

New Mexico

State Investment Council



Investment Holdings Report

June 30, 2024

FY 2024

Investment Holdings Report
June 30, 2024
FY 2024

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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	27,034,704	2,985,853,989	1,485,999	103,564,202	(1,136,077)	3,116,802,817	5.68%
US Large Cap Index Pool	40,192,519	5,755,954,595	3,247,745	154,653,808	(55,731,011)	5,898,317,656	10.75%
Total Large Cap Equities	67,227,223	8,741,808,584	4,733,744	258,218,011	(56,867,088)	9,015,120,473	16.43%
Small/Mid Cap Pool							
US Small/Mid Cap Pool	954,339	582,550,255	317,911	31,397,953	(43,289,653)	571,930,805	1.04%
US SMID Cap Alternative Weighted Index Pool	600,636	219,945,284	247,204	1,225	(4,798,073)	215,996,276	0.39%
Total Small/Mid Cap Equities	1,554,975	802,495,539	565,115	31,399,178	(48,087,726)	787,927,081	1.44%
Total Domestic Equities	68,782,198	9,544,304,123	5,298,859	289,617,189	(104,954,814)	9,803,047,554	17.87%
International Pools							
Non-US Developed Markets Index Pool	7,434,307	1,607,380,605	6,533,993	36,381,788	(18,903,196)	1,638,827,497	2.99%
Non-US Emerging Markets Index Pool	4,879	20,410,025	105	89,652	(5,863)	20,498,799	0.04%
Non-US Developed Markets Active Pool	38,669,345	3,704,360,998	17,450,288	24,680,809	(25,647,617)	3,759,513,823	6.85%
Non-US Emerging Markets Active Pool	24,367,778	1,698,187,541	5,532,007	26,119,550	(159,208,341)	1,594,998,535	2.91%
Non-US Developed Alternative Weighted Index Pool	6,604,252	1,838,466,709	6,074,043	518,199	(11,633,276)	1,840,029,927	3.35%
Total International Equities	77,080,561	8,868,805,879	35,590,437	87,789,998	(215,398,293)	8,853,868,581	16.14%
Total Equities	145,862,758	18,413,110,002	40,889,296	377,407,187	(320,353,107)	18,656,916,135	34.01%
Public Market Strategies							
Credit Plus Pool	334,061,809	5,193,626,936	58,127,724	490,936,370	(844,589,004)	5,232,163,834	9.54%
Core Bonds Pool	17,427,006	3,286,606,493	25,510,980	201,854,018	(334,072,708)	3,197,325,789	5.83%
Short Term Duration Fixed Income Pool	91,695,565	2,941,295,144	29,630,965	121,903,955	(155,097,309)	3,029,428,320	5.52%
Total Public Market Strategies	443,184,380	11,421,528,573	113,269,669	814,694,343	(1,333,759,021)	11,458,917,944	20.89%
Private Market Strategies							
Unconstrained Fixed Income	3,618	-	2,931	-	-	6,549	0.00%
Private Debt Market	167,524,420	4,275,023,214	1,081,530	-	-	4,443,629,163	8.10%
Absolute Return Pool	26,260	15,538,061	112	-	-	15,564,433	0.03%
Total Private Market Strategies	167,554,298	4,290,561,274	1,084,572	-	-	4,459,200,145	8.13%
Other Securities and Cash	4,219,034,486			276,848,703		4,495,883,189	8.20%
LGPF Beta Overlay	413,401,183	1,779,767,955	18,097,375			2,211,266,513	4.03%
STPF Beta Overlay	222,224,037	491,554,138	5,220,591			718,998,767	1.31%
Cash Pool		755,590,733				755,590,733	1.38%
Real Estate Pool	55,853,132	3,769,468,606	338,337	-	-	3,825,660,075	6.97%
Real Return Pool	113,520,561	3,461,851,302	484,775		(602,718)	3,575,253,920	6.52%
Private Equity Pool	375,825,774	3,904,379,701	1,576,710	-	-	4,281,782,185	7.80%
Private Equity - New Mexico	-	420,964,469				420,964,469	0.77%
Stock Distributions/Private Equity		182,051				182,051	0.00%
Total Managed Net Assets	6,156,460,609	48,708,958,804	180,961,325	1,468,950,233	(1,654,714,847)	54,860,616,124	100.00%

Land Grant Permanent Fund
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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
LGPF Accruals	15,350,224	0.05%		
LGPF Cash Account	1,568,899,995	5.00%		
Cash and Equivalents	1,584,250,219	5.05%		5.05%
LGPF Beta Overlay:				
LGPF Beta Overlay Pool	2,211,266,513	7.04%		
LGPF Beta Overlay	2,211,266,513	7.04%		7.04%
Cash Pool:				
Cash Pool	755,590,733	2.41%		
Cash Pool	755,590,733	2.41%		2.41%
US Equities:				
US Large Cap Active Pool	1,930,224,489	6.15%		
US Large Cap Index Pool	3,434,147,294	10.94%		
US Small/Mid Cap Pool	320,639,357	1.02%		
US SMID Cap Alternative Weighted Index Pool	109,520,834	0.35%		
US Equities	5,794,531,974	18.46%	20.00%	-1.54%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	1,114,972,403	3.55%		
Non-US Developed Markets Active Pool	2,275,394,778	7.25%		
Non-US Developed Markets Index Pool	836,688,263	2.66%		
Non-US Emerging Markets Active Pool	844,303,077	2.69%		
Non-US Equities	5,071,358,521	16.15%	20.00%	-3.85%
Public Market Strategies:				
Core Bonds Pool	1,721,229,067	5.48%		
Credit Plus Pool	2,956,130,696	9.42%		
Short Term Duration Fixed Income Pool	1,386,911,573	4.42%		
Public Market Strategies	6,064,271,336	19.32%	6.00%	13.32%
Private Market Strategies:				
Absolute Return Pool	15,564,433	0.05%		
Private Debt Market Pool	2,434,098,944	7.75%		
Unconstrained Fixed Income Pool	6,549	0.00%		
Private Market Strategies	2,449,669,926	7.80%	15.00%	-7.20%
Real Estate:				
Real Estate Pool	2,054,909,068	6.55%		
Real Estate	2,054,909,068	6.55%	12.00%	-5.45%
Real Return:				
Real Return Pool	2,192,877,162	6.98%		
Real Return	2,192,877,162	6.98%	12.00%	-5.02%
Private Equity:				
Private Equity Pool	3,217,405,501	10.25%		
Private Equity	3,217,405,501	10.25%	15.00%	-4.75%
Total	31,396,130,953	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	588,857,063	6.05%		
STPF Accruals	5,390,753	0.06%		
Cash and Equivalents	594,247,816	6.10%		6.10%
STPF Beta Overlay:				
STPF Beta Overlay Pool	718,998,767	7.38%		
STPF Beta Overlay	718,998,767	7.38%		7.38%
US Equities:				
US Large Cap Active Pool	607,674,001	6.24%		
US Large Cap Index Pool	1,044,133,040	10.72%		
US Small/Mid Cap Pool	104,232,156	1.07%		
US SMID Cap Alternative Weighted Index Pool	34,849,323	0.36%		
US Equities	1,790,888,520	18.39%	20.00%	-1.61%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	386,609,590	3.97%		
Non-US Developed Markets Active Pool	794,121,461	8.15%		
Non-US Developed Markets Index Pool	302,680,466	3.11%		
Non-US Emerging Markets Active Pool	328,642,061	3.37%		
Non-US Equities	1,812,053,578	18.61%	20.00%	-1.39%
Public Market Strategies:				
Core Bonds Pool	486,681,204	5.00%		
Credit Plus Pool	800,394,127	8.22%		
Short Term Duration Fixed Income Pool	328,243,365	3.37%		
Public Market Strategies	1,615,318,696	16.59%	5.00%	11.59%
Private Market Strategies:				
Private Debt Market Pool	574,647,780	5.90%		
Private Market Strategies	574,647,780	5.90%	12.00%	-6.10%
Small Business Investment Corp & Other misc. loans:				
Small Business Investment Corp.	155,084,315	1.59%		
Small Business Recovery Loan Program	121,764,388	1.25%		
Small Business Investment Corp & Other misc. loans	276,848,703	2.84%		2.84%
Real Estate:				
Real Estate Pool	770,413,925	7.91%		
Real Estate	770,413,925	7.91%	12.00%	-4.09%
Real Return:				
Real Return Pool	752,744,315	7.73%		
Real Return	752,744,315	7.73%	12.00%	-4.27%
Private Equity:				
Private Equity Pool	410,603,105	4.22%		
Private Equity	410,603,105	4.22%	10.00%	-5.78%
Private Equity New Mexico:				
Private Equity New Mexico	420,964,469			
Stock istributions/Private Equity	182,051			
Private Equity New Mexico	421,146,520	4.32%	9.00%	-4.68%
Total	9,737,911,725	100.00%	100.00%	-

Tobacco Settlement Permanent Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
TSPF Accruals	54,399	0.01%		
TSPF Cash Account	442,944	0.12%		
Cash and Equivalents	497,343	0.14%		0.14%
US Equities:				
US Large Cap Active Pool	12,003,248	3.28%		
US Large Cap Index Pool	22,482,885	6.15%		
US Small/Mid Cap Pool	2,115,000	0.58%		
US SMID Cap Alternative Weighted Index Pool	600,064	0.16%		
US Equities	37,201,197	10.17%	10.00%	0.17%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	8,436,733	2.31%		
Non-US Developed Markets Active Pool	15,668,206	4.28%		
Non-US Developed Markets Index Pool	5,148,931	1.41%		
Non-US Emerging Markets Active Pool	6,562,461	1.79%		
Non-US Equities	35,816,331	9.79%	10.00%	-0.21%
Public Market Strategies:				
Core Bonds Pool	12,120,040	3.31%		
Credit Plus Pool	16,956,133	4.64%		
Short Term Duration Fixed Income Pool	6,035,631	1.65%		
Public Market Strategies	35111804.85	0.095988963	0.1	-0.004011037
Private Market Strategies:				
Private Debt Market Pool	96,637,767	26.42%		
Private Market Strategies	96637767.1	0.264189184	0.25	0.014189184
Real Estate:				
Real Estate Pool	73,412,499	20.07%		
Real Estate	73412498.64	0.200695739	0.2	0.000695739
Real Return:				
Real Return Pool	87,113,079	23.82%		
Real Return	87113079.36	0.238150508	0.25	-0.011849492
Total	365,790,021	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	459	0.00%		
Water Trust Fund Cash Account	107,626	0.07%		
Cash and Equivalents	108,085	0.07%		0.07%
US Equities:				
US Large Cap Active Pool	7,639,279	5.15%		
US Large Cap Index Pool	14,161,821	9.55%		
US Small/Mid Cap Pool	1,257,560	0.85%		
US SMID Cap Alternative Weighted Index Pool	400,042	0.27%		
US Equities	23,458,702	15.82%	15.00%	0.82%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	4,984,488	3.36%		
Non-US Developed Markets Active Pool	10,275,969	6.93%		
Non-US Developed Markets Index Pool	3,217,064	2.17%		
Non-US Emerging Markets Active Pool	4,092,262	2.76%		
Non-US Equities	22,569,783	15.22%	15.00%	0.22%
Public Market Strategies:				
Core Bonds Pool	3,061,503	2.06%		
Credit Plus Pool	5,070,609	3.42%		
Short Term Duration Fixed Income Pool	2,026,723	1.37%		
Public Market Strategies	10,158,836	6.85%	7.00%	-0.15%
Private Market Strategies:				
Private Debt Market Pool	11,830,191	7.98%		
Private Market Strategies	11,830,191	7.98%	8.00%	-0.02%
Real Estate:				
Real Estate Pool	21,368,603	14.41%		
Real Estate	21,368,603	14.41%	15.00%	-0.59%
Real Return:				
Real Return Pool	21,999,363	14.84%		
Real Return	21,999,363	14.84%	15.00%	-0.16%
Private Equity:				
Private Equity Pool	36,775,841	24.80%		
Private Equity	36,775,841	24.80%	25.00%	-0.20%
Total	148,269,404	100.00%	100.00%	-

Tax Stabilization Reserve Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
TSRF Accruals	219,624	0.01%		
TSRF Cash Account	51,571,703	2.38%		
Cash and Equivalents	51,791,327	2.39%		2.39%
Public Market Strategies:				
Core Bonds Pool	108,501,647	5.00%		
Credit Plus Pool	258,296,243	11.90%		
Short Term Duration Fixed Income Pool	904,019,116	41.65%		
Public Market Strategies	1,270,817,006	58.55%	55.00%	3.55%
Private Market Strategies:				
Private Debt Market Pool	431,929,103	19.90%		
Private Market Strategies	431,929,103	19.90%	30.00%	-10.10%
Real Estate:				
Real Estate Pool	415,781,001	19.16%		
Real Estate	415,781,001	19.16%	15.00%	4.16%
Total	2,170,318,436	100.00%	100.00%	-

Rural Libraries Endowment Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
RLEF Accruals	2,158	0.01%		
RLEF Cash Account	2,587,955	7.91%		
Cash and Equivalents	2,590,113	7.92%		7.92%
US Equities:				
US Large Cap Active Pool	1,607,578	4.91%		
US Large Cap Index Pool	2,990,719	9.14%		
US Small/Mid Cap Pool	302,075	0.92%		
US Equities	4,900,372	14.98%	15.00%	-0.02%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	1,152,012	3.52%		
Non-US Developed Markets Active Pool	2,075,259	6.34%		
Non-US Developed Markets Index Pool	617,872	1.89%		
Non-US Emerging Markets Active Pool	850,142	2.60%		
Non-US Equities	4,695,285	14.35%	15.00%	-0.65%
Public Market Strategies:				
Core Bonds Pool	752,674	2.30%		
Credit Plus Pool	1,269,955	3.88%		
Public Market Strategies	2,022,629	6.18%	7.00%	-0.82%
Private Market Strategies:				
Private Debt Market Pool	2,553,442	7.81%		
Private Market Strategies	2,553,442	7.81%	8.00%	-0.19%
Real Estate:				
Real Estate Pool	4,177,562	12.77%		
Real Estate	4,177,562	12.77%	15.00%	-2.23%
Real Return:				
Real Return Pool	4,273,711	13.07%		
Real Return	4,273,711	13.07%	15.00%	-1.93%
Private Equity:				
Private Equity Pool	7,497,963	22.92%		
Private Equity	7,497,963	22.92%	25.00%	-2.08%
Total	32,711,077	100.00%	100.00%	-

Early Childhood Education and Care Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
ECECF Accruals	4,734,124	0.07%		
ECECF Cash	1,108,922,150	15.51%		
Cash and Equivalents	1,113,656,274	15.57%		15.57%
US Equities:				
US Large Cap Active Pool	419,948,904	5.87%		
US Large Cap Index Pool	765,596,518	10.71%		
US Small/Mid Cap Pool	77,534,118	1.08%		
US SMID Cap Alternative Weighted Index Pool	23,121,323	0.32%		
US Equities	1,286,200,862	17.99%	20.00%	-2.01%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	280,194,076	3.92%		
Non-US Developed Markets Active Pool	563,982,931	7.89%		
Non-US Developed Markets Index Pool	184,381,041	2.58%		
Non-US Emerging Markets Active Pool	239,134,130	3.34%		
Non-US Equities	1,267,692,178	17.73%	20.00%	-2.27%
Public Market Strategies:				
Core Bonds Pool	523,137,265	7.32%		
Credit Plus Pool	875,686,289	12.25%		
Short Term Duration Fixed Income Pool	360,913,253	5.05%		
Public Market Strategies	1,759,736,806	24.61%	13.00%	11.61%
Private Market Strategies:				
Private Debt Market Pool	626,708,709	8.76%		
Private Market Strategies	626,708,709	8.76%	20.00%	-11.24%
Real Estate:				
Real Estate Pool	320,243,192	4.48%		
Real Estate	320,243,192	4.48%	7.00%	-2.52%
Real Return:				
Real Return Pool	416,019,375	5.82%		
Real Return	416,019,375	5.82%	10.00%	-4.18%
Private Equity:				
Private Equity Pool	360,324,663	5.04%		
Private Equity	360,324,663	5.04%	10.00%	-4.96%
Total	7,150,582,058	100.00%	100.00%	-

Conservation Legacy Permanent Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
CLPF Accruals	362	0.00%		
CLPF Cash Account	78,192	0.14%		
Cash and Equivalents	78,554	0.14%		0.14%
US Equities:				
US Large Cap Active Pool	3,747,326	6.91%		
US Large Cap Index Pool	6,739,184	12.42%		
US Small/Mid Cap Pool	594,332	1.10%		
US SMID Cap Alternative Weighted Index Pool	209,194	0.39%		
US Equities	11,290,037	20.81%	20.00%	0.81%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	2,375,280	4.38%		
Non-US Developed Markets Active Pool	4,773,096	8.80%		
Non-US Developed Markets Index Pool	1,553,409	2.86%		
Non-US Emerging Markets Active Pool	1,885,716	3.48%		
Non-US Equities	10,587,501	19.52%	20.00%	-0.48%
Public Market Strategies:				
Core Bonds Pool	965,031	1.78%		
Credit Plus Pool	1,624,622	2.99%		
Short Term Duration Fixed Income Pool	610,599	1.13%		
Public Market Strategies	3,200,252	5.90%	6.00%	-0.10%
Private Market Strategies:				
Private Debt Market Pool	8,239,604	15.19%		
Private Market Strategies	8,239,604	15.19%	15.00%	0.19%
Real Estate:				
Real Estate Pool	6,336,804	11.68%		
Real Estate	6,336,804	11.68%	12.00%	-0.32%
Real Return:				
Real Return Pool	6,465,451	11.92%		
Real Return	6,465,451	11.92%	12.00%	-0.08%
Private Equity:				
Private Equity Pool	8,052,641	14.84%		
Private Equity	8,052,641	14.84%	15.00%	-0.16%
Total	54,250,844	100.00%	100.00%	-

Opioid Settlement Restricted Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
OSRF Accruals	309	0.00%		
OSRF Cash Account	32,972	0.04%		
Cash and Equivalents	33,281	0.04%		0.04%
US Equities:				
US Large Cap Active Pool	5,388,105	6.85%		
US Large Cap Index Pool	9,524,175	12.10%		
US Small/Mid Cap Pool	302,075	0.38%		
US SMID Cap Alternative Weighted Index Pool	1,000,106	1.27%		
US Equities	16,214,461	20.61%	20.00%	0.61%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	4,917,682	6.25%		
Non-US Developed Markets Active Pool	4,448,191	5.65%		
Non-US Developed Markets Index Pool	3,057,759	3.89%		
Non-US Emerging Markets Active Pool	2,730,185	3.47%		
Non-US Equities	15,153,818	19.26%	20.00%	-0.74%
Public Market Strategies:				
Core Bonds Pool	2,617,932	3.33%		
Credit Plus Pool	4,868,655	6.19%		
Short Term Duration Fixed Income Pool	2,442,397	3.10%		
Public Market Strategies	9,928,984	12.62%	13.00%	-0.38%
Private Market Strategies:				
Private Debt Market Pool	16,336,925	20.76%		
Private Market Strategies	16,336,925	20.76%	20.00%	0.76%
Real Estate:				
Real Estate Pool	5,469,364	6.95%		
Real Estate	5,469,364	6.95%	7.00%	-0.05%
Real Return:				
Real Return Pool	7,992,218	10.16%		
Real Return	7,992,218	10.16%	10.00%	0.16%
Private Equity:				
Private Equity Pool	7,560,846	9.61%		
Private Equity	7,560,846	9.61%	10.00%	-0.39%
Total	78,689,897	100.00%	100.00%	-

Higher Education Trust Fund (CP)

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
HETF Accruals	1,843,145	0.19%		
HETF Cash Account	393,820,702	40.64%		
Cash and Equivalents	395,663,847	40.83%		40.83%
US Equities:				
US Large Cap Active Pool	56,915,596	5.87%		
US Large Cap Index Pool	102,270,094	10.55%		
US Small/Mid Cap Pool	9,823,720	1.01%		
US SMID Cap Alternative Weighted Index Pool	3,420,107	0.35%		
US Equities	172,429,516	17.79%	20.00%	-2.21%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	36,387,665	3.75%		
Non-US Developed Markets Active Pool	75,153,077	7.76%		
Non-US Developed Markets Index Pool	24,571,437	2.54%		
Non-US Emerging Markets Active Pool	31,188,990	3.22%		
Non-US Equities	167,301,169	17.26%	20.00%	-2.74%
Public Market Strategies:				
Core Bonds Pool	58,553,213	6.04%		
Credit Plus Pool	96,510,099	9.96%		
Short Term Duration Fixed Income Pool	38,225,663	3.94%		
Public Market Strategies	193,288,975	19.95%	13.00%	6.95%
Private Market Strategies:				
Private Debt Market Pool	10,222,657	1.05%		
Private Market Strategies	10,222,657	1.05%	20.00%	-18.95%
Real Estate:				
Real Estate Pool	9,854,393	1.02%		
Real Estate	9,854,393	1.02%	7.00%	-5.98%
Real Return:				
Real Return Pool	10,173,607	1.05%		
Real Return	10,173,607	1.05%	10.00%	-8.95%
Private Equity:				
Private Equity Pool	10,116,227	1.04%		
Private Equity	10,116,227	1.04%	10.00%	-8.96%
Total	969,050,390	100.00%	1	1.11022E-16

Capital Development and Reserve Fund (CP)

Portfolio Policy Report

June, 2024

Investment	Balance	Weight
Cash Account:		
CDRF Cash Account	476,117,627	100.00%
Cash Account	476,117,627	100.00%
Total	476,117,627	100.00%

Third Party Asset Allocation

June 30, 2024

Investment	Balance	Weight
US Equities:		
Large Cap Active	71,654,291	3.14%
Large Cap Index	496,271,927	21.76%
Mid/Small	55,130,411	2.42%
US SMID Cap Alternative Weighted Index	42,875,283	1.88%
US Equities	665,931,913	29.20%
Non-US Equities:		
Non US Developed Index	276,911,255	12.14%
Non US Emerging Index	20,498,799	0.90%
Non US Emerging Active	135,609,508	5.95%
Non US Developed Active	13,620,855	0.60%
Non-US Equities	446,640,417	19.58%
Public Market Strategies:		
Core Plus Bonds	215,356,404	9.44%
Core Bonds Pool	279,706,214	12.26%
Public Market Strategies	495,062,619	21.71%
Private Market Strategies:		
Credit & Structured	230,424,043	10.10%
Private Market Strategies	230,424,043	10.10%
Real Estate:		
Real Estate	143,693,665	6.30%
Real Estate	143,693,665	6.30%
Real Return:		
Real Return	75,595,638	3.31%
Real Return	75,595,638	3.31%
Private Equity:		
Private Equity	223,445,398	9.80%
Private Equity	223,445,398	9.80%
Total	2,280,793,692	100.00%

