

New Mexico

State Investment Council



Investment Holdings Report

April 30, 2024

FY 2024

Investment Holdings Report
April 30, 2024
FY 2024

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State Investment Council
Managed Net Assets
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	Cash	Securities	Accrued Income	Other Assets	Other Liabilities	Net Assets	% of Total
Equities							
Domestic Equities:							
Large Cap Pools							
US Large Cap Active Pool	20,873,299	2,802,273,162	1,697,795	2,331,715	(3,712,455)	2,823,463,516	5.35%
US Large Cap Index Pool	42,793,632	5,549,245,108	3,411,844	-	(12,751,975)	5,582,698,608	10.58%
Total Large Cap Equities	63,666,931	8,351,518,270	5,109,639	2,331,715	(16,464,430)	8,406,162,124	15.93%
Small/Mid Cap Pool							
US Small/Mid Cap Pool	1,768,692	545,556,142	102,470	3,122,931	(5,567,217)	544,983,019	1.03%
US SMID Cap Alternative Weighted Index Pool	909,990	205,765,353	125,809	-	(599,342)	206,201,809	0.39%
Total Small/Mid Cap Equities	2,678,682	751,321,495	228,279	3,122,931	(6,166,560)	751,184,828	1.42%
Total Domestic Equities	66,345,613	9,102,839,765	5,337,918	5,454,646	(22,630,990)	9,157,346,952	17.35%
International Pools							
Non-US Developed Markets Index Pool	6,499,154	1,522,816,598	10,188,398	2,054,523	(4,244,337)	1,537,314,336	2.91%
Non-US Emerging Markets Index Pool	10,140	19,598,593	32	199,744	(2,408)	19,806,100	0.04%
Non-US Developed Markets Active Pool	34,653,589	3,570,772,873	25,447,088	3,418,332	(5,326,577)	3,628,965,305	6.88%
Non-US Emerging Markets Active Pool	33,664,067	1,460,531,160	1,821,922	19,559,310	(27,485,247)	1,488,091,211	2.82%
Non-US Developed Alternative Weighted Index Pool	7,903,931	1,752,365,159	12,934,636	3,245,820	(5,965,483)	1,770,484,063	3.35%
Total International Equities	82,730,880	8,326,084,383	50,392,075	28,477,729	(43,024,051)	8,444,661,016	16.00%
Total Equities	149,076,493	17,428,924,147	55,729,993	33,932,375	(65,655,041)	17,602,007,968	33.35%
Public Market Strategies							
Credit Plus Pool	150,158,987	3,485,961,052	33,765,067	79,985,058	(201,906,183)	3,547,963,981	6.72%
Core Bonds Pool	18,686,933	4,359,287,907	32,589,239	216,024,328	(375,757,557)	4,250,830,850	8.05%
Short Term Duration Fixed Income Pool	74,606,268	3,155,484,595	27,158,682	30,248,623	(74,487,381)	3,213,010,785	6.09%
Total Public Market Strategies	243,452,188	11,000,733,554	93,512,988	326,258,008	(652,151,121)	11,011,805,617	20.87%
Private Market Strategies							
Unconstrained Fixed Income	2,786,519	-	54,268	-	-	2,840,787	0.01%
Private Debt Market	348,892,898	4,015,487,049	1,530,145	-	-	4,365,910,092	8.27%
Absolute Return Pool	26,034	15,579,812	111	-	-	15,605,957	0.03%
Total Private Market Strategies	351,705,451	4,031,066,861	1,584,525	-	-	4,384,356,836	8.31%
Other Securities and Cash	4,442,106,869			282,840,697		4,724,947,566	8.95%
LGPF Beta Overlay	402,700,638	1,736,268,662	15,206,774			2,154,176,074	4.08%
STPF Beta Overlay	217,924,092	481,506,767	5,213,532			704,644,391	1.34%
Cash Pool		249,876,468				249,876,468	0.47%
Real Estate Pool	82,621,026	3,759,362,979	398,747	-	-	3,842,382,752	7.28%
Real Return Pool	100,207,727	3,381,068,623	3,076,708	1,451,903	(355,405)	3,485,449,558	6.60%
Private Equity Pool	322,143,678	3,887,149,840	1,403,790	-	-	4,210,697,308	7.98%
Private Equity - New Mexico	-	405,665,370				405,665,370	0.77%
Stock Distributions/Private Equity		174,516				174,516	0.00%
Total Managed Net Assets	6,311,938,162	46,361,797,787	176,127,057	644,482,984	(718,161,567)	52,776,184,423	100.00%

Land Grant Permanent Fund
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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
LGPF Accruals	10,532,384	0.03%		
LGPF Cash Account	2,591,383,053	8.53%		
Cash and Equivalents	2,601,915,436	8.57%		8.57%
LGPF Beta Overlay:				
LGPF Beta Overlay Pool	2,154,176,074	7.09%		
LGPF Beta Overlay	2,154,176,074	7.09%		7.09%
Cash Pool:				
Cash Pool	249,876,468	0.82%		
Cash Pool	249,876,468	0.82%		0.82%
US Equities:				
US Large Cap Active Pool	1,781,470,043	5.87%		
US Large Cap Index Pool	3,172,981,151	10.45%		
US Small/Mid Cap Pool	312,384,962	1.03%		
US SMID Cap Alternative Weighted Index Pool	106,331,495	0.35%		
US Equities	5,373,167,651	17.69%	20.00%	-2.31%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	1,095,247,022	3.61%		
Non-US Developed Markets Active Pool	2,253,698,397	7.42%		
Non-US Developed Markets Index Pool	781,970,751	2.57%		
Non-US Emerging Markets Active Pool	806,183,099	2.65%		
Non-US Equities	4,937,099,269	16.26%	20.00%	-3.74%
Public Market Strategies:				
Core Bonds Pool	2,019,272,003	6.65%		
Credit Plus Pool	2,030,958,923	6.69%		
Short Term Duration Fixed Income Pool	1,190,813,533	3.92%		
Public Market Strategies	5,241,044,459	17.26%	6.00%	11.26%
Private Market Strategies:				
Absolute Return Pool	15,605,957	0.05%		
Private Debt Market Pool	2,391,606,538	7.87%		
Unconstrained Fixed Income Pool	2,840,787	0.01%		
Private Market Strategies	2,410,053,281	7.94%	15.00%	-7.06%
Real Estate:				
Real Estate Pool	2,082,236,627	6.86%		
Real Estate	2,082,236,627	6.86%	12.00%	-5.14%
Real Return:				
Real Return Pool	2,148,073,699	7.07%		
Real Return	2,148,073,699	7.07%	12.00%	-4.93%
Private Equity:				
Private Equity Pool	3,173,967,727	10.45%		
Private Equity	3,173,967,727	10.45%	15.00%	-4.55%
Total	30,371,610,691	100.00%	100.00%	-

Severance Tax Permanent Fund
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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
Severance Tax Permanent Fund Cash Account	397,795,813	4.17%		
STPF Accruals	1,791,457	0.02%		
Cash and Equivalents	399,587,271	4.19%		4.19%
STPF Beta Overlay:				
STPF Beta Overlay Pool	704,644,391	7.39%		
STPF Beta Overlay	704,644,391	7.39%		7.39%
US Equities:				
US Large Cap Active Pool	561,053,624	5.89%		
US Large Cap Index Pool	1,204,076,818	12.64%		
US Small/Mid Cap Pool	101,424,553	1.06%		
US SMID Cap Alternative Weighted Index Pool	33,955,666	0.36%		
US Equities	1,900,510,661	19.94%	20.00%	-0.06%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	379,502,150	3.98%		
Non-US Developed Markets Active Pool	774,398,866	8.13%		
Non-US Developed Markets Index Pool	296,687,178	3.11%		
Non-US Emerging Markets Active Pool	314,047,614	3.30%		
Non-US Equities	1,764,635,808	18.52%	20.00%	-1.48%
Public Market Strategies:				
Core Bonds Pool	621,877,195	6.53%		
Credit Plus Pool	636,123,696	6.68%		
Short Term Duration Fixed Income Pool	323,832,919	3.40%		
Public Market Strategies	1,581,833,809	16.60%	5.00%	11.60%
Private Market Strategies:				
Private Debt Market Pool	565,229,887	5.93%		
Private Market Strategies	565,229,887	5.93%	12.00%	-6.07%
Small Business Investment Corp & Other misc. loans:				
Small Business Investment Corp.	154,510,481	1.62%		
Small Business Recovery Loan Program	128,330,217	1.35%		
Small Business Investment Corp & Other misc. loans	282,840,697	2.97%		2.97%
Real Estate:				
Real Estate Pool	780,996,828	8.20%		
Real Estate	780,996,828	8.20%	12.00%	-3.80%
Real Return:				
Real Return Pool	737,810,974	7.74%		
Real Return	737,810,974	7.74%	12.00%	-4.26%
Private Equity:				
Private Equity Pool	405,225,511	4.25%		
Private Equity	405,225,511	4.25%	10.00%	-5.75%
Private Equity New Mexico:				
Private Equity New Mexico	405,665,370			
Stock Distributions/Private Equity	174,516			
Private Equity New Mexico	405,839,886	4.26%	9.00%	-4.74%
Total	9,529,155,722	100.00%	100.00%	-

Tobacco Settlement Permanent Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
TSPF Accruals	31,595	0.01%		
TSPF Cash Account	27,476,542	7.37%		
Cash and Equivalents	27,508,137	7.38%		7.38%
US Equities:				
US Large Cap Active Pool	11,082,366	2.97%		
US Large Cap Index Pool	20,785,711	5.58%		
US Small/Mid Cap Pool	2,058,031	0.55%		
US SMID Cap Alternative Weighted Index Pool	584,676	0.16%		
US Equities	34,510,784	9.26%	10.00%	-0.74%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	8,281,632	2.22%		
Non-US Developed Markets Active Pool	15,279,075	4.10%		
Non-US Developed Markets Index Pool	5,046,978	1.35%		
Non-US Emerging Markets Active Pool	6,271,033	1.68%		
Non-US Equities	34,878,718	9.36%	10.00%	-0.64%
Public Market Strategies:				
Core Bonds Pool	23,617,928	6.34%		
Credit Plus Pool	10,697,671	2.87%		
Public Market Strategies	34,315,599	9.21%	10.00%	-0.79%
Private Market Strategies:				
Private Debt Market Pool	95,053,972	25.51%		
Private Market Strategies	95,053,972	25.51%	25.00%	0.51%
Real Estate:				
Real Estate Pool	65,430,157	17.56%		
Real Estate	65,430,157	17.56%	20.00%	-2.44%
Real Return:				
Real Return Pool	80,897,584	21.71%		
Real Return	80,897,584	21.71%	25.00%	-3.29%
Total	372,594,951	100.00%	100.00%	-

Water Trust Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
Water Trust Fund Accruals	454	0.00%		
Water Trust Fund Cash Account	106,699	0.07%		
Cash and Equivalents	107,153	0.07%		0.07%
US Equities:				
US Large Cap Active Pool	7,053,198	4.87%		
US Large Cap Index Pool	13,092,783	9.03%		
US Small/Mid Cap Pool	1,223,687	0.84%		
US SMID Cap Alternative Weighted Index Pool	389,784	0.27%		
US Equities	21,759,451	15.01%	15.00%	0.01%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	4,892,853	3.38%		
Non-US Developed Markets Active Pool	10,020,758	6.91%		
Non-US Developed Markets Index Pool	3,153,364	2.18%		
Non-US Emerging Markets Active Pool	3,910,532	2.70%		
Non-US Equities	21,977,506	15.16%	15.00%	0.16%
Public Market Strategies:				
Core Bonds Pool	2,983,613	2.06%		
Credit Plus Pool	4,965,439	3.43%		
Short Term Duration Fixed Income Pool	1,999,491	1.38%		
Public Market Strategies	9,948,543	6.86%	7.00%	-0.14%
Private Market Strategies:				
Private Debt Market Pool	13,647,329	9.41%		
Private Market Strategies	13,647,329	9.41%	8.00%	1.41%
Real Estate:				
Real Estate Pool	20,663,160	14.25%		
Real Estate	20,663,160	14.25%	15.00%	-0.75%
Real Return:				
Real Return Pool	20,565,750	14.19%		
Real Return	20,565,750	14.19%	15.00%	-0.81%
Private Equity:				
Private Equity Pool	36,294,195	25.04%		
Private Equity	36,294,195	25.04%	25.00%	0.04%
Total	144,963,088	100.00%	100.00%	-

Tax Stabilization Reserve Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
TSRF Accruals	1,308,095	0.04%		
TSRF Cash Account	307,139,090	9.90%		
Cash and Equivalents	308,447,185	9.94%		9.94%
Public Market Strategies:				
Core Bonds Pool	368,077,020	11.86%		
Credit Plus Pool	520,297,445	16.77%		
Short Term Duration Fixed Income Pool	1,059,410,815	34.15%		
Public Market Strategies	1,947,785,280	62.78%	55.00%	7.78%
Private Market Strategies:				
Private Debt Market Pool	424,850,224	13.69%		
Private Market Strategies	424,850,224	13.69%	30.00%	-16.31%
Real Estate:				
Real Estate Pool	421,492,437	13.59%		
Real Estate	421,492,437	13.59%	15.00%	-1.41%
Total	3,102,575,126	100.00%	100.00%	-

