

**State of New Jersey  
Division of Investment  
SACT Holdings as of June 30, 2024**

Holdings	Weight	Value	Holdings	Weight	Value
MICROSOFT CORP	8.10	27,040,475.00	TJX COMPANIES INC	0.35	1,178,070.00
APPLE INC	7.52	25,105,904.00	CROWN CASTLE INC	0.35	1,172,400.00
NVIDIA CORP	5.97	19,927,002.00	MCKESSON CORP	0.35	1,169,320.00
ALPHABET INC CL C	4.69	15,645,726.00	FREEMPORT MCMORAN INC	0.35	1,161,540.00
AMAZON.COM INC	4.34	14,493,750.00	ONEOK INC	0.34	1,141,700.00
META PLATFORMS INC CLASS A	2.75	9,176,804.00	DEERE + CO	0.34	1,125,300.00
ELI LILLY + CO	2.25	7,514,654.00	ACCENTURE PLC CL A	0.34	1,122,617.00
JPMORGAN CHASE + CO	1.80	6,007,122.00	THOR INDUSTRIES INC	0.34	1,121,400.00
BERKSHIRE HATHAWAY INC CL B	1.37	4,576,500.00	PFIZER INC	0.34	1,119,200.00
BROADCOM INC	1.33	4,447,318.10	UNITED PARCEL SERVICE CL B	0.33	1,094,800.00
EXXON MOBIL CORP	1.28	4,271,182.24	PTC INC	0.33	1,090,020.00
MERCK + CO. INC.	1.27	4,235,380.00	BRISTOL MYERS SQUIBB CO	0.31	1,038,250.00
JOHNSON + JOHNSON	1.17	3,913,141.68	MEDTRONIC PLC	0.31	1,032,330.00
VISA INC CLASS A SHARES	1.07	3,569,592.00	GENERAL MOTORS CO	0.31	1,022,120.00
SSC GOVERNMENT MM GVMXX	0.99	3,317,839.57	LABCORP HOLDINGS INC	0.30	1,017,550.00
PROCTER + GAMBLE CO/THE	0.89	2,968,560.00	ADOBE INC	0.30	999,972.00
BANK OF AMERICA CORP	0.88	2,942,980.00	CATERPILLAR INC	0.30	999,300.00
MASTERCARD INC A	0.86	2,867,540.00	AUTODESK INC	0.30	989,800.00
WALMART INC	0.79	2,640,690.00	METLIFE INC	0.29	982,660.00
COSTCO WHOLESALE CORP	0.76	2,549,970.00	AMERICAN TOWER CORP	0.29	980,000.00
UNITED RENTALS INC	0.76	2,522,247.00	CANADIAN PACIFIC KANSAS CITY	0.29	970,402.37
CHENIERE ENERGY INC	0.73	2,447,620.00	CONAGRA BRANDS INC	0.29	966,280.00
ADVANCED MICRO DEVICES	0.73	2,433,150.00	DOLLAR TREE INC	0.29	960,930.00
ORACLE CORP	0.72	2,400,400.00	EATON CORP PLC	0.28	940,650.00
GOLDMAN SACHS GROUP INC	0.68	2,261,600.00	PNC FINANCIAL SERVICES GROUP	0.28	932,880.00
CONOCOPHILLIPS	0.62	2,058,840.00	MGM RESORTS INTERNATIONAL	0.27	888,800.00
SALESFORCE INC	0.62	2,056,800.00	KOPPERS HOLDINGS INC	0.27	887,760.00
PALO ALTO NETWORKS INC	0.61	2,034,060.00	AMERICAN ELECTRIC POWER	0.26	877,400.00
HOME DEPOT INC	0.60	1,996,592.00	MONDELEZ INTERNATIONAL INC A	0.26	856,245.00
QUALCOMM INC	0.60	1,991,800.00	DOVER CORP	0.25	848,115.00
THE CIGNA GROUP	0.59	1,983,420.00	PPL CORP	0.25	837,225.00
