWAN SEMICONDUCTOR MANUFAC	2.59
ISHARES MSCI EAFE SMALL CAP ET	1.81
ASML HOLDING NV	1.63
ISHARES MSCI INDIA ETF	1.56
VANGUARD FTSE ALL WORLD EX US	1.38
SK HYNIX INC	1.29
SAMSUNG ELECTRONICS CO LTD	1.17
HSBC HOLDINGS PLC	0.84
NOVARTIS AG REG	0.77

Select Portfolio Sector Weightings
International Equity



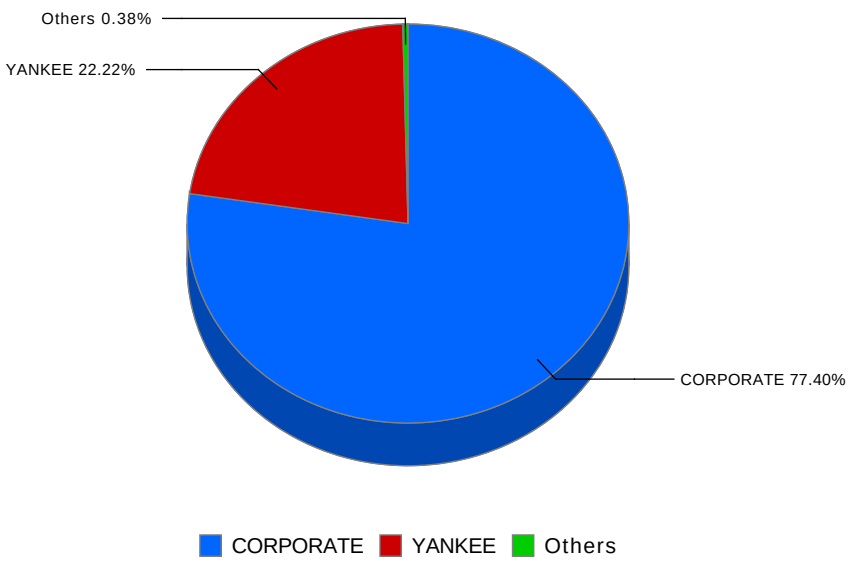
*Holdings include accruals

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

Fixed Income Composite
Top Holdings*

Security Name	Coupon %	Maturity Date	% of Portfolio
US TREASURY N/B	0.50	10/31/2027	1.84
US TREASURY N/B	0.75	01/31/2028	1.75
US TREASURY N/B	1.88	02/15/2032	1.37
US TREASURY N/B	1.25	05/31/2028	1.26
US TREASURY N/B	0.63	08/15/2030	1.26
ISHARES IBOXX USD INVESTMENT G		12/31/1999	1.21
TSY INFL IX N/B	1.88	07/15/2034	1.12
US TREASURY N/B	1.50	02/15/2030	1.12
US TREASURY N/B	4.00	04/30/2032	1.10
ISHARES BROAD USD INVESTMENT G		12/31/9999	1.09

Select Portfolio Sector Weights



*Holdings include accruals

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

Sector / Region	Market Value ($ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure ($ millions)
Developed Markets:				
Developed - Euro				
Austria	42.9	0.2%	0.2%	42.9
Belgium	132.5	0.8%	0.7%	132.5
Finland	140.9	0.8%	0.8%	140.9
France	1,039.5	6.0%	6.2%	1,039.5
Germany	941.1	5.4%	5.6%	941.1
Ireland	45.8	0.3%	0.3%	45.8
Italy	361.8	2.1%	2.1%	361.8
Netherlands	592.6	3.4%	3.5%	592.6
Portugal	22.9	0.1%	0.1%	22.9
Spain	428.8	2.5%	2.4%	428.8
Developed - Non-Euro				
Australia	758.0	4.4%	4.1%	758.0
Canada	1,508.2	8.7%	8.7%	1,508.2
Denmark	189.9	1.1%	1.1%	189.9
Hong Kong	136.3	0.8%	0.8%	136.3
Israel	168.1	1.0%	0.7%	168.1
Japan	2,711.7	15.6%	14.8%	2,711.7
New Zealand	20.7	0.1%	0.1%	20.7
Norway	85.1	0.5%	0.3%	85.1
Singapore	186.4	1.1%	1.0%	186.4
Sweden	406.0	2.3%	2.3%	406.0
Switzerland	970.8	5.6%	5.8%	970.8
United Kingdom	1,485.7	8.5%	8.6%	1,485.7

Sector / Region	Market Value ($ millions)	% of International Equity Portortfolio	Custom International Index	Net Foreign Currency Exposure ($ millions)
Emerging Markets:				
EM - Global	2.5	0.0%	0.0%	2.5
EM - Europe/Middle East/Africa				
Bahrain	0.1	0.0%	0.0%	0.1
Czech Republic	4.4	0.0%	0.0%	4.4
Egypt	5.9	0.0%	0.0%	5.9
Georgia	0.8	0.0%	0.0%	0.8
Greece	25.5	0.1%	0.1%	25.5
Hungary	76.7	0.4%	0.1%	76.7
Iceland	0.1	0.0%	0.0%	0.1
Kazakhstan	18.6	0.1%	0.0%	18.6
Kuwait	6.8	0.0%	0.2%	6.8
Nigeria	0.3	0.0%	0.0%	0.3
Poland	25.0	0.1%	0.3%	25.0
Qatar	5.7	0.0%	0.1%	5.7
Romania	0.0	0.0%	0.0%	0.0
Saudi Arabia	57.0	0.3%	0.7%	57.0
South Africa	148.1	0.9%	0.9%	148.1
Turkey	28.4	0.2%	0.1%	28.4
United Arab Emirates	33.0	0.2%	0.3%	33.0
EM - Latam				
Argentina	12.9	0.1%	0.0%	12.9
Brazil	445.2	2.6%	1.1%	445.2
Chile	19.4	0.1%	0.2%	19.4
Colombia	2.2	0.0%	0.0%	2.2
Mexico	117.7	0.7%	0.5%	117.7
Peru	53.7	0.3%	0.1%	53.7
Uruguay	13.8	0.1%	0.0%	13.8
EM - Asia ex Japan				
China	1,135.7	6.5%	6.4%	1,135.7
India	570.1	3.3%	3.1%	570.1
Indonesia	66.6	0.4%	0.2%	66.6
Korea	984.1	5.7%	6.8%	984.1
Malaysia	15.4	0.1%	0.3%	15.4
Philippines	8.0	0.0%	0.1%	8.0
Taiwan	1,076.5	6.2%	7.7%	1,076.5
Thailand	59.1	0.3%	0.3%	59.1

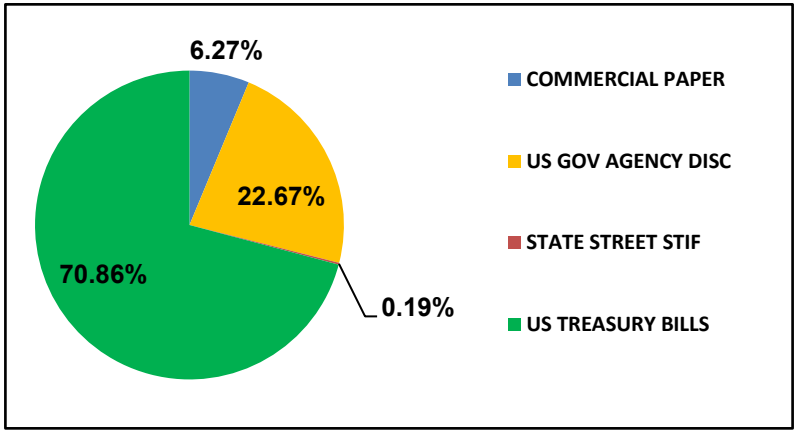
New Jersey Division of Investment
Cash Management Fund
May 31, 2026