Rural Libraries Endowment Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
RLEF Accruals	371	0.00%		
RLEF Cash Account	87,198	0.30%		
Cash and Equivalents	87,569	0.30%		0.30%
US Equities:				
US Large Cap Active Pool	1,484,246	5.03%		
US Large Cap Index Pool	2,764,958	9.37%		
US Small/Mid Cap Pool	293,938	1.00%		
US Equities	4,543,141	15.39%	15.00%	0.39%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	1,130,833	3.83%		
Non-US Developed Markets Active Pool	2,023,719	6.86%		
Non-US Developed Markets Index Pool	605,637	2.05%		
Non-US Emerging Markets Active Pool	812,389	2.75%		
Non-US Equities	4,572,578	15.49%	15.00%	0.49%
Public Market Strategies:				
Core Bonds Pool	1,176,258	3.98%		
Credit Plus Pool	603,715	2.05%		
Public Market Strategies	1,779,973	6.03%	7.00%	-0.97%
Private Market Strategies:				
Private Debt Market Pool	2,712,696	9.19%		
Private Market Strategies	2,712,696	9.19%	8.00%	1.19%
Real Estate:				
Real Estate Pool	4,234,947	14.35%		
Real Estate	4,234,947	14.35%	15.00%	-0.65%
Real Return:				
Real Return Pool	4,188,927	14.19%		
Real Return	4,188,927	14.19%	15.00%	-0.81%
Private Equity:				
Private Equity Pool	7,399,763	25.07%		
Private Equity	7,399,763	25.07%	25.00%	0.07%
Total	29,519,595	100.00%	100.00%	-

Early Childhood Education and Care Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
Early Childhood Education and Care Fund Cash	1,099,373,297	15.79%		
ECECF Accruals	4,682,193	0.07%		
Cash and Equivalents	1,104,055,490	15.86%		15.86%
US Equities:				
US Large Cap Active Pool	387,730,681	5.57%		
US Large Cap Index Pool	707,803,665	10.17%		
US Small/Mid Cap Pool	75,445,654	1.08%		
US SMID Cap Alternative Weighted Index Pool	22,528,412	0.32%		
US Equities	1,193,508,413	17.14%	20.00%	-2.86%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	275,042,982	3.95%		
Non-US Developed Markets Active Pool	549,975,997	7.90%		
Non-US Developed Markets Index Pool	180,730,165	2.60%		
Non-US Emerging Markets Active Pool	228,514,581	3.28%		
Non-US Equities	1,234,263,725	17.73%	20.00%	-2.27%
Public Market Strategies:				
Core Bonds Pool	962,400,379	13.82%		
Credit Plus Pool	129,021,535	1.85%		
Short Term Duration Fixed Income Pool	633,942,053	9.11%		
Public Market Strategies	1,725,363,967	24.78%	13.00%	11.78%
Private Market Strategies:				
Private Debt Market Pool	626,492,708	9.00%		
Private Market Strategies	626,492,708	9.00%	20.00%	-11.00%
Real Estate:				
Real Estate Pool	314,652,500	4.52%		
Real Estate	314,652,500	4.52%	7.00%	-2.48%
Real Return:				
Real Return Pool	407,766,162	5.86%		
Real Return	407,766,162	5.86%	10.00%	-4.14%
Private Equity:				
Private Equity Pool	355,605,556	5.11%		
Private Equity	355,605,556	5.11%	10.00%	-4.89%
Total	6,961,708,522	100.00%	100.00%	-

Conservation Legacy Permanent Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
CLPF Accruals	752	0.00%		
CLPF Cash Account	176,658	0.33%		
Cash and Equivalents	177,410	0.34%		0.34%
US Equities:				
US Large Cap Active Pool	3,364,290	6.37%		
US Large Cap Index Pool	6,325,966	11.98%		
US Small/Mid Cap Pool	195,959	0.37%		
US SMID Cap Alternative Weighted Index Pool	584,676	1.11%		
US Equities	10,470,891	19.83%	20.00%	-0.17%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	2,331,613	4.42%		
Non-US Developed Markets Active Pool	4,654,553	8.81%		
Non-US Developed Markets Index Pool	1,522,650	2.88%		
Non-US Emerging Markets Active Pool	1,901,321	3.60%		
Non-US Equities	10,410,137	19.71%	20.00%	-0.29%
Public Market Strategies:				
Core Bonds Pool	940,478	1.78%		
Credit Plus Pool	1,590,926	3.01%		
Short Term Duration Fixed Income Pool	602,395	1.14%		
Public Market Strategies	3,133,799	5.93%	6.00%	-0.07%
Private Market Strategies:				
Private Debt Market Pool	8,557,046	16.20%		
Private Market Strategies	8,557,046	16.20%	15.00%	1.20%
Real Estate:				
Real Estate Pool	6,024,260	11.41%		
Real Estate	6,024,260	11.41%	12.00%	-0.59%
Real Return:				
Real Return Pool	6,087,891	11.53%		
Real Return	6,087,891	11.53%	12.00%	-0.47%
Private Equity:				
Private Equity Pool	7,947,177	15.05%		
Private Equity	7,947,177	15.05%	15.00%	0.05%
Total	52,808,610	100.00%	100.00%	-

Opioid Settlement Restricted Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
OSRF Accruals	938	0.00%		
OSRF Cash Account	220,279	0.25%		
Cash and Equivalents	221,217	0.25%		0.25%
US Equities:				
US Large Cap Active Pool	5,739,083	6.44%		
US Large Cap Index Pool	10,641,180	11.93%		
US Small/Mid Cap Pool	293,938	0.33%		
US SMID Cap Alternative Weighted Index Pool	974,460	1.09%		
US Equities	17,648,661	19.79%	20.00%	-0.21%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	4,054,979	4.55%		
Non-US Developed Markets Active Pool	8,094,874	9.08%		
Non-US Developed Markets Index Pool	2,611,855	2.93%		
Non-US Emerging Markets Active Pool	3,135,478	3.52%		
Non-US Equities	17,897,186	20.07%	20.00%	0.07%
Public Market Strategies:				
Core Bonds Pool	3,451,327	3.87%		
Credit Plus Pool	5,667,673	6.36%		
Short Term Duration Fixed Income Pool	2,409,579	2.70%		
Public Market Strategies	11,528,580	12.93%	13.00%	-0.07%
Private Market Strategies:				
Private Debt Market Pool	18,669,179	20.93%		
Private Market Strategies	18,669,179	20.93%	20.00%	0.93%
Real Estate:				
Real Estate Pool	5,994,956	6.72%		
Real Estate	5,994,956	6.72%	7.00%	-0.28%
Real Return:				
Real Return Pool	8,455,584	9.48%		
Real Return	8,455,584	9.48%	10.00%	-0.52%
Private Equity:				
Private Equity Pool	8,761,823	9.83%		
Private Equity	8,761,823	9.83%	10.00%	-0.17%
Total	89,177,186	100.00%	100.00%	-

Third Party Asset Allocation

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Investment	Balance	Weight
US Equities:		
Large Cap Active	64,485,986	3.04%
Large Cap Index	444,226,375	20.93%
Mid/Small	51,662,298	2.43%
US SMID Cap Alternative Weighted Index	40,852,641	1.93%
US Equities	601,227,300	28.33%
Non-US Equities:		
Non US Developed Index	264,985,758	12.49%
Non US Emerging Index	19,806,100	0.93%
Non US Emerging Active	123,315,163	5.81%
Non US Developed Active	10,819,068	0.51%
Non-US Equities	418,926,089	19.74%
Public Market Strategies:		
Core Plus Bonds	208,036,959	9.80%
Core Bonds Pool	247,034,648	11.64%
Public Market Strategies	455,071,607	21.44%
Private Market Strategies:		
Credit & Structured	219,090,514	10.32%
Private Market Strategies	219,090,514	10.32%
Real Estate:		
Real Estate	140,656,879	6.63%
Real Estate	140,656,879	6.63%
Real Return:		
Real Return	71,602,987	3.37%
Real Return	71,602,987	3.37%
Private Equity:		
Private Equity	215,495,556	10.15%
Private Equity	215,495,556	10.15%
Total	2,122,070,931	100.00%

Third Party Investors Allocation by Pool
April 30, 2024

Client	US Large Cap Index Pool	US Small/Mid Cap Pool	Credit Plus Pool	Non-US Developed Markets Active Pool	Non-US Emerging Markets Active Pool	US SMID Cap Alternative Weighted Index Pool	US Large Cap Active Pool	Core Bonds Pool	Private Debt Market Pool	Non-US Developed Markets Index Pool	Non-US Emerging Markets Index Pool	Private Equity Pool	Real Estate Pool	Real Return Pool	Total Market Value
CCC Foundation Bonner Title V Fund	430,175	128,435	456,222	240,616	118,840	120,868	419,919	329,771		239,232					2,484,079
City of Albuquerque								584,296							584,296
City of Las Cruces	9,377,479	9,580,017					13,497,668			4,248,431					36,703,594
City of Rio Rancho Permanent Fund	3,538,339		4,558,550	1,889,729		1,163,886					598,954				11,749,457
Clovis Community College Foundation Fund	327,089	126,317	368,119	237,138	116,989	119,287	409,418	324,545		236,063					2,264,965
CNM ECECD Higher Education Endowment	286,767		624,955	162,352		134,041					64,527				1,272,643
CNM Endowed Faculty in Nursing	753,363		1,640,555	426,234		351,260					169,356				3,340,769
CNM Endowment Funds	565,798		1,231,988	320,071		263,993					127,207				2,509,057
CNM General Funds	3,289,794		7,163,315	1,861,030		1,534,957					739,670				14,588,768
CNM Teacher Education Faculty Fellowship Endowment	502,779		1,094,889	284,461		234,439					113,032				2,229,599
CYFD - Next Generation Fund		51,180	993,887				952,498			420,143	187,853				2,605,562
CYFD - Trust Fund Non-Expendable		170,601	3,238,723				3,737,136			1,505,649	605,373				9,257,483
Eastern New Mexico University	17,520,881	3,439,400	9,054,767							2,928,264	316,541				33,259,852
Interstate Stream Commission - Improvement to the Rio Grande			979,872				2,687,046								3,666,918
Interstate Stream Commission - Irrigation Works Construction			6,931,020				13,970,674								20,901,694
Interstate Stream Commission - NM Unit Fund	24,445,803	6,041,188	26,286,122		3,040,692					12,517,885					72,331,691
John R. Carver Testamentary Trust	609,647		286,133												895,779
Los Alamos County - Cemetery	367,794	220,593	336,122				299,783			170,991	41,983				1,437,267
Los Alamos County - General Fund	3,023,871	2,105,107	6,883,702				3,946,197			1,899,744	893,698				18,752,320
Los Alamos County - Permanent	10,196,264	6,115,441	9,318,230				8,310,796			4,740,331	1,163,887				39,844,950
MRCGD Endowment Fund Investments	1,434,010		3,269,478												4,703,488
New Mexico Commissioner of Public Lands-O&G	10,907,362		4,322,185				11,607,759								26,837,306
New Mexico Highlands University - Endowment Fund	4,983,732	838,878	1,263,518							342,155	159,256				7,587,539
New Mexico Highlands University Foundation	5,114,281	1,651,175	1,389,306					1,807,964		905,739	1,115,341				11,983,805
New Mexico Military Institute - Capital Operations	1,078,520	295,334	851,273							299,319	76,082				2,600,528
New Mexico Military Institute - Capital Outlay	1,354,100	370,796	1,068,788							375,800	95,523				3,265,007
New Mexico Military Institute - Legislative Scholarship	9,791,978	2,680,083	7,726,691							2,715,332	690,467				23,604,551
New Mexico Military Institute - LFC/VC	4,369,868	1,196,246	3,448,528							1,212,128	308,182				10,534,952
New Mexico Military Institute - Patterson Account	3,767,249	1,031,595	2,973,481							1,045,514	265,754				9,083,594
New Mexico Military Institute - Trust Scholarship	4,761,546	1,303,866	3,758,278							1,321,459	335,895				11,481,043
New Mexico Retiree Health Care Authority	251,243,294				110,351,502	29,380,477		218,622,478	209,530,808	189,072,712		200,310,028	132,198,047	71,602,987	1,412,312,334
New Mexico School for the Visually Handicapped	2,478,486	1,102,569	4,315,938		945,781			2,073,203	1,964,671	2,197,545			1,580,550		16,658,743
New Mexico Small Business Investment Corporation			9,883,846												9,883,846
New Mexico Tech - Foundation Restricted Fund	4,609,547		3,358,513			1,060,163			1,063,042	3,724,330	1,581,244	2,299,759	1,012,966		18,709,563
New Mexico Tech - Proceeds from ABQ Building Sale	234,746	52,741			77,714			153,596	43,047	176,403		80,979	37,418		856,643
New Mexico Tech - Employee Benefit Trust	709,457	159,395			234,869			464,202	130,098	533,131		244,736	113,085		2,588,973
New Mexico Tech - Endowment Fund	19,454,989	4,344,129			6,542,408			12,804,616	3,888,264	14,776,347		7,340,456	3,362,691		72,513,901
New Mexico Tech - Foundation Enhanced			68,928												68,928
New Mexico Tech - Foundation Fund	4,511,389		3,407,244			1,059,711			1,425,687	3,729,442	1,396,716	3,253,977	1,443,867		20,228,033
New Mexico Tech - NMTURPC: Operating Growth Investment	382,786	86,001			126,723			250,459	70,194	287,650		132,047	61,015		1,396,876
New Mexico Tech - Plant/Debt/Allocated Fund	5,315,281	1,194,195			1,759,646			3,477,817	974,701	3,994,238		1,833,574	847,240		19,396,692
NMHU SWEN Endowment	4,668,934	1,786,681	4,220,622					6,141,702		2,866,526	1,967,170				21,651,635
NMMFA - General Fund	5,227,751	590,025	13,302,509							723,355	1,037,570				20,881,211
NMMFA - IFT Housing			5,610,763												5,610,763
NMPSIA - Benefits	5,451,933		9,593,713	2,740,425		1,280,452					1,054,336				20,120,859
NMPSIA - Risk	5,109,015		10,067,829	2,657,009		1,834,176					1,338,768				21,006,798
Office of the Superintendent of Insurance	9,217,867	2,642,896	28,420,670							2,560,329	1,685,688				44,527,449
San Juan College Foundation		2,284,475	2,145,077				4,647,092			3,156,395	1,626,356				13,859,395
Springer Municipal School District	76,747	72,936	32,489							63,177	49,671				295,019
Western New Mexico University	2,735,663		2,090,121			2,314,930									7,140,714
Total Third Party	444,226,375	51,662,298	208,036,959	10,819,068	123,315,163	40,852,641	64,485,986	247,034,648	219,090,514	264,985,758	19,806,100	215,495,556	140,656,879	71,602,987	2,122,070,931