Third Party Investors Allocation by Pool
June 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	465,299	131,991	465,885	246,744	124,363	124,049	454,812	338,380		244,065					2,595,588
City of Albuquerque								599,550							599,550
City of Las Cruces	10,143,159	9,845,208					14,619,247			4,334,252					38,941,867
City of Rio Rancho Permanent Fund	3,719,083		4,757,220	1,937,858		1,194,517					626,266				12,234,943
Clovis Community College Foundation Fund	353,796	129,813	375,915	243,178	122,426	122,426	443,439	333,018		240,832					2,364,843
CNM ECECD Higher Education Endowment	310,182		638,191	166,487		137,569					67,470				1,319,899
CNM Endowed Faculty in Nursing	814,876		1,675,303	437,090		360,505					177,079				3,464,852
CNM Endowment Funds	611,995		1,258,082	328,223		270,941					133,007				2,602,249
CNM General Funds	3,558,409		7,315,038	1,908,428		1,575,355					773,400				15,130,629
CNM Teacher Education Faculty Fellowship Endowment	543,831		1,118,079	291,706		240,609					118,186				2,312,411
CYFD - Next Generation Fund		52,597	1,014,938				1,031,645			428,630	196,419				2,724,230
CYFD - Trust Fund Non-Expendable		175,324	3,307,321				4,047,671			1,536,064	632,978				9,699,358
Eastern New Mexico University	19,926,898	3,720,125								3,154,465	350,374				36,967,962
Interstate Stream Commission - Improvement to the Rio Grande			1,000,627				2,910,324								3,910,951
Interstate Stream Commission - Irrigation Works Construction			7,077,822				15,131,558								22,209,380
Interstate Stream Commission - NM Unit Fund	26,441,827	6,208,419	26,842,875		3,182,000					12,770,755					75,445,874
John R. Carver Testamentary Trust	659,425		292,193												951,618
Los Alamos County - Cemetery	397,825	226,700	343,242				324,693			174,445	43,898				1,510,802
Los Alamos County - General Fund	3,270,773	2,163,380	7,029,503				4,274,104			1,938,120	934,451				19,610,330
Los Alamos County - Permanent	11,028,799	6,284,727	9,515,594				9,001,376			4,836,089	1,216,961				41,883,546
MRGCD Endowment Fund Investments	1,551,098		3,338,727												4,889,825
New Mexico Commissioner of Public Lands-O&G	11,797,959		4,413,731				12,572,298								28,783,988
New Mexico Highlands University - Endowment Fund	5,259,700	840,701	1,258,846							340,672	162,537				7,862,456
New Mexico Highlands University Foundation	5,566,301	1,729,628	1,452,242					1,888,814		956,798	1,200,441				12,794,224
New Mexico Military Institute - Capital Operations	1,073,280	294,397	954,672							317,891	81,538				2,721,778
New Mexico Military Institute - Capital Outlay	1,347,521	369,620	1,198,606							399,118	102,372				3,417,237
															-
New Mexico Military Institute - Legislative Scholarship	9,221,963	2,528,983	8,185,855							2,729,114	699,271				23,365,185
New Mexico Military Institute - LFC/VC	4,294,982	1,178,030	3,818,594							1,271,865	326,156				10,889,627
New Mexico Military Institute - Patterson Account	3,748,944	1,028,323	3,334,650							1,110,388	284,810				9,507,115
New Mexico Military Institute - Trust Scholarship	4,738,410	1,299,730	4,214,770							1,403,455	359,981				12,016,345
New Mexico Retiree Health Care Authority	278,988,770				120,677,931	31,130,896	234,425,220	220,689,015	199,772,116			208,026,380	135,333,892	75,595,638	1,504,639,859
New Mexico School for the Visually Handicapped	2,680,856	1,133,090	4,407,352		989,733		2,127,326	1,997,407	2,241,937				1,559,133		17,136,834
New Mexico Small Business Investment Corporation			10,093,191												10,093,191
New Mexico Tech - Foundation Restricted Fund	4,860,214		3,326,975			1,058,359			1,086,644	3,699,690	1,600,919	2,342,017	1,004,954		18,979,773
New Mexico Tech - Proceeds from ABQ Building Sale	244,368	51,932			77,323			149,832	43,764	172,398		82,053	36,911		858,581
New Mexico Tech - Employee Benefit Trust	767,385	163,808			245,783			476,320	132,266	543,901		247,984	111,553		2,689,000
New Mexico Tech - Endowment Fund	20,397,099	4,310,693			6,574,549			12,611,234	3,963,199	14,561,972		7,458,097	3,326,972		73,203,815
New Mexico Tech - Foundation Enhanced			70,388												70,388
New Mexico Tech - Foundation Fund	4,879,748		3,479,411			1,087,601			1,449,442	3,804,779	1,460,407	3,297,159	1,424,302		20,882,849
New Mexico Tech - NMTURPC- Operating Growth Investment	414,041	88,382			132,612			256,998	71,364	293,461		133,799	60,188		1,450,845
New Mexico Tech - Plant/Debt/Allocated Fund	5,749,278	1,227,253			1,841,420			3,568,608	990,942	4,074,924		1,857,907	835,760		20,146,092
NMHU SWEN Endowment	5,050,157	1,836,139	4,310,016					6,302,037		2,924,432	2,056,874				22,479,655
NMMFA - General Fund	5,654,602	606,358	13,584,262							737,968	1,084,884				21,668,074
NMMFA - IFT Housing			5,845,609												5,845,609
NMPSIA - Benefits	5,518,511		10,154,325	2,810,219		1,314,152					1,102,414				20,899,621
NMPSIA - Risk	5,309,841		10,689,543	2,724,679		1,882,449					1,190,697				21,797,208
Office of the Superintendent of Insurance	21,868,675	5,082,395	29,022,633	2,526,244	1,641,368		1,809,885	16,628,877		2,612,049	1,762,556				82,954,683
San Juan College Foundation		2,347,713	2,190,511				5,033,239			3,220,156	1,700,519				14,492,138
Springer Municipal School District	83,013	74,955	33,177							64,453	51,936				307,534
Western New Mexico University	2,959,033		2,134,391			2,375,855									7,469,279
Total Third Party	496,271,927	55,130,411	215,356,404	13,620,855	135,609,508	42,875,283	71,654,291	279,706,214	230,424,043	276,911,255	20,498,799	223,445,398	143,693,665	75,595,638	2,280,793,692

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

Portfolio	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized and Unrealized	June 30, 2024 Market Value
Absolute Return Pool	15,550,304	-	-	-	-	112	14,017	15,564,433
Cash Pool	502,682,291	-	-	250,000,000	-	2,123,010	785,433	755,590,733
Core Bonds Pool	4,337,104,983	68,033,334	(570,958)	(1,237,450,000)	(927,813)	12,655,374	18,480,869	3,197,325,789
Credit Plus Pool	3,604,892,107	98,649,916	(682,536)	1,501,650,000	(1,854,427)	24,268,523	5,240,251	5,232,163,834
LGPf Beta Overlay Pool	2,188,891,105	-	-	-	-	8,538,908	13,836,499	2,211,266,513
Non-US Developed Alternative Weighted Index Pool	1,833,994,143	37,000,000	-	-	(356,336)	3,021,699	(33,629,578)	1,840,029,927
Non-US Developed Markets Active Pool	3,765,880,954	76,000,000	-	(40,000,000)	(3,624,942)	8,569,839	(47,312,027)	3,759,513,823
Non-US Developed Markets Index Pool	1,595,789,359	32,502,106	(880,367)	40,000,000	(179,911)	3,244,313	(31,648,002)	1,638,827,497
Non-US Emerging Markets Active Pool	1,499,479,305	35,000,000	(285,479)	-	(1,898,637)	5,576,956	57,126,390	1,594,998,535
Non-US Emerging Markets Index Pool	19,968,583	97,406	(110,509)	-	(5,863)	193,417	355,764	20,498,799
Private Debt Market Pool	4,341,993,705	17,500,000	-	(12,650,000)	-	5,922,017	90,863,441	4,443,629,163
Private Equity Pool	4,217,588,155	15,000,000	0	-	-	1,984,676	47,209,354	4,281,782,185
Real Estate Pool	3,846,337,585	5,000,000	0	30,850,000	-	10,173,264	(66,700,774)	3,825,660,074
Real Return Pool	3,495,314,188	18,930,000	(0)	-	(602,718)	14,963,018	46,649,432	3,575,253,920
Short Term Duration Fixed Income Pool	3,237,544,250	-	-	(226,000,000)	(719,614)	12,683,551	5,920,133	3,029,428,320
STPF Beta Overlay Pool	712,875,152	-	-	-	-	2,190,625	3,932,990	718,998,767
Unconstrained Fixed Income Pool	2,853,577	-	-	(2,810,715)	-	(36,313)	-	6,549
US Large Cap Active Pool	2,956,901,277	-	-	55,000,000	(1,084,627)	3,434,910	102,551,256	3,116,802,817
US Large Cap Index Pool	5,856,365,264	7,977,564	(3,624,308)	(151,000,000)	(142,965)	6,999,708	181,742,394	5,898,317,656
US Small/Mid Cap Pool	572,540,464	222,178	(568,926)	10,000,000	(555,914)	800,273	(10,507,270)	571,930,805
US SMID Cap Alternative Weighted Index Pool	216,579,596	1,000,000	(37,700)	3,500,000	(19,366)	415,080	(5,441,333)	215,996,276
Total	48,821,126,347	412,912,504	(6,760,782)	221,089,285	(11,973,133)	127,722,959	379,469,235	49,943,586,415

Fund-Specific Assets:

Portfolio	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Land Grant Permanent Fund:								
Cash and Accruals	1,741,644,692	185,423,424	(111,622,107)	(247,819,285)	10,199,164	6,424,331	-	1,584,250,219
Severance Tax Permanent Fund:								
Cash and Accruals	365,179,828	-	(24,135,236)	247,438,919	3,247,102	2,517,202	-	594,247,816
Small Business Investment Corp & Recovery Loan Program & ETI	280,001,680	-	-	(1,015,676)	-	87,725	(2,225,026)	276,848,703
Private Equity New Mexico	418,379,044	-	-	3,576,757	-	356,002	(1,347,334)	420,964,469
Stock Distributions/Private Equity	182,051	-	-	-	-	-	-	182,051
Tobacco Settlement Permanent Fund:								
Cash and accruals	27,629,392	-	(13,686,448)	(13,500,000)	-	54,399	-	497,343
Water Trust Fund								
Cash and Accruals	107,626	-	-	-	-	459	-	108,085
Tax Stabilization Reserve Fund								
Cash and Accruals	51,571,703	-	-	-	-	219,624	-	51,791,327
Rural Libraries Endowment Fund								
Cash and Accruals	87,955	2,500,000	-	-	-	2,158	-	2,590,113
Early Childhood Education and Care Fund								
Cash and Accruals	1,108,922,150	-	-	-	-	4,734,124	-	1,113,656,274
Conservation Legacy Permanent Fund								
Cash and Accruals	178,192	-	-	(100,000)	-	362	-	78,554
Opioid Settlement Restricted Fund								
Cash and Accruals	632,972	-	-	(600,000)	-	309	-	33,281
Higher Education Trust Fund								
Cash and Accruals	961,320,702	-	-	(567,500,000)	-	1,843,145	-	395,663,847
Capital Development and Reserve Fund								
Cash and Accruals	-	475,837,424	-	-	-	280,203	-	476,117,627
Total Investment Pools and Fund Specific	53,776,964,334	1,076,673,352	(156,204,574)	(358,430,000)	1,473,133	144,243,002	375,896,876	54,860,616,123

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

US Large Cap Active Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
T. Rowe Price Associates	1,443,303,723	27,500,000	-	-	(899,893)	920,941	94,525,161	1,565,349,933
NT Russell Fundamental LC Active	1,513,830,496	27,500,000	-	-	(184,734)	2,506,749	8,026,095	1,551,678,606
SIC Managed Large Cap Active	676,533	-	-	-	-	2,888	-	679,421
US Large Cap Active Pool Cash	175,152	900,000	(900,000)	-	-	4,332	-	179,484
Sub - Total US Large Cap Active Pool	2,957,985,904	55,900,000	(900,000)	-	(1,084,627)	3,434,910	102,551,256	3,117,887,444
Management Fee	(1,084,627)	-	-	-	-	-	-	(1,084,627)
Total US Large Cap Active Pool	2,956,901,277	55,900,000	(900,000)	-	(1,084,627)	3,434,910	102,551,256	3,116,802,817

US Large Cap Index Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
NT Russell 1000 Index	5,856,371,200	106,977,564	(253,624,308)	-	(142,965)	6,999,123	181,742,394	5,898,323,008
US Large Cap Index Pool Cash	137,028	900,000	(900,000)	-	-	585	-	137,613
Sub - Total US Large Cap Index Pool	5,856,508,229	107,877,564	(254,524,308)	-	(142,965)	6,999,708	181,742,394	5,898,460,621
Management Fee	(142,965)	-	-	-	-	-	-	(142,965)
Total US Large Cap Index Pool	5,856,365,264	107,877,564	(254,524,308)	-	(142,965)	6,999,708	181,742,394	5,898,317,656

US Small/Mid Cap Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
BlackRock Small/Mid Cap	572,995,532	10,222,178	(568,926)	-	(555,914)	799,842	(10,507,270)	572,385,443
US Small/Mid Cap Pool Cash	100,845	400,000	(400,000)	-	-	431	-	101,276
Sub - Total US Small/Mid Cap Pool	573,096,378	10,622,178	(968,926)	-	(555,914)	800,273	(10,507,270)	572,486,719
Management Fee	(555,914)	-	-	-	-	-	-	(555,914)
Total US Small/Mid Cap Pool	572,540,464	10,622,178	(968,926)	-	(555,914)	800,273	(10,507,270)	571,930,805

US SMID Cap Alternative Weighted Index Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
NT S&P 600	216,584,652	4,500,000	(37,700)	-	(19,366)	415,019	(5,441,333)	216,001,271
US SMID Cap Alternative Weighted Index Pool Cash Account	11,516	400,000	(400,000)	-	-	49	-	11,565
Citi Transition US SMID Cap Alt Weighted	2,794	-	-	-	-	12	-	2,806
Sub - Total US SMID Cap Alternative Weighted Index Pool	216,598,962	4,900,000	(437,700)	-	(19,366)	415,080	(5,441,333)	216,015,642
Management Fee	(19,366)	-	-	-	-	-	-	(19,366)
Total US SMID Cap Alternative Weighted Index Pool	216,579,596	4,900,000	(437,700)	-	(19,366)	415,080	(5,441,333)	215,996,276

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

Credit Plus Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Shenkman Credit Plus	1,265,447,219	1,237,655,000	(119,000,000)	-	(970,226)	11,857,383	(7,549,795)	2,387,439,581
Prudential	1,477,712,851	529,995,000	(51,000,000)	-	(469,932)	9,104,497	5,943,889	1,971,286,306
Loomis Sayles Core Plus	862,755,436	2,649,916	(682,536)	-	(414,269)	3,303,095	6,846,156	874,457,799
Credit Plus Pool Cash	831,027	-	-	-	-	3,548	-	834,576
Sub - Total Credit Plus Pool	3,606,746,534	1,770,299,916	(170,682,536)	-	(1,854,427)	24,268,523	5,240,251	5,234,018,261
Management Fee	(1,854,427)	-	-	-	-	-	-	(1,854,427)
Total Credit Plus Pool	3,604,892,107	1,770,299,916	(170,682,536)	-	(1,854,427)	24,268,523	5,240,251	5,232,163,834

Core Bonds Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
BlackRock Core Bonds	2,536,362,317	34,000,000	(728,265,000)	-	(104,268)	4,708,033	14,035,068	1,860,736,150
PIMCO	1,801,373,267	34,033,334	(509,755,958)	-	(823,545)	7,946,072	4,445,801	1,337,218,971
Core Bonds Pool Cash	297,212	-	-	-	-	1,269	-	298,481
Sub - Total Core Bonds Pool	4,338,032,796	68,033,334	(1,238,020,958)	-	(927,813)	12,655,374	18,480,869	3,198,253,602
Management Fee	(927,813)	-	-	-	-	-	-	(927,813)
Total Core Bonds Pool	4,337,104,983	68,033,334	(1,238,020,958)	-	(927,813)	12,655,374	18,480,869	3,197,325,789

Unconstrained Fixed Income Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Loomis Sayles Fixed Income	42,901	-	(40)	-	-	(37,124)	-	5,737
Unconstrained Fixed Income Pool Cash	2,810,675	-	(2,810,675)	-	-	811	-	811
Sub - Total Unconstrained Fixed Income Pool	2,853,577	-	(2,810,715)	-	-	(36,313)	-	6,549
Management Fee	-	-	-	-	-	-	-	-
Total Unconstrained Fixed Income Pool	2,853,577	-	(2,810,715)	-	-	(36,313)	-	6,549

Short Term Duration Fixed Income Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
J.P. Morgan Asset Management	2,310,706,561	379,000,000	(605,000,000)	-	(394,919)	7,981,501	5,116,848	2,097,409,991
AB Low Vol Short Duration HY	926,906,150	-	-	-	(324,695)	4,699,270	803,285	932,084,010
Short Term Duration Fixed Income Pool Cash	651,154	-	-	-	-	2,780	-	653,934
Sub - Total Short Term Duration Fixed Income Pool	3,238,263,864	379,000,000	(605,000,000)	-	(719,614)	12,683,551	5,920,133	3,030,147,934
Management Fee	(719,614)	-	-	-	-	-	-	(719,614)
Total Short Term Duration Fixed Income Pool	3,237,544,250	379,000,000	(605,000,000)	-	(719,614)	12,683,551	5,920,133	3,029,428,320

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

Non-US Developed Markets Index Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Alliance Bernstein - Developed Markets	1,131,359,525	23,502,106	(880,367)	-	(106,622)	1,796,191	(21,774,090)	1,133,896,743
AB MSCI ACWI EX-US SC INDEX	463,992,474	49,000,000	-	-	(73,289)	1,445,532	(9,873,908)	504,490,809
Citigroup Global Transition	524,770	-	-	-	-	2,199	(0)	526,968
SIC Tax Reclaims	89,655	-	-	-	-	379	(4)	90,030
Non-US Developed Markets Index Pool Cash	2,846	400,000	(400,000)	-	-	12	-	2,858
Sub - Total Non-US Developed Markets Index Pool	1,595,969,270	72,902,106	(1,280,367)	-	(179,911)	3,244,313	(31,648,002)	1,639,007,408
Management Fee	(179,911)	-	-	-	-	-	-	(179,911)
Total Non-US Developed Markets Index Pool	1,595,789,359	72,902,106	(1,280,367)	-	(179,911)	3,244,313	(31,648,002)	1,638,827,497

Non-US Emerging Markets Index Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Alliance Bernstein - Emerging Markets	19,974,256	97,406	(110,509)	-	(5,863)	193,417	355,764	20,504,471
Non-US Emerging Markets Index Pool Cash	190	(0)	-	-	-	1	-	191
Sub - Total Non-US Emerging Markets Index Pool	19,974,446	97,406	(110,509)	-	(5,863)	193,417	355,764	20,504,662
Management Fee	(5,863)	-	-	-	-	-	-	(5,863)
Total Non-US Emerging Markets Index Pool	19,968,583	97,406	(110,509)	-	(5,863)	193,417	355,764	20,498,799

Non-US Developed Markets Active Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
MFS Institutional Advisors, Inc. (MFSI)	1,162,784,825	21,500,000	(5,000,000)	-	(1,153,449)	1,852,456	6,431,133	1,186,414,965
LSV Asset Management	1,207,767,331	21,500,000	(35,000,000)	-	(1,247,841)	4,973,332	(35,211,378)	1,162,781,444
T. Rowe Price Associates - Developed Markets	1,079,517,505	23,000,000	-	-	(886,075)	1,264,570	(15,173,288)	1,087,722,712
Neuberger Berman	318,755,647	10,000,000	-	-	(337,577)	481,671	(3,358,526)	325,541,216
Non-US Developed Markets Active Pool Cash	610,226	1,200,000	(1,200,000)	-	-	(1,414)	-	608,812
Citigroup Global Transition	70,359	-	-	-	-	(776)	31	69,614
Transition	2	-	-	-	-	-	-	2
Sub - Total Non-US Developed Markets Active Pool	3,769,505,896	77,200,000	(41,200,000)	-	(3,624,942)	8,569,839	(47,312,027)	3,763,138,765
Management Fee	(3,624,942)	-	-	-	-	-	-	(3,624,942)
Total Non-US Developed Markets Active Pool	3,765,880,954	77,200,000	(41,200,000)	-	(3,624,942)	8,569,839	(47,312,027)	3,759,513,823

Non-US Emerging Markets Active Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
William Blair	746,942,996	20,000,000	(285,479)	-	(766,737)	2,134,836	31,478,451	799,504,067
BlackRock	754,354,302	15,000,000	-	-	(1,131,900)	3,441,776	25,647,939	797,312,117
Non-US Emerging Markets Active Pool Cash	80,644	630,000	(630,000)	-	-	344	-	80,988
Citigroup Global Transition	-	-	-	-	-	-	-	-
Sub - Total Non-US Emerging Markets Active Pool	1,501,377,942	35,630,000	(915,479)	-	(1,898,637)	5,576,956	57,126,390	1,596,897,172
Management Fee	(1,898,637)	-	-	-	-	-	-	(1,898,637)
Total Non-US Emerging Markets Active Pool	1,499,479,305	35,630,000	(915,479)	-	(1,898,637)	5,576,956	57,126,390	1,594,998,535

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

Non-US Developed Alternative Weighted Index Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
BLK MSCI WORLD EX-USA IMI Custom Factor Index	1,404,596,839	24,000,000	-	-	(303,875)	1,864,086	(26,008,896)	1,404,148,153
BLK FTSE Developed EX-US Minimum Variance	429,269,982	13,000,000	-	-	(52,461)	1,153,143	(7,615,258)	435,755,406
Non-US Developed Alternative Weighted Index Pool Cash	409,447	800,000	(800,000)	-	-	2,148	1	411,596
BlackRock Transition Account	74,211	-	-	-	-	2,322	(5,425)	71,108
Sub - Total Non-US Developed Alternative Weighted Index Pool	1,834,350,479	37,800,000	(800,000)	-	(356,336)	3,021,699	(33,629,578)	1,840,386,263
Management Fee	(356,336)	-	-	-	-	-	-	(356,336)
Total Non-US Developed Alternative Weighted Index Pool	1,833,994,143	37,800,000	(800,000)	-	(356,336)	3,021,699	(33,629,578)	1,840,029,927

LGPF Beta Overlay Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
LGPF Overlay - Cash - Parametric	2,188,891,105	-	-	-	-	8,538,908	13,836,499	2,211,266,513
LGPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total LGPF Beta Overlay Pool	2,188,891,105	-	-	-	-	8,538,908	13,836,499	2,211,266,513
Total LGPF Beta Overlay Pool	2,188,891,105	-	-	-	-	8,538,908	13,836,499	2,211,266,513

STPF Beta Overlay Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
STPF Overlay - Cash - Parametric	712,875,152	-	-	-	-	2,190,625	3,932,990	718,998,767
STPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total STPF Beta Overlay Pool	712,875,152	-	-	-	-	2,190,625	3,932,990	718,998,767
Total STPF Beta Overlay Pool	712,875,152	-	-	-	-	2,190,625	3,932,990	718,998,767

Cash Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
STO Medium Term LGIP	502,682,291	250,000,000	-	-	-	2,123,010	785,433	755,590,733
Cash Pool Cash Account	-	-	-	-	-	-	-	-
Sub - Total Cash Pool	502,682,291	250,000,000	-	-	-	2,123,010	785,433	755,590,733
Total Cash Pool	502,682,291	250,000,000	-	-	-	2,123,010	785,433	755,590,733

Absolute Return Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents	26,260	-	-	-	-	112	-	26,372
Hedge Fund	15,524,044	-	-	-	-	-	14,017	15,538,061
Sub - Total Absolute Return Pool	15,550,304	-	-	-	-	112	14,017	15,564,433
Total Absolute Return Pool	15,550,304	-	-	-	-	112	14,017	15,564,433

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

Private Debt Market Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents	319,793,783	(157,627,157)	5,357,794	-	-	1,081,530	-	168,605,950
Private Debt Market	4,022,199,922	175,127,157	(18,007,794)	-	-	4,840,487	90,863,441	4,275,023,214
Sub - Total Private Debt Market Pool	4,341,993,705	17,500,000	(12,650,000)	-	-	5,922,017	90,863,441	4,443,629,163
Total Private Debt Market Pool	4,341,993,705	17,500,000	(12,650,000)	-	-	5,922,017	90,863,441	4,443,629,163

Private Equity Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents	341,816,531	(82,461,172)	116,233,118	-	-	1,814,007	-	377,402,484
Private Equity	3,875,762,682	97,461,172	(116,233,118)	-	-	170,669	47,209,478	3,904,370,883
Stocks	8,942	-	-	-	-	-	(125)	8,818
Sub - Total Private Equity Pool	4,217,588,155	15,000,000	0	-	-	1,984,676	47,209,354	4,281,782,185
Total Private Equity Pool	4,217,588,155	15,000,000	0	-	-	1,984,676	47,209,354	4,281,782,185

