

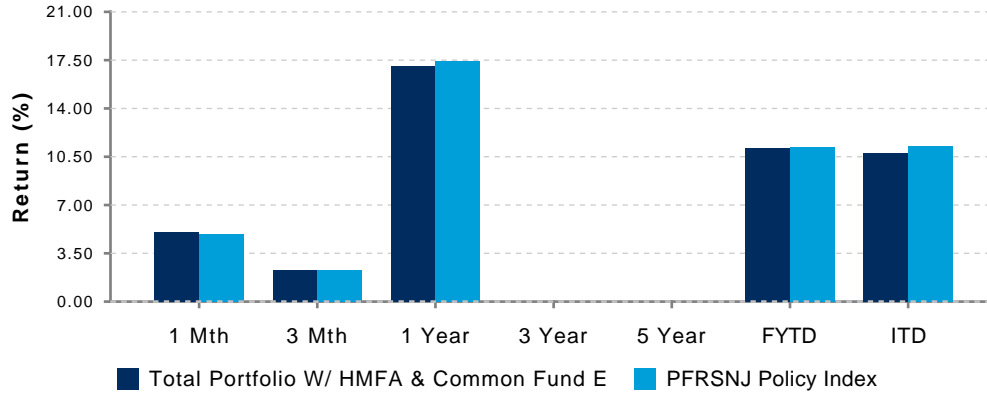
Police and Firemens Ret. System of NJ

April 30, 2026

Net Mgr



Performance



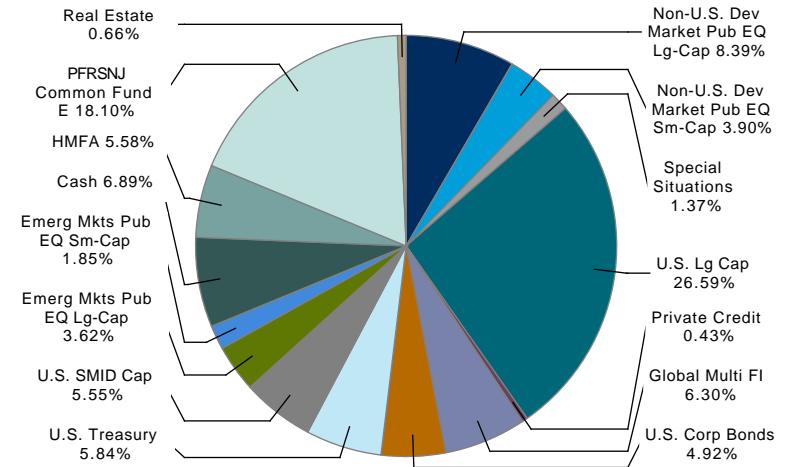
	1 Mth	3 Mth	1 Year	3 Year	5 Year	FYTD	ITD	Incept Date
Total Portfolio W/ HMFA & Common Fund E	5.01	2.29	17.09		11.09	10.79		04/24
PFRSNJ Policy Index	4.89	2.32	17.44		11.19	11.28		04/24
Excess	0.11	-0.03	-0.35		-0.10	-0.49		

Asset Allocation

Total Portfolio W/ HMFA & Common Fund E

Ending Market Value

38,395,008,741

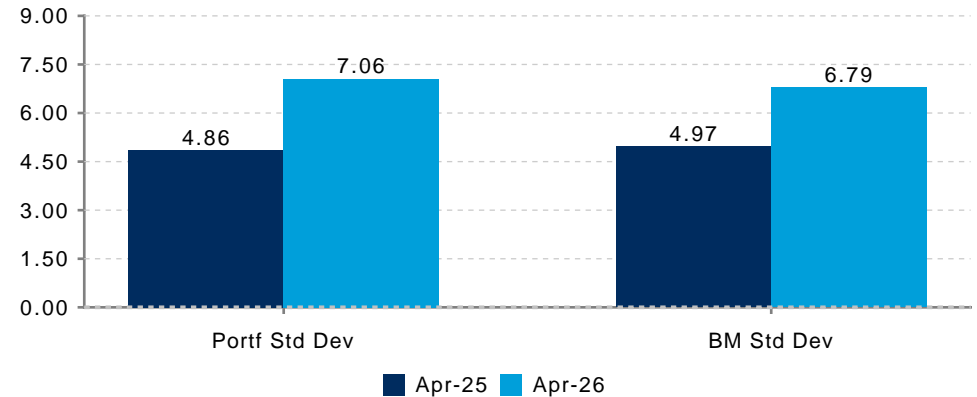


Top 10 Public

Security Name	Ending Market Value
Total Port W/O HMFA & W/O Com Fund E	
STATE STREET BANK + TRUST CO	2,923,503,946.31
NVIDIA CORP	719,668,179.58
APPLE INC	602,309,625.30
MICROSOFT CORP	465,984,886.08
AMAZON.COM INC	391,724,487.26
ALPHABET INC CL A	344,325,196.80
BROADCOM INC	297,023,568.79
ALPHABET INC CL C	278,845,227.44
META PLATFORMS INC CLASS A	205,864,881.30
TAIWAN SEMICONDUCTOR MANUFAC	196,556,518.17