PARTICIPATION		
	VALUE	PERCENTAGE
STATE	$ 28,995,137,347	82.90%
NON-STATE	5,979,473,747	17.10%
TOTAL	$ 34,974,611,093	100.00%

PORTFOLIO RETURNS			
	STATE	NON-STATE	AVG.DAYS
5/31/2026	3.67%	3.61%	39
1 Month	3.68%	3.62%	
Fiscal YTD	3.92%	3.86%	
1 Year	3.95%	3.89%	

PORTFOLIO HOLDINGS		
	5/31/2026	PERCENTAGE
US TREASURY BILLS	$ 24,824,756,795	70.86%
US GOV AGENCY DISC	7,942,787,326	22.67%
COMMERCIAL PAPER	2,196,211,875	6.27%
STATE STREET STIF	67,398,711	0.19%
TOTAL	$ 35,031,154,707	100.00%

Note: Values and percentages are subject to rounding



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

Alternative Investments – Common Pension Fund E May 31, 2026

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

	Inception Date	Last Valuation Date	A Commitment	A Amount Contributed[1]	A Unfunded Commitment	B Current Market Value[2]	C Total Distributed[3]	Total Value	Total Value Multiple
Private Equity									
Co Investments			**2,433,347,483**	**2,661,105,280**	**324,536,786**	**2,210,343,354**	**2,833,323,775**	**5,043,667,128**	**1.90**
**ABF VII New Jersey S.L.P.	Jul-20	Mar-26	58,347,483	54,345,193	1,616,239	90,844,194	0	90,844,194	1.67
BX NJ Co-Invest (PE) L.P.	Apr-19	Mar-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	Mar-26	200,000,000	196,235,600	3,764,400	43,618,365	421,195,487	464,813,852	2.37
NB/NJ Custom Investment Fund III, LP			550,000,000	523,005,217	26,994,783	606,908,967	180,247,287	787,156,255	1.51
NB/NJ Custom Investment Fund III, LP	Apr-18	Mar-26	200,000,000	185,024,213	14,557,391	186,658,852	151,376,000	338,034,852	1.83
NB/NJ Custom Investment Fund III, LP Tranche B	Jul-21	Mar-26	350,000,000	337,981,004	12,437,392	420,250,116	28,871,287	449,121,403	1.33
NJ Roark Co-Invest Fund III LLC	Jan-14	Mar-26	75,000,000	74,999,950	0	108,818,518	16,732,449	125,550,967	1.67
SONJ Private Opportunities Fund II, L.P.	Feb-08	Dec-25	1,300,000,000	1,557,051,789	128,110,602	1,250,326,233	1,965,028,787	3,215,355,020	2.07
Vista Co-Invest Fund 2017-3, L.P.	Nov-17	Mar-26	200,000,000	200,765,484	164,050,762	109,827,077	164,816,246	274,643,323	1.37
Distressed Debt			**1,550,000,000**	**1,474,416,212**	**315,766,370**	**981,473,076**	**1,546,632,758**	**2,528,105,834**	**1.71**
BSP Special Situations Fund L.P.	Jan-17	Dec-25	150,000,000	130,110,931	71,637,999	21,231,209	166,578,234	187,809,443	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	Dec-25	100,000,000	154,019,344	3,253,963	366,921	124,292,705	124,659,626	0.81
Chatham Asset Private Debt and Strategic Capital Fund	Nov-17	Apr-26	200,000,000	200,000,000	0	446,372,847	81,931,030	528,303,877	2.64
MHR Institutional Partners III, L.P.	Jun-07	Mar-26	75,000,000	80,120,524	13,044,846	16,004,385	98,623,923	114,628,308	1.43
MHR Institutional Partners IV, L.P.	Jul-14	Mar-26	100,000,000	117,508,781	13,597,367	131,204,851	42,079,607	173,284,458	1.47
Strategic Value Special Situations Fund V, L.P.	Apr-21	Mar-26	125,000,000	101,238,026	23,636,974	165,180,072	16,092	165,196,164	1.63
Sixth Street Opportunities Partners II, L.P.	Mar-12	Mar-26	100,000,000	69,792,390	30,205,533	396,719	122,927,209	123,323,928	1.77
Domestic Midmarket Buyout			**3,708,660,000**	**4,132,305,516**	**399,382,630**	**2,201,492,873**	**4,962,017,561**	**7,163,510,434**	**1.73**
Altaris Health Partners V, L.P.	Jul-20	Mar-26	100,000,000	94,668,518	5,331,482	117,488,080	1,774,757	119,262,837	1.26
American Industrial Partners Capital Fund V	Dec-11	Mar-26	50,000,000	68,659,036	506,158	10,265,484	104,860,291	115,125,775	1.68
American Industrial Partners Capital Fund VI, L.P.	Sep-15	Mar-26	75,000,000	95,765,631	11,622,524	46,573,408	169,761,333	216,334,741	2.26
Court Square Capital Partners II, L.P.	Aug-07	Dec-25	100,000,000	93,163,305	3,232,040	52,134	166,685,737	166,737,871	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	Mar-26	150,000,000	198,885,995	22,173,202	788,575	364,734,061	365,522,636	1.84
JLL Partners VII, LP	Mar-16	Mar-26	150,000,000	167,701,953	20,911,384	65,646,272	250,352,701	315,998,973	1.88
JLL Partners Fund VIII, L.P.	Feb-19	Mar-26	200,000,000	179,499,685	48,358,697	210,693,625	92,783,286	303,476,910	1.69
Marlin Equity Partners IV	Jun-13	Mar-26	75,000,000	79,883,912	0	19,626,704	71,830,188	91,456,892	1.14
New Mountain Partners III, L.P.	Aug-07	Mar-26	100,000,000	114,950,591	3,815,193	3,898,058	260,335,125	264,233,183	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	Mar-26	50,000,000	48,448,656	546,524	136,332	70,204,982	70,341,314	1.45
Roark Capital Partners III L.P.	Sep-12	Mar-26	100,000,000	114,072,015	1,960,241	114,258,645	129,819,231	244,077,876	2.14
Sycamore Partners III, L.P.	Jan-18	Mar-26	150,000,000	191,799,963	30,372,722	227,432,093	72,172,685	299,604,778	1.56
Tenex Capital Partners II, LP	Mar-16	Mar-26	78,170,000	88,163,095	6,662,094	40,831,769	154,043,377	194,875,147	2.21
Tenex Capital Partners, L.P.	Dec-10	Mar-26	50,000,000	70,580,951	7,760,513	2,661,428	104,654,595	107,316,022	1.52
Tenex Capital Partners LP - Secondary	Feb-13	Mar-26	20,000,000	26,036,615	3,104,205	766,228	40,413,223	41,179,451	1.58
The Rise Fund (A), L.P.	Nov-17	Mar-26	75,000,000	78,470,887	3,059,066	69,546,173	47,291,608	116,837,781	1.49
The Rise Fund II, L.P.	Mar-19	Mar-26	105,000,000	109,116,069	2,322,615	108,081,148	36,045,648	144,126,796	1.32
TPG Growth IV, L.P			149,000,000	137,900,919	11,183,547	90,963,919	122,445,197	213,409,116	1.55
TPG Growth II, L.P.	Jun-12	Mar-26	100,000,000	104,632,232	3,386,626	40,892,835	196,391,707	237,284,542	2.27
TPG Growth III(A), L.P.	Jan-15	Mar-26	150,000,000	168,785,243	3,761,433	72,344,045	204,680,684	277,024,729	1.64
TPG Growth V, L.P.	Sep-20	Mar-26	100,000,000	95,541,133	27,599,233	95,159,487	37,312,048	132,471,535	1.39
TSG 7 A L.P.	Nov-15	Mar-26	80,000,000	69,721,865	10,174,915	14,438,796	130,610,272	145,049,068	2.08