**Change in Market Value
For the Month Ended April 30, 2024
By Asset Class**

Portfolio	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized and Unrealized	April 30, 2024 Market Value
Absolute Return Pool	15,937,340	-	-	-	-	111	(331,494)	15,605,957
Cash Pool	-	-	-	250,000,000	-	-	(123,533)	249,876,468
Core Bonds Pool	4,349,125,838	311,303	(19,881)	-	-	11,152,681	(109,739,092)	4,250,830,850
Credit Plus Pool	3,607,732,492	-	(2,623,888)	-	-	16,368,726	(73,513,348)	3,547,963,981
LGPf Beta Overlay Pool	2,208,192,082	-	-	-	-	5,413,169	(59,429,177)	2,154,176,074
Non-US Developed Alternative Weighted Index Pool	1,814,214,325	-	-	-	-	5,711,564	(49,441,826)	1,770,484,063
Non-US Developed Markets Active Pool	3,698,456,236	-	-	-	-	15,407,576	(84,898,506)	3,628,965,305
Non-US Developed Markets Index Pool	1,575,850,910	311,303	(449,881)	-	-	5,117,008	(43,515,004)	1,537,314,336
Non-US Emerging Markets Active Pool	1,503,636,870	155,651	-	-	-	1,916,103	(17,617,413)	1,488,091,211
Non-US Emerging Markets Index Pool	19,806,828	-	(19,881)	-	-	33	19,120	19,806,100
Private Debt Market Pool	4,357,920,913	77,826	0	-	-	9,087,671	(1,176,317)	4,365,910,092
Private Equity Pool	4,192,445,809	155,651	0	15,000,000	-	(2,720,831)	5,816,680	4,210,697,308
Real Estate Pool	3,768,618,334	77,826	-	80,000,000	-	10,479,919	(16,793,326)	3,842,382,752
Real Return Pool	3,486,497,975	0	0	-	-	5,250,748	(6,299,165)	3,485,449,558
Short Term Duration Fixed Income Pool	3,219,004,256	-	-	-	-	13,188,294	(19,181,765)	3,213,010,785
STPF Beta Overlay Pool	715,378,735	-	-	-	-	2,102,952	(12,837,295)	704,644,391
Unconstrained Fixed Income Pool	2,829,221	-	-	-	-	11,576	(10)	2,840,787
US Large Cap Active Pool	2,952,499,517	-	-	-	-	2,272,047	(131,308,048)	2,823,463,516
US Large Cap Index Pool	5,830,539,558	373,564	(19,881)	-	-	4,563,628	(252,758,261)	5,582,698,608
US Small/Mid Cap Pool	580,967,976	93,391	(19,881)	-	-	227,944	(36,286,411)	544,983,019
US SMID Cap Alternative Weighted Index Pool	218,453,959	-	-	-	-	225,521	(12,477,670)	206,201,809
Total	48,118,109,174	1,556,515	(3,153,291)	345,000,000	-	105,776,436	(921,891,863)	47,645,396,971

Fund-Specific Assets:

Portfolio	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Land Grant Permanent Fund:								
Cash and Accruals	2,908,008,991	197,901,413	(111,622,107)	(395,000,000)	(8,000,000)	10,627,139	-	2,601,915,436
Severance Tax Permanent Fund:								
Cash and Accruals	431,794,428	-	(24,135,236)	(7,363,379)	(2,500,000)	1,791,457	-	399,587,271
Small Business Investment Corp & Recovery Loan Program & ETI	291,992,342	-	-	(542,668)	-	128,588	(8,737,565)	282,840,697
Private Equity New Mexico	419,674,419	-	-	7,906,047	-	244,388	(22,159,484)	405,665,370
Stock Distributions/Private Equity	177,374	-	-	-	-	-	(2,858)	174,516
Tobacco Settlement Permanent Fund:								
Cash and accruals	103,645	27,372,897	-	-	-	31,595	-	27,508,137
Water Trust Fund								
Cash and Accruals	106,699	-	-	-	-	454	-	107,153
Tax Stabilization Reserve Fund								
Cash and Accruals	242,139,090	-	-	65,000,000	-	1,308,095	-	308,447,185
Rural Libraries Endowment Fund								
Cash and Accruals	87,198	-	-	-	-	371	-	87,569
Early Childhood Education and Care Fund								
Cash and Accruals	1,114,373,297	-	-	(15,000,000)	-	4,682,193	-	1,104,055,490
Conservation Legacy Permanent Fund								
Cash and Accruals	176,658	-	-	-	-	752	-	177,410
Opioid Settlement Restricted Fun								
Cash and Accruals	220,279	-	-	-	-	938	-	221,217
Total Investment Pools and Fund Specific	53,526,963,593	226,830,825	(138,910,634)	-	(10,500,000)	124,592,409	(952,791,770)	52,776,184,423

**Change in Market Value
For the Month Ended April 30, 2024
Investment Pools**

US Large Cap Active Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
NT Russell Fundamental LC Active	1,526,930,113	-	-	-	-	2,037,855	(71,767,033)	1,457,200,935
T. Rowe Price Associates	1,424,733,838	-	-	-	-	225,962	(59,541,015)	1,365,418,785
SIC Managed Large Cap Active	670,685	-	-	-	-	2,856	-	673,541
US Large Cap Active Pool Cash	164,882	-	-	-	-	5,374	-	170,256
Sub - Total US Large Cap Active Pool	2,952,499,517	-	-	-	-	2,272,047	(131,308,048)	2,823,463,516
Management Fee	-	-	-	-	-	-	-	-
Total US Large Cap Active Pool	2,952,499,517	-	-	-	-	2,272,047	(131,308,048)	2,823,463,516

US Large Cap Index Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
NT Russell 1000 Index	5,830,403,710	373,564	(19,881)	-	-	4,563,049	(252,758,261)	5,582,562,181
US Large Cap Index Pool Cash	135,848	-	-	-	-	579	-	136,427
Sub - Total US Large Cap Index Pool	5,830,539,558	373,564	(19,881)	-	-	4,563,628	(252,758,261)	5,582,698,608
Management Fee	-	-	-	-	-	-	-	-
Total US Large Cap Index Pool	5,830,539,558	373,564	(19,881)	-	-	4,563,628	(252,758,261)	5,582,698,608

US Small/Mid Cap Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
BlackRock Small/Mid Cap	580,867,999	93,391	(19,881)	-	-	227,518	(36,286,411)	544,882,616
US Small/Mid Cap Pool Cash	99,977	-	-	-	-	426	-	100,403
Sub - Total US Small/Mid Cap Pool	580,967,976	93,391	(19,881)	-	-	227,944	(36,286,411)	544,983,019
Management Fee	-	-	-	-	-	-	-	-
Total US Small/Mid Cap Pool	580,967,976	93,391	(19,881)	-	-	227,944	(36,286,411)	544,983,019

US SMID Cap Alternative Weighted Index Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
NT S&P 600	218,439,772	-	-	-	-	225,460	(12,477,670)	206,187,562
US SMID Cap Alternative Weighted Index Pool Cash Account	11,417	-	-	-	-	49	-	11,465
Citi Transition US SMID Cap Alt Weighted	2,770	-	-	-	-	12	-	2,782
Sub - Total US SMID Cap Alternative Weighted Index Pool	218,453,959	-	-	-	-	225,521	(12,477,670)	206,201,809
Management Fee	-	-	-	-	-	-	-	-
Total US SMID Cap Alternative Weighted Index Pool	218,453,959	-	-	-	-	225,521	(12,477,670)	206,201,809

**Change in Market Value
For the Month Ended April 30, 2024
Investment Pools**

Credit Plus Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Prudential	1,479,726,981	-	-	-	-	6,099,292	(38,159,315)	1,447,666,958
Shenkman Credit Plus	1,256,442,300	-	-	-	-	6,807,224	(9,499,269)	1,253,750,254
Loomis Sayles Core Plus	870,739,342	-	(2,623,888)	-	-	3,458,701	(25,854,764)	845,719,390
Credit Plus Pool Cash	823,869	-	-	-	-	3,509	-	827,378
Sub - Total Credit Plus Pool	3,607,732,492	-	(2,623,888)	-	-	16,368,726	(73,513,348)	3,547,963,981
Management Fee	-	-	-	-	-	-	-	-
Total Credit Plus Pool	3,607,732,492	-	(2,623,888)	-	-	16,368,726	(73,513,348)	3,547,963,981

Core Bonds Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
BlackRock Core Bonds	2,557,587,574	-	-	-	-	6,226,964	(63,682,416)	2,500,132,122
PIMCO	1,791,243,612	311,303	(19,881)	-	-	4,924,462	(46,056,676)	1,750,402,821
Core Bonds Pool Cash	294,653	145,000,000	(145,000,000)	-	-	1,255	-	295,908
Sub - Total Core Bonds Pool	4,349,125,838	145,311,303	(145,019,881)	-	-	11,152,681	(109,739,092)	4,250,830,850
Management Fee	-	-	-	-	-	-	-	-
Total Core Bonds Pool	4,349,125,838	145,311,303	(145,019,881)	-	-	11,152,681	(109,739,092)	4,250,830,850

Unconstrained Fixed Income Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Unconstrained Fixed Income Pool Cash	2,768,278	-	-	-	-	11,790	-	2,780,068
Loomis Sayles Fixed Income	60,943	-	-	-	-	(214)	(10)	60,719
Sub - Total Unconstrained Fixed Income Pool	2,829,221	-	-	-	-	11,576	(10)	2,840,787
Management Fee	-	-	-	-	-	-	-	-
Total Unconstrained Fixed Income Pool	2,829,221	-	-	-	-	11,576	(10)	2,840,787

Short Term Duration Fixed Income Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
J.P. Morgan Asset Management	2,298,377,655	-	-	-	-	8,603,003	(14,800,638)	2,292,180,020
AB Low Vol Short Duration HY	919,981,055	-	-	-	-	4,582,541	(4,381,127)	920,182,469
Short Term Duration Fixed Income Pool Cash	645,547	-	-	-	-	2,749	-	648,296
Sub - Total Short Term Duration Fixed Income Pool	3,219,004,256	-	-	-	-	13,188,294	(19,181,765)	3,213,010,785
Management Fee	-	-	-	-	-	-	-	-
Total Short Term Duration Fixed Income Pool	3,219,004,256	-	-	-	-	13,188,294	(19,181,765)	3,213,010,785

**Change in Market Value
For the Month Ended April 30, 2024
Investment Pools**

Non-US Developed Markets Index Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Alliance Bernstein - Developed Markets	1,117,825,811	311,303	(449,881)	-	-	3,919,305	(33,297,791)	1,088,308,747
AB MSCI ACWI EX-US SC INDEX	457,413,116	-	-	-	-	1,195,108	(10,217,212)	448,391,013
Citigroup Global Transition	520,264	-	-	-	-	2,177	(0)	522,441
SIC Tax Reclaims	88,897	-	-	-	-	405	(1)	89,301
Non-US Developed Markets Index Pool Cash	2,822	-	-	-	-	12	-	2,834
Sub - Total Non-US Developed Markets Index Pool	1,575,850,910	311,303	(449,881)	-	-	5,117,008	(43,515,004)	1,537,314,336
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Developed Markets Index Pool	1,575,850,910	311,303	(449,881)	-	-	5,117,008	(43,515,004)	1,537,314,336

Non-US Emerging Markets Index Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Alliance Bernstein - Emerging Markets	19,806,639	-	(19,881)	-	-	32	19,120	19,805,911
Non-US Emerging Markets Index Pool Cash	188	-	-	-	-	1	-	189
Sub - Total Non-US Emerging Markets Index Pool	19,806,828	-	(19,881)	-	-	33	19,120	19,806,100
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Emerging Markets Index Pool	19,806,828	-	(19,881)	-	-	33	19,120	19,806,100

Non-US Developed Markets Active Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
LSV Asset Management	1,166,399,120	-	-	-	-	5,313,404	(10,486,266)	1,161,226,257
MFS Institutional Advisors, Inc. (MFSI)	1,154,042,069	-	-	-	-	2,745,381	(37,916,832)	1,118,870,618
T. Rowe Price Associates - Developed Markets	1,063,709,242	-	-	-	-	6,201,292	(27,822,174)	1,042,088,359
Neuberger Berman	313,627,318	-	-	-	-	1,152,572	(8,673,977)	306,105,914
Non-US Developed Markets Active Pool Cash	608,427	-	-	-	-	(4,471)	911	604,867
Citigroup Global Transition	70,058	-	-	-	-	(602)	(168)	69,288
Transition	2	-	-	-	-	-	-	2
Sub - Total Non-US Developed Markets Active Pool	3,698,456,236	-	-	-	-	15,407,576	(84,898,506)	3,628,965,305
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Developed Markets Active Pool	3,698,456,236	-	-	-	-	15,407,576	(84,898,506)	3,628,965,305