1 Year Risk Statistics

	Return	Portfolio Std Dev	Benchmark Std Dev	Sharpe Ratio	Beta	Tracking	Info Ratio
Total Portfolio W/ HMFA & Common Fund E	17.09	7.06	6.79	1.86	1.03	0.79	-0.44



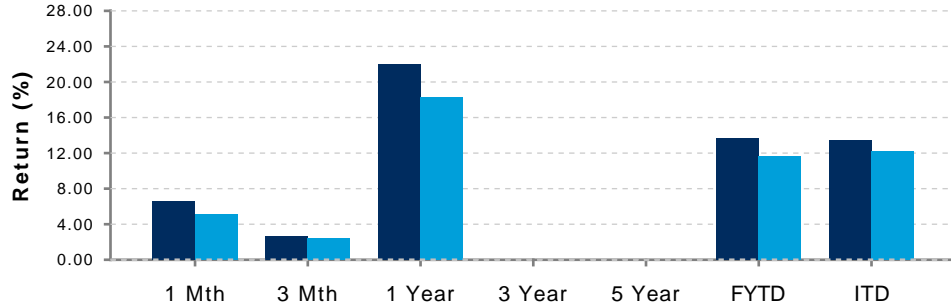
Police and Firemens Ret. System of NJ

April 30, 2026

Net Mgr



Performance

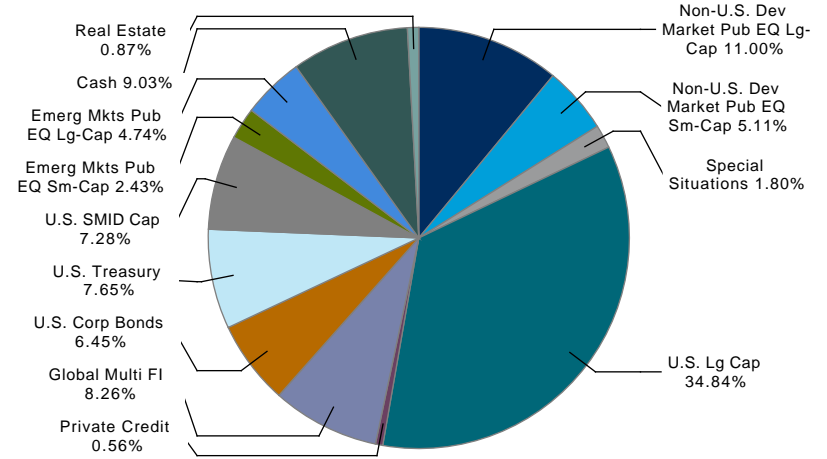


■ Total Port W/O HMFA & W/O Com Fund E
■ PFRSNJ W/O Common E & HMFA Policy Index

	1 Mth	3 Mth	1 Year	3 Year	5 Year	FYTD	ITD	Incept Date
Total Port W/O HMFA & W/O Com Fund E	6.60	2.70	21.97			13.64	13.41	04/24
PFRSNJ W/O Common E & HMFA Policy Index	5.14	2.41	18.27			11.69	12.18	04/24
Excess	1.46	0.29	3.70			1.94	1.23	

Asset Allocation

	Ending Market Value
Total Port W/O HMFA & W/O Com Fund E	29,348,009,960

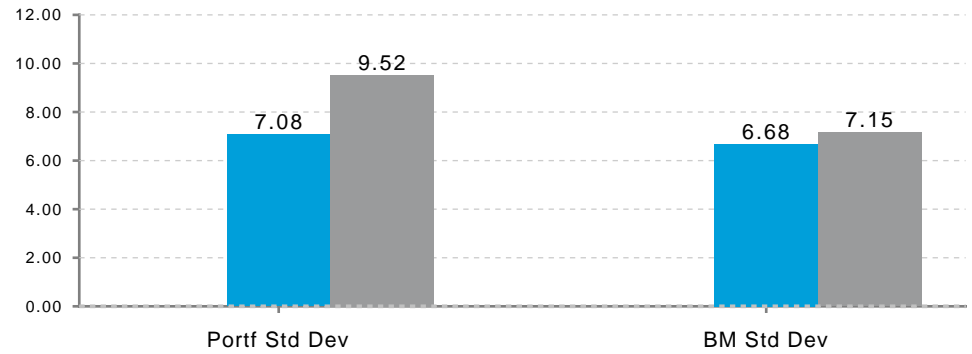


Top 10 Public

Security Name	Ending Market Value
Total Port W/O HMFA & W/O Com Fund E	
STATE STREET BANK + TRUST CO	2,923,503,946.31
NVIDIA CORP	719,668,179.58
APPLE INC	602,309,625.30
MICROSOFT CORP	465,984,886.08
AMAZON.COM INC	391,724,487.26
ALPHABET INC CL A	344,325,196.80
BROADCOM INC	297,023,568.79
ALPHABET INC CL C	278,845,227.44
META PLATFORMS INC CLASS A	205,864,881.30
TAIWAN SEMICONDUCTOR MANUFAC	196,556,518.17

1 Year Risk Statistics

	Return	Portfolio Std Dev	Benchmark Std Dev	Sharpe Ratio	Beta	Tracking Error	Info Ratio
Total Port W/O HMFA & W/O Com Fund E	21.97	9.52	7.15	1.89	1.33	2.50	1.48



■ Apr-24 ■ Apr-25 ■ Apr-26