NRG ENERGY INC	0.58	1,946,500.00	ASTRAZENECA PLC SPONS ADR	0.25	828,331.79
WELLS FARGO + CO	0.57	1,912,358.00	CARLISLE COS INC	0.24	810,420.00
CHEVRON CORP	0.56	1,877,040.00	CONSTELLATION ENERGY	0.24	801,080.00
HOWMET AEROSPACE INC	0.56	1,863,120.00	WESTERN DIGITAL CORP	0.24	788,008.00
PEPSICO INC	0.55	1,830,723.00	BAYER AG SPONSORED ADR	0.23	776,168.61
MACOM TECHNOLOGY SOLUTIONS H	0.55	1,828,108.00	EPR PROPERTIES	0.23	760,770.00
GENERAL ELECTRIC CO	0.54	1,788,412.50	NIKE INC CL B	0.23	757,400.00
WALT DISNEY CO/THE	0.51	1,687,930.00	ROCKWELL AUTOMATION INC	0.22	743,256.00
CITIGROUP INC	0.50	1,656,306.00	BLACKSTONE INC	0.22	742,800.00
CISCO SYSTEMS INC	0.47	1,582,083.00	TARGET CORP	0.22	740,200.00
AT+T INC	0.47	1,570,842.00	BOEING CO/THE	0.22	728,040.00
RTX CORP	0.47	1,566,485.56	T MOBILE US INC	0.22	722,690.36
COMCAST CORP CLASS A	0.47	1,566,400.00	CENTENE CORP	0.21	716,040.00
NETFLIX INC	0.46	1,552,224.00	CVS HEALTH CORP	0.21	708,720.00
TEXTRON INC	0.46	1,545,840.00	COHERENT CORP	0.21	699,166.54
PHILIP MORRIS INTERNATIONAL	0.46	1,539,450.00	CAPITAL ONE FINANCIAL CORP	0.21	692,250.00
UNITEDHEALTH GROUP INC	0.46	1,527,780.00	KULICKE + SOFFA INDUSTRIES	0.21	691,460.00
PRUDENTIAL FINANCIAL INC	0.46	1,523,470.00	MARTIN MARIETTA MATERIALS	0.21	688,086.00
AMGEN INC	0.44	1,468,515.00	OSI SYSTEMS INC	0.21	687,600.00
LOWE S COS INC	0.44	1,455,036.00	ON SEMICONDUCTOR	0.21	685,500.00
NEXTERA ENERGY INC	0.43	1,444,524.00	ANALOG DEVICES INC	0.21	684,780.00
ABBOTT LABORATORIES	0.43	1,444,349.00	INTEL CORP	0.20	665,855.00
THERMO FISHER SCIENTIFIC INC	0.43	1,438,814.00	MONSTER BEVERAGE CORP	0.19	649,350.00
INTL BUSINESS MACHINES CORP	0.41	1,383,600.00	HF SINCLAIR CORP	0.19	640,080.00
MICRON TECHNOLOGY INC	0.39	1,315,300.00	GENERAL DYNAMICS CORP	0.19	638,308.00
ABBVIE INC	0.39	1,297,034.24	KINDER MORGAN INC	0.19	635,840.00
FEDEX CORP	0.39	1,295,246.00	PROLOGIS INC	0.19	628,936.00
KBR INC	0.39	1,285,800.00	BRIGHTHOUSE FINANCIAL INC	0.18	606,760.00
STRYKER CORP	0.38	1,261,885.00	EQUINIX INC	0.18	605,280.00
LENNAR CORP B SHS	0.38	1,254,870.00	DUKE ENERGY CORP	0.18	601,380.00
CORTEVA INC	0.37	1,240,620.00	HUMANA INC	0.18	599,256.00
VERIZON COMMUNICATIONS INC	0.37	1,237,200.00	INTUIT INC	0.18	591,489.00
MORGAN STANLEY	0.37	1,224,594.00	PAYPAL HOLDINGS INC	0.18	586,103.00
BOOKING HOLDINGS INC	0.36	1,188,450.00	L3HARRIS TECHNOLOGIES INC	0.17	583,908.00

