

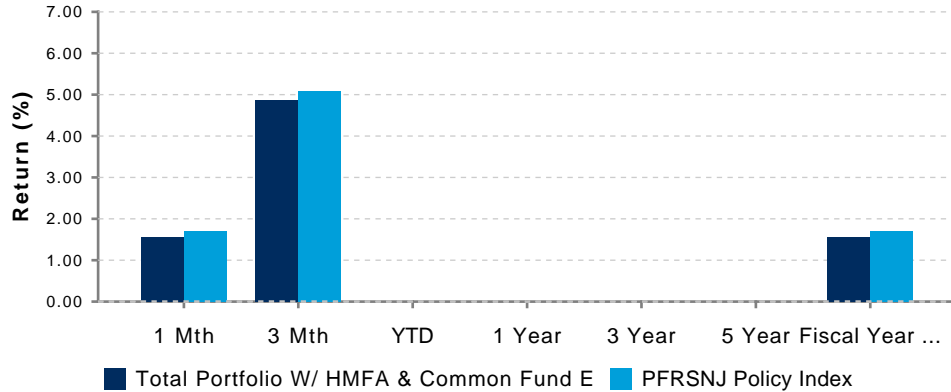
Police and Firemens Ret. System of NJ

July 31, 2024

Total



Performance



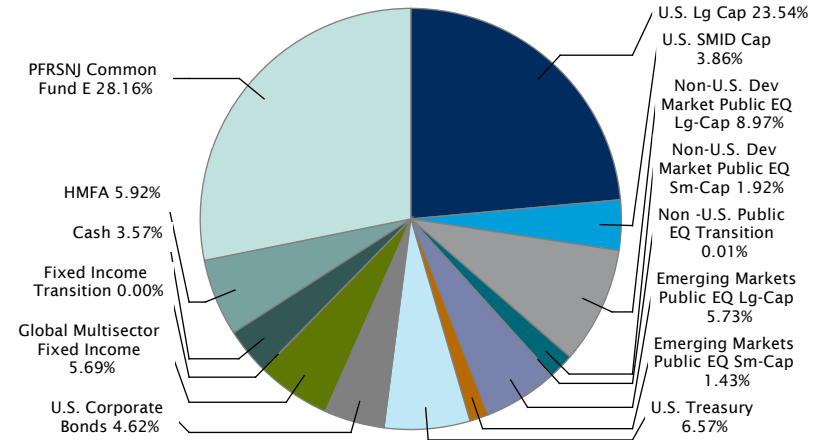
	1 Mth	3 Mth	YTD	1 Year	3 Year	5 Year	ITD	Incept Date
Total Portfolio W/ HMFA & Common Fund E	1.55	4.88					2.72	04/24
PFRSNJ Policy Index	1.70	5.09					2.93	04/24
<i>Excess</i>	-0.15	-0.21					-0.20	

Asset Allocation

Total Portfolio W/ HMFA & Common Fund E

Ending Market Value

33,114,319,074

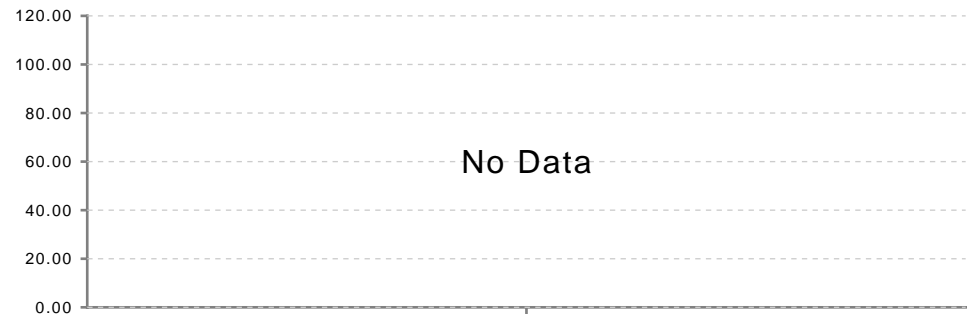


Top 10 Public

Security Name	Ending Market Value
Total Port W/O HMFA & W/O Com Fund E	
STATE STREET BANK + TRUST CO	1,299,668,302.92
ISHARES MSCI INDIA ETF	515,797,256.70
APPLE INC	493,896,814.72
MICROSOFT CORP	476,025,404.40
NVIDIA CORP	425,797,397.44
AMAZON.COM INC	265,746,820.84
META PLATFORMS INC CLASS A	159,183,433.69
ALPHABET INC CL A	154,162,826.46
ALPHABET INC CL C	130,572,068.70
BERKSHIRE HATHAWAY INC CL B	122,889,625.00

3 Year Risk Statistics

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



■ Portfolio Std Dev ■ Benchmark Std Dev