Real Estate Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents	73,191,803	(30,888,777)	13,550,105	-	-	338,337	-	56,191,468
Real Estate	3,773,145,782	66,738,777	(13,550,105)	-	-	9,834,927	(66,700,774)	3,769,468,606
Sub - Total Real Estate Pool	3,846,337,585	35,850,000	0	-	-	10,173,264	(66,700,774)	3,825,660,074
Total Real Estate Pool	3,846,337,585	35,850,000	0	-	-	10,173,264	(66,700,774)	3,825,660,074

Real Return Pool

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents	88,191,054	(13,156,063)	32,939,493	-	-	405,850	-	108,380,334
Real Return	2,992,402,399	32,086,063	(32,939,493)	-	-	13,948,538	26,567,812	3,032,065,319
Externally Managed	415,323,452	-	-	-	(602,718)	608,629	20,081,621	435,410,985
Sub - Total Real Return Pool	3,495,916,906	18,930,000	(0)	-	(602,718)	14,963,018	46,649,432	3,575,856,638
Management Fee	(602,718)	-	-	-	-	-	-	(602,718)
Total Real Return Pool	3,495,314,188	18,930,000	(0)	-	(602,718)	14,963,018	46,649,432	3,575,253,920
Grand Total	48,821,126,347	2,957,542,504	(2,330,301,498)	-	(11,973,133)	127,722,959	379,469,235	49,943,586,415

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

Land Grant Permanent Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Fund Specific								
Cash and Accruals	1,741,644,692	185,423,424	(111,622,107)	(247,819,285)	10,199,164	6,424,331	-	1,584,250,219
Fund Specific	1,741,644,692	185,423,424	(111,622,107)	(247,819,285)	10,199,164	6,424,331	-	1,584,250,219
Investment Pools:								
Absolute Return Pool	15,550,304	-	-	-	-	112	14,017	15,564,433
Cash Pool	502,682,291	-	-	250,000,000	-	2,123,010	785,433	755,590,733
Core Bonds Pool	2,154,966,843	-	-	(450,000,000)	(499,473)	6,812,818	9,948,880	1,721,229,067
Credit Plus Pool	2,165,506,211	-	-	775,000,000	(1,047,736)	13,711,522	2,960,700	2,956,130,696
LGPF Beta Overlay Pool	2,188,891,105	-	-	-	-	8,538,908	13,836,499	2,211,266,513
Non-US Developed Alternative Weighted Index Pool	1,134,535,275	-	-	(800,000)	(215,923)	1,831,009	(20,377,958)	1,114,972,403
Non-US Developed Markets Active Pool	2,339,836,909	-	-	(38,800,000)	(2,193,947)	5,186,779	(28,634,963)	2,275,394,778
Non-US Developed Markets Index Pool	811,681,357	-	-	39,600,000	(91,852)	1,656,354	(16,157,596)	836,688,263
Non-US Emerging Markets Active Pool	811,486,463	-	-	630,000	(1,005,032)	2,952,129	30,239,518	844,303,077
Private Debt Market Pool	2,381,082,508	-	-	-	-	3,243,920	49,772,516	2,434,098,944
Private Equity Pool	3,180,440,253	-	-	-	-	1,491,320	35,473,928	3,217,405,501
Real Estate Pool	2,085,272,167	-	-	-	-	5,464,451	(35,827,550)	2,054,909,068
Real Return Pool	2,155,456,925	-	-	-	(369,676)	9,177,547	28,612,366	2,192,877,162
Short Term Duration Fixed Income Pool	1,703,724,014	-	-	(325,000,000)	(329,449)	5,806,694	2,710,314	1,386,911,573
Unconstrained Fixed Income Pool	2,853,577	-	-	(2,810,715)	-	(36,313)	-	6,549
US Large Cap Active Pool	1,864,559,353	-	-	700,000	(671,706)	2,127,227	63,509,615	1,930,224,489
US Large Cap Index Pool	3,325,040,184	-	-	(700,000)	(83,238)	4,075,404	105,814,944	3,434,147,294
US Small/Mid Cap Pool	326,793,014	-	-	(400,000)	(311,660)	448,654	(5,890,650)	320,639,357
US SMID Cap Alternative Weighted Index Pool	111,679,213	-	-	400,000	(9,820)	210,466	(2,759,026)	109,520,834
Investment Pools	29,262,037,967	-	-	247,819,285	(6,829,512)	74,822,009	234,030,986	29,811,880,734
Sub - Total Land Grant Permanent Fund	31,003,682,658	185,423,424	(111,622,107)	-	3,369,652	81,246,339	234,030,986	31,396,130,953
Total Land Grant Permanent Fund	31,003,682,658	185,423,424	(111,622,107)	-	3,369,652	81,246,339	234,030,986	31,396,130,953

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

Severance Tax Permanent Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Fund Specific								
Cash and Accruals	365,179,828	-	(24,135,236)	247,438,919	3,247,102	2,517,202	-	594,247,816
Small Business Invest Corp & Recovery Loan Program & ETIs	280,001,680	-	-	(1,015,676)	-	87,725	(2,225,026)	276,848,703
Private Equity New Mexico	418,379,044	-	-	3,576,757	-	356,002	(1,347,334)	420,964,469
Stock Distributions/Private Equity	182,051	-	-	-	-	-	-	182,051
Fund Specific	1,063,742,602	-	(24,135,236)	250,000,000	3,247,102	2,960,930	(3,572,359)	1,292,243,039
Investment Pools:								
Core Bonds Pool	632,083,026	-	-	(150,000,000)	(141,227)	1,926,339	2,813,067	486,681,204
Credit Plus Pool	646,163,683	-	-	150,000,000	(283,682)	3,712,495	801,631	800,394,127
Non-US Developed Alternative Weighted Index Pool	393,115,496	-	-	-	(74,870)	634,891	(7,065,927)	386,609,590
Non-US Developed Markets Active Pool	803,070,662	-	-	-	(765,696)	1,810,206	(9,993,711)	794,121,461
Non-US Developed Markets Index Pool	307,959,666	-	-	-	(33,228)	599,203	(5,845,174)	302,680,466
Non-US Emerging Markets Active Pool	316,113,533	-	-	-	(391,205)	1,149,106	11,770,628	328,642,061
Private Debt Market Pool	562,131,535	-	-	-	-	765,832	11,750,412	574,647,780
Private Equity Pool	405,885,625	-	-	-	-	190,321	4,527,159	410,603,105
Real Estate Pool	781,797,472	-	-	-	-	2,048,699	(13,432,245)	770,413,925
Real Return Pool	739,899,150	-	-	-	(126,898)	3,150,357	9,821,707	752,744,315
Short Term Duration Fixed Income Pool	326,305,597	-	-	-	(77,971)	1,374,283	641,456	328,243,365
STPF Beta Overlay Pool	712,875,152	-	-	-	-	2,190,625	3,932,990	718,998,767
US Large Cap Active Pool	587,221,652	-	-	-	(211,467)	669,694	19,994,121	607,674,001
US Large Cap Index Pool	1,260,746,810	-	-	(250,000,000)	(25,308)	1,239,104	32,172,434	1,044,133,040
US Small/Mid Cap Pool	106,102,531	-	-	-	(101,313)	145,847	(1,914,909)	104,232,156
US SMID Cap Alternative Weighted Index Pool	35,663,395	-	-	-	(3,125)	66,970	(877,917)	34,849,323
Investment Pools	8,617,134,985	-	-	(250,000,000)	(2,235,991)	21,673,970	59,095,720	8,445,668,685
Sub - Total Severance Tax Permanent Fund	9,680,877,588	-	(24,135,236)	-	1,011,111	24,634,900	55,523,361	9,737,911,725
Total Severance Tax Permanent Fund	9,680,877,588	-	(24,135,236)	-	1,011,111	24,634,900	55,523,361	9,737,911,725

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

Tobacco Settlement Permanent Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and accruals	27,629,392	-	(13,686,448)	(13,500,000)	-	54,399	-	497,343
Investment Pools:								
Core Bonds Pool	24,005,530	-	-	(12,000,000)	(3,517)	47,972	70,055	12,120,040
Credit Plus Pool	10,866,513	-	-	6,000,000	(6,010)	78,648	16,982	16,956,133
Non-US Developed Alternative Weighted Index Pool	8,578,707	-	-	-	(1,634)	13,855	(154,195)	8,436,733
Non-US Developed Markets Active Pool	15,844,776	-	-	-	(15,107)	35,716	(197,178)	15,668,206
Non-US Developed Markets Index Pool	5,238,736	-	-	-	(565)	10,193	(99,433)	5,148,931
Non-US Emerging Markets Active Pool	6,312,287	-	-	-	(7,812)	22,946	235,041	6,562,461
Private Debt Market Pool	94,532,927	-	-	-	-	128,789	1,976,051	96,637,767
Real Estate Pool	65,497,233	-	-	9,000,000	-	195,220	(1,279,954)	73,412,499
Real Return Pool	81,126,543	-	-	4,500,000	(14,686)	364,582	1,136,640	87,113,079
Short Term Duration Fixed Income Pool	-	-	-	6,000,000	(1,434)	25,270	11,795	6,035,631
US Large Cap Active Pool	11,599,258	-	-	-	(4,177)	13,228	394,939	12,003,248
US Large Cap Index Pool	21,763,993	-	-	-	(545)	26,681	692,756	22,482,885
US Small/Mid Cap Pool	2,152,953	-	-	-	(2,056)	2,959	(38,856)	2,115,000
US SMID Cap Alternative Weighted Index Pool	614,081	-	-	-	(54)	1,153	(15,117)	600,064
Investment Pools	348,133,535	-	-	13,500,000	(57,596)	967,213	2,749,526	365,292,678
Sub - Total Tobacco Settlement Permanent Fund	375,762,927	-	(13,686,448)	-	(57,596)	1,021,612	2,749,526	365,790,021
Total Tobacco Settlement Permanent Fund	375,762,927	-	(13,686,448)	-	(57,596)	1,021,612	2,749,526	365,790,021

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

Water Trust Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Accruals	107,626	-	-	-	-	459	-	108,085
Investment Pools:								
Core Bonds Pool	3,032,578	-	-	-	(888)	12,118	17,696	3,061,503
Credit Plus Pool	5,043,809	-	-	-	(1,797)	23,519	5,078	5,070,609
Non-US Developed Alternative Weighted Index Pool	5,068,367	-	-	-	(965)	8,186	(91,100)	4,984,488
Non-US Developed Markets Active Pool	10,391,772	-	-	-	(9,908)	23,424	(129,319)	10,275,969
Non-US Developed Markets Index Pool	3,273,174	-	-	-	(353)	6,369	(62,126)	3,217,064
Non-US Emerging Markets Active Pool	3,936,257	-	-	-	(4,871)	14,309	146,568	4,092,262
Private Debt Market Pool	13,572,521	-	-	(2,000,000)	-	15,766	241,904	11,830,191
Private Equity Pool	36,353,318	-	-	-	-	17,046	405,477	36,775,841
Real Estate Pool	20,684,343	-	-	1,000,000	-	56,824	(372,564)	21,368,603
Real Return Pool	20,623,956	-	-	1,000,000	(3,709)	92,071	287,045	21,999,363
Short Term Duration Fixed Income Pool	2,014,759	-	-	-	(481)	8,485	3,961	2,026,723
US Large Cap Active Pool	7,382,165	-	-	-	(2,658)	8,419	251,353	7,639,279
US Large Cap Index Pool	13,708,996	-	-	-	(343)	16,806	436,362	14,161,821
US Small/Mid Cap Pool	1,280,126	-	-	-	(1,222)	1,760	(23,103)	1,257,560
US SMID Cap Alternative Weighted Index Pool	409,387	-	-	-	(36)	769	(10,078)	400,042
Investment Pools	146,775,528	-	-	-	(27,233)	305,870	1,107,154	148,161,319
Sub - Total Water Trust Fund	146,883,154	-	-	-	(27,233)	306,330	1,107,154	148,269,404
Total Water Trust Fund	146,883,154	-	-	-	(27,233)	306,330	1,107,154	148,269,404

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

Tax Stabilization Reserve Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and accruals	51,571,703	-	-	-	-	219,624	-	51,791,327
Investment Pools:								
Core Bonds Pool	272,476,520	-		(165,000,000)	(31,485)	429,462	627,151	108,501,647
Credit Plus Pool	426,931,031	-		(170,000,000)	(91,548)	1,198,064	258,695	258,296,243
Private Debt Market Pool	422,521,374	-		-	-	575,631	8,832,097	431,929,103
Real Estate Pool	421,924,532	-		-	-	1,105,652	(7,249,184)	415,781,001
Short Term Duration Fixed Income Pool	563,682,287	-		335,000,000	(214,742)	3,784,929	1,766,641	904,019,116
Investment Pools	2,107,535,745	-		-	(337,775)	7,093,739	4,235,400	2,118,527,109
Sub - Total Tax Stabilization Reserve Fund	2,159,107,447	-	-	-	(337,775)	7,313,363	4,235,400	2,170,318,436
Total Tax Stabilization Reserve Fund	2,159,107,447	-	-	-	(337,775)	7,313,363	4,235,400	2,170,318,436

Rural Libraries Endowment Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and accruals	87,955	2,500,000	-	-	-	2,158	-	2,590,113
Investment Pools:								
Core Bonds Pool	1,195,562	-	-	(450,000)	(218)	2,979	4,351	752,674
Credit Plus Pool	613,243	-	-	650,000	(450)	5,890	1,272	1,269,955
Non-US Developed Alternative Weighted Index Pool	1,171,398	-	-	-	(223)	1,892	(21,055)	1,152,012
Non-US Developed Markets Active Pool	2,098,646	-	-	-	(2,001)	4,731	(26,116)	2,075,259
Non-US Developed Markets Index Pool	628,648	-	-	-	(68)	1,223	(11,932)	617,872
Non-US Emerging Markets Active Pool	817,733	-	-	-	(1,012)	2,973	30,449	850,142
Private Debt Market Pool	2,697,826	-	-	(200,000)	-	3,403	52,213	2,553,442
Private Equity Pool	7,411,817	-	-	-	-	3,475	82,670	7,497,963
Real Estate Pool	4,239,289	-	-	-	-	11,109	(72,836)	4,177,562
Real Return Pool	4,200,783	-	-	-	(720)	17,886	55,763	4,273,711
US Large Cap Active Pool	1,553,472	-	-	-	(559)	1,772	52,894	1,607,578
US Large Cap Index Pool	2,895,091	-	-	-	(72)	3,549	92,152	2,990,719
US Small/Mid Cap Pool	307,495	-	-	-	(294)	423	(5,550)	302,075
Investment Pools	29,831,004	-	-	-	(5,618)	61,305	234,273	30,120,963
Sub - Total Rural Libraries Endowment Fund	29,918,959	2,500,000	-	-	(5,618)	63,463	234,273	32,711,077
Total Rural Libraries Endowment Fund	29,918,959	2,500,000	-	-	(5,618)	63,463	234,273	32,711,077

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

Early Childhood Education and Care Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and accruals	1,108,922,150	-	-	-	-	4,734,124	-	1,113,656,274
Investment Pools:								
Core Bonds Pool	978,194,648	-	-	(460,000,000)	(151,806)	2,070,636	3,023,787	523,137,265
Credit Plus Pool	131,057,891	-	-	740,000,000	(310,368)	4,061,725	877,040	875,686,289
Non-US Developed Alternative Weighted Index Pool	284,909,211	-	-		(54,262)	460,135	(5,121,008)	280,194,076
Non-US Developed Markets Active Pool	570,338,630	-	-	-	(543,795)	1,285,603	(7,097,507)	563,982,931
Non-US Developed Markets Index Pool	187,596,921	-	-	-	(20,241)	365,011	(3,560,650)	184,381,041
Non-US Emerging Markets Active Pool	230,017,833	-	-	-	(284,658)	836,139	8,564,816	239,134,130
Private Debt Market Pool	623,058,539	-	-	(10,000,000)	-	835,214	12,814,955	626,708,709
Private Equity Pool	356,184,840	-	-	-	-	167,016	3,972,807	360,324,663
Real Estate Pool	314,975,068	-	-	10,000,000	-	851,596	(5,583,473)	320,243,192
Real Return Pool	408,920,234	-	-	-	(70,133)	1,741,109	5,428,165	416,019,375
Short Term Duration Fixed Income Pool	638,782,621	-	-	(280,000,000)	(85,732)	1,511,065	705,300	360,913,253
US Large Cap Active Pool	405,814,777	-	-	-	(146,139)	462,810	13,817,457	419,948,904
US Large Cap Index Pool	741,116,513	-	-	-	(18,557)	908,556	23,590,005	765,596,518
US Small/Mid Cap Pool	78,925,415	-	-	-	(75,363)	108,489	(1,424,424)	77,534,118
US SMID Cap Alternative Weighted Index Pool	23,661,431	-	-	-	(2,073)	44,432	(582,468)	23,121,323
Investment Pools	5,973,554,573	-	-	-	(1,763,127)	15,709,536	49,424,802	6,036,925,784
Sub - Total Early Childhood Education and Care Fund	7,082,476,723	-	-	-	(1,763,127)	20,443,660	49,424,802	7,150,582,058
Total Early Childhood Education and Care Fund	7,082,476,723	-	-	-	(1,763,127)	20,443,660	49,424,802	7,150,582,058

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

Conservation Legacy Permanent Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and accruals	178,192	-	-	(100,000)	-	362	-	78,554
Investment Pools:								
Core Bonds Pool	955,913	-	-	-	(280)	3,820	5,578	965,031
Credit Plus Pool	1,616,036	-	-	-	(576)	7,536	1,627	1,624,622
Non-US Developed Alternative Weighted Index Pool	2,415,251	-	-	-	(460)	3,901	(43,412)	2,375,280
Non-US Developed Markets Active Pool	4,826,885	-	-	-	(4,602)	10,880	(60,068)	4,773,096
Non-US Developed Markets Index Pool	1,580,503	-	-	-	(171)	3,075	(29,998)	1,553,409
Non-US Emerging Markets Active Pool	1,913,829	-	-	(100,000)	(2,245)	6,593	67,539	1,885,716
Private Debt Market Pool	8,510,139	-	-	(450,000)	-	10,981	168,484	8,239,604
Private Equity Pool	7,960,123	-	-	-	-	3,733	88,785	8,052,641
Real Estate Pool	6,030,436	-	-	400,000	-	16,851	(110,483)	6,336,804
Real Return Pool	6,105,121	-	-	250,000	(1,090)	27,059	84,360	6,465,451
Short Term Duration Fixed Income Pool	606,995	-	-	-	(145)	2,556	1,193	610,599
US Large Cap Active Pool	3,521,203	-	-	100,000	(1,304)	4,130	123,297	3,747,326
US Large Cap Index Pool	6,623,699	-	-	(100,000)	(163)	7,998	207,652	6,739,184
US Small/Mid Cap Pool	204,997	-	-	400,000	(578)	832	(10,919)	594,332
US SMID Cap Alternative Weighted Index Pool	614,081	-	-	(400,000)	(19)	402	(5,270)	209,194
Investment Pools	53,485,210	-	-	100,000	(11,632)	110,346	488,366	54,172,290
Sub - Total Conservation Legacy Permanent Fund (CP)	53,663,402	-	-	-	(11,632)	110,708	488,366	54,250,844
Total Conservation Legacy Permanent Fund	53,663,402	-	-	-	(11,632)	110,708	488,366	54,250,844

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

Opioid Settlement Restricted Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and accruals	632,972	-	-	(600,000)	-	309	-	33,281
Investment Pools:								
Core Bonds Pool	2,593,198	-	-	-	(760)	10,362	15,132	2,617,932
Credit Plus Pool	4,842,922	-	-	-	(1,726)	22,582	4,876	4,868,655
Non-US Developed Alternative Weighted Index Pool	4,200,437	-	-	800,000	(952)	8,076	(89,879)	4,917,682
Non-US Developed Markets Active Pool	5,698,319	-	-	(1,200,000)	(4,289)	10,140	(55,979)	4,448,191
Non-US Developed Markets Index Pool	2,711,091	-	-	400,000	(336)	6,053	(59,050)	3,057,759
Non-US Emerging Markets Active Pool	3,156,105	-	-	(530,000)	(3,250)	9,546	97,784	2,730,185
Private Debt Market Pool	15,981,094	-	-	-	-	21,772	334,058	16,336,925
Private Equity Pool	7,473,978	-	-	-	-	3,505	83,363	7,560,846
Real Estate Pool	5,100,179	-	-	450,000	-	14,544	(95,359)	5,469,364
Real Return Pool	7,175,836	-	-	680,000	(1,347)	33,449	104,281	7,992,218
Short Term Duration Fixed Income Pool	2,427,978	-	-	-	(580)	10,226	4,773	2,442,397
US Large Cap Active Pool	6,006,758	-	-	(800,000)	(1,875)	5,938	177,283	5,388,105
US Large Cap Index Pool	8,419,639	-	-	800,000	(231)	11,303	293,464	9,524,175
US Small/Mid Cap Pool	307,495	-	-	-	(294)	423	(5,550)	302,075
US SMID Cap Alternative Weighted Index Pool	1,023,468	-	-	-	(90)	1,922	(25,194)	1,000,106
Investment Pools	77,118,500	-	-	600,000	(15,729)	169,840	784,005	78,656,616
Sub - Total Opioid Settlement Restricted Fund	77,751,472	-	-	-	(15,729)	170,149	784,005	78,689,897
Total Opioid Settlement Restricted Fund	77,751,472	-	-	-	(15,729)	170,149	784,005	78,689,897

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

Higher Education Trust Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and accruals	961,320,702	-	-	(567,500,000)	-	1,843,145	-	395,663,847
Investment Pools:								
Core Bonds Pool	-			58,000,000	(16,991)	231,760	338,444	58,553,213
Credit Plus Pool	-			96,000,000	(34,206)	447,646	96,659	96,510,099
Non-US Developed Alternative Weighted Index Pool	-			37,000,000	(7,047)	59,756	(665,045)	36,387,665
Non-US Developed Markets Active Pool	-			76,000,000	(72,463)	171,312	(945,772)	75,153,077
Non-US Developed Markets Index Pool	-			25,000,000	(2,697)	48,643	(474,508)	24,571,437
Non-US Emerging Markets Active Pool	-			30,000,000	(37,126)	109,053	1,117,063	31,188,990
Private Debt Market Pool	-			10,000,000	-	13,624	209,033	10,222,657
Private Equity Pool	-			10,000,000	-	4,689	111,538	10,116,227
Real Estate Pool	-			10,000,000	-	26,205	(171,812)	9,854,393
Real Return Pool	-			10,000,000	(1,715)	42,578	132,744	10,173,607
Short Term Duration Fixed Income Pool	-			38,000,000	(9,080)	160,042	74,701	38,225,663
US Large Cap Active Pool	-			55,000,000	(19,806)	62,725	1,872,677	56,915,596
US Large Cap Index Pool	-			99,000,000	(2,479)	121,367	3,151,206	102,270,094
US Small/Mid Cap Pool	-			10,000,000	(9,549)	13,746	(180,477)	9,823,720
US SMID Cap Alternative Weighted Index Pool	-			3,500,000	(307)	6,572	(86,159)	3,420,107
Investment Pools	-	-	-	567,500,000	(213,466)	1,519,718	4,580,292	573,386,544
Sub - Total Higher Education Trust Fund (CP)	961,320,702	-	-	-	(213,466)	3,362,863	4,580,292	969,050,390
Total Higher Education Trust Fund (CP)	961,320,702	-	-	-	(213,466)	3,362,863	4,580,292	969,050,390

Capital Development and Reserve Fund (CP)

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and accruals	-	475,837,424				280,203		476,117,627
Sub - Total Capital Development and Reserve Fund (CP)	-	475,837,424	-			280,203		476,117,627
Total Capital Development and Reserve Fund (CP)	-	475,837,424	-			280,203		476,117,627
Governmental Funds Grand Total	51,571,445,033	663,760,849	(149,443,791)	-	1,948,587	138,953,589	353,158,165	52,579,822,431

