

**State of New Jersey  
Division of Investment  
SACT Holdings as of March 31, 2024**

<b>Holdings</b>	<b>Weight</b>	<b>Value</b>	<b>Holdings</b>	<b>Weight</b>	<b>Value</b>
MICROSOFT CORP	7.83	25,453,560.00	VERIZON COMMUNICATIONS INC	0.39	1,258,800.00
APPLE INC	6.28	20,440,416.00	FEDEX CORP	0.38	1,251,300.00
NVIDIA CORP	4.75	15,450,876.00	DEERE + CO	0.38	1,236,630.00
AMAZON.COM INC	4.16	13,528,500.00	DOLLAR TREE INC	0.37	1,198,350.00
ALPHABET INC CL C	3.99	12,987,778.00	UNITED PARCEL SERVICE CL B	0.37	1,189,040.00
META PLATFORMS INC CLASS A	2.72	8,837,556.00	MORGAN STANLEY	0.36	1,186,416.00
ELI LILLY + CO	2.30	7,468,416.00	MICRON TECHNOLOGY INC	0.36	1,180,050.00
BERKSHIRE HATHAWAY INC CL B	1.97	6,412,930.00	MEDTRONIC PLC	0.35	1,141,920.00
JPMORGAN CHASE + CO	1.83	5,948,910.00	PTC INC	0.35	1,133,640.00
BROADCOM INC	1.51	4,923,442.00	FREEPORT MCMORAN INC	0.35	1,123,778.00
MERCK + CO. INC.	1.39	4,512,480.00	ONEOK INC	0.35	1,122,380.00
JOHNSON + JOHNSON	1.30	4,235,220.87	PFIZER INC	0.34	1,110,000.00
EXXON MOBIL CORP	1.20	3,907,640.08	CATERPILLAR INC	0.34	1,099,290.00
VISA INC CLASS A SHARES	1.17	3,795,488.00	LABORATORY CRP OF AMER HLDGS	0.34	1,092,300.00
MASTERCARD INC A	0.96	3,130,205.00	BOOKING HOLDINGS INC	0.33	1,088,364.00
PROCTER + GAMBLE CO/THE	0.90	2,920,500.00	CANADIAN PACIFIC KANSAS CITY	0.33	1,086,571.20
BANK OF AMERICA CORP	0.87	2,823,840.00	TJX COMPANIES INC	0.33	1,085,194.00
UNITED RENTALS INC	0.86	2,812,329.00	MCKESSON CORP	0.33	1,074,940.00
ADVANCED MICRO DEVICES	0.83	2,707,350.00	AUTODESK INC	0.32	1,041,680.00
SALESFORCE INC	0.74	2,412,640.00	METLIFE INC	0.32	1,037,540.00
WALMART INC	0.72	2,354,722.50	CONAGRA BRANDS INC	0.31	1,007,760.00
CONOCOPHILLIPS	0.70	2,291,040.00	GENERAL MOTORS CO	0.31	997,700.00
CHENIERE ENERGY INC	0.69	2,257,920.00	AMERICAN TOWER CORP	0.30	987,950.00
HOME DEPOT INC	0.68	2,224,880.00	PNC FINANCIAL SERVICES GROUP	0.30	969,600.00
COSTCO WHOLESALE CORP	0.68	2,197,890.00	CVS HEALTH CORP	0.29	957,120.00
THE CIGNA GROUP	0.67	2,179,140.00	INTEL CORP	0.29	949,655.00
ORACLE CORP	0.66	2,135,370.00	MGM RESORTS INTERNATIONAL	0.29	944,200.00
ABBVIE INC	0.65	2,105,440.20	NIKE INC CL B	0.29	943,500.00
GOLDMAN SACHS GROUP INC	0.64	2,088,450.00	MONDELEZ INTERNATIONAL INC A	0.28	915,525.00
WALT DISNEY CO/THE	0.64	2,080,120.00	ADOBE INC	0.28	908,280.00
GENERAL ELECTRIC CO	0.61	1,974,712.50	TARGET CORP	0.27	886,050.00