**State of New Jersey**  
**Division of Investment**  
**SACT Holdings as of June 30, 2024**

Holdings	Weight	Value	Holdings	Weight	Value
COLGATE PALMOLIVE CO	0.17	582,240.00	GARTNER INC	0.09	314,342.00
NISOURCE INC	0.17	576,200.00	ALTRIA GROUP INC	0.09	302,445.00
PATRICK INDUSTRIES INC	0.17	575,315.00	GE HEALTHCARE TECHNOLOGY	0.09	292,200.00
SYNCHRONY FINANCIAL	0.17	566,280.00	FOX CORP CLASS B	0.09	288,180.00
CARRIER GLOBAL CORP	0.16	544,122.00	DEVON ENERGY CORP	0.09	284,400.00
BOSTON SCIENTIFIC CORP	0.16	539,070.00	WEYERHAEUSER CO	0.09	283,900.00
US BANCORP	0.16	533,361.49	VIATRIS INC	0.08	280,238.69
SKYWORKS SOLUTIONS INC	0.16	532,900.00	ZIMMER BIOMET HOLDINGS INC	0.08	271,925.00
DISCOVER FINANCIAL SERVICES	0.16	523,240.00	ECHOSTAR CORP A	0.08	269,910.55
ZIONS BANCORP NA	0.16	520,440.00	SPIRIT AEROSYSTEMS HOLD CL A	0.08	262,960.00
CENCORA INC	0.16	518,190.00	PROPETRO HOLDING CORP	0.08	260,100.00
DELTA AIR LINES INC	0.15	517,096.00	HUNTINGTON INGALLS INDUSTRIE	0.07	246,330.00
LCI INDUSTRIES	0.15	516,900.00	AMERICAN INTERNATIONAL GROUP	0.07	222,720.00
TRUIST FINANCIAL CORP	0.15	509,828.55	UNITED PARKS + RESORTS INC	0.07	217,240.00
TYSON FOODS INC CL A	0.15	502,832.00	ELANCO ANIMAL HEALTH INC	0.06	216,450.00
SIMON PROPERTY GROUP INC	0.15	500,940.00	EXTRA SPACE STORAGE INC	0.06	209,803.50
TESLA INC	0.15	498,657.60	ILLUMINA INC	0.06	208,760.00
GE VERNOVA INC	0.14	482,286.12	APA CORP	0.06	206,080.00
ALBEMARLE CORP	0.14	479,600.00	EISAI CO LTD	0.06	205,800.00
DUPONT DE NEMOURS INC	0.14	478,835.01	GXO LOGISTICS INC	0.06	202,000.00
ECOLAB INC	0.14	477,140.00	HECLA MINING CO	0.06	198,850.00
OCCIDENTAL PETROLEUM CORP	0.14	474,375.00	PATTERSON COS INC	0.06	192,960.00
SYNAPTICS INC	0.14	458,640.00	ALEXANDRIA REAL ESTATE EQUIT	0.06	189,232.00
AUTOMATIC DATA PROCESSING	0.14	456,171.00	HAIN CELESTIAL GROUP INC	0.06	186,570.00
SPECTRUM BRANDS HOLDINGS INC	0.14	455,429.00	UNIVERSAL HEALTH SERVICES B	0.06	184,930.00
DAIICHI SANKYO CO SPON ADR	0.13	449,020.00	BAKER HUGHES CO	0.05	175,850.00
ROYALTY PHARMA PLC CL A	0.13	448,290.00	FIDELITY NATIONAL INFO SERV	0.05	173,328.00
AUTOZONE INC	0.13	444,615.00	IQVIA HOLDINGS INC	0.05	169,152.00
AECOM	0.13	440,700.00	ARCADIUM LITHIUM PLC	0.05	161,683.20
LUMENTUM HOLDINGS INC	0.13	432,820.00	LIGAND PHARMACEUTICALS	0.05	160,094.00
SOUTHWEST AIRLINES CO	0.13	431,850.00	KERYCORP	0.05	154,889.00
XENON PHARMACEUTICALS INC	0.13	428,890.00	LIBERTY MEDIA CORP LIBERTY A	0.04	150,040.00