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

CCC Foundation Bonner Title V Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	463,422	-	-	-	(165)	2,161	467	465,885
US Large Cap Index Pool	450,421	-	-	-	(11)	552	14,337	465,299
US Large Cap Active Pool	439,505	-	-	-	(158)	501	14,965	454,812
Core Bonds Pool	335,183	-	-	-	(98)	1,339	1,956	338,380
Non-US Developed Markets Active Pool	249,525	-	-	-	(238)	562	(3,105)	246,744
Non-US Developed Markets Index Pool	248,322	-	-	-	(27)	483	(4,713)	244,065
US Small/Mid Cap Pool	134,359	-	-	-	(128)	185	(2,425)	131,991
Non-US Emerging Markets Active Pool	119,622	-	-	-	(148)	435	4,454	124,363
US SMID Cap Alternative Weighted Index Pool	126,947	-	-	-	(11)	238	(3,125)	124,049
CCC Foundation Bonner Title V Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CCC Foundation Bonner Title V Fund	2,567,306	-	-	-	(985)	6,457	22,810	2,595,588
Total CCC Foundation Bonner Title V Fund	2,567,306	-	-	-	(985)	6,457	22,810	2,595,588

Clovis Community College Foundation Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	428,514	-	-	-	(154)	489	14,590	443,439
Credit Plus Pool	373,929	-	-	-	(133)	1,744	376	375,915
US Large Cap Index Pool	342,483	-	-	-	(9)	420	10,901	353,796
Core Bonds Pool	329,871	-	-	-	(97)	1,318	1,925	333,018
Non-US Developed Markets Active Pool	245,918	-	-	-	(234)	554	(3,060)	243,178
Non-US Developed Markets Index Pool	245,033	-	-	-	(26)	477	(4,651)	240,832
US Small/Mid Cap Pool	132,143	-	-	-	(126)	182	(2,385)	129,813
US SMID Cap Alternative Weighted Index Pool	125,286	-	-	-	(11)	235	(3,084)	122,426
Non-US Emerging Markets Active Pool	117,759	-	-	-	(146)	428	4,385	122,426
Clovis Community College Foundation Fund Cash Accou	-	-	-	-	-	-	-	-
Sub - Total Clovis Community College Foundation F	2,340,935	-	-	-	(937)	5,846	18,998	2,364,843
Total Clovis Community College Foundation F	2,340,935	-	-	-	(937)	5,846	18,998	2,364,843

City of Albuquerque

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Core Bonds Pool	593,885	-	-	-	(174)	2,373	3,465	599,550
City of Albuquerque Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Albuquerque	593,885	-	-	-	(174)	2,373	3,465	599,550
Total City of Albuquerque	593,885	-	-	-	(174)	2,373	3,465	599,550

City of Las Cruces

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	14,127,210	-	-	-	(5,087)	16,111	481,013	14,619,247
US Large Cap Index Pool	9,818,831	-	-	-	(246)	12,037	312,537	10,143,159
US Small/Mid Cap Pool	10,021,874	-	-	-	(9,570)	13,776	(180,872)	9,845,208
Non-US Developed Markets Index Pool	4,409,848	-	-	-	(476)	8,580	(83,700)	4,334,252
City of Las Cruces Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Las Cruces	38,377,763	-	-	-	(15,379)	50,505	528,977	38,941,867
Total City of Las Cruces	38,377,763	-	-	-	(15,379)	50,505	528,977	38,941,867

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

City of Rio Rancho Permanent Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	4,732,076	-	-	-	(1,686)	22,066	4,765	4,757,220
US Large Cap Index Pool	3,600,165	-	-	-	(90)	4,414	114,595	3,719,083
Non-US Developed Markets Active Pool	1,959,696	-	-	-	(1,868)	4,417	(24,387)	1,937,858
US SMID Cap Alternative Weighted Index Pool	1,222,421	-	-	-	(107)	2,296	(30,092)	1,194,517
Non-US Emerging Markets Index Pool	609,667	-	-	-	(179)	5,909	10,869	626,266
City of Rio Rancho Permanent Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Rio Rancho Permanent Fund	12,124,024	-	-	-	(3,931)	39,101	75,749	12,234,943
Total City of Rio Rancho Permanent Fund	12,124,024	-	-	-	(3,931)	39,101	75,749	12,234,943

CNM ECECD Higher Education Endowment

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	634,818	-	-	-	(226)	2,960	639	638,191
US Large Cap Index Pool	300,264	-	-	-	(8)	368	9,558	310,182
Non-US Developed Markets Active Pool	168,363	-	-	-	(161)	380	(2,095)	166,487
US SMID Cap Alternative Weighted Index Pool	140,783	-	-	-	(12)	264	(3,466)	137,569
Non-US Emerging Markets Index Pool	65,681	-	-	-	(19)	637	1,171	67,470
CNM ECECD Higher Education Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM ECECD Higher Education Endowment	1,309,910	-	-	-	(426)	4,609	5,807	1,319,899
Total CNM ECECD Higher Education Endowment	1,309,910	-	-	-	(426)	4,609	5,807	1,319,899

CNM Endowed Faculty in Nursing

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	1,666,448	-	-	-	(594)	7,771	1,678	1,675,303
US Large Cap Index Pool	788,820	-	-	-	(20)	967	25,108	814,876
Non-US Developed Markets Active Pool	442,015	-	-	-	(421)	996	(5,501)	437,090
US SMID Cap Alternative Weighted Index Pool	368,926	-	-	-	(32)	693	(9,082)	360,505
Non-US Emerging Markets Index Pool	172,385	-	-	-	(51)	1,671	3,073	177,079
CNM Endowed Faculty in Nursing Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM Endowed Faculty in Nursing	3,438,595	-	-	-	(1,118)	12,098	15,277	3,464,852
Total CNM Endowed Faculty in Nursing	3,438,595	-	-	-	(1,118)	12,098	15,277	3,464,852

CNM Endowment Funds

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	1,251,433	-	-	-	(446)	5,835	1,260	1,258,082
US Large Cap Index Pool	592,427	-	-	-	(15)	726	18,857	611,995
Non-US Developed Markets Active Pool	331,922	-	-	-	(316)	748	(4,131)	328,223
US SMID Cap Alternative Weighted Index Pool	277,270	-	-	-	(24)	521	(6,825)	270,941
Non-US Emerging Markets Index Pool	129,482	-	-	-	(38)	1,255	2,308	133,007
CNM Endowment Funds Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM Endowment Funds	2,582,533	-	-	-	(840)	9,086	11,470	2,602,249
Total CNM Endowment Funds	2,582,533	-	-	-	(840)	9,086	11,470	2,602,249

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

CNM General Funds

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	7,276,375	-	-	-	(2,593)	33,930	7,326	7,315,038
US Large Cap Index Pool	3,444,629	-	-	-	(86)	4,223	109,644	3,558,409
Non-US Developed Markets Active Pool	1,929,934	-	-	-	(1,840)	4,350	(24,017)	1,908,428
US SMID Cap Alternative Weighted Index Pool	1,612,155	-	-	-	(141)	3,027	(39,686)	1,575,355
Non-US Emerging Markets Index Pool	752,901	-	-	-	(221)	7,297	13,423	773,400
CNM General Funds Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM General Funds	15,015,993	-	-	-	(4,881)	52,828	66,690	15,130,629
Total CNM General Funds	15,015,993	-	-	-	(4,881)	52,828	66,690	15,130,629

CNM Teacher Education Faculty Fellowship Endowment

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	1,112,170	-	-	-	(396)	5,186	1,120	1,118,079
US Large Cap Index Pool	526,442	-	-	-	(13)	645	16,757	543,831
Non-US Developed Markets Active Pool	294,993	-	-	-	(281)	665	(3,671)	291,706
US SMID Cap Alternative Weighted Index Pool	246,229	-	-	-	(22)	462	(6,061)	240,609
Non-US Emerging Markets Index Pool	115,054	-	-	-	(34)	1,115	2,051	118,186
CNM Teacher Education Faculty Fellowship Endowment	-	-	-	-	-	-	-	-
Sub - Total CNM Teacher Education Faculty Fellows	2,294,888	-	-	-	(746)	8,074	10,195	2,312,411
Total CNM Teacher Education Faculty Fellows	2,294,888	-	-	-	(746)	8,074	10,195	2,312,411

CYFD - Next Generation Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	996,924	-	-	-	(359)	1,137	33,944	1,031,645
Credit Plus Pool	1,009,574	-	-	-	(360)	4,708	1,017	1,014,938
Non-US Developed Markets Index Pool	436,106	-	-	-	(47)	849	(8,277)	428,630
Non-US Emerging Markets Index Pool	191,213	-	-	-	(56)	1,853	3,409	196,419
US Small/Mid Cap Pool	53,541	-	-	-	(51)	74	(966)	52,597
CYFD - Next Generation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Next Generation Fund	2,687,357	-	-	-	(873)	8,620	29,126	2,724,230
Total CYFD - Next Generation Fund	2,687,357	-	-	-	(873)	8,620	29,126	2,724,230

CYFD - Trust Fund Non-Expendable

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	3,911,439	-	-	-	(1,409)	4,461	133,179	4,047,671
Credit Plus Pool	3,289,840	-	-	-	(1,172)	15,340	3,312	3,307,321
Non-US Developed Markets Index Pool	1,562,856	-	-	-	(169)	3,041	(29,664)	1,536,064
Non-US Emerging Markets Index Pool	616,201	-	-	-	(181)	5,972	10,986	632,978
US Small/Mid Cap Pool	178,470	-	-	-	(170)	245	(3,221)	175,324
CYFD - Trust Fund Non-Expendable Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Trust Fund Non-Expendable	9,558,806	-	-	-	(3,101)	29,060	114,593	9,699,358
Total CYFD - Trust Fund Non-Expendable	9,558,806	-	-	-	(3,101)	29,060	114,593	9,699,358

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

Eastern New Mexico University

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	18,345,503	944,231	-	-	(483)	23,648	613,999	19,926,898
Credit Plus Pool	9,197,679	566,539	-	-	(3,479)	45,530	9,831	9,816,101
US Small/Mid Cap Pool	3,598,035	188,845	-	-	(3,616)	5,205	(68,345)	3,720,125
Non-US Developed Markets Index Pool	3,039,521	169,962	-	-	(346)	6,245	(60,917)	3,154,465
Non-US Emerging Markets Index Pool	322,202	18,885	-	-	(100)	3,306	6,081	350,374
Eastern New Mexico University Cash Account	-	-	-	-	-	-	-	-
Sub - Total Eastern New Mexico University	34,502,941	1,888,462	-	-	(8,025)	83,934	500,650	36,967,962
Total Eastern New Mexico University	34,502,941	1,888,462	-	-	(8,025)	83,934	500,650	36,967,962

Interstate Stream Commission - Improvement to the Rio Grande

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	2,812,372	-	-	-	(1,013)	3,207	95,758	2,910,324
Credit Plus Pool	995,338	-	-	-	(355)	4,641	1,002	1,000,627
ISC - Improvement to the Rio Grande Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Improv	3,807,710	-	-	-	(1,367)	7,849	96,760	3,910,951
Total Interstate Stream Commission - Improv	3,807,710	-	-	-	(1,367)	7,849	96,760	3,910,951

Interstate Stream Commission - Irrigation Works Construction

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	14,622,278	-	-	-	(5,266)	16,676	497,869	15,131,558
Credit Plus Pool	7,040,413	-	-	-	(2,509)	32,829	7,089	7,077,822
ISC - Irrigation Works Construction Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Irrigati	21,662,691	-	-	-	(7,774)	49,505	504,958	22,209,380
Total Interstate Stream Commission - Irrigat	21,662,691	-	-	-	(7,774)	49,505	504,958	22,209,380

Interstate Stream Commission-NM Unit Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	26,700,998	-	-	-	(9,514)	124,506	26,884	26,842,875
US Large Cap Index Pool	25,596,347	-	-	-	(641)	31,379	814,741	26,441,827
Non-US Developed Markets Index Pool	12,993,496	-	-	-	(1,402)	25,282	(246,621)	12,770,755
US Small/Mid Cap Pool	6,319,824	-	-	-	(6,035)	8,687	(114,058)	6,208,419
Non-US Emerging Markets Active Pool	3,060,695	-	-	-	(3,788)	11,126	113,966	3,182,000
ISC - NM Unit Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission-NM Unit	74,671,361	-	-	-	(21,379)	200,980	594,912	75,445,874
Total Interstate Stream Commission-NM Unit	74,671,361	-	-	-	(21,379)	200,980	594,912	75,445,874

John R. Carver Testamentary Trust

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	638,340	-	-	-	(16)	783	20,319	659,425
Credit Plus Pool	290,649	-	-	-	(104)	1,355	293	292,193
John R. Carver Testamentary Trust Cash Account	-	-	-	-	-	-	-	-
Sub - Total John R. Carver Testamentary Trust	928,989	-	-	-	(120)	2,138	20,611	951,618
Total John R. Carver Testamentary Trust	928,989	-	-	-	(120)	2,138	20,611	951,618

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

Los Alamos County - Cemetery

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	385,105	-	-	-	(10)	472	12,258	397,825
Credit Plus Pool	341,428	-	-	-	(122)	1,592	344	343,242
US Large Cap Active Pool	313,765	-	-	-	(113)	358	10,683	324,693
US Small/Mid Cap Pool	230,768	-	-	-	(220)	317	(4,165)	226,700
Non-US Developed Markets Index Pool	177,488	-	-	-	(19)	345	(3,369)	174,445
Non-US Emerging Markets Index Pool	42,734	-	-	-	(13)	414	762	43,898
Los Alamos County - Cemetery Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - Cemetery	1,491,286	-	-	-	(496)	3,499	16,513	1,510,802
Total Los Alamos County - Cemetery	1,491,286	-	-	-	(496)	3,499	16,513	1,510,802

Los Alamos County - General Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	6,992,348	-	-	-	(2,491)	32,605	7,040	7,029,503
US Large Cap Active Pool	4,130,251	-	-	-	(1,487)	4,710	140,630	4,274,104
US Large Cap Index Pool	3,166,189	-	-	-	(79)	3,882	100,781	3,270,773
US Small/Mid Cap Pool	2,202,200	-	-	-	(2,103)	3,027	(39,745)	2,163,380
Non-US Developed Markets Index Pool	1,971,924	-	-	-	(213)	3,837	(37,428)	1,938,120
Non-US Emerging Markets Index Pool	909,684	-	-	-	(267)	8,817	16,218	934,451
Los Alamos County - General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - General Fund	19,372,597	-	-	-	(6,641)	56,878	187,496	19,610,330
Total Los Alamos County - General Fund	19,372,597	-	-	-	(6,641)	56,878	187,496	19,610,330

Los Alamos County - Permanent

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	10,676,153	-	-	-	(267)	13,088	339,826	11,028,799
Credit Plus Pool	9,465,300	-	-	-	(3,373)	44,137	9,530	9,515,594
US Large Cap Active Pool	8,698,419	-	-	-	(3,132)	9,920	296,170	9,001,376
US Small/Mid Cap Pool	6,397,502	-	-	-	(6,109)	8,794	(115,460)	6,284,727
Non-US Developed Markets Index Pool	4,920,437	-	-	-	(531)	9,574	(93,391)	4,836,089
Non-US Emerging Markets Index Pool	1,184,706	-	-	-	(348)	11,483	21,121	1,216,961
Los Alamos County - Permanent Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - Permanent	41,342,517	-	-	-	(13,760)	96,995	457,795	41,883,546
Total Los Alamos County - Permanent	41,342,517	-	-	-	(13,760)	96,995	457,795	41,883,546

MRGCD Endowment Fund Investments

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	3,321,080	-	-	-	(1,183)	15,486	3,344	3,338,727
US Large Cap Index Pool	1,501,502	-	-	-	(38)	1,841	47,793	1,551,098
MRGCD Endowment Fund Investments Cash Account	-	-	-	-	-	-	-	-
Sub - Total MRGCD Endowment Fund Investments	4,822,582	-	-	-	(1,221)	17,327	51,137	4,889,825
Total MRGCD Endowment Fund Investments	4,822,582	-	-	-	(1,221)	17,327	51,137	4,889,825

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

New Mexico Commissioner of Public Lands-O&G

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	12,149,155	-	-	-	(4,375)	13,855	413,663	12,572,298
US Large Cap Index Pool	11,420,718	-	-	-	(286)	14,001	363,526	11,797,959
Credit Plus Pool	4,390,403	-	-	-	(1,564)	20,472	4,421	4,413,731
NM Commissioner of Public Lands-O&G Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Commissioner of Public Lands-O&G	27,960,276	-	-	-	(6,225)	48,329	781,609	28,783,988
Total New Mexico Commissioner of Public Lands-O&G	27,960,276	-	-	-	(6,225)	48,329	781,609	28,783,988

New Mexico Highlands University - Endowment Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	5,218,292	-	(126,772)	-	(127)	6,242	162,065	5,259,700
Credit Plus Pool	1,283,460	-	(31,268)	-	(446)	5,839	1,261	1,258,846
US Small/Mid Cap Pool	877,569	-	(21,782)	-	(817)	1,176	(15,445)	840,701
Non-US Developed Markets Index Pool	355,155	-	(8,541)	-	(37)	674	(6,579)	340,672
Non-US Emerging Markets Index Pool	162,104	-	(3,875)	-	(46)	1,534	2,821	162,537
NMHU - Endowment Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University - Endowment Fund	7,896,581	-	(192,238)	-	(1,475)	15,465	144,123	7,862,456
Total New Mexico Highlands University - Endowment Fund	7,896,581	-	(192,238)	-	(1,475)	15,465	144,123	7,862,456

NMHU SWEN Endowment

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Core Bonds Pool	6,242,496	-	-	-	(1,829)	24,944	36,426	6,302,037
US Large Cap Index Pool	4,888,678	-	-	-	(122)	5,993	155,608	5,050,157
Credit Plus Pool	4,287,236	-	-	-	(1,528)	19,991	4,317	4,310,016
Non-US Developed Markets Index Pool	2,975,438	-	-	-	(321)	5,789	(56,475)	2,924,432
Non-US Emerging Markets Index Pool	2,002,357	-	-	-	(588)	19,408	35,698	2,056,874
US Small/Mid Cap Pool	1,869,087	-	-	-	(1,785)	2,569	(33,733)	1,836,139
NMHU SWEN Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMHU SWEN Endowment	22,265,292	-	-	-	(6,173)	78,695	141,842	22,479,655
Total NMHU SWEN Endowment	22,265,292	-	-	-	(6,173)	78,695	141,842	22,479,655

New Mexico Highlands University Foundation

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	5,354,985	33,333	-	-	(135)	6,606	171,512	5,566,301
Core Bonds Pool	1,837,635	33,334	-	-	(548)	7,476	10,918	1,888,814
US Small/Mid Cap Pool	1,727,332	33,333	-	-	(1,681)	2,420	(31,776)	1,729,628
Credit Plus Pool	1,411,233	33,333	-	-	(515)	6,736	1,454	1,452,242
Non-US Emerging Markets Index Pool	1,135,291	33,333	-	-	(343)	11,327	20,834	1,200,441
Non-US Developed Markets Index Pool	940,152	33,334	-	-	(105)	1,894	(18,477)	956,798
NM Highlands University Foundation Cash	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University Foundation	12,406,627	200,000	-	-	(3,327)	36,459	154,465	12,794,224
Total New Mexico Highlands University Foundation	12,406,627	200,000	-	-	(3,327)	36,459	154,465	12,794,224

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

New Mexico Military Institute - Capital Operations

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	1,129,281	-	(90,319)	-	(26)	1,274	33,071	1,073,280
Credit Plus Pool	864,709	84,917	-	-	(338)	4,428	956	954,672
Non-US Developed Markets Index Pool	310,691	12,745	-	-	(35)	629	(6,139)	317,891
US Small/Mid Cap Pool	308,955	-	(9,276)	-	(286)	412	(5,409)	294,397
Non-US Emerging Markets Index Pool	77,443	1,934	-	-	(23)	769	1,415	81,538
NMMI - Capital Operations Cash Account	-	(99,595)	99,595	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital Operations	2,691,080	-	-	-	(709)	7,512	23,894	2,721,778
Total New Mexico Military Institute - Capital Operations	2,691,080	-	-	-	(709)	7,512	23,894	2,721,778

New Mexico Military Institute - Capital Outlay

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	1,417,831	-	(113,397)	-	(33)	1,599	41,521	1,347,521
Credit Plus Pool	1,085,657	106,614	-	-	(425)	5,560	1,200	1,198,606
Non-US Developed Markets Index Pool	390,078	16,001	-	-	(44)	790	(7,708)	399,118
US Small/Mid Cap Pool	387,899	-	(11,646)	-	(359)	517	(6,791)	369,620
Non-US Emerging Markets Index Pool	97,231	2,428	-	-	(29)	966	1,777	102,372
NMMI - Capital Outlay Cash Account	-	(125,043)	125,043	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital Outlay	3,378,696	-	-	-	(890)	9,432	30,000	3,417,237
Total New Mexico Military Institute - Capital Outlay	3,378,696	-	-	-	(890)	9,432	30,000	3,417,237

New Mexico Military Institute - Legislative Scholarship

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	10,252,839	-	(1,325,749)	-	(224)	10,944	284,152	9,221,963
Credit Plus Pool	7,848,642	770,948	(477,000)	-	(2,901)	37,969	8,199	8,185,855
Non-US Developed Markets Index Pool	2,818,500	117,214	(159,000)	-	(300)	5,403	(52,703)	2,729,114
US Small/Mid Cap Pool	2,803,696	-	(229,333)	-	(2,458)	3,539	(46,461)	2,528,983
Non-US Emerging Markets Index Pool	702,817	17,670	(39,750)	-	(200)	6,598	12,136	699,271
NMMI - Legislative Scholarship Cash Acct	-	(905,832)	905,832	-	-	-	-	-
Sub - Total New Mexico Military Institute - Legislative Scholarship	24,426,493	-	(1,325,000)	-	(6,083)	64,452	205,323	23,365,185
Total New Mexico Military Institute - Legislative Scholarship	24,426,493	-	(1,325,000)	-	(6,083)	64,452	205,323	23,365,185

New Mexico Military Institute - LFC/VC

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	4,575,537	-	(417,887)	-	(104)	5,097	132,340	4,294,982
Credit Plus Pool	3,502,957	344,054	(48,600)	-	(1,353)	17,712	3,824	3,818,594
Non-US Developed Markets Index Pool	1,258,182	52,067	(16,200)	-	(140)	2,518	(24,561)	1,271,865
US Small/Mid Cap Pool	1,251,420	-	(52,252)	-	(1,145)	1,648	(21,642)	1,178,030
Non-US Emerging Markets Index Pool	313,694	7,867	(4,050)	-	(93)	3,077	5,661	326,156
New Mexico Military Institute - LFC/VC Cash Account	-	(403,988)	403,988	-	-	-	-	-
Sub - Total New Mexico Military Institute - LFC/VC	10,901,789	-	(135,000)	-	(2,835)	30,053	95,621	10,889,627
Total New Mexico Military Institute - LFC/VC	10,901,789	-	(135,000)	-	(2,835)	30,053	95,621	10,889,627

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

New Mexico Military Institute - Patterson Account

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	3,944,555	-	(315,483)	-	(91)	4,449	115,515	3,748,944
Credit Plus Pool	3,020,412	296,612	-	-	(1,182)	15,467	3,340	3,334,650
Non-US Developed Markets Index Pool	1,085,238	44,517	-	-	(122)	2,198	(21,443)	1,110,388
US Small/Mid Cap Pool	1,079,175	-	(32,400)	-	(1,000)	1,439	(18,892)	1,028,323
Non-US Emerging Markets Index Pool	270,507	6,754	-	-	(81)	2,687	4,943	284,810
NMMI - Patterson Acct Cash Account	-	(347,883)	347,883	-	-	-	-	-
Sub - Total New Mexico Military Institute - Patterson	9,399,888	-	-	-	(2,476)	26,241	83,462	9,507,115
Total New Mexico Military Institute - Patterson	9,399,888	-	-	-	(2,476)	26,241	83,462	9,507,115