Non-US Emerging Markets Active Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
BlackRock	747,162,270	-	-	-	-	1,487,390	(1,149,975)	747,499,685
William Blair	756,394,650	155,651	-	-	-	428,372	(16,467,438)	740,511,236
Non-US Emerging Markets Active Pool Cash	79,950	-	-	-	-	341	-	80,290
Citigroup Global Transition	-	-	-	-	-	-	-	-
Sub - Total Non-US Emerging Markets Active Pool	1,503,636,870	155,651	-	-	-	1,916,103	(17,617,413)	1,488,091,211
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Emerging Markets Active Pool	1,503,636,870	155,651	-	-	-	1,916,103	(17,617,413)	1,488,091,211

**Change in Market Value
For the Month Ended April 30, 2024
Investment Pools**

Non-US Developed Alternative Weighted Index Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
BLK MSCI WORLD EX-USA IMI Custom Factor Index	1,384,356,406	-	-	-	-	4,542,571	(39,447,357)	1,349,451,620
BLK FTSE Developed EX-US Minimum Variance	429,380,907	-	-	-	-	1,167,582	(9,994,517)	420,553,972
Non-US Developed Alternative Weighted Index Pool Cash	405,998	-	-	-	-	1,409	-	407,407
BlackRock Transition Account	71,014	-	-	-	-	2	48	71,064
Sub - Total Non-US Developed Alternative Weighted Index Pool	1,814,214,325	-	-	-	-	5,711,564	(49,441,826)	1,770,484,063
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Developed Alternative Weighted Index Pool	1,814,214,325	-	-	-	-	5,711,564	(49,441,826)	1,770,484,063

LGPF Beta Overlay Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
LGPF Overlay - Cash - Parametric	2,208,192,082	-	-	-	-	5,413,169	(59,429,177)	2,154,176,074
LGPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total LGPF Beta Overlay Pool	2,208,192,082	-	-	-	-	5,413,169	(59,429,177)	2,154,176,074
Total LGPF Beta Overlay Pool	2,208,192,082	-	-	-	-	5,413,169	(59,429,177)	2,154,176,074

STPF Beta Overlay Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
STPF Overlay - Cash - Parametric	715,378,735	-	-	-	-	2,102,952	(12,837,295)	704,644,391
STPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total STPF Beta Overlay Pool	715,378,735	-	-	-	-	2,102,952	(12,837,295)	704,644,391
Total STPF Beta Overlay Pool	715,378,735	-	-	-	-	2,102,952	(12,837,295)	704,644,391

Cash Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
STO Medium Term LGIP	-	250,000,000	-	-	-	-	(123,533)	249,876,468
Cash Pool Cash Account	-	-	-	-	-	-	-	-
Sub - Total Cash Pool	-	250,000,000	-	-	-	-	(123,533)	249,876,468
Total Cash Pool	-	250,000,000	-	-	-	-	(123,533)	249,876,468

Absolute Return Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Cash and Equivalents	26,034	-	-	-	-	111	-	26,145
Hedge Fund	15,911,306	-	-	-	-	-	(331,494)	15,579,812
Sub - Total Absolute Return Pool	15,937,340	-	-	-	-	111	(331,494)	15,605,957
Total Absolute Return Pool	15,937,340	-	-	-	-	111	(331,494)	15,605,957

**Change in Market Value
For the Month Ended April 30, 2024
Investment Pools**

Private Debt Market Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Cash and Equivalents	390,402,332	(96,431,201)	54,921,766	-	-	1,530,147	-	350,423,044
Private Debt Market	3,967,518,581	96,509,027	(54,921,766)	-	-	7,557,524	(1,176,317)	4,015,487,049
Sub - Total Private Debt Market Pool	4,357,920,913	77,826	0	-	-	9,087,671	(1,176,317)	4,365,910,092
Total Private Debt Market Pool	4,357,920,913	77,826	0	-	-	9,087,671	(1,176,317)	4,365,910,092

Private Equity Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Cash and Equivalents	318,530,879	(60,271,796)	63,884,594	-	-	1,403,791	-	323,547,468
Private Equity	3,873,905,889	75,427,448	(63,884,594)	-	-	(4,124,622)	5,816,721	3,887,140,841
Stocks	9,041	-	-	-	-	-	(42)	8,999
Sub - Total Private Equity Pool	4,192,445,809	15,155,651	0	-	-	(2,720,831)	5,816,680	4,210,697,308
Total Private Equity Pool	4,192,445,809	15,155,651	0	-	-	(2,720,831)	5,816,680	4,210,697,308

Real Estate Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Cash and Equivalents	28,324,724	33,930,510	20,365,792	-	-	398,747	-	83,019,773
Real Estate	3,740,293,611	46,147,316	(20,365,792)	-	-	10,081,171	(16,793,326)	3,759,362,979
Sub - Total Real Estate Pool	3,768,618,334	80,077,826	0	-	-	10,479,919	(16,793,326)	3,842,382,752
Total Real Estate Pool	3,768,618,334	80,077,826	0	-	-	10,479,919	(16,793,326)	3,842,382,752

Real Return Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Cash and Equivalents	99,536,093	(35,570,861)	29,950,117	-	-	416,653	-	94,332,002
Real Return	2,977,749,126	35,570,861	(29,950,117)	-	-	2,174,039	(1,531,037)	2,984,012,872
Harvest MLP	409,212,755	-	-	-	-	2,660,056	(4,768,128)	407,104,683
Sub - Total Real Return Pool	3,486,497,975	0	0	-	-	5,250,748	(6,299,165)	3,485,449,558
Management Fee	-	-	-	-	-	-	-	-
Total Real Return Pool	3,486,497,975	0	0	-	-	5,250,748	(6,299,165)	3,485,449,558

Grand Total	48,118,109,174	491,556,515	(148,153,291)	-	-	105,776,436	(921,891,863)	47,645,396,971
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**Change in Market Value
For the Month Ended April 30, 2024
Governmental Funds**

Land Grant Permanent Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Fund Specific								
Cash and Accruals	2,908,008,991	197,901,413	(111,622,107)	(395,000,000)	(8,000,000)	10,627,139	-	2,601,915,436
Fund Specific	2,908,008,991	197,901,413	(111,622,107)	(395,000,000)	(8,000,000)	10,627,139	-	2,601,915,436
Investment Pools:								
Absolute Return Pool	15,937,340	-	-	-	-	111	(331,494)	15,605,957
Cash Pool	-	-	-	250,000,000	-	-	(123,533)	249,876,468
Core Bonds Pool	1,921,103,501	-	-	145,000,000	-	5,297,858	(52,129,356)	2,019,272,003
Credit Plus Pool	2,063,670,186	-	-	-	-	9,369,940	(42,081,202)	2,030,958,923
LGPF Beta Overlay Pool	2,208,192,082	-	-	-	-	5,413,169	(59,429,177)	2,154,176,074
Non-US Developed Alternative Weighted Index Pool	1,122,299,194	-	-	-	-	3,533,256	(30,585,428)	1,095,247,022
Non-US Developed Markets Active Pool	2,296,854,389	-	-	-	-	9,568,575	(52,724,568)	2,253,698,397
Non-US Developed Markets Index Pool	801,502,287	-	-	-	-	2,602,819	(22,134,354)	781,970,751
Non-US Emerging Markets Active Pool	814,689,386	-	-	-	-	1,038,061	(9,544,348)	806,183,099
Private Debt Market Pool	2,387,272,768	-	-	-	-	4,978,145	(644,376)	2,391,606,538
Private Equity Pool	3,171,634,118	-	-	-	-	(2,050,927)	4,384,536	3,173,967,727
Real Estate Pool	2,085,657,944	-	-	-	-	5,679,203	(9,100,520)	2,082,236,627
Real Return Pool	2,148,719,836	-	-	-	-	3,236,023	(3,882,159)	2,148,073,699
Short Term Duration Fixed Income Pool	1,193,034,847	-	-	-	-	4,887,876	(7,109,190)	1,190,813,533
Unconstrained Fixed Income Pool	2,829,221	-	-	-	-	11,576	(10)	2,840,787
US Large Cap Active Pool	1,862,885,570	-	-	-	-	1,433,552	(82,849,080)	1,781,470,043
US Large Cap Index Pool	3,314,044,989	-	-	-	-	2,593,782	(143,657,621)	3,172,981,151
US Small/Mid Cap Pool	333,053,722	-	-	-	-	130,658	(20,799,417)	312,384,962
US SMID Cap Alternative Weighted Index Pool	112,649,525	-	-	-	-	116,294	(6,434,324)	106,331,495
Investment Pools	27,856,030,907	-	-	395,000,000	-	57,839,970	(539,175,622)	27,769,695,255
Sub - Total Land Grant Permanent Fund	30,764,039,898	197,901,413	(111,622,107)	-	(8,000,000)	68,467,110	(539,175,622)	30,371,610,691
Total Land Grant Permanent Fund	30,764,039,898	197,901,413	(111,622,107)	-	(8,000,000)	68,467,110	(539,175,622)	30,371,610,691

**Change in Market Value
For the Month Ended April 30, 2024
Governmental Funds**

Severance Tax Permanent Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Fund Specific								
Cash and Accruals	431,794,428	-	(24,135,236)	(7,363,379)	(2,500,000)	1,791,457	-	399,587,271
Small Business Invest Corp & Recovery Loan Program & ETIs	291,992,342	-	-	(542,668)	-	128,588	(8,737,565)	282,840,697
Private Equity New Mexico	419,674,419	-	-	7,906,047	-	244,388	(22,159,484)	405,665,370
Stock Distributions/Private Equity	177,374	-	-	-	-	-	(2,858)	174,516
Fund Specific	1,143,638,564	-	(24,135,236)	-	(2,500,000)	2,164,433	(30,899,907)	1,088,267,854
Investment Pools:								
Core Bonds Pool	636,299,938	-	-	-	-	1,631,586	(16,054,329)	621,877,195
Credit Plus Pool	646,369,304	-	-	-	-	2,934,791	(13,180,400)	636,123,696
Non-US Developed Alternative Weighted Index Pool	388,875,705	-	-	-	-	1,224,270	(10,597,824)	379,502,150
Non-US Developed Markets Active Pool	789,227,803	-	-	-	-	3,287,882	(18,116,819)	774,398,866
Non-US Developed Markets Index Pool	304,097,630	-	-	-	-	987,534	(8,397,986)	296,687,178
Non-US Emerging Markets Active Pool	317,361,227	-	-	-	-	404,375	(3,717,989)	314,047,614
Private Debt Market Pool	564,205,648	-	-	-	-	1,176,530	(152,291)	565,229,887
Private Equity Pool	404,927,575	-	-	-	-	(261,845)	559,781	405,225,511
Real Estate Pool	782,280,082	-	-	-	-	2,130,132	(3,413,386)	780,996,828
Real Return Pool	738,032,906	-	-	-	-	1,111,495	(1,333,427)	737,810,974
Short Term Duration Fixed Income Pool	324,436,988	-	-	-	-	1,329,222	(1,933,292)	323,832,919
STPF Beta Overlay Pool	715,378,735	-	-	-	-	2,102,952	(12,837,295)	704,644,391
US Large Cap Active Pool	586,694,514	-	-	-	-	451,481	(26,092,370)	561,053,624
US Large Cap Index Pool	1,257,607,454	-	-	-	-	984,284	(54,514,919)	1,204,076,818
US Small/Mid Cap Pool	108,135,246	-	-	-	-	42,422	(6,753,115)	101,424,553
US SMID Cap Alternative Weighted Index Pool	35,973,252	-	-	-	-	37,137	(2,054,723)	33,955,666
Investment Pools	8,599,904,005	-	-	-	-	19,574,248	(178,590,385)	8,440,887,868
Sub - Total Severance Tax Permanent Fund	9,743,542,569	-	(24,135,236)	-	(2,500,000)	21,738,681	(209,490,292)	9,529,155,722
Total Severance Tax Permanent Fund	9,743,542,569	-	(24,135,236)	-	(2,500,000)	21,738,681	(209,490,292)	9,529,155,722

**Change in Market Value
For the Month Ended April 30, 2024
Governmental Funds**

Tobacco Settlement Permanent Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Cash and accruals	103,645	27,372,897	-	-	-	31,595	-	27,508,137
Investment Pools:								
Core Bonds Pool	24,165,682	-	-	-	-	61,965	(609,718)	23,617,928
Credit Plus Pool	10,869,971	-	-	-	-	49,354	(221,654)	10,697,671
Non-US Developed Alternative Weighted Index Pool	8,486,185	-	-	-	-	26,716	(231,270)	8,281,632
Non-US Developed Markets Active Pool	15,571,653	-	-	-	-	64,871	(357,449)	15,279,075
Non-US Developed Markets Index Pool	5,173,038	-	-	-	-	16,799	(142,859)	5,046,978
Non-US Emerging Markets Active Pool	6,337,201	-	-	-	-	8,075	(74,242)	6,271,033
Private Debt Market Pool	94,881,728	-	-	-	-	197,855	(25,611)	95,053,972
Real Estate Pool	65,537,665	-	-	-	-	178,458	(285,966)	65,430,157
Real Return Pool	80,921,918	-	-	-	-	121,870	(146,204)	80,897,584
US Large Cap Active Pool	11,588,845	-	-	-	-	8,918	(515,397)	11,082,366
US Large Cap Index Pool	21,709,799	-	-	-	-	16,991	(941,079)	20,785,711
US Small/Mid Cap Pool	2,194,199	-	-	-	-	861	(137,029)	2,058,031
US SMID Cap Alternative Weighted Index Pool	619,416	-	-	-	-	639	(35,380)	584,676
Investment Pools	348,057,299	-	-	-	-	753,374	(3,723,858)	345,086,815
Sub - Total Tobacco Settlement Permanent Fund	348,160,944	27,372,897	-	-	-	784,969	(3,723,858)	372,594,951
Total Tobacco Settlement Permanent Fund	348,160,944	27,372,897	-	-	-	784,969	(3,723,858)	372,594,951