HEWLETT PACKARD ENTERPRISE	0.13	426,000.00	TREX COMPANY INC	0.04	148,240.00
XPO INC	0.13	424,600.00	STERIS PLC	0.04	148,189.50
GILEAD SCIENCES INC	0.13	418,521.00	WARNER BROS DISCOVERY INC	0.04	147,944.40
AVALONBAY COMMUNITIES INC	0.12	417,180.00	PARAMOUNT GLOBAL CLASS B	0.04	144,980.28
SLM CORP	0.12	415,800.00	ALASKA AIR GROUP INC	0.04	141,400.00
EDWARDS LIFESCIENCES CORP	0.12	415,665.00	ACADIA HEALTHCARE CO INC	0.04	135,080.00
EXELON CORP	0.12	415,320.00	FORTREA HOLDINGS INC	0.03	116,700.00
OTIS WORLDWIDE CORP	0.12	413,918.00	MID AMERICA APARTMENT COMM	0.03	114,088.00
ROCHE HOLDINGS LTD SPONS ADR	0.12	409,106.00	RXO INC	0.03	104,600.00
PITNEY BOWES INC	0.12	406,400.00	AMERICAN AIRLINES GROUP INC	0.03	101,970.00
G III APPAREL GROUP LTD	0.12	406,050.00	IONIS PHARMACEUTICALS INC	0.03	95,320.00
CME GROUP INC	0.12	393,200.00	KENVUE INC	0.03	91,554.48
AGILENT TECHNOLOGIES INC	0.12	388,890.00	HALOZYME THERAPEUTICS INC	0.03	89,012.00
KRAFT HEINZ CO/THE	0.12	386,640.00	VORNADO REALTY TRUST	0.03	86,757.00
MASTEC INC	0.12	385,164.00	BAXTER INTERNATIONAL INC	0.02	77,602.00
CLEVELAND CLIFFS INC	0.12	384,750.00	THERAVANCE BIOPHARMA INC	0.02	76,320.00
VIKING THERAPEUTICS INC	0.11	371,070.00	INTL FLAVORS + FRAGRANCES	0.02	72,089.94
KNIGHT SWIFT TRANSPORTATION	0.11	369,408.00	ORGANON + CO	0.02	70,380.00
MARRIOTT INTERNATIONAL CL A	0.11	362,655.00	BIOHAVEN LTD	0.02	69,420.00
CITIZENS FINANCIAL GROUP	0.11	360,300.00	OCCIDENTAL PETROLEUM CORP	0.01	38,566.92
LIBERTY MEDIA CORP CL A NEW	0.11	354,400.00	SYNCHRONOSS TECHNOLOGIES INC	0.01	35,135.40
BIOGEN INC	0.10	347,730.00	LIBERTY MEDIA CORP LIBER NEW	0.01	33,306.48
SURO CAPITAL CORP	0.10	336,868.07	COMMSCOPE HOLDING CO INC	0.01	29,520.00
ASTEC INDUSTRIES INC	0.10	326,260.00	AMARIN CORP PLC ADR	0.01	17,544.00
CHESAPEAKE UTILITIES CORP	0.10	320,520.00	LIBERTY MEDIA CORP LIBERTY C	0.00	14,351.25
DOW INC	0.10	318,300.00	GRAIL INC	0.00	5,118.21
ALCOA CORP	0.10	318,240.00	SVB FINANCIAL GROUP	0.00	90.00
KEYSIGHT TECHNOLOGIES IN	0.09	314,525.00			

**100.00 333,862,314.20**

**Performance as of June 30, 2024 (\*)**

	Portfolio	Benchmark (S&P 500)
Month of March 2024	3.20%	3.62%
Quarter (January-March)	4.00%	4.32%
Calendar Year to Date (January-March)	15.66%	15.36%
Fiscal Year to Date (July-March)	25.46%	24.72%
Inception to date (Aug. 1, 2017 - Mar. 31, 2023)**	13.28%	14.30%

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

\*\* Returns are annualized.

Source : State Street