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				A		B	C		
TSG 7 B L.P.	Nov-15	Mar-26	20,000,000	20,812,498	55,782	30,448,686	13,937,428	44,386,114	2.13
TSG8, L.P.	Dec-18	Mar-26	100,000,000	100,396,037	9,238,912	71,573,946	15,493,017	87,066,963	0.87
Vista Equity Partners Fund III, L.P.	Oct-07	Mar-26	100,000,000	107,040,357	7,624,259	279,724	266,230,856	266,510,580	2.49
Vista Equity Partners Fund IV, L.P.	Oct-11	Mar-26	200,000,000	220,527,516	27,523,332	109,382,351	296,016,778	405,399,129	1.84
Vista Equity Partners Fund V, L.P.	Mar-14	Mar-26	200,000,000	264,650,570	42,370,714	97,906,588	419,845,470	517,752,058	1.96
Vista Equity Partners Fund VI, L.P.	Nov-16	Mar-26	200,000,000	257,832,901	16,040,299	156,739,742	343,526,293	500,266,035	1.94
Vista Foundation Fund II, L.P.	Nov-13	Mar-26	75,000,000	85,932,722	29,772,493	26,965,776	131,222,558	158,188,334	1.84
Vista Foundation Fund III, L.P.	Nov-16	Mar-26	100,000,000	120,436,778	17,363,135	88,733,918	133,164,302	221,898,220	1.84
Vista Foundation Fund IV, L.P.	Feb-20	Mar-26	100,000,000	92,566,747	10,637,220	87,526,475	3,223,227	90,749,702	0.98
Emerging Managers			**400,000,000**	**449,470,046**	**20,344,712**	**40,502,859**	**858,450,662**	**898,953,521**	**2.00**
Fairview Capstone Partners II, LP	Oct-08	Dec-25	100,000,000	107,222,913	3,138,213	29,731,357	181,377,661	211,109,018	1.97
Fairview Capstone Partners, LP	Jun-07	Dec-25	100,000,000	91,227,098	8,989,671	132,428	323,134,220	323,266,648	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**	**690,441,966**	**237,984,706**	**651,820,311**	**684,602,689**	**1,336,423,000**	**1.94**
Blue Owl GP Stakes NJ Investors, L.P.	Oct-12	Mar-26	200,000,000	245,172,529	41,129,891	98,732,326	191,028,842	289,761,167	1.18
Blue Owl GP Stakes II NJ Investors, L.P.	Jul-14	Dec-25	250,000,000	259,706,497	55,434,547	254,741,399	216,727,186	471,468,586	1.82
Blue Owl GP Stakes III NJ Investors, L.P.	Aug-17	Dec-25	24,750,000	27,176,091	0	46,536,311	9,069,912	55,606,223	2.05
Blue Owl GP Stakes III US Investors LP	Dec-15	Mar-26	200,000,000	158,386,850	141,420,267	251,810,275	267,776,748	519,587,024	3.28
International			**2,599,705,018**	**2,687,701,262**	**198,923,155**	**1,136,947,119**	**2,845,993,826**	**3,982,940,945**	**1.48**
**AIMS/NJ Euro Small and Mid Fund II, L.P.	Sep-07	Dec-25	176,209,397	202,535,082	30,190,868	15,291,698	236,874,688	252,166,386	1.25
**Anacap Financial Partners II	Sep-08	Dec-24	112,464,773	192,097,746	5,776,440	200,630	190,061,667	190,262,297	0.99
**AnaCap Financial Partners III, L.P.	Jun-14	Mar-26	145,868,706	156,262,199	12,152,764	38,758,069	175,843,234	214,601,303	1.37
**AnaCap Financial Prtns GP	Nov-09	Sep-25	7,293,435	9,868,438	0	8,232,217	1,570,670	9,802,887	0.99
**ARDIAN Buyout Fund VII A S.L.P	Mar-20	Mar-26	145,868,706	116,729,674	22,404,142	144,520,034	29,785,784	174,305,817	1.49
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	10,729,548	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	301,807,007	47,589,584	246,723,507	167,433,707	414,157,214	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	Dec-25	200,000,000	153,973,400	11,283,210	2,177,448	228,817,875	230,995,323	1.50
NJHL European Buyout Investment Series A	Apr-06	Dec-25	200,000,000	202,747,552	10,435,398	2,230,270	294,723,902	296,954,172	1.46
NJHL European Buyout Investment Series C	Jun-08	Dec-25	200,000,000	214,084,188	10,232,930	229,846	267,120,684	267,350,530	1.25
RRJ Capital Master Fund III, L.P.	Sep-15	Mar-26	150,000,000	155,216,992	562,533	40,989,894	148,728,806	189,718,700	1.22
Siguler Guff NJ Developing Mkt Fund, LP	Dec-13	Mar-26	300,000,000	285,879,140	14,120,860	226,466,053	370,555,791	597,021,844	2.09
Warburg Pincus China, L.P.	Dec-16	Mar-26	87,000,000	90,741,000	0	76,642,190	41,548,590	118,190,780	1.30
Warburg Pincus China-Southeast Asia II, L.P.	Jun-19	Mar-26	90,000,000	85,425,189	4,590,000	82,411,206	10,264,500	92,675,706	1.08
Large Buyout			**2,745,911,154**	**3,077,859,529**	**105,944,818**	**1,129,009,727**	**4,140,302,624**	**5,269,312,351**	**1.71**
Apollo Investment Fund VI, L.P.	May-06	Mar-26	50,000,000	132,031,490	730,723	796,864	171,500,614	172,297,478	1.30
Blackstone Capital Partners V, L.P.	May-06	Mar-26	100,000,000	101,081,428	4,481,607	65,212	166,596,681	166,661,893	1.65
Blackstone Capital Partners VI, L.P.	Mar-12	Mar-26	50,000,000	51,785,156	6,612,738	5,669,572	90,369,688	96,039,260	1.85
Blackstone Capital Partners VII, L.P.	May-15	Mar-26	45,000,000	50,142,615	2,235,486	31,176,702	53,050,234	84,226,936	1.68
Carlyle Partners VI, L.P.	Nov-13	Mar-26	300,000,000	329,074,568	7,962,096	32,991,245	559,018,870	592,010,115	1.80
**CVC Capital Partners VI, LP	Jul-13	Mar-26	87,521,224	104,663,259	2,225,802	43,498,944	162,456,156	205,955,101	1.97
**CVC Capital Partners VII (A), LP	May-17	Mar-26	116,694,965	118,988,423	17,892,081	105,941,008	154,699,544	260,640,552	2.19

