Ensembles of nitrogen-vacancy centers in diamond are a highly promising platform for high-sensitivity magnetometry, whose efficacy is often based on efficiently generating and monitoring magnetic-field-dependent infrared fluorescence. Here we report on an increased sensing efficiency with the use of a 532-nm resonant confocal cavity and a microwave resonator antenna for measuring the local magnetic noise density using the intrinsic nitrogen-vacancy concentration of a chemical-vapor deposited single-crystal diamond. We measure a near-shot-noise-limited magnetic noise floor of 200 pT√Hz spanning a bandwidth up to 159 Hz, and an extracted sensitivity of approximately 3 nT/√Hz, with further enhancement limited by the noise floor of the lock-in amplifier and the laser damage threshold of the optical components. Exploration of the microwave and optical pump-rate parameter space demonstrates a linewidth-narrowing regime reached by virtue of using the optical cavity, allowing an enhanced sensitivity to be achieved, despite an unoptimized collection efficiency of about 0.2 ppb.