New Mexico Military Institute - Trust Scholarship

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	4,985,648	-	(398,750)	-	(115)	5,623	146,003	4,738,410
Credit Plus Pool	3,817,595	374,898	-	-	(1,494)	19,550	4,221	4,214,770
Non-US Developed Markets Index Pool	1,371,667	56,266	-	-	(154)	2,778	(27,103)	1,403,455
US Small/Mid Cap Pool	1,364,004	-	(40,951)	-	(1,263)	1,819	(23,878)	1,299,730
Non-US Emerging Markets Index Pool	341,903	8,536	-	-	(103)	3,397	6,248	359,981
NMMI - Trust Scholarship Cash Acct	-	(439,701)	439,701	-	-	-	-	-
Sub - Total New Mexico Military Institute - Trust Scholarship	11,880,817	-	-	-	(3,129)	33,166	105,491	12,016,345
Total New Mexico Military Institute - Trust Scholarship	11,880,817	-	-	-	(3,129)	33,166	105,491	12,016,345

New Mexico Retiree Health Care Authority

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	263,068,084	7,000,000	-	-	(6,762)	331,084	8,596,364	278,988,770
Core Bonds Pool	222,210,364	10,000,000	-	-	(68,026)	927,881	1,355,002	234,425,220
Private Debt Market Pool	208,382,249	7,500,000	-	-	-	294,112	4,512,655	220,689,015
Private Equity Pool	200,636,334	5,000,000	-	-	-	96,424	2,293,622	208,026,380
Non-US Developed Markets Index Pool	196,256,440	7,000,000	-	-	(21,931)	395,480	(3,857,873)	199,772,116
Real Estate Pool	132,333,570	5,000,000	-	-	-	359,882	(2,359,560)	135,333,892
Non-US Emerging Markets Active Pool	111,077,434	5,000,000	-	-	(143,651)	421,954	4,322,195	120,677,931
Real Return Pool	71,805,640	2,500,000	-	-	(12,744)	316,380	986,362	75,595,638
US SMID Cap Alternative Weighted Index Pool	30,858,106	1,000,000	-	-	(2,791)	59,824	(784,243)	31,130,896
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Retiree Health Care Authority	1,436,628,221	50,000,000	-	-	(255,906)	3,203,021	15,064,523	1,504,639,859
Total New Mexico Retiree Health Care Authority	1,436,628,221	50,000,000	-	-	(255,906)	3,203,021	15,064,523	1,504,639,859

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

New Mexico School for the Blind and Visually Impaired

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	4,384,057	-	-	-	(1,562)	20,443	4,414	4,407,352
US Large Cap Index Pool	2,595,136	-	-	-	(65)	3,181	82,604	2,680,856
Non-US Developed Markets Index Pool	2,281,039	-	-	-	(246)	4,438	(43,295)	2,241,937
Core Bonds Pool	2,107,227	-	-	-	(617)	8,420	12,296	2,127,326
Private Debt Market Pool	1,953,902	-	-	-	-	2,662	40,843	1,997,407
Real Estate Pool	1,582,170	-	-	-	-	4,146	(27,184)	1,559,133
US Small/Mid Cap Pool	1,153,423	-	-	-	(1,101)	1,585	(20,817)	1,133,090
Non-US Emerging Markets Active Pool	952,002	-	-	-	(1,178)	3,461	35,448	989,733
New Mexico School for the Visually Handicapped Cash /	-	-	-	-	-	-	-	-
Sub - Total New Mexico School for the Blind and Vi	17,008,956	-	-	-	(4,770)	48,337	84,311	17,136,834
Total New Mexico School for the Blind and Vi	17,008,956	-	-	-	(4,770)	48,337	84,311	17,136,834

New Mexico Small Business Investment Corporation

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	10,039,844	-	-	-	(3,577)	46,816	10,109	10,093,191
New Mexico Small Business Investment Corp Cash Acco	-	-	-	-	-	-	-	-
Sub - Total New Mexico Small Business Investment	10,039,844	-	-	-	(3,577)	46,816	10,109	10,093,191
Total New Mexico Small Business Investment	10,039,844	-	-	-	(3,577)	46,816	10,109	10,093,191

New Mexico Tech - Employee Benefit Trust

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	742,848	-	-	-	(19)	911	23,645	767,385
Non-US Developed Markets Index Pool	553,387	-	-	-	(60)	1,077	(10,503)	543,901
Core Bonds Pool	471,820	-	-	-	(138)	1,885	2,753	476,320
Private Equity Pool	245,135	-	-	-	-	115	2,734	247,984
Non-US Emerging Markets Active Pool	236,414	-	-	-	(293)	859	8,803	245,783
US Small/Mid Cap Pool	166,747	-	-	-	(159)	229	(3,009)	163,808
Private Debt Market Pool	129,385	-	-	-	-	176	2,705	132,266
Real Estate Pool	113,201	-	-	-	-	297	(1,945)	111,553
NM Tech Employee Benefit Trust Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Employee Benefit Tr	2,658,937	-	-	-	(668)	5,549	25,182	2,689,000
Total New Mexico Tech - Employee Benefit Tr	2,658,937	-	-	-	(668)	5,549	25,182	2,689,000

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

New Mexico Tech - Endowment Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	20,420,809	-	(675,910)	-	(494)	24,206	628,487	20,397,099
Non-US Developed Markets Index Pool	15,379,213	-	(563,258)	-	(1,599)	28,828	(281,212)	14,561,972
Core Bonds Pool	13,055,341	-	(563,258)	-	(3,660)	49,917	72,894	12,611,234
Private Equity Pool	7,372,410	-	-	-	-	3,457	82,230	7,458,097
Non-US Emerging Markets Active Pool	6,605,542	-	(281,629)	-	(7,826)	22,988	235,474	6,574,549
US Small/Mid Cap Pool	4,557,023	-	(168,977)	-	(4,190)	6,032	(79,194)	4,310,693
Private Debt Market Pool	3,876,878	-	-	-	-	5,282	81,040	3,963,199
Real Estate Pool	3,376,131	-	-	-	-	8,847	(58,006)	3,326,972
NM Tech Endowment Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Endowment Fund	74,643,347	-	(2,253,032)	-	(17,769)	149,556	681,713	73,203,815
Total New Mexico Tech - Endowment Fund	74,643,347	-	(2,253,032)	-	(17,769)	149,556	681,713	73,203,815

New Mexico Tech - Foundation Enhanced

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	70,016	-	-	-	(25)	326	70	70,388
NM Tech Foundation Enhanced Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Enhance	70,016	-	-	-	(25)	326	70	70,388
Total New Mexico Tech - Foundation Enhance	70,016	-	-	-	(25)	326	70	70,388

New Mexico Tech - Foundation Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	4,723,718	-	-	-	(118)	5,791	150,358	4,879,748
Non-US Developed Markets Index Pool	3,871,141	-	-	-	(418)	7,532	(73,476)	3,804,779
Credit Plus Pool	3,461,020	-	-	-	(1,233)	16,139	3,485	3,479,411
Private Equity Pool	3,259,278	-	-	-	-	1,528	36,353	3,297,159
Non-US Emerging Markets Index Pool	1,421,699	-	-	-	(418)	13,780	25,346	1,460,407
Private Debt Market Pool	1,417,872	-	-	-	-	1,932	29,638	1,449,442
Real Estate Pool	1,445,347	-	-	-	-	3,788	(24,833)	1,424,302
US SMID Cap Alternative Weighted Index Pool	1,113,007	-	-	-	(98)	2,090	(27,399)	1,087,601
NM Tech Foundation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Fund	20,713,082	-	-	-	(2,284)	52,579	119,473	20,882,849
Total New Mexico Tech - Foundation Fund	20,713,082	-	-	-	(2,284)	52,579	119,473	20,882,849

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

New Mexico Tech - Foundation Restricted

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	4,855,610	-	(150,801)	-	(118)	5,768	149,756	4,860,214
Non-US Developed Markets Index Pool	3,889,886	-	(125,668)	-	(406)	7,324	(71,446)	3,699,690
Credit Plus Pool	3,435,058	-	(125,668)	-	(1,179)	15,432	3,332	3,326,975
Private Equity Pool	2,315,109	-	-	-	-	1,086	25,822	2,342,017
Non-US Emerging Markets Index Pool	1,621,321	-	(62,834)	-	(458)	15,106	27,785	1,600,919
Private Debt Market Pool	1,062,976	-	-	-	-	1,448	22,220	1,086,644
US SMID Cap Alternative Weighted Index Pool	1,120,783	-	(37,700)	-	(95)	2,034	(26,662)	1,058,359
Real Estate Pool	1,019,803	-	-	-	-	2,672	(17,521)	1,004,954
NM Tech Foundation Restricted Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Restrict	19,320,546	-	(502,671)	-	(2,256)	50,869	113,285	18,979,773
Total New Mexico Tech - Foundation Restrict	19,320,546	-	(502,671)	-	(2,256)	50,869	113,285	18,979,773

New Mexico Tech - NMTURPC- Operating Growth Investment

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	400,802	-	-	-	(10)	491	12,758	414,041
Non-US Developed Markets Index Pool	298,579	-	-	-	(32)	581	(5,667)	293,461
Core Bonds Pool	254,570	-	-	-	(75)	1,017	1,485	256,998
Private Equity Pool	132,262	-	-	-	-	62	1,475	133,799
Non-US Emerging Markets Active Pool	127,557	-	-	-	(158)	464	4,750	132,612
US Small/Mid Cap Pool	89,968	-	-	-	(86)	124	(1,624)	88,382
Private Debt Market Pool	69,810	-	-	-	-	95	1,459	71,364
Real Estate Pool	61,078	-	-	-	-	160	(1,049)	60,188
NM Tech - NMTURPC - Cash account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - NMTURPC- Operatin	1,434,624	-	-	-	(361)	2,994	13,587	1,450,845
Total New Mexico Tech - NMTURPC- Operatin	1,434,624	-	-	-	(361)	2,994	13,587	1,450,845

New Mexico Tech - Plant/Debt/Allocated Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	5,565,445	-	-	-	(139)	6,823	177,150	5,749,278
Non-US Developed Markets Index Pool	4,145,997	-	-	-	(447)	8,067	(78,692)	4,074,924
Core Bonds Pool	3,534,892	-	-	-	(1,036)	14,125	20,627	3,568,608
Private Equity Pool	1,836,561	-	-	-	-	861	20,485	1,857,907
Non-US Emerging Markets Active Pool	1,771,221	-	-	-	(2,192)	6,439	65,952	1,841,420
US Small/Mid Cap Pool	1,249,275	-	-	-	(1,193)	1,717	(22,547)	1,227,253
Private Debt Market Pool	969,358	-	-	-	-	1,321	20,263	990,942
Real Estate Pool	848,109	-	-	-	-	2,222	(14,572)	835,760
NM Tech Plant/Debt/Allocated Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Plant/Debt/Allocatex	19,920,858	-	-	-	(5,007)	41,575	188,666	20,146,092
Total New Mexico Tech - Plant/Debt/Allocate	19,920,858	-	-	-	(5,007)	41,575	188,666	20,146,092

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

New Mexico Tech - Proceeds from ABQ Building Sale

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	245,794	-	(9,240)	-	(6)	290	7,530	244,368
Non-US Developed Markets Index Pool	183,105	-	(7,700)	-	(19)	341	(3,329)	172,398
Core Bonds Pool	156,116	-	(7,700)	-	(43)	593	866	149,832
Private Equity Pool	81,111	-	-	-	-	38	905	82,053
Non-US Emerging Markets Active Pool	78,225	-	(3,850)	-	(92)	270	2,769	77,323
US Small/Mid Cap Pool	55,174	-	(2,310)	-	(50)	73	(954)	51,932
Private Debt Market Pool	42,811	-	-	-	-	58	895	43,764
Real Estate Pool	37,456	-	-	-	-	98	(644)	36,911
NM Tech Proceeds from ABQ Building Sale Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Proceeds from ABQ	879,792	-	(30,800)	-	(211)	1,762	8,038	858,581
Total New Mexico Tech - Proceeds from ABQ	879,792	-	(30,800)	-	(211)	1,762	8,038	858,581

NMMFA - IFT Housing

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	5,742,712	72,000	-	-	(2,072)	27,114	5,855	5,845,609
NMMFA - IFT Housing Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA - IFT Housing	5,742,712	72,000	-	-	(2,072)	27,114	5,855	5,845,609
Total NMMFA - IFT Housing	5,742,712	72,000	-	-	(2,072)	27,114	5,855	5,845,609

NMMFA General Fund

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	13,512,463	-	-	-	(4,815)	63,008	13,605	13,584,262
US Large Cap Index Pool	5,473,796	-	-	-	(137)	6,710	174,233	5,654,602
Non-US Emerging Markets Index Pool	1,056,129	-	-	-	(310)	10,236	18,829	1,084,884
Non-US Developed Markets Index Pool	750,839	-	-	-	(81)	1,461	(14,251)	737,968
US Small/Mid Cap Pool	617,238	-	-	-	(589)	848	(11,140)	606,358
NMMFA General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA General Fund	21,410,466	-	-	-	(5,932)	82,265	181,276	21,668,074
Total NMMFA General Fund	21,410,466	-	-	-	(5,932)	82,265	181,276	21,668,074

NMPSIA - Benefits

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	10,100,655	-	-	-	(3,599)	47,099	10,170	10,154,325
US Large Cap Index Pool	5,342,056	-	-	-	(134)	6,549	170,040	5,518,511
Non-US Developed Markets Active Pool	2,841,889	-	-	-	(2,710)	6,406	(35,366)	2,810,219
US SMID Cap Alternative Weighted Index Pool	1,344,850	-	-	-	(118)	2,525	(33,106)	1,314,152
Non-US Emerging Markets Index Pool	1,073,194	-	-	-	(315)	10,402	19,133	1,102,414
NMPSIA - Benefits Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMPSIA - Benefits	20,702,644	-	-	-	(6,876)	72,981	130,871	20,899,621
Total NMPSIA - Benefits	20,702,644	-	-	-	(6,876)	72,981	130,871	20,899,621

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

NMPSIA - Risk

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	10,633,044	-	-	-	(3,789)	49,582	10,706	10,689,543
US Large Cap Index Pool	5,140,058	-	-	-	(129)	6,301	163,610	5,309,841
Non-US Developed Markets Active Pool	2,755,384	-	-	-	(2,627)	6,211	(34,289)	2,724,679
US SMID Cap Alternative Weighted Index Pool	1,926,422	-	-	-	(169)	3,618	(47,422)	1,882,449
Non-US Emerging Markets Index Pool	1,159,137	-	-	-	(341)	11,235	20,665	1,190,697
NMPSIA - Risk Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMPSIA - Risk	21,614,046	-	-	-	(7,054)	76,946	113,270	21,797,208
Total NMPSIA - Risk	21,614,046	-	-	-	(7,054)	76,946	113,270	21,797,208

Office of the Superintendent of Insurance

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	28,869,235	-	-	-	(10,286)	134,617	29,067	29,022,633
US Large Cap Index Pool	21,169,423	-	-	-	(530)	25,952	673,830	21,868,675
Core Bonds Pool	16,471,767	-	-	-	(4,825)	65,819	96,117	16,628,877
US Small/Mid Cap Pool	5,173,595	-	-	-	(4,940)	7,112	(93,372)	5,082,395
Non-US Developed Markets Index Pool	2,657,607	-	-	-	(287)	5,171	(50,442)	2,612,049
Non-US Developed Markets Active Pool	2,554,713	-	-	-	(2,436)	5,759	(31,792)	2,526,244
US Large Cap Active Pool	1,748,970	-	-	-	(630)	1,995	59,550	1,809,885
Non-US Emerging Markets Index Pool	1,715,840	-	-	-	(504)	16,631	30,590	1,762,556
Non-US Emerging Markets Active Pool	1,578,796	-	-	-	(1,954)	5,739	58,787	1,641,368
Office of the Superintendent of Insurance Cash Account	-	-	-	-	-	-	-	-
Sub - Total Office of the Superintendent of Insuran	81,939,946	-	-	-	(26,392)	268,793	772,336	82,954,683
Total Office of the Superintendent of Insuran	81,939,946	-	-	-	(26,392)	268,793	772,336	82,954,683

San Juan College Foundation

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	4,863,837	-	-	-	(1,752)	5,547	165,607	5,033,239
Non-US Developed Markets Index Pool	3,276,321	-	-	-	(354)	6,375	(62,186)	3,220,156
US Small/Mid Cap Pool	2,389,841	-	-	-	(2,282)	3,285	(43,131)	2,347,713
Credit Plus Pool	2,178,933	-	-	-	(776)	10,160	2,194	2,190,511
Non-US Emerging Markets Index Pool	1,655,447	-	-	-	(486)	16,045	29,513	1,700,519
San Juan College Foundation Cash Account	-	-	-	-	-	-	-	-
Sub - Total San Juan College Foundation	14,364,378	-	-	-	(5,650)	41,412	91,997	14,492,138
Total San Juan College Foundation	14,364,378	-	-	-	(5,650)	41,412	91,997	14,492,138

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

Springer Municipal School District

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	80,359	-	-	-	(2)	99	2,558	83,013
US Small/Mid Cap Pool	76,300	-	-	-	(73)	105	(1,377)	74,955
Non-US Developed Markets Index Pool	65,577	-	-	-	(7)	128	(1,245)	64,453
Non-US Emerging Markets Index Pool	50,559	-	-	-	(15)	490	901	51,936
Credit Plus Pool	33,002	-	-	-	(12)	154	33	33,177
Springer Municipal School District Cash Account	-	-	-	-	-	-	-	-
Sub - Total Springer Municipal School District	305,797	-	-	-	(109)	975	871	307,534
Total Springer Municipal School District	305,797	-	-	-	(109)	975	871	307,534

Western New Mexico University

Investment Name	May 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	2,864,417	-	-	-	(72)	3,512	91,175	2,959,033
US SMID Cap Alternative Weighted Index Pool	2,431,355	-	-	-	(213)	4,566	(59,852)	2,375,855
Credit Plus Pool	2,123,110	-	-	-	(756)	9,900	2,138	2,134,391
WNMU Cash Account	-	-	-	-	-	-	-	-
Sub - Total Western New Mexico University	7,418,882	-	-	-	(1,041)	17,977	33,461	7,469,279
Total Western New Mexico University	7,418,882	-	-	-	(1,041)	17,977	33,461	7,469,279

Third Party Grand Total	2,205,519,301	52,160,462	(4,438,741)	-	(475,454)	5,289,413	22,738,712	2,280,793,692
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Governmental Funds and Third Party Total	53,776,964,334	715,921,311	(153,882,533)	-	1,473,133	144,243,002	375,896,876	54,860,616,123
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Change in Market Value
For the Quarter Ended June 30, 2024
By Asset Class

Portfolio	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized and Unrealized	June 30, 2024 Market Value
Absolute Return Pool	15,937,340	-	-	-	-	338	(373,245)	15,564,433
Cash Pool	-	-	-	750,000,000	-	2,123,010	3,467,724	755,590,733
Core Bonds Pool	4,349,125,838	84,590,373	(590,839)	(1,237,450,000)	(1,855,626)	35,441,057	(31,935,014)	3,197,325,789
Credit Plus Pool	3,607,732,492	99,565,807	(3,306,424)	1,501,650,000	(3,708,854)	58,241,891	(28,011,078)	5,232,163,834
LGPF Beta Overlay Pool	2,208,192,082	-	-	-	-	19,772,330	(16,697,899)	2,211,266,513
Non-US Developed Alternative Weighted Index Pool	1,814,214,325	37,000,000	-	-	(712,672)	17,891,708	(28,363,434)	1,840,029,927
Non-US Developed Markets Active Pool	3,698,456,236	78,463,503	-	(40,000,000)	(7,249,884)	44,684,139	(14,840,170)	3,759,513,823
Non-US Developed Markets Index Pool	1,575,850,910	32,876,509	(1,330,247)	40,000,000	(359,822)	15,933,837	(24,143,689)	1,638,827,497
Non-US Emerging Markets Active Pool	1,503,636,870	36,744,094	(285,479)	-	(3,797,274)	11,992,439	46,707,885	1,594,998,535
Non-US Emerging Markets Index Pool	19,806,828	108,992	(330,389)	-	(11,726)	193,534	731,560	20,498,799
Private Debt Market Pool	4,357,920,913	17,593,601	0	(12,650,000)	-	35,061,132	45,703,518	4,443,629,163
Private Equity Pool	4,192,445,809	15,187,201	0	15,000,000	-	3,315,148	55,834,026	4,281,782,185
Real Estate Pool	3,768,618,334	5,093,601	0	110,850,000	-	21,199,933	(80,101,793)	3,825,660,074
Real Return Pool	3,486,497,975	18,930,000	0	-	(1,205,436)	33,822,974	37,208,407	3,575,253,920
Short Term Duration Fixed Income Pool	3,219,004,256	-	-	(226,000,000)	(1,439,228)	39,307,816	(1,444,525)	3,029,428,320
STPF Beta Overlay Pool	715,378,735	-	-	-	-	6,540,215	(2,920,183)	718,998,767
Unconstrained Fixed Income Pool	2,829,221	-	-	(2,810,715)	-	(11,964)	6	6,549
US Large Cap Active Pool	2,952,499,517	1,671,032	-	55,000,000	(2,169,254)	10,161,778	99,639,743	3,116,802,817
US Large Cap Index Pool	5,830,539,558	19,426,848	(4,294,188)	(151,000,000)	(285,930)	20,226,501	183,704,869	5,898,317,656
US Small/Mid Cap Pool	580,967,976	2,630,146	(588,806)	10,000,000	(1,111,828)	1,768,887	(21,735,570)	571,930,805
US SMID Cap Alternative Weighted Index Pool	218,453,959	1,006,951	(37,700)	3,500,000	(38,732)	1,003,500	(7,891,702)	215,996,276
Total	48,118,109,174	450,888,659	(10,764,073)	816,089,285	(23,946,266)	378,670,202	214,539,434	49,943,586,415

Portfolio	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Land Grant Permanent Fund:								
Cash and Accruals	2,908,008,991	590,626,661	(334,866,321)	(1,605,919,285)	2,199,164	24,201,009	-	1,584,250,219
Severance Tax Permanent Fund:								
Cash and Accruals	431,794,428	-	(72,405,708)	228,094,345	747,102	6,017,649	-	594,247,816
Small Business Investment Corp & Recovery Loan Program & ETI	291,992,342	-	-	(2,413,758)	-	418,383	(13,148,264)	276,848,703
Private Equity New Mexico	419,674,419	-	-	24,319,413	-	477,454	(23,506,818)	420,964,469
Stock Distributions/Private Equity	177,374	-	-	-	-	-	4,677	182,051
Tobacco Settlement Permanent Fund:								
Cash and accruals	103,645	27,372,897	(13,686,448)	(13,500,000)	-	207,250	-	497,343
Water Trust Fund								
Cash and Accruals	106,699	-	-	-	-	1,386	-	108,085
Tax Stabilization Reserve Fund								
Cash and Accruals	242,139,090	-	(959,000,000)	765,000,000	-	3,652,237	-	51,791,327
Rural Libraries Endowment Fund								
Cash and Accruals	87,198	2,500,000	-	-	-	2,915	-	2,590,113
Early Childhood Education and Care Fund								
Cash and Accruals	1,114,373,297	-	-	(15,000,000)	-	14,282,977	-	1,113,656,274
Conservation Legacy Permanent Fund								
Cash and Accruals	176,658	-	-	(100,000)	-	1,897	-	78,554
Opioid Settlement Restricted Fund								
Cash and Accruals	220,279	-	400,000	(600,000)	-	13,002	-	33,281
Higher Education Trust Fund								
Cash and Accruals	-	959,000,000	-	(567,500,000)	-	4,163,847	-	395,663,847
Capital Development and Reserve Fund								
Cash and Accruals	-	475,837,424	-	-	-	280,203	-	476,117,627
Total Investment Pools and Fund Specific	53,526,963,593	1,071,388,216	(1,390,322,551)	195,970,000	(21,000,000)	427,946,362	177,889,029	53,988,834,650

