

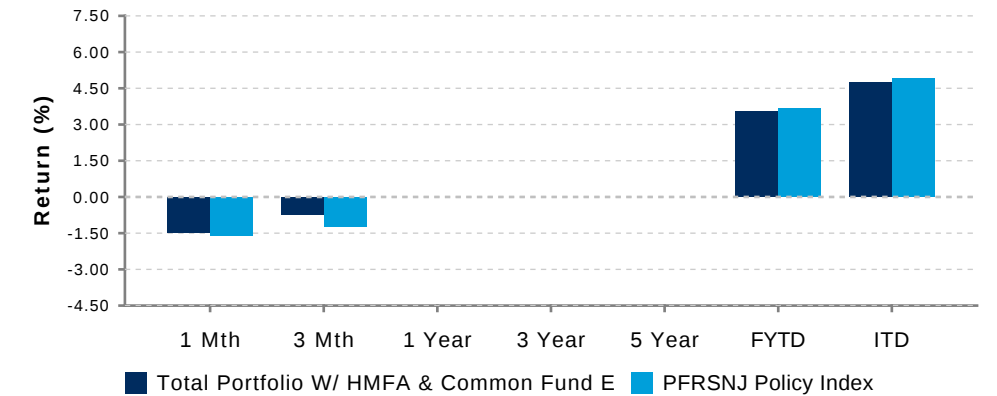
Police and Firemens Ret. System of NJ

December 31, 2024

Total



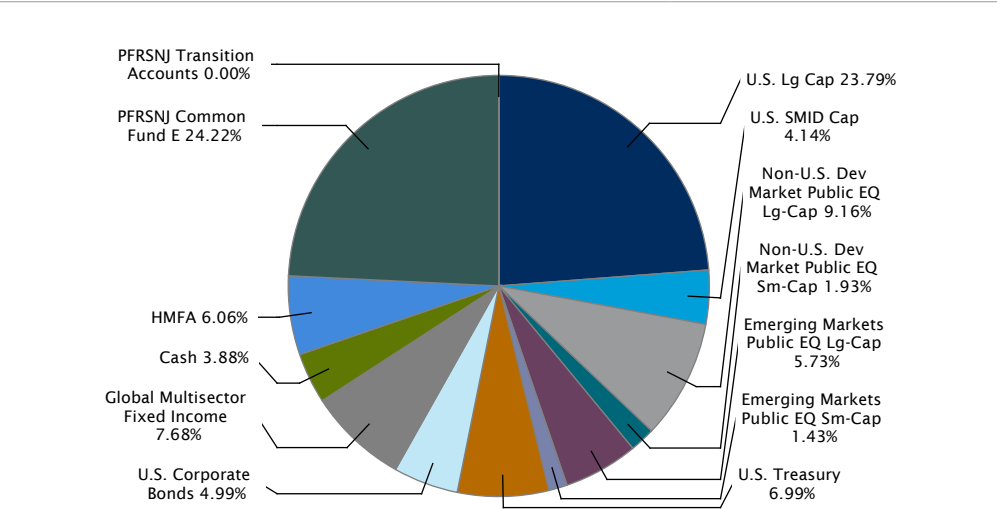
Performance



	1 Mth	3 Mth	1 Year	3 Year	5 Year	FYTD	ITD	Incept Date
Total Portfolio W/ HMFA & Common Fund E	-1.49	-0.71				3.54	4.73	04/24
PFRSNJ Policy Index	-1.60	-1.24				3.66	4.92	04/24
Excess	0.11	0.53				-0.12	-0.18	

Asset Allocation

	Ending Market Value
Total Portfolio W/ HMFA & Common Fund E	33,134,739,974



Top 10 Public

Security Name	Ending Market Value
Total Port W/O HMFA & W/O Com Fund E	
STATE STREET BANK + TRUST CO	1,484,338,759.93
APPLE INC	521,459,582.80
ISHARES MSCI INDIA ETF	494,467,786.40
NVIDIA CORP	457,212,194.27
MICROSOFT CORP	456,020,007.00
AMAZON.COM INC	299,575,289.88
TAIWAN SEMICONDUCTOR MANUFAC	202,447,839.53
META PLATFORMS INC CLASS A	186,654,147.39
TESLA INC	163,294,319.36
ALPHABET INC CL A	161,730,915.90

3 Year Risk Statistics

	Return	Portfolio Std Dev	Benchmark Std Dev	Sharpe Ratio	Beta
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Total Portfolio W/ HMFA & Common Fund E					
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