**Change in Market Value
For the Month Ended April 30, 2024
Governmental Funds**

Water Trust Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Cash and Accruals	106,699	-	-	-	-	454	-	107,153
Investment Pools:								
Core Bonds Pool	3,052,810	-	-	-	-	7,828	(77,025)	2,983,613
Credit Plus Pool	5,045,414	-	-	-	-	22,908	(102,883)	4,965,439
Non-US Developed Alternative Weighted Index Pool	5,013,704	-	-	-	-	15,784	(136,636)	4,892,853
Non-US Developed Markets Active Pool	10,212,645	-	-	-	-	42,545	(234,432)	10,020,758
Non-US Developed Markets Index Pool	3,232,126	-	-	-	-	10,496	(89,259)	3,153,364
Non-US Emerging Markets Active Pool	3,951,793	-	-	-	-	5,035	(46,297)	3,910,532
Private Debt Market Pool	13,622,599	-	-	-	-	28,407	(3,677)	13,647,329
Private Equity Pool	36,267,510	-	-	-	-	(23,452)	50,137	36,294,195
Real Estate Pool	20,697,112	-	-	-	-	56,358	(90,309)	20,663,160
Real Return Pool	20,571,936	-	-	-	-	30,982	(37,168)	20,565,750
Short Term Duration Fixed Income Pool	2,003,221	-	-	-	-	8,207	(11,937)	1,999,491
US Large Cap Active Pool	7,375,538	-	-	-	-	5,676	(328,016)	7,053,198
US Large Cap Index Pool	13,674,859	-	-	-	-	10,703	(592,779)	13,092,783
US Small/Mid Cap Pool	1,304,651	-	-	-	-	512	(81,476)	1,223,687
US SMID Cap Alternative Weighted Index Pool	412,944	-	-	-	-	426	(23,587)	389,784
Investment Pools	146,438,864	-	-	-	-	222,416	(1,805,344)	144,855,935
Sub - Total Water Trust Fund	146,545,562	-	-	-	-	222,870	(1,805,344)	144,963,088
Total Water Trust Fund	146,545,562	-	-	-	-	222,870	(1,805,344)	144,963,088

**Change in Market Value
For the Month Ended April 30, 2024
Governmental Funds**

Tax Stabilization Reserve Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Cash and accruals	242,139,090	-	-	65,000,000	-	1,308,095	-	308,447,185
Investment Pools:								
Core Bonds Pool	521,613,561	-	-	(145,000,000)	-	965,704	(9,502,245)	368,077,020
Credit Plus Pool	528,677,519	-	-	-	-	2,400,421	(10,780,495)	520,297,445
Private Debt Market Pool	424,080,363	-	-	-	-	884,329	(114,468)	424,850,224
Real Estate Pool	342,184,990	-	-	80,000,000	-	1,149,601	(1,842,154)	421,492,437
Short Term Duration Fixed Income Pool	1,061,387,014	-	-	-	-	4,348,514	(6,324,712)	1,059,410,815
Investment Pools	2,877,943,448	-	-	(65,000,000)	-	9,748,568	(28,564,075)	2,794,127,941
Sub - Total Tax Stabilization Reserve Fund	3,120,082,538	-	-	-	-	11,056,663	(28,564,075)	3,102,575,126
Total Tax Stabilization Reserve Fund	3,120,082,538	-	-	-	-	11,056,663	(28,564,075)	3,102,575,126

Rural Libraries Endowment Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Cash and accruals	87,198	-	-	-	-	371	-	87,569
Investment Pools:								
Core Bonds Pool	1,203,538	-	-	-	-	3,086	(30,366)	1,176,258
Credit Plus Pool	613,438	-	-	-	-	2,785	(12,509)	603,715
Non-US Developed Alternative Weighted Index Pool	1,158,765	-	-	-	-	3,648	(31,579)	1,130,833
Non-US Developed Markets Active Pool	2,062,471	-	-	-	-	8,592	(47,344)	2,023,719
Non-US Developed Markets Index Pool	620,765	-	-	-	-	2,016	(17,143)	605,637
Non-US Emerging Markets Active Pool	820,960	-	-	-	-	1,046	(9,618)	812,389
Private Debt Market Pool	2,707,781	-	-	-	-	5,646	(731)	2,712,696
Private Equity Pool	7,394,323	-	-	-	-	(4,782)	10,222	7,399,763
Real Estate Pool	4,241,906	-	-	-	-	11,551	(18,509)	4,234,947
Real Return Pool	4,190,187	-	-	-	-	6,311	(7,571)	4,188,927
US Large Cap Active Pool	1,552,077	-	-	-	-	1,194	(69,026)	1,484,246
US Large Cap Index Pool	2,887,882	-	-	-	-	2,260	(125,184)	2,764,958
US Small/Mid Cap Pool	313,386	-	-	-	-	123	(19,571)	293,938
Investment Pools	29,767,478	-	-	-	-	43,477	(378,930)	29,432,026
Sub - Total Rural Libraries Endowment Fund	29,854,676	-	-	-	-	43,849	(378,930)	29,519,595
Total Rural Libraries Endowment Fund	29,854,676	-	-	-	-	43,849	(378,930)	29,519,595

**Change in Market Value
For the Month Ended April 30, 2024
Governmental Funds**

Early Childhood Education and Care Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Cash and accruals	1,114,373,297	-	-	(15,000,000)	-	4,682,193	-	1,104,055,490
Investment Pools:								
Core Bonds Pool	984,720,627	-	-	-	-	2,524,999	(24,845,247)	962,400,379
Credit Plus Pool	131,099,596	-	-	-	-	595,248	(2,673,309)	129,021,535
Non-US Developed Alternative Weighted Index Pool	281,836,435	-	-	-	-	887,286	(7,680,740)	275,042,982
Non-US Developed Markets Active Pool	560,507,469	-	-	-	-	2,335,045	(12,866,516)	549,975,997
Non-US Developed Markets Index Pool	185,244,321	-	-	-	-	601,567	(5,115,723)	180,730,165
Non-US Emerging Markets Active Pool	230,925,709	-	-	-	-	294,241	(2,705,369)	228,514,581
Private Debt Market Pool	625,357,457	-	-	-	-	1,304,049	(168,797)	626,492,708
Private Equity Pool	340,344,103	-	-	15,000,000	-	(229,782)	491,235	355,605,556
Real Estate Pool	315,169,505	-	-	-	-	858,200	(1,375,205)	314,652,500
Real Return Pool	407,888,817	-	-	-	-	614,290	(736,945)	407,766,162
Short Term Duration Fixed Income Pool	635,124,593	-	-	-	-	2,602,112	(3,784,652)	633,942,053
US Large Cap Active Pool	405,450,484	-	-	-	-	312,008	(18,031,810)	387,730,681
US Large Cap Index Pool	739,271,076	-	-	-	-	578,601	(32,046,011)	707,803,665
US Small/Mid Cap Pool	80,437,470	-	-	-	-	31,556	(5,023,371)	75,445,654
US SMID Cap Alternative Weighted Index Pool	23,867,011	-	-	-	-	24,639	(1,363,238)	22,528,412
Investment Pools	5,947,244,673	-	-	15,000,000	-	13,334,058	(117,925,699)	5,857,653,031
Sub - Total Early Childhood Education and Care Fund	7,061,617,969	-	-	-	-	18,016,251	(117,925,699)	6,961,708,522
Total Early Childhood Education and Care Fund	7,061,617,969	-	-	-	-	18,016,251	(117,925,699)	6,961,708,522

**Change in Market Value
For the Month Ended April 30, 2024
Governmental Funds**

Conservation Legacy Permanent Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Cash and accruals	176,658	-	-	-	-	752	-	177,410
Investment Pools:								
Core Bonds Pool	962,290	-	-	-	-	2,467	(24,279)	940,478
Credit Plus Pool	1,616,550	-	-	-	-	7,340	(32,964)	1,590,926
Non-US Developed Alternative Weighted Index Pool	2,389,203	-	-	-	-	7,522	(65,112)	2,331,613
Non-US Developed Markets Active Pool	4,743,682	-	-	-	-	19,762	(108,892)	4,654,553
Non-US Developed Markets Index Pool	1,560,682	-	-	-	-	5,068	(43,100)	1,522,650
Non-US Emerging Markets Active Pool	1,921,383	-	-	-	-	2,448	(22,510)	1,901,321
Private Debt Market Pool	8,541,540	-	-	-	-	17,812	(2,306)	8,557,046
Private Equity Pool	7,941,334	-	-	-	-	(5,135)	10,978	7,947,177
Real Estate Pool	6,034,159	-	-	-	-	16,431	(26,329)	6,024,260
Real Return Pool	6,089,722	-	-	-	-	9,171	(11,003)	6,087,891
Short Term Duration Fixed Income Pool	603,519	-	-	-	-	2,473	(3,596)	602,395
US Large Cap Active Pool	3,518,042	-	-	-	-	2,707	(156,460)	3,364,290
US Large Cap Index Pool	6,607,205	-	-	-	-	5,171	(286,410)	6,325,966
US Small/Mid Cap Pool	208,924	-	-	-	-	82	(13,047)	195,959
US SMID Cap Alternative Weighted Index Pool	619,416	-	-	-	-	639	(35,380)	584,676
Investment Pools	53,357,651	-	-	-	-	93,958	(820,408)	52,631,200
Sub - Total Conservation Legacy Permanent Fund (CP)	53,534,308	-	-	-	-	94,711	(820,408)	52,808,610
Total Conservation Legacy Permanent Fund	53,534,308	-	-	-	-	94,711	(820,408)	52,808,610

**Change in Market Value
For the Month Ended April 30, 2024
Governmental Funds**

Opioid Settlement Restricted Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Cash and accruals	220,279	-	-	-	-	938	-	221,217
Investment Pools:								
Core Bonds Pool	3,531,372	-	-	-	-	9,055	(89,099)	3,451,327
Credit Plus Pool	5,758,959	-	-	-	-	26,148	(117,433)	5,667,673
Non-US Developed Alternative Weighted Index Pool	4,155,135	-	-	-	-	13,081	(113,238)	4,054,979
Non-US Developed Markets Active Pool	8,249,882	-	-	-	-	34,369	(189,377)	8,094,874
Non-US Developed Markets Index Pool	2,677,092	-	-	-	-	8,694	(73,931)	2,611,855
Non-US Emerging Markets Active Pool	3,168,562	-	-	-	-	4,037	(37,121)	3,135,478
Private Debt Market Pool	18,635,349	-	-	-	-	38,860	(5,030)	18,669,179
Private Equity Pool	8,755,381	-	-	-	-	(5,662)	12,104	8,761,823
Real Estate Pool	6,004,806	-	-	-	-	16,351	(26,201)	5,994,956
Real Return Pool	8,458,127	-	-	-	-	12,738	(15,282)	8,455,584
Short Term Duration Fixed Income Pool	2,414,074	-	-	-	-	9,890	(14,385)	2,409,579
US Large Cap Active Pool	6,001,366	-	-	-	-	4,618	(266,902)	5,739,083
US Large Cap Index Pool	11,114,264	-	-	-	-	8,699	(481,782)	10,641,180
US Small/Mid Cap Pool	313,386	-	-	-	-	123	(19,571)	293,938
US SMID Cap Alternative Weighted Index Pool	1,032,360	-	-	-	-	1,066	(58,966)	974,460
Investment Pools	90,270,117	-	-	-	-	182,068	(1,496,215)	88,955,969
Sub - Total Opioid Settlement Restricted Fund	90,490,396	-	-	-	-	183,006	(1,496,215)	89,177,186
Total Opioid Settlement Restricted Fund	90,490,396	-	-	-	-	183,006	(1,496,215)	89,177,186
Governmental Funds Grand Total	51,357,868,859	225,274,310	(135,757,343)	-	(10,500,000)	120,608,109	(903,380,443)	50,654,113,492

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

CCC Foundation Bonner Title V Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	463,570	-	-	-	-	2,105	(9,453)	456,222
US Large Cap Index Pool	449,300	-	-	-	-	352	(19,476)	430,175
US Large Cap Active Pool	439,110	-	-	-	-	338	(19,529)	419,919
Core Bonds Pool	337,419	-	-	-	-	865	(8,513)	329,771
Non-US Developed Markets Active Pool	245,224	-	-	-	-	1,022	(5,629)	240,616
Non-US Developed Markets Index Pool	245,208	-	-	-	-	796	(6,772)	239,232
US Small/Mid Cap Pool	136,933	-	-	-	-	54	(8,552)	128,435
US SMID Cap Alternative Weighted Index Pool	128,050	-	-	-	-	132	(7,314)	120,868
Non-US Emerging Markets Active Pool	120,094	-	-	-	-	153	(1,407)	118,840
CCC Foundation Bonner Title V Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CCC Foundation Bonner Title V Fund	2,564,907	-	-	-	-	5,816	(86,645)	2,484,079
Total CCC Foundation Bonner Title V Fund	2,564,907	-	-	-	-	5,816	(86,645)	2,484,079

Clovis Community College Foundation Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Active Pool	428,129	-	-	-	-	329	(19,040)	409,418
Credit Plus Pool	374,048	-	-	-	-	1,698	(7,627)	368,119
US Large Cap Index Pool	341,630	-	-	-	-	267	(14,809)	327,089
Core Bonds Pool	332,072	-	-	-	-	851	(8,378)	324,545
Non-US Developed Markets Active Pool	241,679	-	-	-	-	1,007	(5,548)	237,138
Non-US Developed Markets Index Pool	241,960	-	-	-	-	786	(6,682)	236,063
US Small/Mid Cap Pool	134,675	-	-	-	-	53	(8,411)	126,317
US SMID Cap Alternative Weighted Index Pool	126,375	-	-	-	-	130	(7,218)	119,287
Non-US Emerging Markets Active Pool	118,224	-	-	-	-	151	(1,385)	116,989
Clovis Community College Foundation Fund Cash Accou	-	-	-	-	-	-	-	-
Sub - Total Clovis Community College Foundation F	2,338,790	-	-	-	-	5,273	(79,099)	2,264,965
Total Clovis Community College Foundation F	2,338,790	-	-	-	-	5,273	(79,099)	2,264,965

