

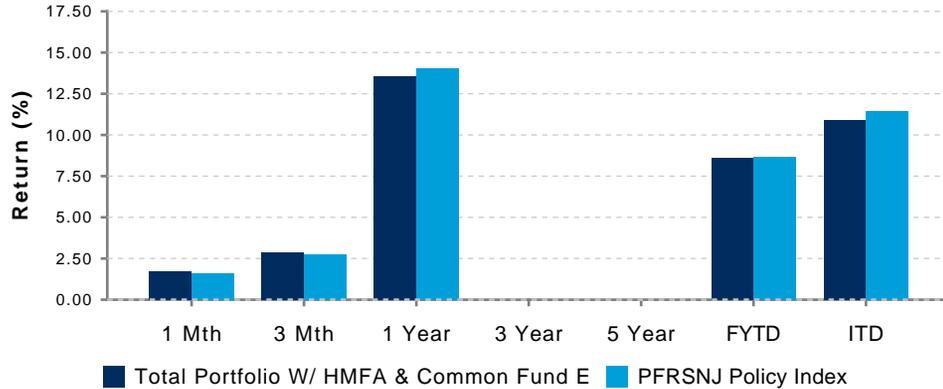
# Police and Firemens Ret. System of NJ

January 31, 2026

Net Mgr



## Performance



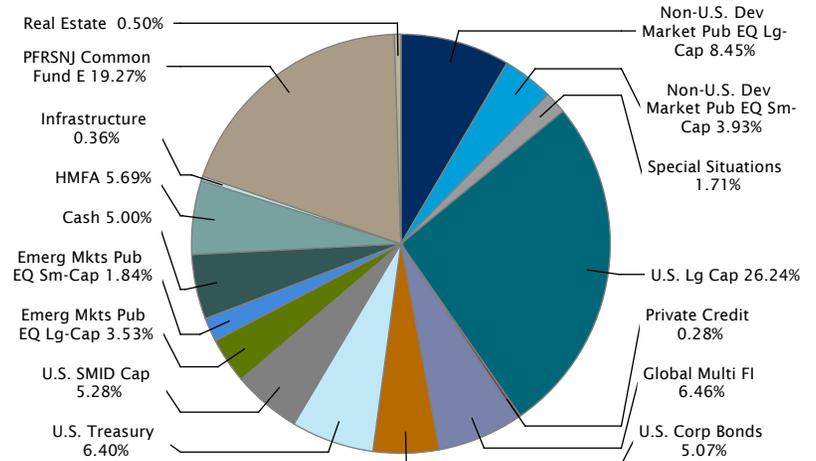
	1 Mth	3 Mth	1 Year	3 Year	5 Year	FYTD	ITD	Incept Date
<b>Total Portfolio W/ HMFA &amp; Common Fund E</b>	1.75	2.89	13.58		8.60	10.93	04/24	
<b>PFRSNJ Policy Index</b>	1.59	2.72	14.03		8.67	11.47	04/24	
<b>Excess</b>	0.16	0.16	-0.45		-0.07	-0.54		

## Asset Allocation

Total Portfolio W/ HMFA & Common Fund E

Ending Market Value

37,220,436,245

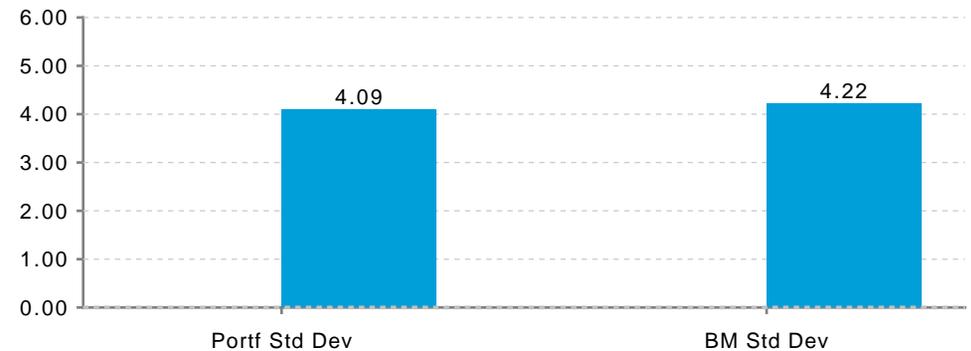


## Top 10 Public

Security Name	Ending Market Value
Total Port W/O HMFA & W/O Com Fund E	
STATE STREET BANK + TRUST CO	2,082,935,062.16
NVIDIA CORP	685,787,436.84
APPLE INC	579,892,909.96
MICROSOFT CORP	489,277,165.23
AMAZON.COM INC	351,905,725.90
ALPHABET INC CL A	300,721,304.00
ALPHABET INC CL C	246,170,552.75
META PLATFORMS INC CLASS A	239,834,761.50
BROADCOM INC	234,580,278.00
TESLA INC	186,180,301.65

