

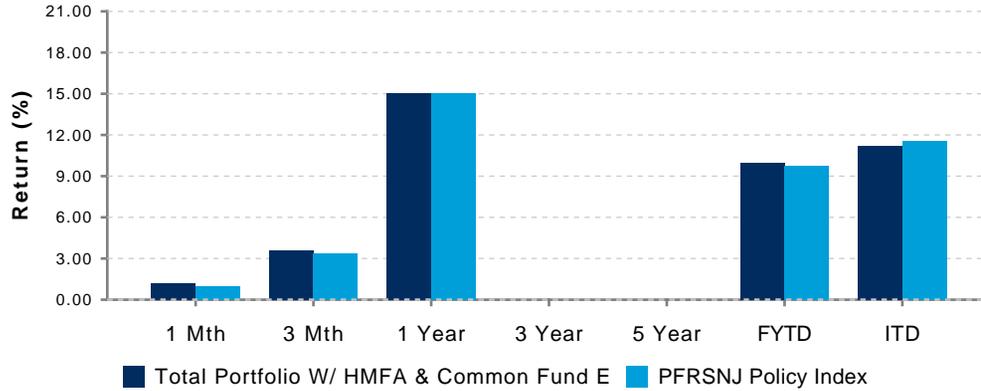
# Police and Firemens Ret. System of NJ

February 27, 2026

Net Mgr



## Performance



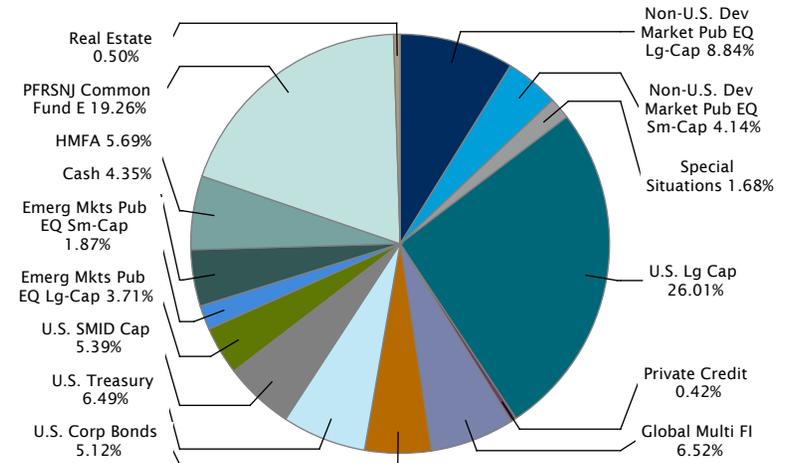
	1 Mth	3 Mth	1 Year	3 Year	5 Year	FYTD	ITD	Incept Date
Total Portfolio W/ HMFA & Common Fund E	1.23	3.58	15.04		9.94	11.18		04/24
PFRSNJ Policy Index	1.00	3.39	15.06		9.75	11.56		04/24
Excess	0.24	0.20	-0.02		0.19	-0.38		

## Asset Allocation

Total Portfolio W/ HMFA & Common Fund E

Ending Market Value

37,476,081,236

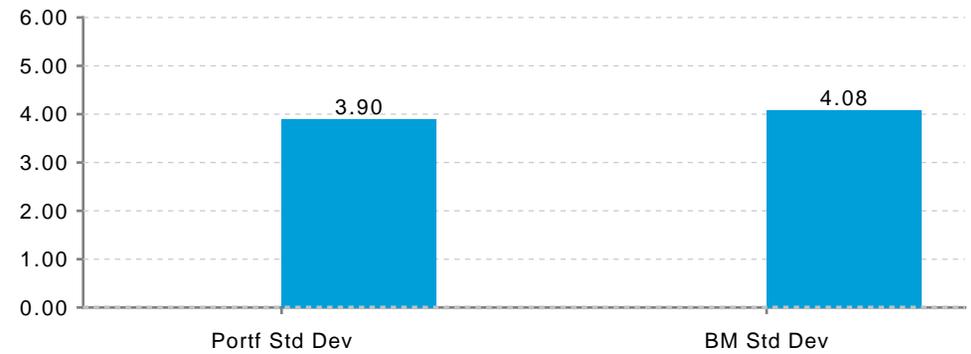


## Top 10 Public

Security Name	Ending Market Value
Total Port W/O HMFA & W/O Com Fund E	
STATE STREET BANK + TRUST CO	1,966,802,521.07
NVIDIA CORP	635,769,768.92
APPLE INC	590,396,596.86
MICROSOFT CORP	447,614,297.55
AMAZON.COM INC	308,818,230.00
ALPHABET INC CL A	277,375,366.08
ALPHABET INC CL C	226,464,110.25
BROADCOM INC	226,260,573.00
META PLATFORMS INC CLASS A	216,965,939.58
TAIWAN SEMICONDUCTOR MANUFAC	186,198,295.47