City of Albuquerque

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Core Bonds Pool	597,848	-	-	-	-	1,533	(15,084)	584,296
City of Albuquerque Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Albuquerque	597,848	-	-	-	-	1,533	(15,084)	584,296
Total City of Albuquerque	597,848	-	-	-	-	1,533	(15,084)	584,296

City of Las Cruces

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Active Pool	14,114,529	-	-	-	-	10,862	(627,723)	13,497,668
US Small/Mid Cap Pool	10,213,873	-	-	-	-	4,007	(637,863)	9,580,017
US Large Cap Index Pool	9,794,382	-	-	-	-	7,666	(424,568)	9,377,479
Non-US Developed Markets Index Pool	4,354,545	-	-	-	-	14,141	(120,255)	4,248,431
City of Las Cruces Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Las Cruces	38,477,328	-	-	-	-	36,675	(1,810,409)	36,703,594
Total City of Las Cruces	38,477,328	-	-	-	-	36,675	(1,810,409)	36,703,594

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

City of Rio Rancho Permanent Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	4,631,971	-	-	-	-	21,031	(94,453)	4,558,550
US Large Cap Index Pool	3,695,646	-	-	-	-	2,892	(160,199)	3,538,339
Non-US Developed Markets Active Pool	1,925,916	-	-	-	-	8,023	(44,210)	1,889,729
US SMID Cap Alternative Weighted Index Pool	1,233,042	-	-	-	-	1,273	(70,429)	1,163,886
Non-US Emerging Markets Index Pool	598,374	-	-	-	-	1	578	598,954
City of Rio Rancho Permanent Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Rio Rancho Permanent Fund	12,084,949	-	-	-	-	33,221	(368,712)	11,749,457
Total City of Rio Rancho Permanent Fund	12,084,949	-	-	-	-	33,221	(368,712)	11,749,457

CNM ECECD Higher Education Endowment

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	635,020	-	-	-	-	2,883	(12,949)	624,955
US Large Cap Index Pool	299,516	-	-	-	-	234	(12,983)	286,767
Non-US Developed Markets Active Pool	165,461	-	-	-	-	689	(3,798)	162,352
US SMID Cap Alternative Weighted Index Pool	142,006	-	-	-	-	147	(8,111)	134,041
Non-US Emerging Markets Index Pool	64,465	-	-	-	-	0	62	64,527
CNM ECECD Higher Education Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM ECECD Higher Education Endowment	1,306,468	-	-	-	-	3,954	(37,779)	1,272,643
Total CNM ECECD Higher Education Endowment	1,306,468	-	-	-	-	3,954	(37,779)	1,272,643

CNM Endowed Faculty in Nursing

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	1,666,978	-	-	-	-	7,569	(33,992)	1,640,555
US Large Cap Index Pool	786,856	-	-	-	-	616	(34,109)	753,363
Non-US Developed Markets Active Pool	434,396	-	-	-	-	1,810	(9,972)	426,234
US SMID Cap Alternative Weighted Index Pool	372,131	-	-	-	-	384	(21,255)	351,260
Non-US Emerging Markets Index Pool	169,192	-	-	-	-	0	163	169,356
CNM Endowed Faculty in Nursing Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM Endowed Faculty in Nursing	3,429,554	-	-	-	-	10,379	(99,164)	3,340,769
Total CNM Endowed Faculty in Nursing	3,429,554	-	-	-	-	10,379	(99,164)	3,340,769

CNM Endowment Funds

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	1,251,831	-	-	-	-	5,684	(25,527)	1,231,988
US Large Cap Index Pool	590,952	-	-	-	-	462	(25,617)	565,798
Non-US Developed Markets Active Pool	326,200	-	-	-	-	1,359	(7,488)	320,071
US SMID Cap Alternative Weighted Index Pool	279,679	-	-	-	-	289	(15,975)	263,993
Non-US Emerging Markets Index Pool	127,084	-	-	-	-	0	123	127,207
CNM Endowment Funds Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM Endowment Funds	2,575,746	-	-	-	-	7,794	(74,483)	2,509,057
Total CNM Endowment Funds	2,575,746	-	-	-	-	7,794	(74,483)	2,509,057

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

CNM General Funds

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	7,278,690	-	-	-	-	33,048	(148,423)	7,163,315
US Large Cap Index Pool	3,436,051	-	-	-	-	2,689	(148,946)	3,289,794
Non-US Developed Markets Active Pool	1,896,667	-	-	-	-	7,901	(43,538)	1,861,030
US SMID Cap Alternative Weighted Index Pool	1,626,162	-	-	-	-	1,679	(92,883)	1,534,957
Non-US Emerging Markets Index Pool	738,955	-	-	-	-	1	714	739,670
CNM General Funds Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM General Funds	14,976,526	-	-	-	-	45,319	(433,077)	14,588,768
Total CNM General Funds	14,976,526	-	-	-	-	45,319	(433,077)	14,588,768

CNM Teacher Education Faculty Fellowship Endowment

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	1,112,524	-	-	-	-	5,051	(22,686)	1,094,889
US Large Cap Index Pool	525,131	-	-	-	-	411	(22,763)	502,779
Non-US Developed Markets Active Pool	289,908	-	-	-	-	1,208	(6,655)	284,461
US SMID Cap Alternative Weighted Index Pool	248,368	-	-	-	-	256	(14,186)	234,439
Non-US Emerging Markets Index Pool	112,922	-	-	-	-	0	109	113,032
CNM Teacher Education Faculty Fellowship Endowment	-	-	-	-	-	-	-	-
Sub - Total CNM Teacher Education Faculty Fellows	2,288,854	-	-	-	-	6,927	(66,181)	2,229,599
Total CNM Teacher Education Faculty Fellows	2,288,854	-	-	-	-	6,927	(66,181)	2,229,599

CYFD - Next Generation Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	1,009,895	-	-	-	-	4,585	(20,593)	993,887
US Large Cap Active Pool	996,029	-	-	-	-	767	(44,297)	952,498
Non-US Developed Markets Index Pool	430,637	-	-	-	-	1,398	(11,893)	420,143
Non-US Emerging Markets Index Pool	187,671	-	-	-	-	0	181	187,853
US Small/Mid Cap Pool	54,567	-	-	-	-	21	(3,408)	51,180
CYFD - Next Generation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Next Generation Fund	2,678,799	-	-	-	-	6,772	(80,009)	2,605,562
Total CYFD - Next Generation Fund	2,678,799	-	-	-	-	6,772	(80,009)	2,605,562

CYFD - Trust Fund Non-Expendable

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Active Pool	3,907,928	-	-	-	-	3,007	(173,799)	3,737,136
Credit Plus Pool	3,290,887	-	-	-	-	14,942	(67,106)	3,238,723
Non-US Developed Markets Index Pool	1,543,256	-	-	-	-	5,012	(42,619)	1,505,649
Non-US Emerging Markets Index Pool	604,787	-	-	-	-	1	584	605,373
US Small/Mid Cap Pool	181,889	-	-	-	-	71	(11,359)	170,601
CYFD - Trust Fund Non-Expendable Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Trust Fund Non-Expendable	9,528,748	-	-	-	-	23,033	(294,299)	9,257,483
Total CYFD - Trust Fund Non-Expendable	9,528,748	-	-	-	-	23,033	(294,299)	9,257,483

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

Eastern New Mexico University

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	18,299,821	-	-	-	-	14,323	(793,263)	17,520,881
Credit Plus Pool	9,200,606	-	-	-	-	41,775	(187,614)	9,054,767
US Small/Mid Cap Pool	3,666,966	-	-	-	-	1,439	(229,004)	3,439,400
Non-US Developed Markets Index Pool	3,001,404	-	-	-	-	9,747	(82,887)	2,928,264
Non-US Emerging Markets Index Pool	316,234	-	-	-	-	1	306	316,541
Eastern New Mexico University Cash Account	-	-	-	-	-	-	-	-
Sub - Total Eastern New Mexico University	34,485,031	-	-	-	-	67,283	(1,292,462)	33,259,852
Total Eastern New Mexico University	34,485,031	-	-	-	-	67,283	(1,292,462)	33,259,852

Interstate Stream Commission - Improvement to the Rio Grande

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Active Pool	2,809,847	-	-	-	-	2,162	(124,964)	2,687,046
Credit Plus Pool	995,654	-	-	-	-	4,521	(20,303)	979,872
ISC - Improvement to the Rio Grande Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Improv	3,805,502	-	-	-	-	6,683	(145,267)	3,666,918
Total Interstate Stream Commission - Improv	3,805,502	-	-	-	-	6,683	(145,267)	3,666,918

Interstate Stream Commission - Irrigation Works Construction

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Active Pool	14,609,152	-	-	-	-	11,242	(649,720)	13,970,674
Credit Plus Pool	7,042,653	-	-	-	-	31,977	(143,610)	6,931,020
ISC - Irrigation Works Construction Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Irrigati	21,651,805	-	-	-	-	43,219	(793,330)	20,901,694
Total Interstate Stream Commission - Irrigat	21,651,805	-	-	-	-	43,219	(793,330)	20,901,694

Interstate Stream Commission-NM Unit Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	26,709,495	-	-	-	-	121,272	(544,645)	26,286,122
US Large Cap Index Pool	25,532,611	-	-	-	-	19,983	(1,106,791)	24,445,803
Non-US Developed Markets Index Pool	12,830,548	-	-	-	-	41,666	(354,330)	12,517,885
US Small/Mid Cap Pool	6,440,900	-	-	-	-	2,527	(402,238)	6,041,188
Non-US Emerging Markets Active Pool	3,072,776	-	-	-	-	3,915	(35,999)	3,040,692
ISC - NM Unit Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission-NM Unit	74,586,329	-	-	-	-	189,364	(2,444,002)	72,331,691
Total Interstate Stream Commission-NM Unit	74,586,329	-	-	-	-	189,364	(2,444,002)	72,331,691

John R. Carver Testamentary Trust

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	636,750	-	-	-	-	498	(27,602)	609,647
Credit Plus Pool	290,741	-	-	-	-	1,320	(5,929)	286,133
John R. Carver Testamentary Trust Cash Account	-	-	-	-	-	-	-	-
Sub - Total John R. Carver Testamentary Trust	927,492	-	-	-	-	1,818	(33,531)	895,779
Total John R. Carver Testamentary Trust	927,492	-	-	-	-	1,818	(33,531)	895,779

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

Los Alamos County - Cemetery

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	384,146	-	-	-	-	301	(16,652)	367,794
Credit Plus Pool	341,536	-	-	-	-	1,551	(6,964)	336,122
US Large Cap Active Pool	313,483	-	-	-	-	241	(13,942)	299,783
US Small/Mid Cap Pool	235,189	-	-	-	-	92	(14,688)	220,593
Non-US Developed Markets Index Pool	175,262	-	-	-	-	569	(4,840)	170,991
Non-US Emerging Markets Index Pool	41,943	-	-	-	-	0	41	41,983
Los Alamos County - Cemetery Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - Cemetery	1,491,558	-	-	-	-	2,754	(57,045)	1,437,267
Total Los Alamos County - Cemetery	1,491,558	-	-	-	-	2,754	(57,045)	1,437,267

Los Alamos County - General Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	6,994,574	-	-	-	-	31,758	(142,629)	6,883,702
US Large Cap Active Pool	4,126,543	-	-	-	-	3,176	(183,522)	3,946,197
US Large Cap Index Pool	3,158,305	-	-	-	-	2,472	(136,907)	3,023,871
US Small/Mid Cap Pool	2,244,390	-	-	-	-	880	(140,164)	2,105,107
Non-US Developed Markets Index Pool	1,947,195	-	-	-	-	6,323	(53,774)	1,899,744
Non-US Emerging Markets Index Pool	892,834	-	-	-	-	1	863	893,698
Los Alamos County - General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - General Fund	19,363,841	-	-	-	-	44,611	(656,133)	18,752,320
Total Los Alamos County - General Fund	19,363,841	-	-	-	-	44,611	(656,133)	18,752,320

Los Alamos County - Permanent

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	10,649,568	-	-	-	-	8,335	(461,639)	10,196,264
Credit Plus Pool	9,468,312	-	-	-	-	42,990	(193,073)	9,318,230
US Large Cap Active Pool	8,690,610	-	-	-	-	6,688	(386,502)	8,310,796
US Small/Mid Cap Pool	6,520,066	-	-	-	-	2,558	(407,182)	6,115,441
Non-US Developed Markets Index Pool	4,858,732	-	-	-	-	15,778	(134,179)	4,740,331
Non-US Emerging Markets Index Pool	1,162,762	-	-	-	-	2	1,124	1,163,887
Los Alamos County - Permanent Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - Permanent	41,350,050	-	-	-	-	76,351	(1,581,451)	39,844,950
Total Los Alamos County - Permanent	41,350,050	-	-	-	-	76,351	(1,581,451)	39,844,950

MRGCD Endowment Fund Investments

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	3,322,137	-	-	-	-	15,084	(67,743)	3,269,478
US Large Cap Index Pool	1,497,763	-	-	-	-	1,172	(64,925)	1,434,010
MRGCD Endowment Fund Investments Cash Account	-	-	-	-	-	-	-	-
Sub - Total MRGCD Endowment Fund Investments	4,819,900	-	-	-	-	16,256	(132,668)	4,703,488
Total MRGCD Endowment Fund Investments	4,819,900	-	-	-	-	16,256	(132,668)	4,703,488