**Change in Market Value
For the Quarter Ended June 30, 2024
Investment Pools**

US Large Cap Active Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
T. Rowe Price Associates	1,424,733,838	29,171,032	-	-	(899,893)	1,961,407	110,383,549	1,565,349,933
NT Russell Fundamental LC Active	1,526,930,113	27,500,000	-	-	(184,734)	8,178,666	(10,745,439)	1,551,678,606
SIC Managed Large Cap Active	670,685	-	-	-	-	8,737	-	679,421
US Large Cap Active Pool Cash	164,882	900,000	(900,000)	-	-	12,969	1,633	179,484
Sub - Total US Large Cap Active Pool	2,952,499,517	57,571,032	(900,000)	-	(1,084,627)	10,161,778	99,639,743	3,117,887,444
Management Fee	-	-	-	-	(1,084,627)	-	-	(1,084,627)
Total US Large Cap Active Pool	2,952,499,517	57,571,032	(900,000)	-	(2,169,254)	10,161,778	99,639,743	3,116,802,817

US Large Cap Index Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
NT Russell 1000 Index	5,830,403,710	118,426,848	(254,294,188)	-	(142,965)	20,224,736	183,704,869	5,898,323,008
US Large Cap Index Pool Cash	135,848	3,500,000	(3,500,000)	-	-	1,765	-	137,613
Sub - Total US Large Cap Index Pool	5,830,539,558	121,926,848	(257,794,188)	-	(142,965)	20,226,501	183,704,869	5,898,460,621
Management Fee	-	-	-	-	(142,965)	-	-	(142,965)
Total US Large Cap Index Pool	5,830,539,558	121,926,848	(257,794,188)	-	(285,930)	20,226,501	183,704,869	5,898,317,656

US Small/Mid Cap Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
BlackRock Small/Mid Cap	580,867,999	12,630,146	(588,806)	-	(555,914)	1,767,588	(21,735,570)	572,385,443
US Small/Mid Cap Pool Cash	99,977	400,000	(400,000)	-	-	1,299	-	101,276
Sub - Total US Small/Mid Cap Pool	580,967,976	13,030,146	(988,806)	-	(555,914)	1,768,887	(21,735,570)	572,486,719
Management Fee	-	-	-	-	(555,914)	-	-	(555,914)
Total US Small/Mid Cap Pool	580,967,976	13,030,146	(988,806)	-	(1,111,828)	1,768,887	(21,735,570)	571,930,805

US SMID Cap Alternative Weighted Index Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
NT S&P 600	218,439,772	4,506,951	(37,700)	-	(19,366)	1,003,316	(7,891,702)	216,001,271
US SMID Cap Alternative Weighted Index Pool Cash Accr	11,417	400,000	(400,000)	-	-	148	-	11,565
Citi Transition US SMID Cap Alt Weighted	2,770	-	-	-	-	36	-	2,806
Sub - Total US SMID Cap Alternative Weighted Inde:	218,453,959	4,906,951	(437,700)	-	(19,366)	1,003,500	(7,891,702)	216,015,642
Management Fee	-	-	-	-	(19,366)	-	-	(19,366)
Total US SMID Cap Alternative Weighted Inde	218,453,959	4,906,951	(437,700)	-	(38,732)	1,003,500	(7,891,702)	215,996,276

**Change in Market Value
For the Quarter Ended June 30, 2024
Investment Pools**

Credit Plus Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Shenkman Credit Plus	1,256,442,300	1,237,655,000	(119,000,000)	-	(970,226)	25,583,610	(12,271,102)	2,387,439,581
Prudential	1,479,726,981	529,995,000	(51,000,000)	-	(469,932)	22,555,227	(9,520,970)	1,971,286,306
Loomis Sayles Core Plus	870,739,342	3,565,807	(3,306,424)	-	(414,269)	10,092,348	(6,219,006)	874,457,799
Credit Plus Pool Cash	823,869	100,900,000	(100,900,000)	-	-	10,706	-	834,576
Sub - Total Credit Plus Pool	3,607,732,492	1,872,115,807	(274,206,424)	-	(1,854,427)	58,241,891	(28,011,078)	5,234,018,261
Management Fee	-	-	-	-	(1,854,427)	-	-	(1,854,427)
Total Credit Plus Pool	3,607,732,492	1,872,115,807	(274,206,424)	-	(3,708,854)	58,241,891	(28,011,078)	5,232,163,834

Core Bonds Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
BlackRock Core Bonds	2,557,587,574	34,000,000	(728,265,000)	-	(104,268)	17,469,154	(19,951,309)	1,860,736,150
PIMCO	1,791,243,612	50,590,373	(509,775,839)	-	(823,545)	17,968,074	(11,983,705)	1,337,218,971
Core Bonds Pool Cash	294,653	245,900,000	(245,900,000)	-	-	3,828	-	298,481
Sub - Total Core Bonds Pool	4,349,125,838	330,490,373	(1,483,940,839)	-	(927,813)	35,441,057	(31,935,014)	3,198,253,602
Management Fee	-	-	-	-	(927,813)	-	-	(927,813)
Total Core Bonds Pool	4,349,125,838	330,490,373	(1,483,940,839)	-	(1,855,626)	35,441,057	(31,935,014)	3,197,325,789

Unconstrained Fixed Income Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Loomis Sayles Fixed Income	60,943	-	(18,353)	-	-	(36,858)	6	5,737
Unconstrained Fixed Income Pool Cash	2,768,278	-	(2,792,362)	-	-	24,895	-	811
Sub - Total Unconstrained Fixed Income Pool	2,829,221	-	(2,810,715)	-	-	(11,964)	6	6,549
Management Fee	-	-	-	-	-	-	-	-
Total Unconstrained Fixed Income Pool	2,829,221	-	(2,810,715)	-	-	(11,964)	6	6,549

Short Term Duration Fixed Income Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
J.P. Morgan Asset Management	2,298,377,655	379,000,000	(605,000,000)	-	(394,919)	25,383,582	43,673	2,097,409,991
AB Low Vol Short Duration HY	919,981,055	-	-	-	(324,695)	13,915,848	(1,488,198)	932,084,010
Short Term Duration Fixed Income Pool Cash	645,547	500,000,000	(500,000,000)	-	-	8,387	-	653,934
Sub - Total Short Term Duration Fixed Income Pool	3,219,004,256	879,000,000	(1,105,000,000)	-	(719,614)	39,307,816	(1,444,525)	3,030,147,934
Management Fee	-	-	-	-	(719,614)	-	-	(719,614)
Total Short Term Duration Fixed Income Pool	3,219,004,256	879,000,000	(1,105,000,000)	-	(1,439,228)	39,307,816	(1,444,525)	3,029,428,320

**Change in Market Value
For the Quarter Ended June 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	June 30, 2024 Market Value
Alliance Bernstein - Developed Markets	1,117,825,811	23,876,509	(1,330,247)	-	(106,622)	11,598,626	(17,967,334)	1,133,896,743
AB MSCI ACWI EX-US SC INDEX	457,413,116	49,000,000	-	-	(73,289)	4,327,333	(6,176,351)	504,490,809
Citigroup Global Transition	520,264	-	-	-	-	6,705	(0)	526,968
SIC Tax Reclaims	88,897	-	-	-	-	1,136	(3)	90,030
Non-US Developed Markets Index Pool Cash	2,822	400,000	(400,000)	-	-	37	-	2,858
Sub - Total Non-US Developed Markets Index Pool	1,575,850,910	73,276,509	(1,730,247)	-	(179,911)	15,933,837	(24,143,689)	1,639,007,408
Management Fee	-	-	-	-	(179,911)	-	-	(179,911)
Total Non-US Developed Markets Index Pool	1,575,850,910	73,276,509	(1,730,247)	-	(359,822)	15,933,837	(24,143,689)	1,638,827,497

Non-US Emerging Markets Index Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Alliance Bernstein - Emerging Markets	19,806,639	108,992	(330,389)	-	(5,863)	193,532	731,560	20,504,471
Non-US Emerging Markets Index Pool Cash	188	(0)	-	-	-	3	-	191
Sub - Total Non-US Emerging Markets Index Pool	19,806,828	108,992	(330,389)	-	(5,863)	193,534	731,560	20,504,662
Management Fee	-	-	-	-	(5,863)	-	-	(5,863)
Total Non-US Emerging Markets Index Pool	19,806,828	108,992	(330,389)	-	(11,726)	193,534	731,560	20,498,799

Non-US Developed Markets Active Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
MFS Institutional Advisors, Inc. (MFSI)	1,154,042,069	21,500,000	(5,000,000)	-	(1,153,449)	9,950,486	7,075,859	1,186,414,965
LSV Asset Management	1,166,399,120	21,500,000	(35,000,000)	-	(1,247,841)	19,904,590	(8,774,425)	1,162,781,444
T. Rowe Price Associates - Developed Markets	1,063,709,242	25,463,503	-	-	(886,075)	11,930,845	(12,494,802)	1,087,722,712
Neuberger Berman	313,627,318	10,000,000	-	-	(337,577)	2,898,470	(646,995)	325,541,216
Non-US Developed Markets Active Pool Cash	608,427	3,800,000	(3,800,000)	-	-	209	175	608,812
Citigroup Global Transition	70,058	-	-	-	-	(462)	18	69,614
Transition	2	-	-	-	-	-	-	2
Sub - Total Non-US Developed Markets Active Pool	3,698,456,236	82,263,503	(43,800,000)	-	(3,624,942)	44,684,139	(14,840,170)	3,763,138,765
Management Fee	-	-	-	-	(3,624,942)	-	-	(3,624,942)
Total Non-US Developed Markets Active Pool	3,698,456,236	82,263,503	(43,800,000)	-	(7,249,884)	44,684,139	(14,840,170)	3,759,513,823

**Change in Market Value
For the Quarter Ended June 30, 2024
Investment Pools**

Non-US Emerging Markets Active Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
William Blair	756,394,650	21,744,094	(285,479)	-	(766,737)	5,058,178	17,359,361	799,504,067
BlackRock	747,162,270	15,000,000	-	-	(1,131,900)	6,933,223	29,348,524	797,312,117
Non-US Emerging Markets Active Pool Cash	79,950	630,000	(630,000)	-	-	1,039	-	80,988
Citigroup Global Transition	-	-	-	-	-	-	-	-
Sub - Total Non-US Emerging Markets Active Pool	1,503,636,870	37,374,094	(915,479)	-	(1,898,637)	11,992,439	46,707,885	1,596,897,172
Management Fee	-	-	-	-	(1,898,637)	-	-	(1,898,637)
Total Non-US Emerging Markets Active Pool	1,503,636,870	37,374,094	(915,479)	-	(3,797,274)	11,992,439	46,707,885	1,594,998,535

Non-US Developed Alternative Weighted Index Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
BLK MSCI WORLD EX-USA IMI Custom Factor Index	1,384,356,406	24,000,000	-	-	(303,875)	13,630,482	(17,534,859)	1,404,148,153
BLK FTSE Developed EX-US Minimum Variance	429,380,907	13,000,000	-	-	(52,461)	4,253,264	(10,826,304)	435,755,406
Non-US Developed Alternative Weighted Index Pool Cash	405,998	800,000	(800,000)	-	-	5,597	1	411,596
BlackRock Transition Account	71,014	-	-	-	-	2,365	(2,272)	71,108
Sub - Total Non-US Developed Alternative Weighted	1,814,214,325	37,800,000	(800,000)	-	(356,336)	17,891,708	(28,363,434)	1,840,386,263
Management Fee	-	-	-	-	(356,336)	-	-	(356,336)
Total Non-US Developed Alternative Weighted	1,814,214,325	37,800,000	(800,000)	-	(712,672)	17,891,708	(28,363,434)	1,840,029,927

LGPF Beta Overlay Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
LGPF Overlay - Cash - Parametric	2,208,192,082	-	-	-	-	19,772,330	(16,697,899)	2,211,266,513
LGPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total LGPF Beta Overlay Pool	2,208,192,082	-	-	-	-	19,772,330	(16,697,899)	2,211,266,513
Total LGPF Beta Overlay Pool	2,208,192,082	-	-	-	-	19,772,330	(16,697,899)	2,211,266,513

STPF Beta Overlay Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
STPF Overlay - Cash - Parametric	715,378,735	-	-	-	-	6,540,215	(2,920,183)	718,998,767
STPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total STPF Beta Overlay Pool	715,378,735	-	-	-	-	6,540,215	(2,920,183)	718,998,767
Total STPF Beta Overlay Pool	715,378,735	-	-	-	-	6,540,215	(2,920,183)	718,998,767

**Change in Market Value
For the Quarter Ended June 30, 2024
Investment Pools**

Cash Pool

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
STO Medium Term LGIP	-	750,000,000	-	-	-	2,123,010	3,467,724	755,590,733
Cash Pool Cash Account	-	-	-	-	-	-	-	-
Sub - Total Cash Pool	-	750,000,000	-	-	-	2,123,010	3,467,724	755,590,733
Total Cash Pool	-	750,000,000	-	-	-	2,123,010	3,467,724	755,590,733

Absolute Return Pool

Investment Name	March 31, 2024 Ending Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents	26,034	-	-	-	-	338	-	26,372
Hedge Fund	15,911,306	-	-	-	-	-	(373,245)	15,538,061
Sub - Total Absolute Return Pool	15,937,340	-	-	-	-	338	(373,245)	15,564,433
Total Absolute Return Pool	15,937,340	-	-	-	-	338	(373,245)	15,564,433

Private Debt Market Pool

Investment Name	March 31, 2024 Ending Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents	390,402,332	(366,799,315)	140,809,259	-	-	4,193,674	-	168,605,950
Private Debt Market	3,967,518,581	386,992,916	(156,059,259)	-	-	30,867,458	45,703,518	4,275,023,214
Sub - Total Private Debt Market Pool	4,357,920,913	20,193,601	(15,250,000)	-	-	35,061,132	45,703,518	4,443,629,163
Total Private Debt Market Pool	4,357,920,913	20,193,601	(15,250,000)	-	-	35,061,132	45,703,518	4,443,629,163

Private Equity Pool

Investment Name	March 31, 2024 Ending Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents	318,530,879	(167,381,960)	221,563,856	-	-	4,689,709	-	377,402,484
Private Equity	3,873,905,889	198,869,162	(222,863,856)	-	-	(1,374,561)	55,834,250	3,904,370,883
Stocks	9,041	-	-	-	-	-	(223)	8,818
Sub - Total Private Equity Pool	4,192,445,809	31,487,201	(1,300,000)	-	-	3,315,148	55,834,026	4,281,782,185
Total Private Equity Pool	4,192,445,809	31,487,201	(1,300,000)	-	-	3,315,148	55,834,026	4,281,782,185

**Change in Market Value
For the Quarter Ended June 30, 2024
Investment Pools**

Real Estate Pool

Investment Name	March 31, 2024 Ending Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents	28,324,724	(8,101,178)	34,886,089	-	-	1,081,833	-	56,191,468
Real Estate	3,740,293,611	124,944,778	(35,786,089)	-	-	20,118,100	(80,101,793)	3,769,468,606
Sub - Total Real Estate Pool	3,768,618,334	116,843,601	(900,000)	-	-	21,199,933	(80,101,793)	3,825,660,074
Total Real Estate Pool	3,768,618,334	116,843,601	(900,000)	-	-	21,199,933	(80,101,793)	3,825,660,074

Real Return Pool

Investment Name	March 31, 2024 Ending Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents	99,536,093	(91,965,274)	99,588,734	-	-	1,220,781	-	108,380,334
Real Return	2,977,749,126	112,195,274	(100,888,734)	-	-	26,315,679	16,693,974	3,032,065,319
Externally Managed	409,212,755	-	-	-	(602,718)	6,286,514	20,514,433	435,410,985
Sub - Total Real Return Pool	3,486,497,975	20,230,000	(1,300,000)	-	(602,718)	33,822,974	37,208,407	3,575,856,638
Management Fee	-	-	-	-	(602,718)	-	-	(602,718)
Total Real Return Pool	3,486,497,975	20,230,000	(1,300,000)	-	(1,205,436)	33,822,974	37,208,407	3,575,253,920
Grand Total	48118109174	4448618659	-3192404788	0	-23946266	378670202.1	214539434.4	49943586415

**Change in Market Value
For the Quarter Ended June 30, 2024
Governmental Funds**

Land Grant Permanent Fund (CP)

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents:								
LGPf Accruals	12,334,425	-	-	(29,963,430)	9,099,582	23,879,647	-	15,350,224
LGPf Cash Account	2,895,674,565	(1,835,603,339)	485,444,394	29,963,430	(6,900,418)	321,363	-	1,568,899,995
Cash and Equivalents	2,908,008,991	(1,835,603,339)	485,444,394	-	2,199,164	24,201,009	-	1,584,250,219
Investment Pools:								
Absolute Return Pool	15,937,340	-	-	-	-	338	(373,245)	15,564,433
Cash Pool	-	750,000,000	-	-	-	2,123,010	3,467,724	755,590,733
Core Bonds Pool	1,921,103,501	245,900,000	(450,000,000)	-	(960,473)	17,890,737	(12,704,698)	1,721,229,067
Credit Plus Pool	2,063,670,186	875,900,000	-	-	(2,161,715)	33,656,802	(14,934,577)	2,956,130,696
LGPf Beta Overlay Pool	2,208,192,082	-	-	-	-	19,772,330	(16,697,899)	2,211,266,513
Non-US Developed Alternative Weighted Index Pool	1,122,299,194	-	(800,000)	-	(436,358)	11,029,811	(17,120,245)	1,114,972,403
Non-US Developed Markets Active Pool	2,296,854,389	3,800,000	(40,000,000)	-	(4,446,215)	27,620,965	(8,434,361)	2,275,394,778
Non-US Developed Markets Index Pool	801,502,287	40,000,000	(400,000)	-	(183,362)	8,110,853	(12,341,515)	836,688,263
Non-US Emerging Markets Active Pool	814,689,386	630,000	-	-	(2,032,534)	6,425,159	24,591,067	844,303,077
Private Debt Market Pool	2,387,272,768	2,600,000	-	-	-	19,217,968	25,008,208	2,434,098,944
Private Equity Pool	3,171,634,118	1,300,000	-	-	-	2,495,440	41,975,943	3,217,405,501
Real Estate Pool	2,085,657,944	900,000	-	-	-	11,440,072	(43,088,947)	2,054,909,068
Real Return Pool	2,148,719,836	1,300,000	-	-	(741,355)	20,805,966	22,792,714	2,192,877,162
Short Term Duration Fixed Income Pool	1,193,034,847	500,000,000	(325,000,000)	-	(708,138)	17,765,111	1,819,753	1,386,911,573
Unconstrained Fixed Income Pool	2,829,221	-	(2,810,715)	-	-	(11,964)	6	6,549
US Large Cap Active Pool	1,862,885,570	800,000	(100,000)	-	(1,355,648)	6,369,896	61,624,672	1,930,224,489
US Large Cap Index Pool	3,314,044,989	2,700,000	(800,000)	-	(164,408)	11,587,830	106,778,883	3,434,147,294
US Small/Mid Cap Pool	333,053,722	-	(400,000)	-	(628,963)	1,002,069	(12,387,470)	320,639,357
US SMID Cap Alternative Weighted Index Pool	112,649,525	400,000	-	-	(19,806)	513,889	(4,022,775)	109,520,834
Investment Pools	27,856,030,907	2,426,230,000	(820,310,715)	-	(13,838,975)	217,816,279	145,953,239	29,811,880,734
Sub - Total Land Grant Permanent Fund (CP)	30,764,039,898	590,626,661	(334,866,321)	-	(11,639,811)	242,017,289	145,953,239	31,396,130,953
Total Land Grant Permanent Fund (CP)	30,764,039,898	590,626,661	(334,866,321)	-	(11,639,811)	242,017,289	145,953,239	31,396,130,953

**Change in Market Value
For the Quarter Ended June 30, 2024
Governmental Funds**

Severance Tax Permanent Fund (CP)

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents:								
Severance Tax Permanent Fund Cash Account	429,819,979	(178,667,764)	334,356,401	5,474,896	(2,126,449)	-	-	588,857,063
STPF Accruals	1,974,450	-	-	(5,474,896)	2,873,551	6,017,649	-	5,390,753
Cash and Equivalents	431,794,428	(178,667,764)	334,356,401	-	747,102	6,017,649	-	594,247,816
Investment Pools:								
Core Bonds Pool	636,700,038	-	(150,000,000)	-	(776,445)	5,753,301	(4,505,580)	486,681,704
Credit Plus Pool	646,369,304	150,000,000	-	-	(616,082)	9,802,854	(5,161,949)	800,394,127
Non-US Developed Alternative Weighted Index Pool	388,875,705	-	-	-	(151,250)	3,822,268	(5,937,132)	386,609,590
Non-US Developed Markets Active Pool	789,227,803	-	-	-	(1,538,711)	9,513,777	(3,081,408)	794,121,461
Non-US Developed Markets Index Pool	304,097,630	-	-	-	(67,948)	3,048,101	(4,397,316)	302,680,466
Non-US Emerging Markets Active Pool	317,361,227	-	-	-	(791,468)	2,502,021	9,570,281	328,642,061
Private Debt Market Pool	564,205,648	-	-	-	-	4,538,301	5,903,831	574,647,780
Private Equity Pool	404,927,575	-	-	-	-	318,359	5,357,171	410,603,105
Real Estate Pool	782,280,082	-	-	-	-	4,289,962	(16,156,119)	770,413,925
Real Return Pool	738,032,906	-	-	-	(254,483)	7,142,692	7,823,200	752,744,315
Short Term Duration Fixed Income Pool	324,436,988	-	-	-	(150,500)	4,057,689	(100,813)	328,243,365
STPF Beta Overlay Pool	715,378,735	-	-	-	-	6,540,215	(2,920,183)	718,998,767
US Large Cap Active Pool	586,694,514	-	-	-	(426,867)	2,005,874	19,400,480	607,674,001
US Large Cap Index Pool	1,257,607,454	-	(250,000,000)	-	(56,085)	4,088,376	32,493,295	1,044,133,040
US Small/Mid Cap Pool	108,135,246	-	-	-	(204,334)	325,528	(4,024,284)	104,232,156
US SMID Cap Alternative Weighted Index Pool	35,973,252	-	-	-	(6,313)	163,864	(1,281,480)	34,849,323
Investment Pools	8,599,904,005	150,000,000	(400,000,000)	-	(4,540,487)	67,413,184	32,891,983	8,445,668,685
Private Equity:								
Airbus Ventures Fund IV, L.P.	-	4,700,760	-	-	-	(177,026)	-	4,086,333
Antler US Fund II, L.P.	8,000,000	-	-	-	-	-	(1,546,614)	6,453,386
Anzu Industrial Capital Partners II	12,877,907	-	-	-	-	-	(19,016)	12,858,891
Anzu Industrial Capital Partners III	11,021,297	1,200,000	-	-	-	-	1,125,686	13,346,983