PEPSICO INC	0.60	1,956,652.50	AMERICAN ELECTRIC POWER	0.26	861,000.00
CHEVRON CORP	0.58	1,892,880.00	CENTENE CORP	0.26	847,584.00
EATON CORP PLC	0.58	1,881,720.00	BAYER AG SPONSORED ADR	0.26	841,984.63
WELLS FARGO + CO	0.57	1,866,312.00	PPL CORP	0.26	833,625.00
COMCAST CORP CLASS A	0.53	1,734,000.00	DOVER CORP	0.26	832,793.00
TEXTRON INC	0.53	1,727,100.00	BLACKSTONE INC	0.24	788,220.00
PALO ALTO NETWORKS INC	0.52	1,704,780.00	ROCKWELL AUTOMATION INC	0.24	786,591.00
QUALCOMM INC	0.52	1,693,000.00	CARLISLE COS INC	0.24	783,700.00
NRG ENERGY INC	0.52	1,692,250.00	MARTIN MARIETTA MATERIALS	0.24	779,703.80
LOWE S COS INC	0.52	1,681,218.00	BOEING CO/THE	0.24	771,960.00
CISCO SYSTEMS INC	0.51	1,662,003.00	MONSTER BEVERAGE CORP	0.24	770,640.00
CITIGROUP INC	0.51	1,650,564.00	EPR PROPERTIES	0.24	769,230.00
HOWMET AEROSPACE INC	0.50	1,642,320.00	CAPITAL ONE FINANCIAL CORP	0.23	744,450.00
ABBOTT LABORATORIES	0.49	1,579,874.00	CONSTELLATION ENERGY	0.23	739,400.00
MACOM TECHNOLOGY SOLUTIONS H	0.48	1,568,496.00	ON SEMICONDUCTOR	0.23	735,500.00
INTL BUSINESS MACHINES CORP	0.47	1,527,680.00	PROLOGIS INC	0.23	734,608.00
PRUDENTIAL FINANCIAL INC	0.47	1,526,200.00	HF SINCLAIR CORP	0.22	724,440.00
RTX CORP	0.47	1,521,858.12	BRIGHTHOUSE FINANCIAL INC	0.22	721,560.00
THERMO FISHER SCIENTIFIC INC	0.46	1,512,160.00	ASTRAZENECA PLC SPONS ADR	0.22	719,572.75
UNITEDHEALTH GROUP INC	0.46	1,484,100.00	OSI SYSTEMS INC	0.22	714,100.00
AT+T INC	0.44	1,446,720.00	WESTERN DIGITAL CORP	0.22	709,696.00
THOR INDUSTRIES INC	0.43	1,408,080.00	KULICKE + SOFFA INDUSTRIES	0.22	707,140.00
NETFLIX INC	0.43	1,396,859.00	PAYPAL HOLDINGS INC	0.21	676,599.00
PHILIP MORRIS INTERNATIONAL	0.43	1,393,800.00	T MOBILE US INC	0.21	669,528.44
LENNAR CORP B SHS	0.43	1,387,620.00	ALBEMARLE CORP	0.20	660,700.00
BRISTOL MYERS SQUIBB CO	0.42	1,355,750.00	EQUINIX INC	0.20	660,264.00
AMGEN INC	0.41	1,336,304.00	PATRICK INDUSTRIES INC	0.19	633,191.00
STRYKER CORP	0.41	1,327,079.00	GENERAL DYNAMICS CORP	0.19	621,478.00
CORTEVA INC	0.41	1,326,410.00	LCI INDUSTRIES	0.19	615,300.00
KOPPERS HOLDINGS INC	0.41	1,324,080.00	US BANCORP	0.18	599,716.49
NEXTERA ENERGY INC	0.40	1,303,764.00	ANALOG DEVICES INC	0.18	593,370.00
ACCENTURE PLC CL A	0.39	1,282,457.00	KINDER MORGAN INC	0.18	586,880.00
KBR INC	0.39	1,276,200.00	INTUIT INC	0.18	585,000.00
CROWN CASTLE INC	0.39	1,269,960.00	COHERENT CORP	0.18	584,922.38