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

New Mexico Commissioner of Public Lands-O&G

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Active Pool	12,138,249	-	-	-	-	9,341	(539,831)	11,607,759
US Large Cap Index Pool	11,392,280	-	-	-	-	8,916	(493,834)	10,907,362
Credit Plus Pool	4,391,800	-	-	-	-	19,941	(89,555)	4,322,185
NM Commissioner of Public Lands-O&G Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Commissioner of Public Lands-O&G	27,922,328	-	-	-	-	38,198	(1,123,220)	26,837,306
Total New Mexico Commissioner of Public Lands-O&G	27,922,328	-	-	-	-	38,198	(1,123,220)	26,837,306

New Mexico Highlands University - Endowment Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	5,205,298	-	-	-	-	4,074	(225,640)	4,983,732
Credit Plus Pool	1,283,868	-	-	-	-	5,829	(26,180)	1,263,518
US Small/Mid Cap Pool	894,381	-	-	-	-	351	(55,855)	838,878
Non-US Developed Markets Index Pool	350,701	-	-	-	-	1,139	(9,685)	342,155
Non-US Emerging Markets Index Pool	159,102	-	-	-	-	0	154	159,256
NMHU - Endowment Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University - Endowment Fund	7,893,351	-	-	-	-	11,393	(317,206)	7,587,539
Total New Mexico Highlands University - Endowment Fund	7,893,351	-	-	-	-	11,393	(317,206)	7,587,539

NMHU SWEN Endowment

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Core Bonds Pool	6,284,142	-	-	-	-	16,114	(158,554)	6,141,702
US Large Cap Index Pool	4,876,505	-	-	-	-	3,817	(211,387)	4,668,934
Credit Plus Pool	4,288,600	-	-	-	-	19,472	(87,451)	4,220,622
Non-US Developed Markets Index Pool	2,938,124	-	-	-	-	9,541	(81,139)	2,866,526
Non-US Emerging Markets Index Pool	1,965,268	-	-	-	-	3	1,899	1,967,170
US Small/Mid Cap Pool	1,904,895	-	-	-	-	747	(118,962)	1,786,681
NMHU SWEN Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMHU SWEN Endowment	22,257,534	-	-	-	-	49,694	(655,594)	21,651,635
Total NMHU SWEN Endowment	22,257,534	-	-	-	-	49,694	(655,594)	21,651,635

New Mexico Highlands University Foundation

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	5,361,531	-	(19,881)	-	-	4,181	(231,551)	5,114,281
Core Bonds Pool	1,869,775	-	(19,881)	-	-	4,743	(46,674)	1,807,964
US Small/Mid Cap Pool	1,780,304	-	(19,881)	-	-	691	(109,940)	1,651,175
Credit Plus Pool	1,431,563	-	(19,881)	-	-	6,410	(28,786)	1,389,306
Non-US Emerging Markets Index Pool	1,134,143	-	(19,881)	-	-	2	1,077	1,115,341
Non-US Developed Markets Index Pool	948,242	-	(19,881)	-	-	3,015	(25,638)	905,739
NM Highlands University Foundation Cash	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University Foundation	12,525,558	-	(119,283)	-	-	19,041	(441,512)	11,983,805
Total New Mexico Highlands University Foundation	12,525,558	-	(119,283)	-	-	19,041	(441,512)	11,983,805

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

New Mexico Military Institute - Capital Operations

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	1,126,469	-	-	-	-	882	(48,830)	1,078,520
Credit Plus Pool	864,984	-	-	-	-	3,927	(17,638)	851,273
Non-US Developed Markets Index Pool	306,795	-	-	-	-	996	(8,472)	299,319
US Small/Mid Cap Pool	314,874	-	-	-	-	124	(19,664)	295,334
Non-US Emerging Markets Index Pool	76,009	-	-	-	-	0	73	76,082
NMMI - Capital Operations Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital Operations	2,689,131	-	-	-	-	5,929	(94,532)	2,600,528
Total New Mexico Military Institute - Capital Operations	2,689,131	-	-	-	-	5,929	(94,532)	2,600,528

New Mexico Military Institute - Capital Outlay

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	1,414,300	-	-	-	-	1,107	(61,307)	1,354,100
Credit Plus Pool	1,086,002	-	-	-	-	4,931	(22,145)	1,068,788
Non-US Developed Markets Index Pool	385,186	-	-	-	-	1,251	(10,637)	375,800
US Small/Mid Cap Pool	395,330	-	-	-	-	155	(24,689)	370,796
Non-US Emerging Markets Index Pool	95,430	-	-	-	-	0	92	95,523
NMMI - Capital Outlay Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital Outlay	3,376,249	-	-	-	-	7,444	(118,686)	3,265,007
Total New Mexico Military Institute - Capital Outlay	3,376,249	-	-	-	-	7,444	(118,686)	3,265,007

New Mexico Military Institute - Legislative Scholarship

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	10,227,308	-	-	-	-	8,005	(443,335)	9,791,978
Credit Plus Pool	7,851,139	-	-	-	-	35,648	(160,096)	7,726,691
Non-US Developed Markets Index Pool	2,783,154	-	-	-	-	9,038	(76,860)	2,715,332
US Small/Mid Cap Pool	2,857,409	-	-	-	-	1,121	(178,447)	2,680,083
Non-US Emerging Markets Index Pool	689,799	-	-	-	-	1	667	690,467
NMMI - Legislative Scholarship Cash Acct	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Legislative Scholarship	24,408,810	-	-	-	-	53,812	(858,071)	23,604,551
Total New Mexico Military Institute - Legislative Scholarship	24,408,810	-	-	-	-	53,812	(858,071)	23,604,551

New Mexico Military Institute - LFC/VC

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	4,564,143	-	-	-	-	3,572	(197,847)	4,369,868
Credit Plus Pool	3,504,071	-	-	-	-	15,910	(71,453)	3,448,528
Non-US Developed Markets Index Pool	1,242,403	-	-	-	-	4,035	(34,310)	1,212,128
US Small/Mid Cap Pool	1,275,395	-	-	-	-	500	(79,649)	1,196,246
Non-US Emerging Markets Index Pool	307,884	-	-	-	-	1	298	308,182
New Mexico Military Institute - LFC/VC Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - LFC/VC	10,893,897	-	-	-	-	24,018	(382,962)	10,534,952
Total New Mexico Military Institute - LFC/VC	10,893,897	-	-	-	-	24,018	(382,962)	10,534,952

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

New Mexico Military Institute - Patterson Account

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	3,934,733	-	-	-	-	3,080	(170,563)	3,767,249
Credit Plus Pool	3,021,373	-	-	-	-	13,718	(61,610)	2,973,481
Non-US Developed Markets Index Pool	1,071,629	-	-	-	-	3,480	(29,594)	1,045,514
US Small/Mid Cap Pool	1,099,850	-	-	-	-	431	(68,686)	1,031,595
Non-US Emerging Markets Index Pool	265,497	-	-	-	-	0	257	265,754
NMMI - Patterson Acct Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Patterson	9,393,081	-	-	-	-	20,710	(330,197)	9,083,594
Total New Mexico Military Institute - Patterson	9,393,081	-	-	-	-	20,710	(330,197)	9,083,594

New Mexico Military Institute - Trust Scholarship

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	4,973,234	-	-	-	-	3,892	(215,580)	4,761,546
Credit Plus Pool	3,818,810	-	-	-	-	17,339	(77,871)	3,758,278
Non-US Developed Markets Index Pool	1,354,465	-	-	-	-	4,399	(37,405)	1,321,459
US Small/Mid Cap Pool	1,390,135	-	-	-	-	545	(86,815)	1,303,866
Non-US Emerging Markets Index Pool	335,570	-	-	-	-	1	324	335,895
NMMI - Trust Scholarship Cash Acct	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Trust Scholarship	11,872,214	-	-	-	-	26,176	(417,347)	11,481,043
Total New Mexico Military Institute - Trust Scholarship	11,872,214	-	-	-	-	26,176	(417,347)	11,481,043

New Mexico Retiree Health Care Authority

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	262,413,024	-	-	-	-	205,381	(11,375,111)	251,243,294
Core Bonds Pool	223,692,829	-	-	-	-	573,588	(5,643,940)	218,622,478
Private Debt Market Pool	209,151,123	-	-	-	-	436,140	(56,454)	209,530,808
Private Equity Pool	200,162,754	-	-	-	-	(129,435)	276,709	200,310,028
Non-US Developed Markets Index Pool	193,795,242	-	-	-	-	629,336	(5,351,866)	189,072,712
Real Estate Pool	132,415,261	-	-	-	-	360,564	(577,778)	132,198,047
Non-US Emerging Markets Active Pool	111,515,855	-	-	-	-	142,091	(1,306,444)	110,351,502
Real Return Pool	71,624,525	-	-	-	-	107,868	(129,406)	71,602,987
US SMID Cap Alternative Weighted Index Pool	31,126,213	-	-	-	-	32,133	(1,777,869)	29,380,477
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Retiree Health Care Authority	1,435,896,826	-	-	-	-	2,357,667	(25,942,160)	1,412,312,334
Total New Mexico Retiree Health Care Authority	1,435,896,826	-	-	-	-	2,357,667	(25,942,160)	1,412,312,334

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

New Mexico School for the Blind and Visually Impaired

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	4,385,452	-	-	-	-	19,912	(89,426)	4,315,938
US Large Cap Index Pool	2,588,674	-	-	-	-	2,026	(112,214)	2,478,486
Non-US Developed Markets Index Pool	2,252,434	-	-	-	-	7,315	(62,203)	2,197,545
Core Bonds Pool	2,121,285	-	-	-	-	5,439	(53,522)	2,073,203
Private Debt Market Pool	1,961,111	-	-	-	-	4,089	(529)	1,964,671
Real Estate Pool	1,583,147	-	-	-	-	4,311	(6,908)	1,580,550
US Small/Mid Cap Pool	1,175,520	-	-	-	-	461	(73,412)	1,102,569
Non-US Emerging Markets Active Pool	955,760	-	-	-	-	1,218	(11,197)	945,781
New Mexico School for the Visually Handicapped Cash /	-	-	-	-	-	-	-	-
Sub - Total New Mexico School for the Blind and Vi	17,023,383	-	-	-	-	44,771	(409,411)	16,658,743
Total New Mexico School for the Blind and Vi	17,023,383	-	-	-	-	44,771	(409,411)	16,658,743

New Mexico Small Business Investment Corporation

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	10,043,039	-	-	-	-	45,600	(204,792)	9,883,846
New Mexico Small Business Investment Corp Cash Acco	-	-	-	-	-	-	-	-
Sub - Total New Mexico Small Business Investment	10,043,039	-	-	-	-	45,600	(204,792)	9,883,846
Total New Mexico Small Business Investment	10,043,039	-	-	-	-	45,600	(204,792)	9,883,846

New Mexico Tech - Employee Benefit Trust

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	740,998	-	-	-	-	580	(32,121)	709,457
Non-US Developed Markets Index Pool	546,447	-	-	-	-	1,775	(15,091)	533,131
Core Bonds Pool	474,967	-	-	-	-	1,218	(11,984)	464,202
Private Equity Pool	244,557	-	-	-	-	(158)	338	244,736
Non-US Emerging Markets Active Pool	237,347	-	-	-	-	302	(2,781)	234,869
US Small/Mid Cap Pool	169,942	-	-	-	-	67	(10,613)	159,395
Private Debt Market Pool	129,863	-	-	-	-	271	(35)	130,098
Real Estate Pool	113,271	-	-	-	-	308	(494)	113,085
NM Tech Employee Benefit Trust Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Employee Benefit Tr	2,657,391	-	-	-	-	4,363	(72,780)	2,588,973
Total New Mexico Tech - Employee Benefit Tr	2,657,391	-	-	-	-	4,363	(72,780)	2,588,973

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

New Mexico Tech - Endowment Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	19,946,352	373,564	-	-	-	15,904	(880,830)	19,454,989
Non-US Developed Markets Index Pool	14,834,118	311,303	-	-	-	49,184	(418,257)	14,776,347
Core Bonds Pool	12,790,281	311,303	-	-	-	33,595	(330,563)	12,804,616
Private Equity Pool	7,179,407	155,651	-	-	-	(4,743)	10,140	7,340,456
Non-US Emerging Markets Active Pool	6,455,788	155,651	-	-	-	8,424	(77,455)	6,542,408
US Small/Mid Cap Pool	4,538,165	93,391	-	-	-	1,817	(289,244)	4,344,129
Private Debt Market Pool	3,803,393	77,826	-	-	-	8,093	(1,048)	3,888,264
Real Estate Pool	3,290,391	77,826	-	-	-	9,172	(14,697)	3,362,691
NM Tech Endowment Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Endowment Fund	72,837,894	1,556,515	-	-	-	121,445	(2,001,953)	72,513,901
Total New Mexico Tech - Endowment Fund	72,837,894	1,556,515	-	-	-	121,445	(2,001,953)	72,513,901

New Mexico Tech - Foundation Enhanced

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	70,038	-	-	-	-	318	(1,428)	68,928
NM Tech Foundation Enhanced Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Enhanced	70,038	-	-	-	-	318	(1,428)	68,928
Total New Mexico Tech - Foundation Enhanced	70,038	-	-	-	-	318	(1,428)	68,928