**Change in Market Value
For the Quarter Ended June 30, 2024
Governmental Funds**

ARCH Venture Fund III, L.P.	-	-	-	-	-	-	-	-
At One Ventures Fund II, L.P.	2,345,786	1,400,000	-	-	-	-	(161,783)	3,584,003
Blue Sage Capital, L.P.	5,839	-	-	-	-	-	-	5,839
CerraCap Ventures III, L.P.	1,537,197	-	-	-	-	-	(32,732)	1,504,465
Cottonwood Technology III	1,547,149	24,282	-	-	-	-	(79,879)	1,551,602
Crosslink Endeavour II, L.P.	-	-	-	-	-	-	-	-
Crosslink Ventures IX	9,172,252	-	-	-	-	-	(57,661)	9,114,591
Crosslink Ventures VIII	16,354,456	-	-	-	-	-	169,114	16,523,570
Crosslink Ventures X, L.P.	1,001,677	-	-	-	-	-	(110,726)	890,951
Dangerous Ventures New Mexico Fund I, LP	600,000	100,000	-	-	-	-	-	700,000
EPIC Venture Fund IV, LLC	845,993	-	-	-	-	-	(3,936)	842,057
Epic Venture Fund V, LLC	6,583,145	832,147	(1,379,369)	-	-	-	(68,696)	5,967,228
Frontier Fund I, L.P.	12,000,000	-	-	-	-	-	-	12,000,000
International Venture Fund I, L.P.	-	-	-	-	-	-	-	-
J2 Ventures Argonne Fund GP, LLC	-	-	-	-	-	-	-	-
Khosla Ventures Opportunity II, LP	2,268,750	5,362,500	-	-	-	-	(258,948)	7,372,302
Khosla Ventures Seed F, LP	3,687,500	-	-	-	-	-	253,961	3,941,461
Khosla Ventures VIII, LP	3,187,500	2,762,500	-	-	-	-	35,672	5,985,672
Kickstart Seed Fund IV, L.P.	12,402,041	-	-	-	-	-	(70,366)	12,331,675
Kickstart Seed Fund V, L.P.	8,709,565	-	-	-	-	-	147,082	8,856,647
Kickstart Seed Fund VI, L.P.	1,702,247	331,618	(6,618)	-	-	6,618	(77,719)	2,101,146
KittyHawk Ventures III, LP	5,263,338	300,000	-	-	-	-	175,904	5,739,242
Lux Ventures VIII, L.P.	4,587,082	5,000,000	-	-	-	-	25,002	9,612,084
Murphree Venture Partners V, L.P.	213,808	-	-	-	-	-	-	213,808

**Change in Market Value
For the Quarter Ended June 30, 2024
Governmental Funds**

New Mexico Catalyst Fund, L.P.	7,821,140	-	-	-	-	-	41,649	7,862,789
New Mexico Recovery Fund, L.P.	24,955,223	53,634	(1,564,979)	-	-	237,770	261,368	23,943,017
Next Frontier Venture Fund IV, L.P.	-	1,930,000	-	-	-	-	-	1,930,000
NMSIC Co-Investment Fund 2013 Tranche, L.P.	18,701,224	66,715	(1,737)	-	-	-	(4,501,721)	14,264,480
NMSIC Co-Investment Fund 2014 Tranche, L.P.	29,073,887	-	-	-	-	-	(3,577,383)	25,496,504
NMSIC Co-Investment Fund 2017 Tranche, L.P.	41,491,881	-	-	-	-	-	1,342,389	42,834,270
NMSIC Co-Investment Fund, L.P. (Classic)	6,271,331	-	-	-	-	-	(361,896)	5,909,435
NMSIC Co-Investment Fund, L.P. (Focused)	87,493,541	-	-	-	-	-	(21,629,112)	65,864,429
Phoenix Venture Partners II, L.P.	8,377,833	36,906	-	-	-	-	6,428,559	14,843,297
Phoenix Venture Partners III	6,865,494	666,834	-	-	-	-	(247,050)	7,285,278
Playground Leader Fund, L.P.	10,174,002	-	-	-	-	-	(12,062)	10,161,940
Playground Ventures III, L.P.	10,835,070	-	-	-	-	-	(103,569)	10,731,501
Red River Ventures, L.P.	-	-	-	-	-	-	-	-
Scout Ventures III	7,674,468	-	(1,039,646)	-	-	-	232,400	6,867,222
Scout Ventures IV	3,018,341	1,028,756	(356,002)	-	-	356,002	(249,338)	3,797,759
Thayer Ventures III L.P.	9,589,430	-	-	-	-	-	(33,939)	9,555,491
Thayer Ventures IV, L.P.	3,249,524	1,750,000	-	-	-	-	(89,341)	4,910,183
Tramway Venture Partners II	2,526,009	714,686	-	-	-	-	(18,968)	3,221,727
Tramway Ventures Partners III	1,064,636	887,918	-	-	-	-	(418,126)	1,534,428
Trinity Capital Fund III, L.P.	-	-	-	-	-	-	-	-
Tullis/Dickerson Capital Focus III, L.P.	4,217,589	-	-	-	-	-	(97,033)	4,120,556
Verge I, L.P.	852,807	-	-	-	-	-	-	852,807
Villano Ventures Fund II-LR, L.P.	-	-	-	-	-	-	-	-
vSpring II, L.P.	4,270,039	-	-	-	-	-	(4,956)	4,265,083
vSpring III, L.P.	2,726,491	-	-	-	-	-	(4,557)	2,721,934
Wasatch New Mexico Fund, LLC	533,036	-	-	-	-	-	(11,848)	521,188

**Change in Market Value
For the Quarter Ended June 30, 2024
Governmental Funds**

Wasatch Venture Fund III, LLC	1,886,799	-	-	-	-	-	(1,779)	1,885,020
Private Equity	419,674,419	28,667,764	(4,348,351)	-	-	477,454	(23,506,818)	420,964,469
Stocks:								
Comet Solutions Inc. Series A Preferred	-	-	-	-	-	-	-	-
EXAGEN INC COMMON STOCK	20,656	-	-	-	-	-	4,677	25,332
Grafoid Inc	-	-	-	-	-	-	-	-
Holochip Corp, Series A Convert.Pref.	75,957	-	-	-	-	-	-	75,957
Holochip Corp, Series A1 Convert.Pref.	24,018	-	-	-	-	-	-	24,018
Pyxant Labs Inc.	56,742	-	-	-	-	-	-	56,742
rfxcel Corporation	-	-	-	-	-	-	-	-
Stocks	177,374	-	-	-	-	-	4,677	182,051
Externally Managed:								
Economically Targeted Investments (ETI's)	-	-	(91,806)	-	-	91,806	-	-
Small Business Investment Corp.	154,210,417	-	-	-	-	-	873,898	155,084,315
Small Business Recovery Loan Program	137,781,925	-	(2,321,952)	-	-	326,577	(14,022,162)	121,764,388
Externally Managed	291,992,342	-	(2,413,758)	-	-	418,383	(13,148,264)	276,848,703
Sub - Total Severance Tax Permanent Fund (CP)	9,743,542,569	0	(72,405,708)	-	(3,793,385)	74,326,670	(3,758,422)	9,737,911,725
Total Severance Tax Permanent Fund (CP)	9,743,542,569	0	(72,405,708)	-	(3,793,385)	74,326,670	(3,758,422)	9,737,911,725

Tobacco Settlement Permanent Fund (CP)

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents:								
TSPF Accruals	455	-	-	(153,306)	-	207,250	-	54,399
TSPF Cash Account	103,190	1,872,897	(1,686,448)	153,306	-	-	-	442,944
Cash and Equivalents	103,645	1,872,897	(1,686,448)	-	-	207,250	-	497,343
Investment Pools:								
Core Bonds Pool	24,165,682	-	(12,000,000)	-	(8,652)	174,325	(211,314)	12,120,040
Credit Plus Pool	10,869,971	6,000,000	-	-	(11,600)	181,070	(83,307)	16,956,133
Non-US Developed Alternative Weighted Index Pool	8,486,185	-	-	-	(3,301)	83,411	(129,562)	8,436,733
Non-US Developed Markets Active Pool	15,571,653	-	-	-	(30,359)	187,709	(60,797)	15,668,206
Non-US Developed Markets Index Pool	5,173,038	-	-	-	(1,156)	51,852	(74,803)	5,148,931
Non-US Emerging Markets Active Pool	6,337,701	-	-	-	(15,804)	40,061	101,102	6,562,461
Private Debt Market Pool	94,881,728	-	-	-	-	763,200	992,840	96,637,767
Real Estate Pool	65,537,665	9,000,000	-	-	-	382,988	(1,508,154)	73,412,499
Real Return Pool	80,921,918	4,500,000	-	-	(28,675)	802,324	917,513	87,113,079

**Change in Market Value
For the Quarter Ended June 30, 2024
Governmental Funds**

Short Term Duration Fixed Income Pool	-	6,000,000	-	-	(1,434)	25,270	11,795	6,035,631
US Large Cap Active Pool	11,588,845	-	-	-	(8,432)	39,622	383,213	12,003,248
US Large Cap Index Pool	21,709,799	-	-	-	(1,076)	75,867	698,295	22,482,885
US Small/Mid Cap Pool	2,194,199	-	-	-	(4,146)	6,605	(81,658)	2,115,000
US SMID Cap Alternative Weighted Index Pool	619,416	-	-	-	(109)	2,822	(22,066)	600,064
Investment Pools	348,057,299	25,500,000	(12,000,000)	-	(114,743)	2,827,025	1,023,097	365,292,678
Sub - Total Tobacco Settlement Permanent Fund (C	348,160,944	27,372,897	(13,686,448)	-	(114,743)	3,034,275	1,023,097	365,790,021
Total Tobacco Settlement Permanent Fund (C	348,160,944	27,372,897	(13,686,448)	-	(114,743)	3,034,275	1,023,097	365,790,021

**Change in Market Value
For the Quarter Ended June 30, 2024
Governmental Funds**

Water Trust Fund (CP)

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents:								
Water Trust Fund Accruals	468	-	-	(1,395)	-	1,386	-	459
Water Trust Fund Cash Account	106,231	(2,000,000)	2,000,000	1,395	-	-	-	107,626
Cash and Equivalents	106,699	(2,000,000)	2,000,000	-	-	1,386	-	108,085
Investment Pools:								
Core Bonds Pool	3,052,810	-	-	-	(1,537)	28,080	(17,849)	3,061,503
Credit Plus Pool	5,045,414	-	-	-	(4,392)	71,059	(41,472)	5,070,609
Non-US Developed Alternative Weighted Index Pool	5,013,704	-	-	-	(1,950)	49,280	(76,546)	4,984,488
Non-US Developed Markets Active Pool	10,212,645	-	-	-	(19,911)	123,109	(39,874)	10,275,969
Non-US Developed Markets Index Pool	3,232,126	-	-	-	(722)	32,397	(46,737)	3,217,064
Non-US Emerging Markets Active Pool	3,951,793	-	-	-	(9,855)	31,155	119,169	4,092,262
Private Debt Market Pool	13,622,599	-	(2,000,000)	-	-	106,851	100,740	11,830,191
Private Equity Pool	36,267,510	-	-	-	-	28,514	479,817	36,775,841
Real Estate Pool	20,697,112	1,000,000	-	-	-	116,122	(444,630)	21,368,603
Real Return Pool	20,571,936	1,000,000	-	-	(7,265)	203,353	231,338	21,999,363
Short Term Duration Fixed Income Pool	2,003,221	-	-	-	(929)	25,054	(622)	2,026,723
US Large Cap Active Pool	7,375,538	-	-	-	(5,366)	25,217	243,890	7,639,279
US Large Cap Index Pool	13,674,859	-	-	-	(678)	47,788	439,851	14,161,821
US Small/Mid Cap Pool	1,304,651	-	-	-	(2,465)	3,927	(48,553)	1,257,560
US SMID Cap Alternative Weighted Index Pool	412,944	-	-	-	(72)	1,881	(14,710)	400,042
Investment Pools	146,438,864	2,000,000	(2,000,000)	-	(55,144)	893,788	883,812	148,161,319
Sub - Total Water Trust Fund (CP)	146,545,562	-	-	-	(55,144)	895,174	883,812	148,269,404
Total Water Trust Fund (CP)	146,545,562	-	-	-	(55,144)	895,174	883,812	148,269,404

Tax Stabilization Reserve Fund (CP)

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents:								
TSRF Accruals	1,062,597	-	-	(4,495,210)	-	3,652,237	-	219,624
TSRF Cash Account	241,076,493	(415,000,000)	221,000,000	4,495,210	-	-	-	51,571,703
Cash and Equivalents	242,139,090	(415,000,000)	221,000,000	-	-	3,652,237	-	51,791,327
Investment Pools:								
Core Bonds Pool	521,613,561	-	(410,000,000)	-	(89,775)	2,126,004	(5,148,143)	108,501,647
Credit Plus Pool	528,677,519	-	(270,000,000)	-	(311,169)	5,683,420	(5,753,528)	258,296,243
Private Debt Market Pool	424,080,363	-	-	-	-	3,411,175	4,437,564	431,929,103
Real Estate Pool	342,184,990	80,000,000	-	-	-	2,315,229	(8,719,218)	415,781,001
Short Term Duration Fixed Income Pool	1,061,387,014	335,000,000	(500,000,000)	-	(340,032)	10,472,753	(2,500,618)	904,019,116
Investment Pools	2,877,943,448	415,000,000	(1,180,000,000)	-	(740,976)	24,008,581	(17,683,943)	2,118,527,109
Sub - Total Tax Stabilization Reserve Fund (CP)	3,120,082,538	-	(959,000,000)	-	(740,976)	27,660,817	(17,683,943)	2,170,318,436
Total Tax Stabilization Reserve Fund (CP)	3,120,082,538	-	(959,000,000)	-	(740,976)	27,660,817	(17,683,943)	2,170,318,436

**Change in Market Value
For the Quarter Ended June 30, 2024
Governmental Funds**

Rural Libraries Endowment Fund (CP)

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents:								
RLEF Accruals	383	-	-	(1,140)	-	2,915	-	2,158
RLEF Cash Account	86,815	1,850,000	650,000	1,140	-	-	-	2,587,955
Cash and Equivalents	87,198	1,850,000	650,000	-	-	2,915	-	2,590,113
Investment Pools:								
Core Bonds Pool	1,203,538	-	(450,000)	-	(474)	9,272	(9,663)	752,674
Credit Plus Pool	613,438	650,000	-	-	(766)	11,671	(4,388)	1,269,955
Non-US Developed Alternative Weighted Index Pool	1,158,765	-	-	-	(451)	11,390	(17,691)	1,152,012
Non-US Developed Markets Active Pool	2,062,471	-	-	-	(4,021)	24,862	(8,053)	2,075,259
Non-US Developed Markets Index Pool	620,765	-	-	-	(139)	6,222	(8,976)	617,872
Non-US Emerging Markets Active Pool	820,960	-	-	-	(2,047)	6,472	24,757	850,142
Private Debt Market Pool	2,707,781	-	(200,000)	-	-	21,508	24,153	2,553,442
Private Equity Pool	7,394,323	-	-	-	-	5,814	97,827	7,497,963
Real Estate Pool	4,241,906	-	-	-	-	23,262	(87,606)	4,177,562
Real Return Pool	4,190,187	-	-	-	(1,445)	40,553	44,416	4,273,711
US Large Cap Active Pool	1,552,077	-	-	-	(1,129)	5,306	51,323	1,607,578
US Large Cap Index Pool	2,887,882	-	-	-	(143)	10,092	92,889	2,990,719
US Small/Mid Cap Pool	313,386	-	-	-	(592)	943	(11,663)	302,075
Investment Pools	29,767,478	650,000	(650,000)	-	(11,207)	177,367	187,325	30,120,963
Sub - Total Rural Libraries Endowment Fund (CP)	29,854,676	2,500,000	-	-	(11,207)	180,283	187,325	32,711,077
Total Rural Libraries Endowment Fund (CP)	29,854,676	2,500,000	-	-	(11,207)	180,283	187,325	32,711,077

Early Childhood Education and Care Fund (CP)

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents:								
ECECF Accruals	4,890,287	-	-	(14,439,141)	-	14,282,977	-	4,734,124
ECECF Cash	1,109,483,010	(765,000,000)	750,000,000	14,439,141	-	-	-	1,108,922,150
Cash and Equivalents	1,114,373,297	(765,000,000)	750,000,000	-	-	14,282,977	-	1,113,656,274
Investment Pools:								
Core Bonds Pool	984,720,627	-	(460,000,000)	-	(361,066)	7,219,353	(8,441,650)	523,137,265
Credit Plus Pool	131,099,596	740,000,000	-	-	(377,787)	5,297,000	(332,521)	875,686,289
Non-US Developed Alternative Weighted Index Pool	281,836,435	-	-	-	(109,618)	2,770,176	(4,302,918)	280,194,076
Non-US Developed Markets Active Pool	560,507,469	-	-	-	(1,092,789)	6,756,659	(2,188,408)	563,982,931
Non-US Developed Markets Index Pool	185,244,321	-	-	-	(41,391)	1,856,784	(2,678,672)	184,381,041
Non-US Emerging Markets Active Pool	230,925,709	-	-	-	(575,906)	1,820,578	6,963,749	239,134,130
Private Debt Market Pool	625,357,457	-	(10,000,000)	-	-	5,016,564	6,334,688	626,708,709
Private Equity Pool	340,344,103	15,000,000	-	-	-	279,376	4,701,184	360,324,663
Real Estate Pool	315,169,505	10,000,000	-	-	-	1,754,570	(6,680,883)	320,243,192
Real Return Pool	407,888,817	-	-	-	(140,645)	3,947,553	4,323,650	416,019,375
Short Term Duration Fixed Income Pool	635,124,593	-	(280,000,000)	-	(227,715)	6,764,157	(747,782)	360,913,253

**Change in Market Value
For the Quarter Ended June 30, 2024
Governmental Funds**

US Large Cap Active Pool	405,450,484	-	-	-	(294,997)	1,386,212	13,407,205	419,948,904
US Large Cap Index Pool	739,271,076	-	-	-	(36,649)	2,583,470	23,778,620	765,596,518
US Small/Mid Cap Pool	80,437,470	-	-	-	(151,996)	242,148	(2,993,503)	77,534,118
US SMID Cap Alternative Weighted Index Pool	23,867,011	-	-	-	(4,189)	108,718	(850,218)	23,121,323
Investment Pools	5,947,244,673	765,000,000	(750,000,000)	-	(3,414,748)	47,803,317	30,292,542	6,036,925,784
Sub - Total Early Childhood Education and Care Fun	7,061,617,969	-	-	-	(3,414,748)	62,086,295	30,292,542	7,150,582,058
Total Early Childhood Education and Care Fun	7,061,617,969	-	-	-	(3,414,748)	62,086,295	30,292,542	7,150,582,058

**Change in Market Value
For the Quarter Ended June 30, 2024
Governmental Funds**

Conservation Legacy Permanent Fund (CP)

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents:								
CLPF Accruals	775	-	-	(2,310)	-	1,897	-	362
CLPF Cash Account	175,882	(1,150,000)	1,050,000	2,310	-	-	-	78,192
Cash and Equivalents	176,658	(1,150,000)	1,050,000	-	-	1,897	-	78,554
Investment Pools:								
Core Bonds Pool	962,290	-	-	-	(485)	8,851	(5,626)	965,031
Credit Plus Pool	1,616,550	-	-	-	(1,407)	22,767	(13,288)	1,624,622
Non-US Developed Alternative Weighted Index Pool	2,389,203	-	-	-	(929)	23,484	(36,477)	2,375,280
Non-US Developed Markets Active Pool	4,743,682	-	-	-	(9,248)	57,183	(18,521)	4,773,096
Non-US Developed Markets Index Pool	1,560,682	-	-	-	(349)	15,643	(22,568)	1,553,409
Non-US Emerging Markets Active Pool	1,921,383	-	(100,000)	-	(4,668)	14,784	54,217	1,885,716
Private Debt Market Pool	8,541,540	-	(450,000)	-	-	68,093	79,972	8,239,604
Private Equity Pool	7,941,334	-	-	-	-	6,244	105,063	8,052,641
Real Estate Pool	6,034,159	400,000	-	-	-	34,139	(131,494)	6,336,804
Real Return Pool	6,089,722	250,000	-	-	(2,143)	60,001	67,870	6,465,451
Short Term Duration Fixed Income Pool	603,519	-	-	-	(280)	7,548	(188)	610,599
US Large Cap Active Pool	3,518,042	100,000	-	-	(2,596)	12,142	119,737	3,747,326
US Large Cap Index Pool	6,607,205	-	(100,000)	-	(325)	22,967	209,337	6,739,184
US Small/Mid Cap Pool	208,924	400,000	-	-	(777)	1,179	(14,994)	594,332
US SMID Cap Alternative Weighted Index Pool	619,416	-	(400,000)	-	(74)	2,070	(12,219)	209,194
Investment Pools	53,357,651	1,150,000	(1,050,000)	-	(23,280)	357,095	380,824	54,172,290
Sub - Total Conservation Legacy Permanent Fund (C	53,534,308	-	-	-	(23,280)	358,992	380,824	54,250,844
Total Conservation Legacy Permanent Fund (C	53,534,308	-	-	-	(23,280)	358,992	380,824	54,250,844

**Change in Market Value
For the Quarter Ended June 30, 2024
Governmental Funds**

Opioid Settlement Restricted Fund (CP)

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents:								
OSRF Accruals	967	-	-	(13,659)	-	13,002	-	309
OSRF Cash Account	219,313	(3,130,000)	2,930,000	13,659	-	-	-	32,972
Cash and Equivalents	220,279	(3,130,000)	2,930,000	-	-	13,002	-	33,281
Investment Pools:								
Core Bonds Pool	3,531,372	-	(900,000)	-	(1,314)	26,373	(38,497)	2,617,932
Credit Plus Pool	5,758,959	-	(900,000)	-	(4,217)	72,381	(58,468)	4,868,655
Non-US Developed Alternative Weighted Index Pool	4,155,135	800,000	-	-	(1,768)	42,133	(77,818)	4,917,682
Non-US Developed Markets Active Pool	8,249,882	-	(3,800,000)	-	(9,774)	75,841	(67,758)	4,448,191
Non-US Developed Markets Index Pool	2,677,092	400,000	-	-	(641)	27,612	(46,303)	3,057,759
Non-US Emerging Markets Active Pool	3,168,562	-	(530,000)	-	(7,246)	23,054	75,816	2,730,185
Private Debt Market Pool	18,635,349	-	(2,600,000)	-	-	134,433	167,142	16,336,925
Private Equity Pool	8,755,381	-	(1,300,000)	-	-	5,022	100,443	7,560,846
Real Estate Pool	6,004,806	450,000	(900,000)	-	-	31,620	(117,062)	5,469,364
Real Return Pool	8,458,127	680,000	(1,300,000)	-	(2,585)	74,126	82,550	7,992,218
Short Term Duration Fixed Income Pool	2,414,074	-	-	-	(1,120)	30,193	(750)	2,442,397
US Large Cap Active Pool	6,001,366	-	(800,000)	-	(4,078)	19,606	171,211	5,388,105
US Large Cap Index Pool	11,114,264	800,000	(2,600,000)	-	(436)	32,456	177,892	9,524,175
US Small/Mid Cap Pool	313,386	-	-	-	(592)	943	(11,663)	302,075
US SMID Cap Alternative Weighted Index Pool	1,032,360	-	-	-	(181)	4,703	(36,776)	1,000,106
Investment Pools	90,270,117	3,130,000	(15,630,000)	-	(33,954)	600,496	319,958	78,656,616
Sub - Total Opioid Settlement Restricted Fund (CP)	90,490,396	-	(12,700,000)	-	(33,954)	613,498	319,958	78,689,897
Total Opioid Settlement Restricted Fund (CP)	90,490,396	-	(12,700,000)	-	(33,954)	613,498	319,958	78,689,897

**Change in Market Value
For the Quarter Ended June 30, 2024
Governmental Funds**

Higher Education Trust Fund (CP)