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				A		B	C		
**CVC Capital Partners VIII	Jun-20	Mar-26	116,694,965	105,491,894	4,581,029	133,063,760	4,957,343	138,021,104	1.31
Hellman & Friedman Capital Partners VIII, L.P.	Nov-14	Mar-26	100,000,000	103,278,153	5,871,496	85,264,612	85,622,522	170,887,134	1.65
Silver Lake Partners III, LP	Aug-07	Mar-26	100,000,000	107,046,747	9,528,468	15,500,306	241,342,358	256,842,664	2.40
Silver Lake Partners IV	Mar-13	Mar-26	200,000,000	235,178,153	5,282,574	199,942,829	443,916,552	643,859,380	2.74
Silver Lake Partners VI, L.P.	Sep-20	Mar-26	100,000,000	113,627,592	6,309,996	126,847,767	20,563,875	147,411,642	1.30
TPG Partners VI, L.P.	Aug-08	Mar-26	180,000,000	299,334,723	2,663,179	893,759	393,030,833	393,924,592	1.32
Vista Equity Partners Fund VII, L.P.	Aug-18	Mar-26	300,000,000	306,889,338	29,567,543	300,837,814	36,674,031	337,511,845	1.10
Warburg Pincus Private Equity IX, LP	Jul-05	Mar-26	200,000,000	200,000,000	0	212,090	344,328,840	344,540,930	1.72
Warburg Pincus Private Equity X, LP	Oct-07	Mar-26	400,000,000	400,000,000	0	1,984,484	712,922,851	714,907,334	1.79
Warburg Pincus Private Equity XI, LP	May-12	Mar-26	300,000,000	319,245,990	0	44,322,756	499,251,632	543,574,388	1.70
Mezzanine Debt			**250,000,000**	**285,461,425**	**40,513,797**	**2,359,707**	**358,394,250**	**360,753,957**	**1.26**
GSO Capital Opportunities Fund II, LP	Nov-11	Mar-26	150,000,000	165,084,448	36,323,333	2,332,757	208,739,425	211,072,182	1.28
Newstone Capital Partners II, L.P.	May-11	Mar-26	100,000,000	120,376,977	4,190,464	26,950	149,654,825	149,681,775	1.24
Secondaries			**117,683,080**	**118,227,304**	**9,659,668**	**513,815**	**177,518,600**	**178,032,414**	**1.51**
Lexington Capital Partners VI-B	Jun-06	Dec-25	50,000,000	50,705,969	817,355	365,764	73,809,048	74,174,812	1.46
**Partners Group Secondary 2008, L.P.	Nov-08	Dec-25	67,683,080	67,521,335	8,842,312	148,050	103,709,552	103,857,602	1.54
Small Midsize Buyout			**775,000,000**	**896,505,082**	**63,810,851**	**176,379,970**	**1,289,487,060**	**1,465,867,030**	**1.64**
Grosvenor/NJDI Investment Fund			650,000,000	774,077,638	39,975,554	15,395,062	1,268,602,718	1,283,997,780	1.66
Grosvenor/NJDI Investment Fund 2005	Nov-05	Dec-25	200,000,000	235,498,762	9,490,365	4,470,584	370,169,221	374,639,805	1.59
Grosvenor/NJDI Investment Fund 2006	Sep-06	Dec-25	250,000,000	305,308,867	7,412,309	5,467,756	539,130,440	544,598,196	1.78
Grosvenor/NJDI Investment Fund 2008	Jun-08	Dec-25	200,000,000	233,270,009	23,072,880	5,456,722	359,303,057	364,759,778	1.56
Stellex Capital Partners II LP	Sep-20	Mar-26	125,000,000	122,427,444	23,835,297	160,984,908	20,884,342	181,869,250	1.49
Special Situations			**184,000,000**	**1,340,990,152**	**364,266,575**	**265,845,948**	**1,678,106,846**	**1,943,952,795**	**1.45**
Blackstone TOP Fund - A (PE) L.P.	Feb-12	Mar-26	184,000,000	1,340,990,152	364,266,575	265,845,948	1,678,106,846	1,943,952,795	1.45
Venture Capital			**314,400,000**	**302,433,789**	**22,797,780**	**67,722,876**	**553,312,040**	**621,034,916**	**2.05**
Khosla Ventures IV, L.P.	Jan-12	Mar-26	25,000,000	24,540,550	475,000	12,062,409	86,926,353	98,988,762	4.03
NB/NJ Custom Investment Fund	Sep-07	Mar-26	100,000,000	91,596,190	8,403,810	1,040,556	176,748,343	177,788,899	1.94
Peg Pooled Venture Capital VC Institutional III	Jul-06	Dec-25	49,400,000	56,722,741	136,953	9,662,002	84,826,907	94,488,909	1.67
TCV VIII, L.P.	Jan-14	Mar-26	100,000,000	90,531,347	12,824,979	26,166,826	184,086,268	210,253,093	2.32
Tenaya Capital VI, L.P.	Jul-12	Mar-26	40,000,000	39,042,961	957,039	18,791,084	20,724,169	39,515,253	1.01
Private Equity Subtotal			**15,753,456,735**	**18,116,917,564**	**2,103,931,847**	**8,864,411,635**	**21,928,142,690**	**30,792,554,325**	**1.70**
Real Estate									
Debt			**864,065,200**	**793,053,256**	**34,722,197**	**30,280,041**	**1,012,739,334**	**1,043,019,375**	**1.32**
Blackstone RE Debt Strategies III, L.P.	Jun-16	Mar-26	100,000,000	111,282,518	24,722,197	6,775,337	120,439,852	127,215,189	1.14
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	Mar-26	100,000,000	107,739,820	5,000,000	23,504,703	80,892,833	104,397,536	0.97
Equity			**5,436,733,549**	**6,330,509,755**	**832,144,770**	**3,256,276,352**	**6,358,750,748**	**9,615,027,101**	**1.52**
**Aermont Capital Real Estate Fund IV	Oct-18	Mar-26	116,694,965	96,272,755	15,937,082	86,090,227	14,839,271	100,929,498	1.05
Blackstone Property Global - NJ	Oct-15	Mar-26	150,000,000	151,117,531	7,564,402	76,346,799	159,471,099	235,817,898	1.56
Blackstone Property Partners L.P.	Jun-15	Mar-26	50,000,000	50,000,000	0	56,977,250	14,820,908	71,798,158	1.44
Blackstone Real Estate Partners Asia LP	Mar-13	Mar-26	500,000,000	524,960,482	84,851,211	106,997,462	724,310,280	831,307,742	1.58