New Mexico Tech - Foundation Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	4,711,955	-	-	-	-	3,688	(204,254)	4,511,389
Non-US Developed Markets Index Pool	3,822,594	-	-	-	-	12,414	(105,565)	3,729,442
Credit Plus Pool	3,462,122	-	-	-	-	15,719	(70,598)	3,407,244
Private Equity Pool	3,251,584	-	-	-	-	(2,103)	4,495	3,253,977
Real Estate Pool	1,446,239	-	-	-	-	3,938	(6,310)	1,443,867
Private Debt Market Pool	1,423,104	-	-	-	-	2,968	(384)	1,425,687
Non-US Emerging Markets Index Pool	1,395,366	-	-	-	-	2	1,348	1,396,716
US SMID Cap Alternative Weighted Index Pool	1,122,677	-	-	-	-	1,159	(64,125)	1,059,711
NM Tech Foundation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Fund	20,635,641	-	-	-	-	37,785	(445,394)	20,228,033
Total New Mexico Tech - Foundation Fund	20,635,641	-	-	-	-	37,785	(445,394)	20,228,033

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

New Mexico Tech - Foundation Restricted

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	4,814,477	-	-	-	-	3,768	(208,699)	4,609,547
Non-US Developed Markets Index Pool	3,817,354	-	-	-	-	12,397	(105,420)	3,724,330
Credit Plus Pool	3,412,606	-	-	-	-	15,495	(69,588)	3,358,513
Private Equity Pool	2,298,068	-	-	-	-	(1,486)	3,177	2,299,759
Non-US Emerging Markets Index Pool	1,579,715	-	-	-	-	3	1,526	1,581,244
Private Debt Market Pool	1,061,116	-	-	-	-	2,213	(286)	1,063,042
US SMID Cap Alternative Weighted Index Pool	1,123,156	-	-	-	-	1,159	(64,153)	1,060,163
Real Estate Pool	1,014,630	-	-	-	-	2,763	(4,427)	1,012,966
NM Tech Foundation Restricted Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Restrict	19,121,122	-	-	-	-	36,311	(447,870)	18,709,563
Total New Mexico Tech - Foundation Restrict	19,121,122	-	-	-	-	36,311	(447,870)	18,709,563

New Mexico Tech - NMTURPC- Operating Growth Investment

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	399,804	-	-	-	-	313	(17,331)	382,786
Non-US Developed Markets Index Pool	294,835	-	-	-	-	957	(8,142)	287,650
Core Bonds Pool	256,268	-	-	-	-	657	(6,466)	250,459
Private Equity Pool	131,950	-	-	-	-	(85)	182	132,047
Non-US Emerging Markets Active Pool	128,060	-	-	-	-	163	(1,500)	126,723
US Small/Mid Cap Pool	91,692	-	-	-	-	36	(5,726)	86,001
Private Debt Market Pool	70,067	-	-	-	-	146	(19)	70,194
Real Estate Pool	61,115	-	-	-	-	166	(267)	61,015
NM Tech - NMTURPC - Cash account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - NMTURPC- Operatin	1,433,791	-	-	-	-	2,354	(39,268)	1,396,876
Total New Mexico Tech - NMTURPC- Operatin	1,433,791	-	-	-	-	2,354	(39,268)	1,396,876

New Mexico Tech - Plant/Debt/Allocated Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	5,551,586	-	-	-	-	4,345	(240,651)	5,315,281
Non-US Developed Markets Index Pool	4,094,003	-	-	-	-	13,295	(113,060)	3,994,238
Core Bonds Pool	3,558,475	-	-	-	-	9,125	(89,783)	3,477,817
Private Equity Pool	1,832,226	-	-	-	-	(1,185)	2,533	1,833,574
Non-US Emerging Markets Active Pool	1,778,212	-	-	-	-	2,266	(20,832)	1,759,646
US Small/Mid Cap Pool	1,273,208	-	-	-	-	499	(79,513)	1,194,195
Private Debt Market Pool	972,935	-	-	-	-	2,029	(263)	974,701
Real Estate Pool	848,632	-	-	-	-	2,311	(3,703)	847,240
NM Tech Plant/Debt/Allocated Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Plant/Debt/Allocatex	19,909,279	-	-	-	-	32,685	(545,272)	19,396,692
Total New Mexico Tech - Plant/Debt/Allocate	19,909,279	-	-	-	-	32,685	(545,272)	19,396,692

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

New Mexico Tech - Proceeds from ABQ Building Sale

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	245,182	-	-	-	-	192	(10,628)	234,746
Non-US Developed Markets Index Pool	180,809	-	-	-	-	587	(4,993)	176,403
Core Bonds Pool	157,158	-	-	-	-	403	(3,965)	153,596
Private Equity Pool	80,919	-	-	-	-	(52)	112	80,979
Non-US Emerging Markets Active Pool	78,534	-	-	-	-	100	(920)	77,714
US Small/Mid Cap Pool	56,231	-	-	-	-	22	(3,512)	52,741
Private Debt Market Pool	42,969	-	-	-	-	90	(12)	43,047
Real Estate Pool	37,479	-	-	-	-	102	(164)	37,418
NM Tech Proceeds from ABQ Building Sale Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Proceeds from ABQ	879,281	-	-	-	-	1,444	(24,082)	856,643
Total New Mexico Tech - Proceeds from ABQ	879,281	-	-	-	-	1,444	(24,082)	856,643

NMMFA - IFT Housing

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	8,305,139	-	(2,604,008)	-	-	25,886	(116,254)	5,610,763
NMMFA - IFT Housing Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA - IFT Housing	8,305,139	-	(2,604,008)	-	-	25,886	(116,254)	5,610,763
Total NMMFA - IFT Housing	8,305,139	-	(2,604,008)	-	-	25,886	(116,254)	5,610,763

NMMFA General Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	13,516,763	-	-	-	-	61,372	(275,626)	13,302,509
US Large Cap Index Pool	5,460,166	-	-	-	-	4,273	(236,688)	5,227,751
Non-US Emerging Markets Index Pool	1,036,567	-	-	-	-	2	1,002	1,037,570
Non-US Developed Markets Index Pool	741,423	-	-	-	-	2,408	(20,475)	723,355
US Small/Mid Cap Pool	629,063	-	-	-	-	247	(39,285)	590,025
NMMFA General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA General Fund	21,383,982	-	-	-	-	68,302	(571,073)	20,881,211
Total NMMFA General Fund	21,383,982	-	-	-	-	68,302	(571,073)	20,881,211

NMPSIA - Benefits

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	9,748,232	-	-	-	-	44,261	(198,780)	9,593,713
US Large Cap Index Pool	5,694,314	-	-	-	-	4,457	(246,838)	5,451,933
Non-US Developed Markets Active Pool	2,792,902	-	-	-	-	11,635	(64,111)	2,740,425
US SMID Cap Alternative Weighted Index Pool	1,356,535	-	-	-	-	1,400	(77,483)	1,280,452
Non-US Emerging Markets Index Pool	1,053,316	-	-	-	-	2	1,018	1,054,336
NMPSIA - Benefits Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMPSIA - Benefits	20,645,299	-	-	-	-	61,755	(586,195)	20,120,859
Total NMPSIA - Benefits	20,645,299	-	-	-	-	61,755	(586,195)	20,120,859

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

NMPSIA - Risk

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	10,229,985	-	-	-	-	46,448	(208,604)	10,067,829
US Large Cap Index Pool	5,336,151	-	-	-	-	4,176	(231,312)	5,109,015
Non-US Developed Markets Active Pool	2,707,888	-	-	-	-	11,281	(62,160)	2,657,009
US SMID Cap Alternative Weighted Index Pool	1,943,160	-	-	-	-	2,006	(110,990)	1,834,176
Non-US Emerging Markets Index Pool	1,337,474	-	-	-	-	2	1,292	1,338,768
NMPSIA - Risk Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMPSIA - Risk	21,554,657	-	-	-	-	63,914	(611,773)	21,006,798
Total NMPSIA - Risk	21,554,657	-	-	-	-	63,914	(611,773)	21,006,798

Office of the Superintendent of Insurance

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
Credit Plus Pool	28,878,422	-	-	-	-	131,120	(588,873)	28,420,670
US Large Cap Index Pool	9,627,673	-	-	-	-	7,535	(417,342)	9,217,867
US Small/Mid Cap Pool	2,817,762	-	-	-	-	1,105	(175,971)	2,642,896
Non-US Developed Markets Index Pool	2,624,279	-	-	-	-	8,522	(72,472)	2,560,329
Non-US Emerging Markets Index Pool	1,684,058	-	-	-	-	3	1,627	1,685,688
Office of the superintendent of Insurance Cash Account	-	-	-	-	-	-	-	-
Sub - Total Office of the Superintendent of Insuran	45,632,194	-	-	-	-	148,286	(1,253,030)	44,527,449
Total Office of the Superintendent of Insuran	45,632,194	-	-	-	-	148,286	(1,253,030)	44,527,449

San Juan College Foundation

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Active Pool	4,859,470	-	-	-	-	3,740	(216,118)	4,647,092
Non-US Developed Markets Index Pool	3,665,233	-	(430,000)	-	-	10,506	(89,344)	3,156,395
US Small/Mid Cap Pool	2,435,626	-	-	-	-	956	(152,106)	2,284,475
Credit Plus Pool	2,179,626	-	-	-	-	9,896	(44,446)	2,145,077
Non-US Emerging Markets Index Pool	1,624,784	-	-	-	-	3	1,570	1,626,356
San Juan College Foundation Cash Account	-	-	-	-	-	-	-	-
Sub - Total San Juan College Foundation	14,764,739	-	(430,000)	-	-	25,100	(500,444)	13,859,395
Total San Juan College Foundation	14,764,739	-	(430,000)	-	-	25,100	(500,444)	13,859,395

Springer Municipal School District

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	80,159	-	-	-	-	63	(3,475)	76,747
US Small/Mid Cap Pool	77,762	-	-	-	-	31	(4,856)	72,936
Non-US Developed Markets Index Pool	64,755	-	-	-	-	210	(1,788)	63,177
Non-US Emerging Markets Index Pool	49,623	-	-	-	-	0	48	49,671
Credit Plus Pool	33,012	-	-	-	-	150	(673)	32,489
Springer Municipal School District Cash Account	-	-	-	-	-	-	-	-
Sub - Total Springer Municipal School District	305,310	-	-	-	-	454	(10,745)	295,019
Total Springer Municipal School District	305,310	-	-	-	-	454	(10,745)	295,019

**Change in Market Value
For the Month Ended April 30, 2024
Third Party Investors**

Western New Mexico University

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	April 30, 2024 Market Value
US Large Cap Index Pool	2,857,285	-	-	-	-	2,236	(123,858)	2,735,663
US SMID Cap Alternative Weighted Index Pool	2,452,479	-	-	-	-	2,532	(140,081)	2,314,930
Credit Plus Pool	2,123,785	-	-	-	-	9,643	(43,307)	2,090,121
WNMU Cash Account	-	-	-	-	-	-	-	-
Sub - Total Western New Mexico University	7,433,549	-	-	-	-	14,411	(307,246)	7,140,714
Total Western New Mexico University	7,433,549	-	-	-	-	14,411	(307,246)	7,140,714
Third Party Grand Total	2,169,094,734	1,556,515	(3,153,291)	-	-	3,984,300	(49,411,327)	2,122,070,931
Governmental Funds and Third Party Total	53,526,963,593	226,830,825	(138,910,634)	-	(10,500,000)	124,592,409	(952,791,770)	52,776,184,423

**Investment Holdings Report
Notes to Report
April 30, 2024**

Page 13 reflects the summary of activity in the State Investment Council's portfolio for the month ended April 30, 2024. Items to note are as follows:

- The monthly contribution from the State Land Office in the amount of \$197,901,413 is a increase of \$20,515,192 from March. For year-to-year comparison purposes, the April 2023 contribution from the State Land Office was \$233,269,943.
- The monthly beneficiary distributions of \$111,622,107 and \$24,135,236 from the permanent funds are reflected in the Land Grant Permanent Funds (LGPF) and Severance Tax Permanent Fund (STPF), respectively. The LGPF beneficiary distribution consists of the monthly distribution to all beneficiaries in the amount of \$91,595,360 and the additional \$20,026,747 to the common schools, per the adoption of Constitutional Amendment 1.
- The fees column reflects the bi-monthly transfers to the Administrative Fund of \$8,000,000 and \$2,500,000 from LGPF and STPF, respectively.
- The Tobacco Settlement Permanent Fund received \$27,372,897 in tobacco settlement proceeds. 50% of the proceeds will be transferred to the Tobacco Settlement Program Fund in June 2024.
- LGPF invested \$250 million into the STO Medium Term LGIP investment located in the newly created Cash Pool.
- The March 2024 New Mexico Small Business Investment Corporation (NMSBIC) value of \$154,510,481 and the February 2024 Small Business Recovery Loan program value of \$130,676,602 less cash receipts of \$2,346,385 are reflected in the Severance Tax Permanent Fund's Small Business Investment Corp and Small Business Recovery Loan amount.
- Contributions, withdrawals, and rebalancing by Third Party Clients are reflected on pages 27 through 40. In April, the following activity was processed:
 - New Mexico Highlands University Foundation withdrew \$119,283.
 - New Mexico Tech invested \$1,556,515 into their Endowment Fund.
 - NMMFA withdrew \$2,604,008 from their IFT Housing account.
 - San Juan College withdrew \$430,000.
- The differences between the JPM month-end daily NAV and the IHR values are mainly due to timing differences. JPM will not reflect the SLO amounts received, or any other amounts at DFA, until the cash is transferred to JPM. Those funds are reflected at DFA and incorporated into the IHR. Also, the month-end daily NAV is a pre-reconciled value, meaning there are market value adjustments or other investment transactions that are pending processing and reconciling.

The total on page 18 reflects only the investment pools included on page 13 as a sub-total.

The total on page 26 is inclusive of the permanent funds and exclusive of the third-party investors.