

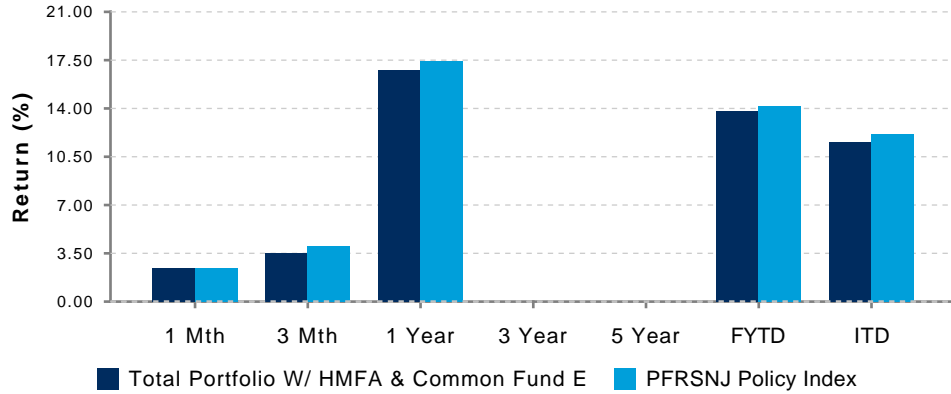
# Police and Firemens Ret. System of NJ

May 31, 2026

Net Mgr



## Performance



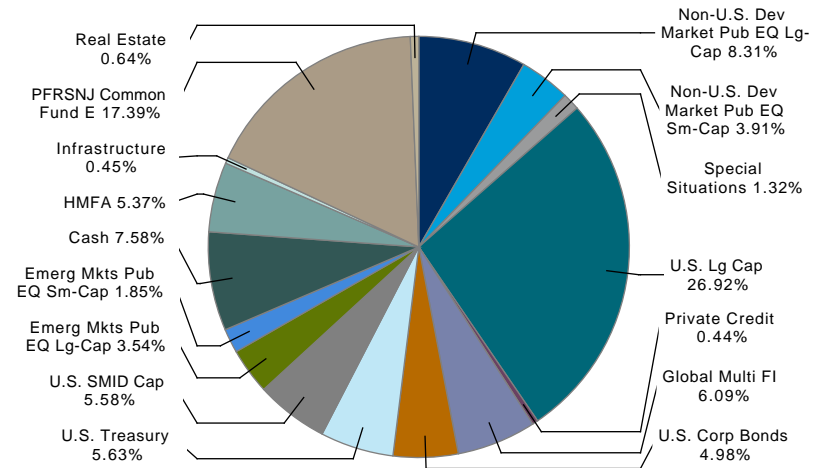
	1 Mth	3 Mth	1 Year	3 Year	5 Year	FYTD	ITD	Incept Date
<b>Total Portfolio W/ HMFA &amp; Common Fund E</b>	2.46	3.53	16.77			13.82	11.59	04/24
<b>PFRSNJ Policy Index</b>	2.42	3.99	17.40			14.14	12.16	04/24
<b>Excess</b>	0.03	-0.47	-0.63			-0.32	-0.57	

## Asset Allocation

Total Portfolio W/ HMFA & Common Fund E

Ending Market Value

39,682,223,766

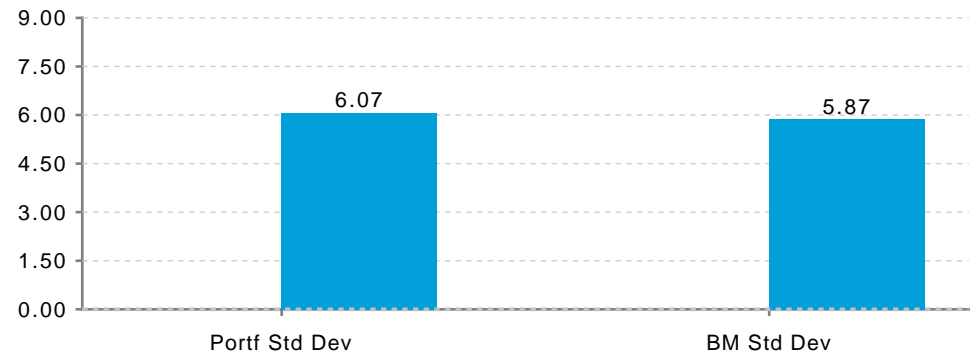


## Top 10 Public

Security Name	Ending Market Value
Total Port W/O HMFA & W/O Com Fund E	
STATE STREET BANK + TRUST CO	3,319,580,156.14
NVIDIA CORP	761,390,687.16
APPLE INC	692,672,716.68
MICROSOFT CORP	515,545,346.40
AMAZON.COM INC	399,971,007.44
ALPHABET INC CL A	340,334,317.44
BROADCOM INC	317,900,533.81
ALPHABET INC CL C	274,822,508.68
META PLATFORMS INC CLASS A	212,795,339.30
TAIWAN SEMICONDUCTOR MANUFAC	207,041,228.39

## 2 Year Risk Statistics

	Return	Portfolio Std Dev	Benchmark Std Dev	Sharpe Ratio	Historical Beta	Tracking Error	Info Ratio
<b>Total Portfolio W/ HMFA &amp; Common Fund E</b>	12.51	6.07	5.87	1.35	1.03	0.74	-0.86