## 1 Year Risk Statistics

	Return	Portfolio Std Dev	Benchmark Std Dev	Sharpe Ratio	Beta	Tracking	Info Ratio
<b>Total Portfolio W/ HMFA &amp; Common Fund E</b>	13.58	4.09	4.22	2.32	0.96	0.65	-0.69



Jan-25 Jan-26

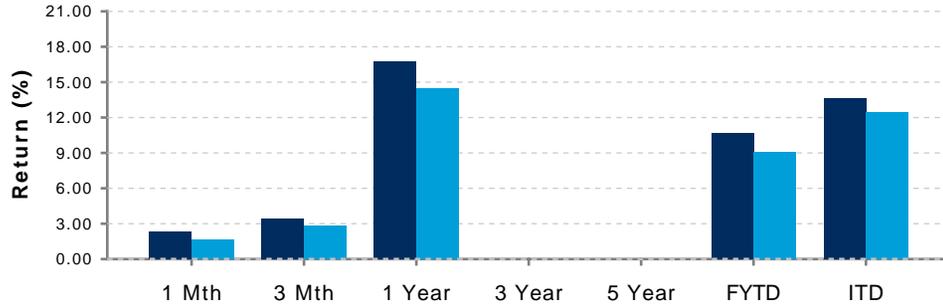
# Police and Firemens Ret. System of NJ

January 31, 2026

Net Mgr



## Performance

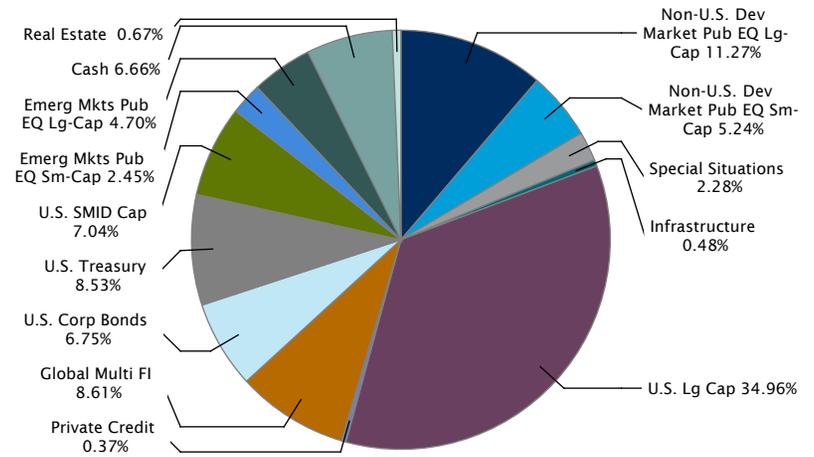


■ Total Port W/O HMFA & W/O Com Fund E  
■ PFRSNJ W/O Common E & HMFA Policy Index

	1 Mth	3 Mth	1 Year	3 Year	5 Year	FYTD	ITD	Incept Date
Total Port W/O HMFA & W/O Com Fund E	2.28	3.40	16.77			10.65	13.66	04/24
PFRSNJ W/O Common E & HMFA Policy Index	1.67	2.84	14.49			9.06	12.44	04/24
Excess	0.61	0.56	2.28			1.58	1.22	

## Asset Allocation

Total Port W/O HMFA & W/O Com Fund E Ending Market Value  
27,933,380,719

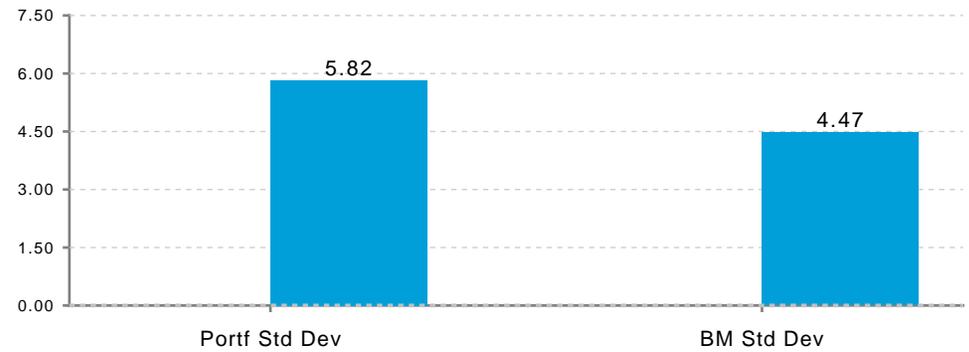


## Top 10 Public

Security Name	Ending Market Value
Total Port W/O HMFA & W/O Com Fund E	
STATE STREET BANK + TRUST CO	2,082,935,062.16
NVIDIA CORP	685,787,436.84
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BROADCOM INC	234,580,278.00
TESLA INC	186,180,301.65

## 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	16.77	5.82	4.47	2.18	1.29	1.52	1.50



■ Jan-25 ■ Jan-26