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Blackstone Real Estate V	Apr-06	Mar-26	75,000,000	84,290,474	313,054	77,261	163,098,193	163,175,453	1.94
Blackstone Real Estate VI	Mar-07	Mar-26	100,000,000	111,488,755	734,177	21,412	224,515,893	224,537,305	2.01
Blackstone Real Estate Partners VI, Sec	Nov-11	Mar-26	43,624,688	42,413,759	317,204	9,177	92,551,347	92,560,524	2.18
Blackstone Real Estate VII	Dec-11	Mar-26	300,000,000	394,083,397	19,121,762	21,992,014	619,642,299	641,634,313	1.63
Blackstone Real Estate VIII	Mar-15	Mar-26	100,000,000	124,377,174	8,211,757	49,173,222	136,011,157	185,184,379	1.49
Blackstone TOP Fund - A (RE) L.P.	Oct-15	Mar-26	75,000,000	71,517,023	4,880,130	16,215,238	39,403,808	55,619,046	0.78
DivcoWest Fund VI-A, LP	Aug-20	Mar-26	100,000,000	74,813,352	27,399,660	43,571,457	6,069,163	49,640,620	0.66
Exeter Core Industrial Club Fund II, L.P.	Aug-16	Mar-26	100,000,000	97,845,545	2,605,263	35,996,885	193,336,982	229,333,867	2.34
Exeter Industrial Core Fund III, LP	Jun-19	Mar-26	100,000,000	98,270,440	1,729,560	112,002,593	24,591,195	136,593,788	1.39
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	Mar-26	100,000,000	111,324,022	4,119,841	16,044,067	177,570,371	193,614,438	1.74
Hammes Partners III, L.P.	Aug-17	Mar-26	50,000,000	51,289,218	5,173,073	38,171,546	28,302,679	66,474,225	1.30
Heitman America Real Estate Trust, L.P.	Mar-07	Mar-26	100,000,000	109,747,701	0	148,277,938	95,209,578	243,487,516	2.22
IPI Partners II-A, L.P.	Mar-21	Mar-26	150,000,000	138,013,483	13,245,448	183,861,982	1,100,138	184,962,120	1.34
KSL Capital Partners IV-A, L.P.	Jul-15	Mar-26	100,000,000	125,744,768	18,907,018	98,103,679	102,191,098	200,294,776	1.59
KSL Capital Partners V, L.P.	Feb-19	Mar-26	100,000,000	127,282,019	24,277,792	86,452,969	83,992,865	170,445,834	1.34
Northwood Real Estate Co-Invest	Feb-13	Mar-26	75,000,000	111,910,233	12,696,517	75,489,537	50,550,576	126,040,113	1.13
Northwood RE Partners L.P., (Series III)	Feb-13	Mar-26	75,000,000	148,484,950	24,206,397	63,968,073	109,600,666	173,568,739	1.17
Northwood RE Partners L.P., (Series IV)	Dec-13	Mar-26	200,000,000	436,068,346	61,205,331	273,649,013	327,871,349	601,520,362	1.38
*Sculptor NJ RE Opportunities, LP	Mar-13	Apr-26	200,000,000	573,147,256	209,619,234	194,640,603	518,918,210	713,558,813	1.24
Sculptor RE Parallel Fund III E, LP	Aug-14	Mar-26	100,000,000	81,106,539	34,483,348	6,052,671	131,657,591	137,710,262	1.70
**Perella Weinberg Real Estate Fund II LP	Jul-13	Mar-26	87,521,224	75,552,227	14,044,975	19,163,480	106,909,073	126,072,553	1.67
**Perella Weinberg Real Estate Fund III LP	Nov-15	Mar-26	105,025,469	79,232,272	24,122,012	28,744,920	196,450,254	225,195,174	2.84
Prime Property Fund	Aug-07	Mar-26	130,000,000	150,000,000	0	128,271,680	121,748,040	250,019,720	1.67
PRISA II	Jun-07	Apr-26	60,000,000	100,000,000	0	71,607,885	74,653,843	146,261,727	1.46
PRISA Real Estate Separate Account	Dec-06	Apr-26	265,000,000	300,000,000	0	241,486,870	223,664,227	465,151,097	1.55
**Prologis European Logistics Fund	Sep-13	Mar-26	157,538,203	222,924,487	0	305,730,137	156,589,212	462,319,349	2.07
RE Capital Asia Partners III, L.P.	Aug-12	Mar-26	80,000,000	70,703,507	15,847,536	13,638,246	72,835,072	86,473,318	1.22
RE Capital Asia Partners IV, L.P.	Dec-14	Mar-26	100,000,000	96,478,632	5,050,486	25,499,795	73,093,714	98,593,509	1.02
TGM Apartment Partners	Aug-15	Mar-26	376,329,000	361,391,050	14,937,950	474,872,326	163,725,256	638,597,582	1.77
TPG Real Estate Partners II, L.P.	Sep-15	Mar-26	125,000,000	110,148,162	7,571,341	228,886	163,545,935	163,774,821	1.49
TPG Real Estate Partners III, L.P.	May-18	Mar-26	100,000,000	79,567,052	25,871,592	52,187,306	60,128,483	112,315,789	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	Mar-26	50,000,000	50,000,000	0	840,488	8,428,750	9,269,238	0.19
Westbrook Real Estate Fund VIII	Dec-09	Mar-26	100,000,000	119,959,263	0	6,251,062	139,669,379	145,920,441	1.22
Westbrook VII	Dec-07	Mar-26	40,000,000	45,144,513	0	1,721,719	47,220,086	48,941,805	1.08
Wheelock Street Real Estate Fund, L.P.	Dec-11	Mar-26	100,000,000	99,589,969	15,638,783	13,392,069	178,013,514	191,405,583	1.92
Wheelock Street Real Estate Fund II, L.P.	Apr-14	Mar-26	125,000,000	112,235,346	26,939,777	16,578,154	183,519,558	200,097,712	1.78
Wheelock Street Real Estate Fund V, L.P	Aug-16	Mar-26	100,000,000	101,598,715	16,822,459	35,949,020	97,575,106	133,524,126	1.31
Real Estate Subtotal			**6,300,798,749**	**7,123,563,011**	**866,866,967**	**3,286,556,393**	**7,371,490,082**	**10,658,046,475**	**1.50**
Hedge Funds									
Absolute Return			**760,000,000**	**778,980,038**	**48,019,962**	**588,702,547**	**634,050,002**	**1,222,752,549**	**1.57**
Iguazu Partners, L.P.	Nov-13	Apr-26	150,000,000	125,000,000	25,000,000	241,558,625	0	241,558,625	1.93
Magenta Fund Ltd.	Apr-21	Apr-26	100,000,000	100,000,000	0	131,653,200	0	131,653,200	1.32
Woodley Park NJ, L.P. (FAIR Program)	Oct-17	Mar-26	510,000,000	553,980,038	23,019,962	215,490,722	634,050,002	849,540,724	1.53
Credit			**700,000,000**	**700,000,000**	**0**	**183,497,476**	**696,680,819**	**880,178,295**	**1.26**

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

Alternative Investments – Common Pension Fund E May 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	Apr-26	300,000,000	300,000,000	0	34,338,717	406,500,000	440,838,717	1.47
GSO Special Situations Fund, L.P.	Mar-12	Mar-26	100,000,000	100,000,000	0	6,746,504	110,260,604	117,007,108	1.17
Solus Opportunities Fund 3, LP	Apr-14	Mar-26	300,000,000	300,000,000	0	142,412,255	179,920,215	322,332,470	1.07
Distressed	**Jan-00**		**350,000,000**	**352,520,128**	**0**	**3,373,584**	**569,663,906**	**573,037,490**	**1.63**
Centerbridge Credit Partners	Nov-07	Apr-26	200,000,000	202,508,439	0	1,106,120	318,208,657	319,314,777	1.58
King Street Capital	Feb-07	Mar-26	150,000,000	150,011,689	0	2,267,464	251,455,249	253,722,713	1.69
Fund of Funds			**1,550,000,000**	**1,617,798,376**	**145,770,983**	**601,856,689**	**1,925,497,953**	**2,527,354,643**	**1.56**
AIMS/NJ Multi-Strategy Portfolio, LLC	Aug-06	Apr-26	550,000,000	550,000,000	25,000,000	530,782,372	603,698,563	1,134,480,934	2.06
Woodley Park NJ, L.P.	Sep-06	Mar-26	800,000,000	867,798,376	120,770,983	67,814,825	1,124,470,528	1,192,285,354	1.37
Reservoir Strategic Partners Fund, LP	Jul-11	Mar-26	200,000,000	200,000,000	0	3,259,492	197,328,863	200,588,355	1.00
Global Macro			**200,000,000**	**200,000,000**	**0**	**133,799,050**	**150,000,000**	**283,799,050**	**1.42**
Lynx Common (Bermuda) Ltd.	Mar-11	Apr-26	200,000,000	200,000,000	0	133,799,050	150,000,000	283,799,050	1.42
Multi-Strategy			**450,000,000**	**450,000,000**	**0**	**465,599,867**	**350,462,750**	**816,062,617**	**1.81**
Elliott Associates, L.P.	Apr-12	Mar-26	200,000,000	200,000,000	0	260,198,920	178,746,011	438,944,931	2.19
Farallon Capital Inst. Partners, L.P.	Jun-07	Apr-26	150,000,000	150,000,000	0	100,147	171,716,739	171,816,886	1.15
Laurion Capital Ltd.	Jul-15	Apr-26	100,000,000	100,000,000	0	205,300,800	0	205,300,800	2.05
Hedge Fund Subtotal			**4,010,000,000**	**4,099,298,543**	**193,790,944**	**1,976,829,213**	**4,326,355,431**	**6,303,184,643**	**1.54**
Real Assets									
Co-Investments			**1,106,000,000**	**1,862,763,770**	**110,286,551**	**869,592,652**	**1,699,239,540**	**2,568,832,192**	**1.38**
Aether Real Assets III Surplus, LP	Nov-13	Dec-25	100,000,000	107,968,335	502,901	56,243,546	33,847,876	90,091,422	0.83
Aether Real Assets SONJ Fund, L.P.	Mar-18	Dec-25	135,000,000	81,902,110	60,788,120	82,121,106	36,129,442	118,250,548	1.44
Blackstone TOP Fund - A, L.P.	Feb-12	Mar-26	699,836,310	1,125,617,085	48,490,858	94,530,664	1,281,350,961	1,375,881,625	1.22
BX NJ Co-Invest, L.P.	Aug-12	Mar-26	21,163,690	395,917,863	0	636,689,503	99,159,183	735,848,685	1.86
NJ/HV Resource Opportunities, L.P.	Jun-15	Dec-25	150,000,000	151,358,378	504,672	7,833	248,752,079	248,759,912	1.64
Debt			**650,000,000**	**772,436,639**	**29,896,477**	**12,969,537**	**765,454,184**	**778,423,721**	**1.01**
GSO Energy Partners - A, L.P.	Mar-12	Mar-26	650,000,000	772,436,639	29,896,477	12,969,537	765,454,184	778,423,721	1.01
Equity			**1,040,512,990**	**1,133,064,101**	**98,430,472**	**594,107,717**	**1,197,245,188**	**1,791,352,904**	**1.58**
Aether Real Assets III, LP	Nov-13	Dec-25	30,000,000	32,531,545	827,978	11,514,493	15,252,472	26,766,965	0.82
Blackstone Energy Partners, L.P.	Mar-12	Mar-26	150,000,000	190,406,015	14,184,874	864,018	305,503,232	306,367,250	1.61
Blackstone Energy Partners II, L.P.	May-15	Mar-26	80,000,000	88,942,442	10,481,080	45,354,877	95,775,550	141,130,428	1.59
Brookfield Capital Partners IV, L.P.	May-16	Mar-26	150,000,000	179,975,861	3,516,659	54,308,474	358,520,672	412,829,146	2.29
Brookfield Capital Partners V L.P.	Apr-19	Mar-26	100,000,000	112,308,746	8,165,938	139,578,057	44,414,880	183,992,937	1.64
Hitecvision VII, L.P.	Apr-14	Dec-25	100,000,000	112,527,771	6,252,565	1,440,634	186,318,985	187,759,619	1.67
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	Mar-26	100,000,000	109,228,371	1,549,219	102,693,922	14,594,571	117,288,493	1.07
Stonepeak Infrastructure Fund III LP	Nov-17	Mar-26	125,000,000	143,085,011	9,098,837	153,834,133	51,437,084	205,271,217	1.43
Stonepeak Global Renewables Fund LP	Jan-21	Mar-26	100,000,000	65,133,797	40,353,321	58,393,437	19,183,827	77,577,264	1.19
Warburg Pincus Energy, L.P.	May-14	Mar-26	100,000,000	93,409,865	4,000,000	26,118,363	99,517,910	125,636,274	1.35
Real Assets Subtotal			**2,796,512,990**	**3,768,264,510**	**238,613,499**	**1,476,669,905**	**3,661,938,912**	**5,138,608,817**	**1.36**