**State of New Jersey**  
**Division of Investment**  
**SACT Holdings as of March 31, 2024**

Holdings	Weight	Value	Holdings	Weight	Value
DUKE ENERGY CORP	0.18	580,260.00	DEVON ENERGY CORP	0.09	301,080.00
CLEVELAND CLIFFS INC	0.17	568,500.00	HUNTINGTON INGALLS INDUSTRIE	0.09	291,470.00
CENCORA INC	0.17	558,877.00	ALTRIA GROUP INC	0.09	289,900.00
HUMANA INC	0.17	556,168.00	SPIRIT AEROSYSTEMS HOLD CL A	0.09	288,560.00
L3HARRIS TECHNOLOGIES INC	0.17	554,060.00	ILLUMINA INC	0.08	274,640.00
NISOURCE INC	0.17	553,200.00	ALCOA CORP	0.08	270,320.00
SKYWORKS SOLUTIONS INC	0.17	541,600.00	FOX CORP CLASS B	0.08	257,580.00
COLGATE PALMOLIVE CO	0.17	540,300.00	ELANCO ANIMAL HEALTH INC	0.08	244,200.00
DISCOVER FINANCIAL SERVICES	0.16	524,360.00	PROPETRO HOLDING CORP	0.07	242,400.00
SIMON PROPERTY GROUP INC	0.16	522,852.00	APA CORP	0.07	240,660.00
DELTA AIR LINES INC	0.16	521,783.00	AMERICAN INTERNATIONAL GROUP	0.07	234,510.00
ZIONS BANCORP NA	0.16	520,800.00	UNITED PARKS + RESORTS INC	0.07	224,840.00
SYNCHRONY FINANCIAL	0.16	517,440.00	PATTERSON COS INC	0.07	221,200.00
TYSON FOODS INC CL A	0.16	516,824.00	ECHOSTAR CORP A	0.07	215,958.75
ROYALTY PHARMA PLC CL A	0.16	516,290.00	GXO LOGISTICS INC	0.07	215,040.00
TRUIST FINANCIAL CORP	0.16	511,534.54	HAIN CELESTIAL GROUP INC	0.07	212,220.00
SYNAPTICS INC	0.16	507,312.00	ALEXANDRIA REAL ESTATE EQUIT	0.06	208,288.00
CARRIER GLOBAL CORP	0.15	499,918.00	ARCADIUM LITHIUM PLC	0.06	207,397.20
AECOM	0.15	490,400.00	EISAI CO LTD	0.06	205,970.00
OCCIDENTAL PETROLEUM CORP	0.15	489,075.00	IQVIA HOLDINGS INC	0.06	202,312.00
XPO INC	0.15	488,120.00	FORTREA HOLDINGS INC	0.06	200,700.00
ASTEC INDUSTRIES INC	0.15	482,240.00	EXTRA SPACE STORAGE INC	0.06	200,637.00
BOSTON SCIENTIFIC CORP	0.15	479,430.00	TREX COMPANY INC	0.06	199,500.00
AUTOMATIC DATA PROCESSING	0.15	477,166.00	HECLA MINING CO	0.06	197,210.00
LIBERTY MEDIA CORP CL A NEW	0.15	475,200.00	UNIVERSAL HEALTH SERVICES B	0.06	182,460.00
XENON PHARMACEUTICALS INC	0.15	473,550.00	WARNER BROS DISCOVERY INC	0.05	173,596.05
AUTOZONE INC	0.15	472,747.50	KEYCORP	0.05	172,329.00
SPECTRUM BRANDS HOLDINGS INC	0.15	471,753.00	FIDELITY NATIONAL INFO SERV	0.05	170,614.00
ECOLAB INC	0.14	462,940.00	LIBERTY MEDIA CORP LIBERTY A	0.05	169,400.00
DUPONT DE NEMOURS INC	0.14	456,109.83	BAKER HUGHES CO	0.05	167,500.00
EXELON CORP	0.14	450,840.00	PARAMOUNT GLOBAL CLASS B	0.05	164,144.34
KRAFT HEINZ CO/THE	0.14	447,600.00	ACADIA HEALTHCARE CO INC	0.05	158,440.00
GILEAD SCIENCES INC	0.14	446,825.00	STERIS PLC	0.05	151,753.50