■ May-25 ■ May-26

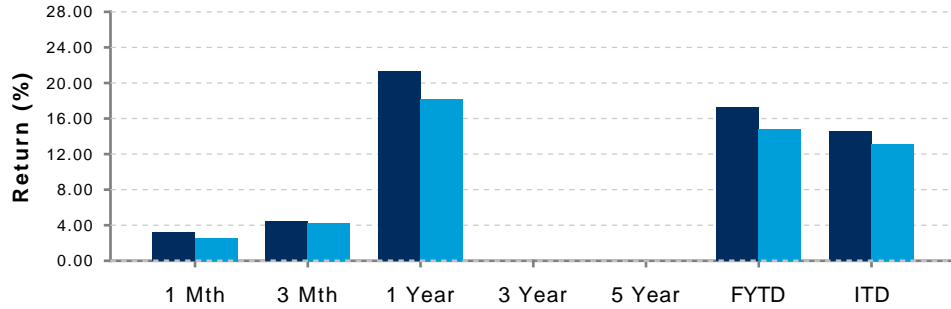
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Net Mgr



## Performance

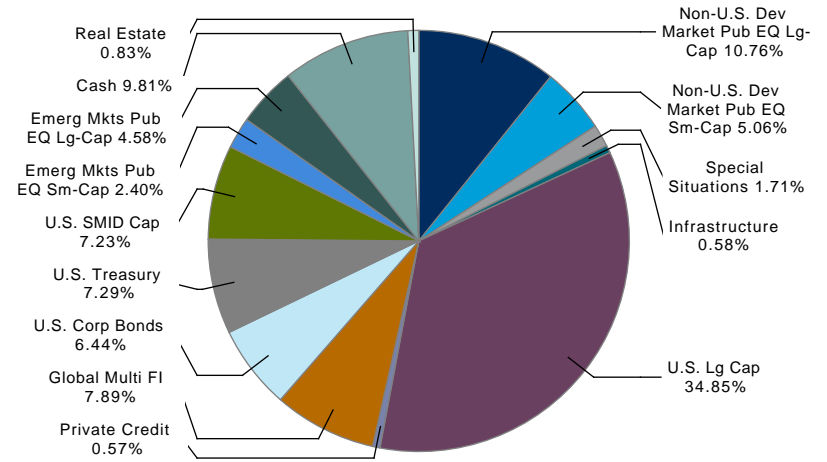


■ Total Port W/O HMFA & W/O Com Fund E  
■ PFRSNJ W/O Common E & HMFA Policy Index

	1 Mth	3 Mth	1 Year	3 Year	5 Year	FYTD	ITD	Incept Date
<b>Total Port W/O HMFA &amp; W/O Com Fund E</b>	3.25	4.40	21.37			17.32	14.53	04/24
<b>PFRSNJ W/O Common E &amp; HMFA Policy Index</b>	2.54	4.17	18.16			14.80	13.10	04/24
<b>Excess</b>	0.70	0.23	3.22			2.52	1.42	

## Asset Allocation

	Ending Market Value
<b>Total Port W/O HMFA &amp; W/O Com Fund E</b>	30,654,998,885

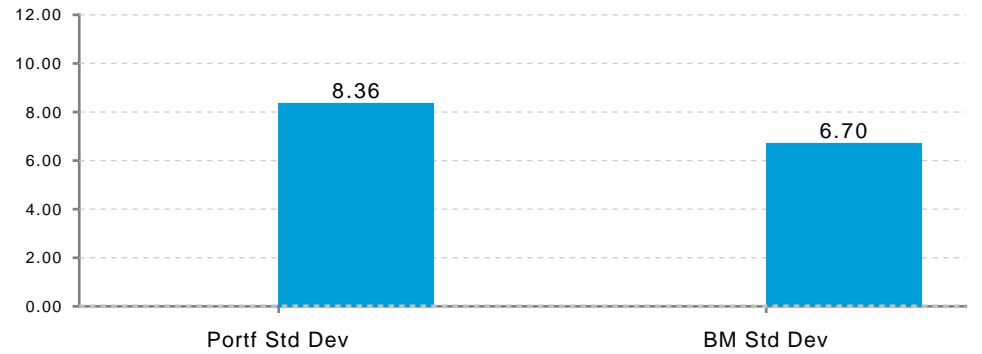


## Top 10 Public

Security Name	Ending Market Value
Total Port W/O HMFA & W/O Com Fund E	
STATE STREET BANK + TRUST CO	3,319,580,156.14
NVIDIA CORP	761,390,687.16
APPLE INC	692,672,716.68
MICROSOFT CORP	515,545,346.40
AMAZON.COM INC	399,971,007.44
ALPHABET INC CL A	340,334,317.44
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ALPHABET INC CL C	274,822,508.68
META PLATFORMS INC CLASS A	212,795,339.30
TAIWAN SEMICONDUCTOR MANUFAC	207,041,228.39

## 2 Year Risk Statistics

	Return	Portfolio Std Dev	Benchmark Std Dev	Sharpe Ratio	Historical Beta	Tracking Error	Info Ratio
<b>Total Port W/O HMFA &amp; W/O Com Fund E</b>	15.84	8.36	6.70	1.38	1.23	2.06	0.79



■ May-25 ■ May-26