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

Alternative Investments – Common Pension Fund E May 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	**28,860,768,474**	**33,108,043,628**	**3,403,203,258**	**15,604,467,146**	**37,287,927,114**	**52,892,394,260**	**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 1.1669 EUR as of 5/31/2026
6. ***Please note these selected funds have an FX rate of 1.3480 GBP as of 5/31/2026
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 May 31, 2026

Alternative Investments – Private Credit, Common Pension Fund E May 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	Mar-26	300,000,000	464,552,239	47,388,060	580,088,856	276,401,796	856,490,651	1.84
Crayhill NJ Fund, LP	May-17	Mar-26	150,000,000	323,677,241	72,473,104	146,115,125	230,680,430	376,795,555	1.16
GOF II Feeder B, L.P.	Oct-17	Mar-26	100,000,000	90,005,303	38,613,419	48,135,348	121,162,889	169,298,236	1.88
GSO Credit Partners - A, L.P.	Mar-12	Mar-26	600,000,000	475,000,000	38,000,000	50,499,953	602,324,338	652,824,291	1.37
Golden Tree Opportunities LP-Class D	Sep-07	Mar-26	250,000,000	243,584,213	500,000	436,293,326	340,681,596	776,974,922	3.19
Knight TAO, L.P.	Oct-14	Mar-26	700,000,000	879,034,049	309,497,439	601,685,131	768,474,950	1,370,160,081	1.56
NJ/TCW Direct Lending LLC	Feb-16	Mar-26	150,000,000	159,489,000	16,399,267	30,294,998	172,408,500	202,703,498	1.27
*Sculptor NJ Private Opportunities, LP	Mar-13	Apr-26	500,000,000	1,410,797,180	295,214,494	260,357,748	1,365,371,789	1,625,729,537	1.15
*Sculptor SC, LP	Apr-10	Apr-26	250,000,000	795,953,973	0	635,328,054	1,424,364,826	2,059,692,881	2.59
*Sculptor SC II, LP	Mar-13	Apr-26	650,000,000	2,002,558,522	0	964,498,578	1,995,342,035	2,959,840,613	1.48
Sixth Street Opportunities III A LP	Apr-14	Mar-26	100,000,000	55,006,421	11,941,929	6,958,749	76,753,881	83,712,630	1.52
TCW Direct Lending LLC	Jan-15	Mar-26	150,000,000	119,974,031	22,349,115	15,626,257	132,617,695	148,243,951	1.24
Private Credit Subtotal			**4,600,000,000**	**7,282,197,674**	**1,398,578,886**	**3,939,616,881**	**7,663,377,872**	**11,602,994,753**	**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 1.3480 GBP as of 5/31/2026
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 May 31, 2026