TESLA INC	0.14	442,990.80	ALASKA AIR GROUP INC	0.05	150,465.00
SOUTHWEST AIRLINES CO	0.13	437,850.00	LIGAND PHARMACEUTICALS	0.04	138,890.00
AGILENT TECHNOLOGIES INC	0.13	436,530.00	AMERICAN AIRLINES GROUP INC	0.04	138,150.00
SLM CORP	0.13	435,800.00	BIOHAVEN LTD	0.03	109,380.00
G III APPAREL GROUP LTD	0.13	435,150.00	KENVUE INC	0.03	108,072.56
CME GROUP INC	0.13	430,580.00	MID AMERICA APARTMENT COMM	0.03	105,264.00
EDWARDS LIFESCIENCES CORP	0.13	430,020.00	BAXTER INTERNATIONAL INC	0.03	98,969.00
OTIS WORLDWIDE CORP	0.13	426,861.00	VORNADO REALTY TRUST	0.03	94,941.00
DAIICHI SANKYO CO SPON ADR	0.13	413,530.00	RXO INC	0.03	87,480.00
KNIGHT SWIFT TRANSPORTATION	0.13	407,148.00	IONIS PHARMACEUTICALS INC	0.03	86,700.00
LUMENTUM HOLDINGS INC	0.12	402,475.00	THERAVANCE BIOPHARMA INC	0.02	80,730.00
PIONEER NATURAL RESOURCES CO	0.12	393,750.00	HALOZYME THERAPEUTICS INC	0.02	69,156.00
ROCHE HOLDINGS LTD SPONS ADR	0.12	393,088.05	INTL FLAVORS + FRAGRANCES	0.02	65,138.06
SURO CAPITAL CORP	0.12	382,231.85	ORGANON + CO	0.02	63,920.00
MARRIOTT INTERNATIONAL CL A	0.12	379,245.00	WIDOPENWEST INC	0.02	57,920.00
AVALONBAY COMMUNITIES INC	0.12	374,520.00	OMNIAB INC	0.02	50,460.20
CITIZENS FINANCIAL GROUP	0.11	362,900.00	LIBERTY MEDIA CORP LIBER NEW	0.01	44,654.13
KEYSIGHT TECHNOLOGIES IN	0.11	359,674.00	OCCIDENTAL PETROLEUM CORP	0.01	40,384.70
WEYERHAEUSER CO	0.11	359,100.00	KYNDRYL HOLDINGS INC	0.01	34,816.00
HEWLETT PACKARD ENTERPRISE	0.11	357,200.00	SYNCHRONOSS TECHNOLOGIES INC	0.01	31,546.30
DOW INC	0.11	347,580.00	COMMSCOPE HOLDING CO INC	0.01	31,440.00
PITNEY BOWES INC	0.11	346,400.00	TELADOC HEALTH INC	0.01	30,200.00
GE HEALTHCARE TECHNOLOGY	0.10	340,912.50	MACERICH CO/THE	0.01	28,980.86
MASTEC INC	0.10	335,700.00	AMARIN CORP PLC ADR	0.01	22,715.40
GARTNER INC	0.10	333,669.00	NATIONAL CINEMEDIA INC	0.01	17,510.00
ZIMMER BIOMET HOLDINGS INC	0.10	330,550.00	READING INTERNATIONAL INC A	0.01	16,560.00
CHESAPEAKE UTILITIES CORP	0.10	323,670.00	LIBERTY MEDIA CORP LIBERTY C	0.01	16,432.50
BIOGEN INC	0.10	323,445.00	SVB FINANCIAL GROUP	0.00	150.00
VIATRIS INC	0.10	314,774.22			

**100.00 325,261,258.30**

**Performance as of March 31, 2024 (\*)**

	Portfolio	Benchmark (S&P 500)
Month of March 2024	3.59%	3.21%
Quarter (January-March)	11.21%	10.46%
Calendar Year to Date (January-March)	11.21%	10.46%
Fiscal Year to Date (July-March)	20.63%	19.14%
Inception to date (Aug. 1, 2017 - Mar. 31, 2023)**	13.14%	13.54%

\* These are unaudited Returns based upon information available to date.

\*\* Returns are annualized.

Source : State Street