## 1 Year Risk Statistics

	Return	Portfolio Std Dev	Benchmark Std Dev	Sharpe Ratio	Beta	Tracking	Info Ratio
Total Portfolio W/ HMFA & Common Fund E	15.04	3.90	4.08	2.82	0.94	0.69	-0.03



■ Feb-25 ■ Feb-26

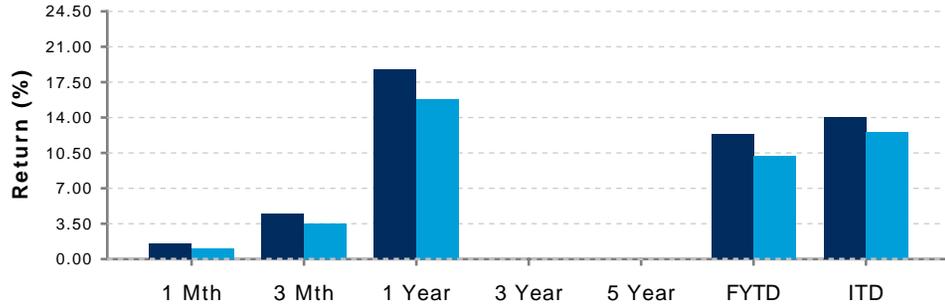
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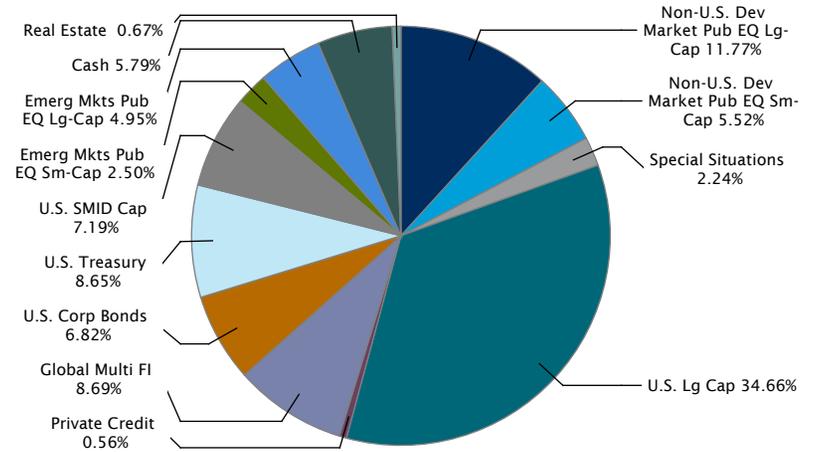


■ Total Port W/O HMFA & W/O Com Fund E  
■ PFRSNJ W/O Common E & HMFA Policy Index

	1 Mth	3 Mth	1 Year	3 Year	5 Year	FYTD	ITD	Incept Date
Total Port W/O HMFA & W/O Com Fund E	1.56	4.51	18.72			12.38	14.00	04/24
PFRSNJ W/O Common E & HMFA Policy Index	1.04	3.54	15.76			10.20	12.52	04/24
Excess	0.52	0.98	2.95			2.18	1.48	

## Asset Allocation

	Ending Market Value
Total Port W/O HMFA & W/O Com Fund E	28,161,950,498

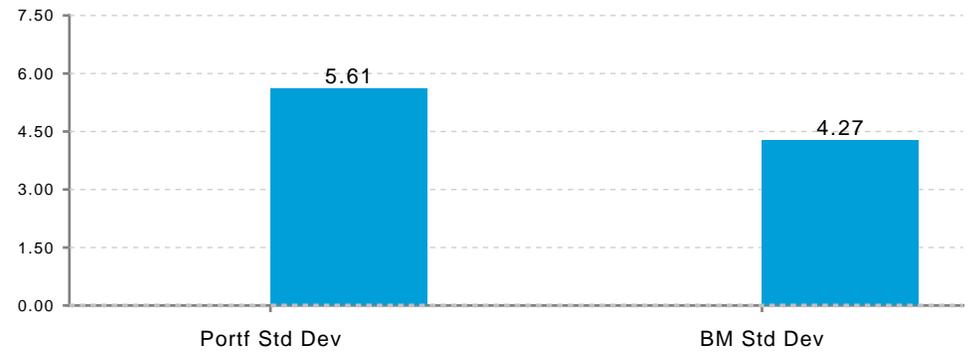


## Top 10 Public

Security Name	Ending Market Value
Total Port W/O HMFA & W/O Com Fund E	
STATE STREET BANK + TRUST CO	1,966,802,521.07
NVIDIA CORP	635,769,768.92
APPLE INC	590,396,596.86
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TAIWAN SEMICONDUCTOR MANUFAC	186,198,295.47

## 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	18.72	5.61	4.27	2.62	1.30	1.54	1.92



■ Feb-25    ■ Feb-26