Alternative Investments – Common Pension Fund A May 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			**816,737,413**	**369,191,627**	**470,444,592**	**394,787,008**	**44,786,829**	**439,573,836**	**1.19**
Bain Capital Fund XIV, L.P.	Jun-25	Mar-26	200,000,000	22,000,000	178,000,000	21,045,750	0	21,045,750	0.96
**CVC Capital Partners IX	Jun-23	Mar-26	291,737,413	88,781,550	206,169,477	94,592,287	7,618,561	102,210,848	1.15
Hellman & Friedman Capital Partners X, L.P.	May-21	Mar-26	125,000,000	134,270,636	10,733,955	132,171,486	35,820,610	167,992,096	1.25
Silver Lake Partners VII, L.P.	Apr-24	Mar-26	100,000,000	57,733,323	40,635,916	71,317,719	476,827	71,794,546	1.24
Vista Equity Partners Fund VIII, L.P.	Oct-23	Mar-26	100,000,000	66,406,118	34,905,244	75,659,765	870,831	76,530,596	1.15
Distressed Debt			**99,716,998**	**6,007,672**	**93,709,326**	**5,249,624**	**0**	**5,249,624**	**0.87**
Strategic Value Special Situation VI	Nov-25	Mar-26	99,716,998	6,007,672	93,709,326	5,249,624	0	5,249,624	0.87
Domestic Midmarket Buyout			**750,000,000**	**345,196,872**	**452,635,990**	**378,427,280**	**73,513,826**	**451,941,106**	**1.31**
American Industrial Partners Capital Fund VIII, L.P.	May-23	Mar-26	150,000,000	101,325,196	56,334,199	122,913,847	7,659,395	130,573,242	1.29
Bain Capital Life Sciences Fund IV. L.P.	Aug-24	Mar-26	150,000,000	47,856,763	105,000,000	51,181,875	2,856,763	54,038,638	1.13
Excellere Capital Fund IV, L.P.	Oct-21	Dec-25	100,000,000	66,997,800	49,971,989	82,096,881	17,854,132	99,951,014	1.49
JLL Partners Fund IX. L.P	Feb-25	Mar-26	200,000,000	0	200,000,000	0	0	0	0.00
TPG Rise Climate, L.P.	Apr-22	Mar-26	150,000,000	129,017,112	41,329,802	122,234,677	45,143,536	167,378,213	1.30
Small Midsize Buyout			**350,000,000**	**18,096,539**	**331,903,461**	**13,466,811**	**59,696**	**13,526,507**	**0.75**
Altaris Health Partners VI L.P.	Dec-23	Mar-26	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	Mar-26	100,000,000	18,096,539	81,903,461	13,466,811	59,696	13,526,507	0.75
Secondaries			**840,000,000**	**86,573,240**	**768,957,133**	**93,120,758**	**11,379,653**	**104,500,411**	**1.21**
Coller International Partners IX-G			240,000,000	77,544,435	177,985,938	84,091,953	11,379,653	95,471,606	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	87,985,938	84,091,953	11,379,653	95,471,606	1.23
Lexington Global Feeder NJ, L.P.	Feb-25		600,000,000	9,028,805	590,971,195	9,028,805	0	9,028,805	1.00
Co Investments			**755,000,000**	**232,035,209**	**650,750,727**	**262,301,586**	**39,085,676**	**301,387,262**	**1.30**
CIP IX-G Strategic Co-Investment			80,000,000	21,026,827	58,973,173	21,800,067	0	21,800,067	1.04
CIP IX-G Strategic Co-Inv Vehicle, LP	Aug-25	Mar-26	50,000,000	21,026,827	28,973,173	21,800,067	0	21,800,067	1.04
CIP IX-G Strategic Co-Investment Vehicle 2, L.P.	Dec-25		30,000,000	0	30,000,000	0	0	0	0.00
NB/NJ Custom Investment Fund IV, L.P.	Dec-25		300,000,000	15,346,535	284,653,465	15,346,535	0	15,346,535	1.00
NJ Tenex Co-Invest Fund 2024-25, L.P.	Aug-24	Mar-26	25,000,000	5,004,782	19,995,218	4,485,495	40,978	4,526,474	0.90
SONJ Private Opportunities Fund III, L.P.	May-24	Dec-25	250,000,000	113,271,735	264,508,454	128,688,587	39,038,951	167,727,538	1.48
Vista Co-Invest Fund 2023-4, L.P.	Oct-23	Mar-26	100,000,000	77,385,331	22,620,416	91,980,901	5,747	91,986,648	1.19
Emerging Managers			**950,000,000**	**151,200,833**	**803,995,781**	**148,741,215**	**5,978,962**	**154,720,177**	**1.02**
Barings NJ Emerging MP	Jul-23	Sep-25	250,000,000	80,497,525	174,699,088	80,972,418	5,196,613	86,169,031	1.07
Barings NJ Emerging MP II	Jan-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	Dec-25	200,000,000	70,208,258	129,791,742	67,273,747	782,349	68,056,096	0.97
Venture Capital			**650,000,000**	**385,779,987**	**264,220,013**	**486,187,002**	**0**	**486,187,002**	**1.26**
Institutional Venture Partners XVIII, L.P.	Jan-24	Mar-26	100,000,000	70,000,000	30,000,000	82,487,720	0	82,487,720	1.18
Khosla Ventures IX. L.P.	Jul-25	Mar-26	40,000,000	12,800,000	27,200,000	12,509,235	0	12,509,235	0.98
Khosla Ventures Opportunity III. L.P.	Jul-25	Mar-26	40,000,000	15,600,000	24,400,000	17,642,945	0	17,642,945	1.13
Khosla Ventures Seed G. L.P.	Jul-25	Mar-26	20,000,000	6,100,000	13,900,000	6,180,002	0	6,180,002	1.01
Khosla Ventures Seed F, L.P.	May-23	Mar-26	20,000,000	15,800,000	4,200,000	18,501,737	0	18,501,737	1.17
Khosla Ventures VIII, L.P.	May-23	Mar-26	80,000,000	62,400,000	17,600,000	105,384,802	0	105,384,802	1.69

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

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

	Inception Date	Last Valuation Date	Commitment	Amount Contributed[1]	Unfunded Commitment	Current Market Value[2]	Total Distributed[3]	Total Value	Total Value Multiple
Khosla Ventures Opportunity II, L.P.	May-23	Mar-26	100,000,000	91,000,000	9,000,000	114,885,589	0	114,885,589	1.26
Tiger Iron Garden Fund. L.P.	Feb-24	Dec-25	250,000,000	112,079,987	137,920,013	128,594,973	0	128,594,973	1.15
Growth Equity			**100,000,000**	**33,567,661**	**70,171,211**	**30,447,359**	**3,738,872**	**34,186,231**	**1.02**
PSG VI L.P.	Jul-24	Mar-26	100,000,000	33,567,661	70,171,211	30,447,359	3,738,872	34,186,231	1.02
International			**800,000,000**	**29,153,779**	**279,957,913**	**27,289,305**	**545,306**	**27,834,611**	**0.95**
BPEA Private Equity Fund IX, SCSp	Sep-25	Mar-26	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	29,153,779	79,957,913	27,289,305	545,306	27,834,611	0.95
Private Equity Subtotal			**6,111,454,411**	**1,656,803,418**	**4,186,746,146**	**1,840,017,948**	**179,088,820**	**2,019,106,768**	**1.22**
Hedge Funds									
Absolute Return			**1,300,000,000**	**1,300,000,000**	**0**	**1,348,142,700**	**0**	**1,348,142,700**	**1.04**
Capula Tail Risk Limited Fund			600,000,000	600,000,000	0	592,860,500	0	592,860,500	0.99
Capula Tail Risk Fund Limited	Jul-25	Apr-26	100,000,000	100,000,000	0	102,173,500	0	102,173,500	1.02
Capula Tail Risk Fund Limited -Series D	Nov-25	Apr-26	500,000,000	500,000,000	0	490,687,000	0	490,687,000	0.98
Capula Global Relative Value Fund Limited	Sep-25	Apr-26	100,000,000	100,000,000	0	102,703,900	0	102,703,900	1.03
Graham Custom Investment Funds I SPC Ltd	Jul-24	Apr-26	300,000,000	300,000,000	0	349,098,600	0	349,098,600	1.16
PIMCO Arculus Onshore Feeder Fund, L.P.	Oct-25	Apr-26	300,000,000	300,000,000	0	303,479,700	0	303,479,700	1.01
Hedge Funds Subtotal			**1,300,000,000**	**1,300,000,000**	**0**	**1,348,142,700**	**0**	**1,348,142,700**	**1.04**
Real Assets									
Equity			**785,000,000**	**541,443,208**	**289,690,161**	**641,721,789**	**45,124,115**	**686,845,904**	**1.27**
Brookfield Global Transition Fund -B	Jun-22	Mar-26	300,000,000	216,131,303	108,958,536	261,612,984	25,057,091	286,670,075	1.33
EQT Infrastructure V	Oct-21	Mar-26	160,000,000	133,279,150	38,126,097	167,440,724	12,321,721	179,762,445	1.35
EQT Infrastructure VI	Mar-25	Mar-26	200,000,000	98,346,876	103,921,863	103,343,951	0	103,343,951	1.05
Stonepeak Infrastructure Fund IV LP	Nov-21	Mar-26	125,000,000	93,685,879	38,683,665	109,324,131	7,745,303	117,069,434	1.25
Co Investments			**1,075,000,000**	**428,492,310**	**671,745,295**	**583,636,350**	**27,053,696**	**610,690,046**	**1.43**
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	Mar-26	200,000,000	14,296,394	185,703,606	17,334,032	0	17,334,032	1.21
StepStone NJ Real Assets SMA, L.P.	Jan-25	Sep-25	500,000,000	100,851,061	399,535,106	98,855,878	2,200,376	101,056,254	1.00
Stonepeak CPF Investment Partners, LP	Apr-23	Mar-26	75,000,000	61,650,647	13,403,123	85,070,892	55,652	85,126,544	1.38
Real Assets Subtotal			**1,860,000,000**	**969,935,518**	**961,435,455**	**1,225,358,139**	**72,177,811**	**1,297,535,950**	**1.34**
Real Estate									
Equity			**1,940,000,000**	**515,346,384**	**1,431,542,670**	**521,394,639**	**4,172,300**	**525,566,939**	**1.02**
Bain Capital Real Estate Fund III-A, L.P.	Oct-24	Mar-26	250,000,000	86,577,316	165,938,166	73,874,296	1,252,234	75,126,530	0.87
Carlyle Realty Partners X, L.P.	Jun-25	Mar-26	300,000,000	10,003,874	290,588,666	5,091,632	592,540	5,684,172	0.57
Cerberus Institutional Real Estate VI	Jan-24	Mar-26	350,000,000	172,357,431	180,272,597	196,508,690	0	196,508,690	1.14
Hammes Partners IV	Mar-22	Mar-26	65,000,000	17,306,175	47,693,825	14,849,255	2,054,430	16,903,685	0.98
Hillwood US Industrial Club VII, L.P.	Mar-26		125,000,000	13,555,314	111,444,686	13,555,314	0	13,555,314	1.00
StepStone NJ Real Estate SMA, L.P	Apr-25	Dec-25	400,000,000	70,397,870	329,802,826	75,496,430	212,777	75,709,207	1.08
TGM Apartment Partners II	Feb-23	Mar-26	300,000,000	40,324,421	259,675,579	39,064,525	0	39,064,525	0.97

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

Alternative Investments – Common Pension Fund A May 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
TPG Real Estate Thematic Advantage Core Plus JV (III) L.P.	Jan-22	Mar-26	150,000,000	104,823,983	46,126,325	102,954,497	60,319	103,014,816	0.98
Debt			**150,000,000**	**12,167,516**	**142,073,706**	**7,791,012**	**4,581,610**	**12,372,622**	**1.02**
KSL Capital Partners Tactical Opportunities Fund II, L.P.	Oct-24	Mar-26	150,000,000	12,167,516	142,073,706	7,791,012	4,581,610	12,372,622	1.02
Emerging Managers			**250,000,000**	**76,234,819**	**176,607,941**	**73,355,892**	**3,319,728**	**76,675,620**	**1.01**
GCM Grosvenor NJ RE Emerging Manager Program, LP	Dec-23	Dec-25	250,000,000	76,234,819	176,607,941	73,355,892	3,319,728	76,675,620	1.01
Special Situation			**400,000,000**	**112,242,510**	**287,757,490**	**112,242,510**	**0**	**112,242,510**	**1.00**
Townsend NJ Real Estate, L.P.	Mar-26		400,000,000	112,242,510	287,757,490	112,242,510	0	112,242,510	1.00
Real Estate Subtotal			**2,740,000,000**	**715,991,229**	**2,037,981,807**	**714,784,054**	**12,073,637**	**726,857,691**	**1.02**
Private Credit									
Debt			**550,000,000**	**217,535,608**	**345,840,041**	**224,189,237**	**13,375,649**	**237,564,886**	**1.09**
HPS Garden Private Credit Fund, L.P.	Feb-24	Mar-26	550,000,000	217,535,608	345,840,041	224,189,237	13,375,649	237,564,886	1.09
Co Investments			**116,694,965**	**25,761,309**	**88,656,389**	**35,966,391**	**0**	**35,966,391**	**1.40**
**ICG Global Co-Investment E SCSp	Dec-23	Dec-25	116,694,965	25,761,309	88,656,389	35,966,391	0	35,966,391	1.40
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**	**117,629,730**	**43,718**	**117,673,448**	**1.30**
GOF III Feeder B, L.P.	Jun-23	Mar-26	150,000,000	90,228,127	60,000,000	117,629,730	43,718	117,673,448	1.30
Emerging Managers			**300,000,000**	**19,046,571**	**283,568,025**	**15,274,211**	**4,279,794**	**19,554,005**	**1.03**
GCM Grosvenor NJ Credit Em Manag Program	Dec-24	Dec-25	300,000,000	19,046,571	283,568,025	15,274,211	4,279,794	19,554,005	1.03
Mezzanine Debt			**466,779,861**	**172,821,643**	**306,749,665**	**223,896,094**	**25,534,902**	**249,430,997**	**1.44**
**ICG Europe Fund IX SCSP	Dec-25	Dec-25	233,389,930	2,234,287	231,145,741	2,727,075	0	2,727,075	1.22
**ICG Europe VIII	Jul-22	Mar-26	233,389,930	170,587,356	75,603,924	221,169,019	25,534,902	246,703,921	1.45
Private Lending			**3,992,809,965**	**2,561,013,907**	**1,949,940,955**	**2,023,841,224**	**995,248,137**	**3,019,089,361**	**1.18**
Blue Owl Diversified Holdings LLC	Aug-22	Dec-25	0	7,554,633	0	16,578,562	7,503,975	24,082,538	3.19
Blue Owl Diversified Lending 2020 Fund LP	Aug-22	Mar-26	350,000,000	332,462,044	56,000,000	291,161,136	118,059,173	409,220,309	1.23
**CVC Credit Partners EU DL II Co-Invest Fund	May-21	Mar-26	116,694,965	112,025,961	21,956,042	35,644,698	92,099,596	127,744,294	1.14
CVC Credit Partners EU DL III	Dec-21	Mar-26	168,890,000	287,498,880	47,828,556	119,766,338	207,057,934	326,824,272	1.14
CVC Credit Partners EU DL III Co-Invest SCSp	Jul-22	Mar-26	168,890,000	277,747,508	64,364,945	104,844,306	215,450,401	320,294,708	1.15
CVC Credit Partners European Direct Lending Fund IV (Coinvest-DL	Oct-24	Mar-26	166,515,000	16,651,500	149,863,500	18,317,116	0	18,317,116	1.10
CVC Credit Partners EU DLF IV (DL) SCSP	Oct-24	Mar-26	166,515,000	59,945,400	106,569,600	61,995,173	3,832,497	65,827,670	1.10
Eagle Point Defensive Income Fund NJ LP	Dec-21	Dec-25	120,000,000	132,167,203	0	184,603,087	0	184,603,087	1.40
Eagle Point Defensive Income Fund US LP	Sep-21	Mar-26	55,305,000	54,639,642	1,548,540	26,980,512	48,077,464	75,057,976	1.37
PGIM U.S. Leveraged Loans Fund, L.P			1,000,000,000	300,000,000	700,000,000	311,182,000	0	311,182,000	1.04
PGIM U.S. Leveraged Loans Fund, L.P -Series 1	Mar-25	Apr-26	100,000,000	100,000,000	0	107,748,800	0	107,748,800	1.08
PGIM U.S. Leveraged Loans Fund, L.P -Series 2	Dec-25	Apr-26	200,000,000	200,000,000	0	203,433,200	0	203,433,200	1.02
Sixth Street Mid-Stage Growth Partners (A) LP	Oct-22	Mar-26	50,000,000	25,049,711	26,292,022	26,497,220	2,282,234	28,779,454	1.15

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

Alternative Investments – Common Pension Fund A May 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
Sixth Street Growth Partners II (A) LP	Oct-22	Mar-26	130,000,000	70,712,327	65,517,751	82,303,531	6,061,820	88,365,351	1.25
West Street NJ Private Credit Partners	Dec-22	Mar-26	500,000,000	544,559,098	50,000,000	421,108,644	228,116,822	649,225,466	1.19
West Street/NJ BSL Credit Partnership LP	May-23	Apr-26	1,000,000,000	340,000,000	660,000,000	322,858,900	66,706,220	389,565,120	1.15
Private Credit Subtotal			**6,176,284,791**	**3,122,407,164**	**3,598,755,075**	**2,676,796,888**	**1,038,482,199**	**3,715,279,088**	**1.19**
Grand Total			**18,187,739,202**	**7,765,137,329**	**10,784,918,483**	**7,805,099,728**	**1,301,822,468**	**9,106,922,197**	**1.17**

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 1.1669 EUR as of 5/31/2026
5. Common Pension Fund A invests assets of the Judicial Retirement System, the Public Employees' Retirement System, the State Police Retirement System, and the Teachers' Pension and Annuity Fund.

New Jersey Division of Investment
Transfers between Common and Pension Funds
May, 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)
5/7/2026	$ 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

May, 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	$ (28,575)
PERS	816,844,200
SPRS	(29,675)
TPA	802,830,050
	$ 1,619,616,000
P&F	$ 835,134,000

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

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