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents:								
HETF Accruals	-	-	-	(2,320,702)	-	4,163,847	-	1,843,145
HETF Cash Account	-	391,500,000	-	2,320,702	-	-	-	393,820,702
Cash and Equivalents	-	391,500,000	-	-	-	4,163,847	-	395,663,847
Investment Pools:								
Core Bonds Pool	-	58,000,000	-	-	(16,991)	231,760	338,444	58,553,213
Credit Plus Pool	-	96,000,000	-	-	(34,206)	447,646	96,659	96,510,099
Non-US Developed Alternative Weighted Index Pool	-	37,000,000	-	-	(7,047)	59,756	(665,045)	36,387,665
Non-US Developed Markets Active Pool	-	76,000,000	-	-	(72,463)	171,312	(945,772)	75,153,077
Non-US Developed Markets Index Pool	-	25,000,000	-	-	(2,697)	48,643	(474,508)	24,571,437
Non-US Emerging Markets Active Pool	-	30,000,000	-	-	(37,126)	109,053	1,117,063	31,188,990
Private Debt Market Pool	-	10,000,000	-	-	-	13,624	209,033	10,222,657
Private Equity Pool	-	10,000,000	-	-	-	4,689	111,538	10,116,227
Real Estate Pool	-	10,000,000	-	-	-	26,205	(171,812)	9,854,393
Real Return Pool	-	10,000,000	-	-	(1,715)	42,578	132,744	10,173,607
Short Term Duration Fixed Income Pool	-	38,000,000	-	-	(9,080)	160,042	74,701	38,225,663
US Large Cap Active Pool	-	55,000,000	-	-	(19,806)	62,725	1,872,677	56,915,596
US Large Cap Index Pool	-	99,000,000	-	-	(2,479)	121,367	3,151,206	102,270,094
US Small/Mid Cap Pool	-	10,000,000	-	-	(9,549)	13,746	(180,477)	9,823,720
US SMID Cap Alternative Weighted Index Pool	-	3,500,000	-	-	(307)	6,572	(86,159)	3,420,107
Investment Pools	-	567,500,000	-	-	(213,466)	1,519,718	4,580,292	573,386,544
Sub - Total Higher Education Trust Fund (CP)	-	959,000,000	-	-	(213,466)	5,683,565	4,580,292	969,050,390
Total Higher Education Trust Fund (CP)	-	959,000,000	-	-	(213,466)	5,683,565	4,580,292	969,050,390

Capital Development and Reserve Fund (CP)

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Cash and Equivalents:								
CDRF Cash Account	-	475,837,424	-	-	-	280,203	-	476,117,627
Cash and Equivalents	-	475,837,424	-	-	-	280,203	-	476,117,627
Sub - Total Capital Development and Reserve Fund	-	475,837,424	-	-	-	280,203	-	476,117,627
Total Capital Development and Reserve Fund	-	475,837,424	-	-	-	280,203	-	476,117,627
Grand Total	51,357,868,859	2,055,336,982	(1,391,688,477)	-	(20,048,713)	417,137,059	162,178,723	52,579,822,431

**Change in Market Value
For the Quarter Ended June 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	June 30, 2024 Market Value
Credit Plus Pool	463,570	-	-	-	(404)	6,529	(3,810)	465,885
US Large Cap Index Pool	449,300	-	-	-	(22)	1,570	14,452	465,299
US Large Cap Active Pool	439,110	-	-	-	(319)	1,501	14,520	454,812
Core Bonds Pool	337,419	-	-	-	(170)	3,104	(1,973)	338,380
Non-US Developed Markets Active Pool	245,224	-	-	-	(478)	2,956	(957)	246,744
Non-US Developed Markets Index Pool	245,208	-	-	-	(55)	2,458	(3,546)	244,065
US Small/Mid Cap Pool	136,933	-	-	-	(259)	412	(5,096)	131,991
Non-US Emerging Markets Active Pool	120,094	-	-	-	(300)	947	3,622	124,363
US SMID Cap Alternative Weighted Index Pool	128,050	-	-	-	(22)	583	(4,562)	124,049
CCC Foundation Bonner Title V Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CCC Foundation Bonner Title V Fund	2,564,907	-	-	-	(2,029)	20,060	12,650	2,595,588
Total CCC Foundation Bonner Title V Fund	2,564,907	-	-	-	(2,029)	20,060	12,650	2,595,588

Clovis Community College Foundation Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	428,129	-	-	-	(311)	1,464	14,157	443,439
Credit Plus Pool	374,048	-	-	-	(326)	5,268	(3,075)	375,915
US Large Cap Index Pool	341,630	-	-	-	(17)	1,194	10,989	353,796
Core Bonds Pool	332,072	-	-	-	(167)	3,054	(1,942)	333,018
Non-US Developed Markets Active Pool	241,679	-	-	-	(471)	2,913	(944)	243,178
Non-US Developed Markets Index Pool	241,960	-	-	-	(54)	2,425	(3,499)	240,832
US Small/Mid Cap Pool	134,675	-	-	-	(254)	405	(5,012)	129,813
US SMID Cap Alternative Weighted Index Pool	126,375	-	-	-	(22)	576	(4,502)	122,426
Non-US Emerging Markets Active Pool	118,224	-	-	-	(295)	932	3,565	122,426
Clovis Community College Foundation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Clovis Community College Foundation Fund	2,338,790	-	-	-	(1,918)	18,232	9,738	2,364,843
Total Clovis Community College Foundation Fund	2,338,790	-	-	-	(1,918)	18,232	9,738	2,364,843

City of Albuquerque

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Core Bonds Pool	597,848	-	-	-	(301)	5,499	(3,495)	599,550
City of Albuquerque Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Albuquerque	597,848	-	-	-	(301)	5,499	(3,495)	599,550
Total City of Albuquerque	597,848	-	-	-	(301)	5,499	(3,495)	599,550

**Change in Market Value
For the Quarter Ended June 30, 2024
Third Party Investors**

City of Las Cruces

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	14,114,529	-	-	-	(10,269)	48,257	466,731	14,619,247
US Large Cap Index Pool	9,794,382	-	-	-	(486)	34,228	315,036	10,143,159
US Small/Mid Cap Pool	10,213,873	-	-	-	(19,300)	30,748	(380,112)	9,845,208
Non-US Developed Markets Index Pool	4,354,545	-	-	-	(973)	43,647	(62,968)	4,334,252
City of Las Cruces Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Las Cruces	38,477,328	-	-	-	(31,028)	156,880	338,687	38,941,867
Total City of Las Cruces	38,477,328	-	-	-	(31,028)	156,880	338,687	38,941,867

City of Rio Rancho Permanent Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	4,631,971	100,000	-	-	(4,120)	66,206	(36,837)	4,757,220
US Large Cap Index Pool	3,695,646	-	(100,000)	-	(178)	12,632	110,983	3,719,083
Non-US Developed Markets Active Pool	1,925,916	-	-	-	(3,755)	23,216	(7,519)	1,937,858
US SMID Cap Alternative Weighted Index Pool	1,233,042	-	-	-	(216)	5,617	(43,925)	1,194,517
Non-US Emerging Markets Index Pool	598,374	-	-	-	(358)	5,913	22,337	626,266
City of Rio Rancho Permanent Fund Cash Account	-	(100,000)	100,000	-	-	-	-	-
Sub - Total City of Rio Rancho Permanent Fund	12,084,949	-	-	-	(8,628)	113,583	45,039	12,234,943
Total City of Rio Rancho Permanent Fund	12,084,949	-	-	-	(8,628)	113,583	45,039	12,234,943

CNM ECECD Higher Education Endowment

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	635,020	-	-	-	(553)	8,944	(5,220)	638,191
US Large Cap Index Pool	299,516	-	-	-	(15)	1,047	9,634	310,182
Non-US Developed Markets Active Pool	165,461	-	-	-	(323)	1,995	(646)	166,487
US SMID Cap Alternative Weighted Index Pool	142,006	-	-	-	(25)	647	(5,059)	137,569
Non-US Emerging Markets Index Pool	64,465	-	-	-	(39)	637	2,406	67,470
CNM ECECD Higher Education Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM ECECD Higher Education Endowment	1,306,468	-	-	-	(954)	13,269	1,116	1,319,899
Total CNM ECECD Higher Education Endowment	1,306,468	-	-	-	(954)	13,269	1,116	1,319,899

**Change in Market Value
For the Quarter Ended June 30, 2024
Third Party Investors**

CNM Endowed Faculty in Nursing

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	1,666,978	-	-	-	(1,451)	23,478	(13,702)	1,675,303
US Large Cap Index Pool	786,856	-	-	-	(39)	2,750	25,309	814,876
Non-US Developed Markets Active Pool	434,396	-	-	-	(847)	5,236	(1,696)	437,090
US SMID Cap Alternative Weighted Index Pool	372,131	-	-	-	(65)	1,695	(13,256)	360,505
Non-US Emerging Markets Index Pool	169,192	-	-	-	(101)	1,672	6,316	177,079
CNM Endowed Faculty in Nursing Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM Endowed Faculty in Nursing	3,429,554	-	-	-	(2,504)	34,831	2,970	3,464,852
Total CNM Endowed Faculty in Nursing	3,429,554	-	-	-	(2,504)	34,831	2,970	3,464,852

CNM Endowment Funds

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	1,251,831	-	-	-	(1,090)	17,631	(10,290)	1,258,082
US Large Cap Index Pool	590,952	-	-	-	(29)	2,065	19,008	611,995
Non-US Developed Markets Active Pool	326,200	-	-	-	(636)	3,932	(1,274)	328,223
US SMID Cap Alternative Weighted Index Pool	279,679	-	-	-	(49)	1,274	(9,963)	270,941
Non-US Emerging Markets Index Pool	127,084	-	-	-	(76)	1,256	4,744	133,007
CNM Endowment Funds Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM Endowment Funds	2,575,746	-	-	-	(1,880)	26,158	2,226	2,602,249
Total CNM Endowment Funds	2,575,746	-	-	-	(1,880)	26,158	2,226	2,602,249

CNM General Funds

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	7,278,690	-	-	-	(6,336)	102,512	(59,829)	7,315,038
US Large Cap Index Pool	3,436,051	-	-	-	(170)	12,008	110,520	3,558,409
Non-US Developed Markets Active Pool	1,896,667	-	-	-	(3,698)	22,863	(7,405)	1,908,428
US SMID Cap Alternative Weighted Index Pool	1,626,162	-	-	-	(285)	7,407	(57,929)	1,575,355
Non-US Emerging Markets Index Pool	738,955	-	-	-	(442)	7,302	27,585	773,400
CNM General Funds Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM General Funds	14,976,526	-	-	-	(10,932)	152,093	12,942	15,130,629
Total CNM General Funds	14,976,526	-	-	-	(10,932)	152,093	12,942	15,130,629

**Change in Market Value
For the Quarter Ended June 30, 2024
Third Party Investors**

CNM Teacher Education Faculty Fellowship Endowment

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	1,112,524	-	-	-	(968)	15,669	(9,145)	1,118,079
US Large Cap Index Pool	525,131	-	-	-	(26)	1,835	16,891	543,831
Non-US Developed Markets Active Pool	289,908	-	-	-	(565)	3,495	(1,132)	291,706
US SMID Cap Alternative Weighted Index Pool	248,368	-	-	-	(44)	1,131	(8,848)	240,609
Non-US Emerging Markets Index Pool	112,922	-	-	-	(68)	1,116	4,215	118,186
CNM Teacher Education Faculty Fellowship Endowment (	-	-	-	-	-	-	-	-
Sub - Total CNM Teacher Education Faculty Fellowsh	2,288,854	-	-	-	(1,671)	23,246	1,982	2,312,411
Total CNM Teacher Education Faculty Fellowst	2,288,854	-	-	-	(1,671)	23,246	1,982	2,312,411

CYFD - Next Generation Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	996,029	-	-	-	(725)	3,405	32,936	1,031,645
Credit Plus Pool	1,009,895	-	-	-	(879)	14,223	(8,301)	1,014,938
Non-US Developed Markets Index Pool	430,637	-	-	-	(96)	4,316	(6,227)	428,630
Non-US Emerging Markets Index Pool	187,671	-	-	-	(112)	1,854	7,006	196,419
US Small/Mid Cap Pool	54,567	-	-	-	(103)	164	(2,031)	52,597
CYFD - Next Generation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Next Generation Fund	2,678,799	-	-	-	(1,915)	23,964	23,383	2,724,230
Total CYFD - Next Generation Fund	2,678,799	-	-	-	(1,915)	23,964	23,383	2,724,230

CYFD - Trust Fund Non-Expendable

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	3,907,928	-	-	-	(2,843)	13,361	129,225	4,047,671
Credit Plus Pool	3,290,887	-	-	-	(2,865)	46,349	(27,050)	3,307,321
Non-US Developed Markets Index Pool	1,543,256	-	-	-	(345)	15,469	(22,316)	1,536,064
Non-US Emerging Markets Index Pool	604,787	-	-	-	(362)	5,976	22,576	632,978
US Small/Mid Cap Pool	181,889	-	-	-	(344)	548	(6,769)	175,324
CYFD - Trust Fund Non-Expendable Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Trust Fund Non-Expendable	9,528,748	-	-	-	(6,758)	81,702	95,667	9,699,358
Total CYFD - Trust Fund Non-Expendable	9,528,748	-	-	-	(6,758)	81,702	95,667	9,699,358

**Change in Market Value
For the Quarter Ended June 30, 2024
Third Party Investors**

Eastern New Mexico University

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	18,299,821	944,231	-	-	(931)	65,109	618,668	19,926,898
Credit Plus Pool	9,200,606	566,539	-	-	(8,211)	132,222	(75,056)	9,816,101
US Small/Mid Cap Pool	3,666,966	188,845	-	-	(7,109)	11,299	(139,875)	3,720,125
Non-US Developed Markets Index Pool	3,001,404	169,962	-	-	(689)	30,415	(46,627)	3,154,465
Non-US Emerging Markets Index Pool	316,234	18,885	-	-	(195)	3,308	12,142	350,374
Eastern New Mexico University Cash Account	-	-	-	-	-	-	-	-
Sub - Total Eastern New Mexico University	34,485,031	1,888,462	-	-	(17,135)	242,352	369,251	36,967,962
Total Eastern New Mexico University	34,485,031	1,888,462	-	-	(17,135)	242,352	369,251	36,967,962

Interstate Stream Commission - Improvement to the Rio Grande

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	2,809,847	-	-	-	(2,044)	9,607	92,914	2,910,324
Credit Plus Pool	995,654	-	-	-	(867)	14,023	(8,184)	1,000,627
ISC - Improvement to the Rio Grande Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Improve	3,805,502	-	-	-	(2,911)	23,629	84,730	3,910,951
Total Interstate Stream Commission - Improve	3,805,502	-	-	-	(2,911)	23,629	84,730	3,910,951

Interstate Stream Commission - Irrigation Works Construction

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	14,609,152	-	-	-	(10,629)	49,948	483,087	15,131,558
Credit Plus Pool	7,042,653	-	-	-	(6,130)	99,188	(57,889)	7,077,822
ISC - Irrigation Works Construction Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Irrigatio	21,651,805	-	-	-	(16,760)	149,136	425,198	22,209,380
Total Interstate Stream Commission - Irrigatio	21,651,805	-	-	-	(16,760)	149,136	425,198	22,209,380

**Change in Market Value
For the Quarter Ended June 30, 2024
Third Party Investors**

Interstate Stream Commission-NM Unit Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	26,709,495	-	-	-	(23,249)	376,174	(219,545)	26,842,875
US Large Cap Index Pool	25,532,611	-	-	-	(1,266)	89,227	821,255	26,441,827
Non-US Developed Markets Index Pool	12,830,548	-	-	-	(2,867)	128,606	(185,532)	12,770,755
US Small/Mid Cap Pool	6,440,900	-	-	-	(12,171)	19,390	(239,700)	6,208,419
Non-US Emerging Markets Active Pool	3,072,776	-	-	-	(7,663)	24,225	92,662	3,182,000
ISC - NM Unit Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission-NM Unit F	74,586,329	-	-	-	(47,216)	637,622	269,140	75,445,874
Total Interstate Stream Commission-NM Unit I	74,586,329	-	-	-	(47,216)	637,622	269,140	75,445,874

John R. Carver Testamentary Trust

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	636,750	-	-	-	(32)	2,225	20,481	659,425
Credit Plus Pool	290,741	-	-	-	(253)	4,095	(2,390)	292,193
John R. Carver Testamentary Trust Cash Account	-	-	-	-	-	-	-	-
Sub - Total John R. Carver Testamentary Trust	927,492	-	-	-	(285)	6,320	18,091	951,618
Total John R. Carver Testamentary Trust	927,492	-	-	-	(285)	6,320	18,091	951,618

Los Alamos County - Cemetery

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	384,146	-	-	-	(19)	1,342	12,356	397,825
Credit Plus Pool	341,536	-	-	-	(297)	4,810	(2,807)	343,242
US Large Cap Active Pool	313,483	-	-	-	(228)	1,072	10,366	324,693
US Small/Mid Cap Pool	235,189	-	-	-	(444)	708	(8,753)	226,700
Non-US Developed Markets Index Pool	175,262	-	-	-	(39)	1,757	(2,534)	174,445
Non-US Emerging Markets Index Pool	41,943	-	-	-	(25)	414	1,566	43,898
Los Alamos County - Cemetery Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - Cemetery	1,491,558	-	-	-	(1,053)	10,104	10,194	1,510,802
Total Los Alamos County - Cemetery	1,491,558	-	-	-	(1,053)	10,104	10,194	1,510,802

**Change in Market Value
For the Quarter Ended June 30, 2024
Third Party Investors**

Los Alamos County - General Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	6,994,574	-	-	-	(6,088)	98,511	(57,493)	7,029,503
US Large Cap Active Pool	4,126,543	-	-	-	(3,002)	14,108	136,454	4,274,104
US Large Cap Index Pool	3,158,305	-	-	-	(157)	11,037	101,587	3,270,773
US Small/Mid Cap Pool	2,244,390	-	-	-	(4,241)	6,757	(83,526)	2,163,380
Non-US Developed Markets Index Pool	1,947,195	-	-	-	(435)	19,518	(28,157)	1,938,120
Non-US Emerging Markets Index Pool	892,834	-	-	-	(534)	8,822	33,329	934,451
Los Alamos County - General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - General Fund	19,363,841	-	-	-	(14,458)	158,753	102,194	19,610,330
Total Los Alamos County - General Fund	19,363,841	-	-	-	(14,458)	158,753	102,194	19,610,330

Los Alamos County - Permanent

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	10,649,568	-	-	-	(528)	37,216	342,543	11,028,799
Credit Plus Pool	9,468,312	-	-	-	(8,242)	133,351	(77,827)	9,515,594
US Large Cap Active Pool	8,690,610	-	-	-	(6,323)	29,713	287,376	9,001,376
US Small/Mid Cap Pool	6,520,066	-	-	-	(12,320)	19,628	(242,646)	6,284,727
Non-US Developed Markets Index Pool	4,858,732	-	-	-	(1,086)	48,701	(70,258)	4,836,089
Non-US Emerging Markets Index Pool	1,162,762	-	-	-	(696)	11,490	43,405	1,216,961
Los Alamos County - Permanent Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - Permanent	41,350,050	-	-	-	(29,195)	280,098	282,593	41,883,546
Total Los Alamos County - Permanent	41,350,050	-	-	-	(29,195)	280,098	282,593	41,883,546

MRGCD Endowment Fund Investments

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	3,322,137	-	-	-	(2,892)	46,789	(27,307)	3,338,727
US Large Cap Index Pool	1,497,763	-	-	-	(74)	5,234	48,175	1,551,098
MRGCD Endowment Fund Investments Cash Account	-	-	-	-	-	-	-	-
Sub - Total MRGCD Endowment Fund Investments	4,819,900	-	-	-	(2,966)	52,023	20,868	4,889,825
Total MRGCD Endowment Fund Investments	4,819,900	-	-	-	(2,966)	52,023	20,868	4,889,825

**Change in Market Value
For the Quarter Ended June 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	June 30, 2024 Market Value
US Large Cap Active Pool	12,138,249	-	-	-	(8,832)	41,500	401,381	12,572,298
US Large Cap Index Pool	11,392,280	-	-	-	(565)	39,812	366,432	11,797,959
Credit Plus Pool	4,391,800	-	-	-	(3,823)	61,854	(36,099)	4,413,731
NM Commissioner of Public Lands-O&G Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Commissioner of Public Lands-O&G	27,922,328	-	-	-	(13,219)	143,165	731,713	28,783,988
Total New Mexico Commissioner of Public Lands-O&G	27,922,328	-	-	-	(13,219)	143,165	731,713	28,783,988

New Mexico Highlands University - Endowment Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	5,205,298	-	(126,772)	-	(255)	18,035	163,393	5,259,700
Credit Plus Pool	1,283,868	-	(31,268)	-	(1,106)	17,936	(10,585)	1,258,846
US Small/Mid Cap Pool	894,381	-	(21,782)	-	(1,669)	2,662	(32,892)	840,701
Non-US Developed Markets Index Pool	350,701	-	(8,541)	-	(77)	3,499	(4,909)	340,672
Non-US Emerging Markets Index Pool	159,102	-	(3,875)	-	(94)	1,535	5,870	162,537
NMHU - Endowment Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University - Endowment Fund	7,893,351	-	(192,238)	-	(3,202)	43,667	120,878	7,862,456
Total New Mexico Highlands University - Endowment Fund	7,893,351	-	(192,238)	-	(3,202)	43,667	120,878	7,862,456

**Change in Market Value
For the Quarter Ended June 30, 2024
Third Party Investors**

NMHU SWEN Endowment

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Core Bonds Pool	6,284,142	-	-	-	(3,164)	57,801	(36,742)	6,302,037
US Large Cap Index Pool	4,876,505	-	-	-	(242)	17,042	156,853	5,050,157
Credit Plus Pool	4,288,600	-	-	-	(3,733)	60,400	(35,251)	4,310,016
Non-US Developed Markets Index Pool	2,938,124	-	-	-	(657)	29,450	(42,486)	2,924,432
Non-US Emerging Markets Index Pool	1,965,268	-	-	-	(1,176)	19,419	73,363	2,056,874
US Small/Mid Cap Pool	1,904,895	-	-	-	(3,600)	5,734	(70,891)	1,836,139
NMHU SWEN Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMHU SWEN Endowment	22,257,534	-	-	-	(12,571)	189,847	44,845	22,479,655
Total NMHU SWEN Endowment	22,257,534	-	-	-	(12,571)	189,847	44,845	22,479,655

New Mexico Highlands University Foundation

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	5,361,531	33,333	(19,881)	-	(266)	18,708	172,875	5,566,301
Core Bonds Pool	1,869,775	33,334	(19,881)	-	(941)	17,148	(10,621)	1,888,814
US Small/Mid Cap Pool	1,780,304	33,333	(19,881)	-	(3,358)	5,345	(66,116)	1,729,628
Credit Plus Pool	1,431,563	33,333	(19,881)	-	(1,241)	20,037	(11,570)	1,452,242
Non-US Emerging Markets Index Pool	1,134,143	33,333	(19,881)	-	(677)	11,333	42,189	1,200,441
Non-US Developed Markets Index Pool	948,242	33,334	(19,881)	-	(211)	9,370	(14,057)	956,798
NM Highlands University Foundation Cash	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University Founda	12,525,558	200,000	(119,283)	-	(6,694)	81,943	112,699	12,794,224
Total New Mexico Highlands University Founda	12,525,558	200,000	(119,283)	-	(6,694)	81,943	112,699	12,794,224

New Mexico Military Institute - Capital Operations

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	1,126,469	-	(90,319)	-	(54)	3,826	33,358	1,073,280
Credit Plus Pool	864,984	84,917	-	-	(783)	12,578	(7,024)	954,672
Non-US Developed Markets Index Pool	306,795	12,745	-	-	(70)	3,100	(4,678)	317,891
US Small/Mid Cap Pool	314,874	-	(9,276)	-	(586)	935	(11,551)	294,397
Non-US Emerging Markets Index Pool	76,009	1,934	-	-	(46)	770	2,872	81,538
NMMI - Capital Operations Cash Account	-	(99,595)	99,595	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital O	2,689,131	-	-	-	(1,539)	21,209	12,976	2,721,778
Total New Mexico Military Institute - Capital C	2,689,131	-	-	-	(1,539)	21,209	12,976	2,721,778

**Change in Market Value
For the Quarter Ended June 30, 2024
Third Party Investors**

New Mexico Military Institute - Capital Outlay

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	1,414,300	-	(113,397)	-	(67)	4,803	41,881	1,347,521
Credit Plus Pool	1,086,002	106,614	-	-	(983)	15,792	(8,819)	1,198,606
Non-US Developed Markets Index Pool	385,186	16,001	-	-	(88)	3,892	(5,874)	399,118
US Small/Mid Cap Pool	395,330	-	(11,646)	-	(736)	1,174	(14,502)	369,620
Non-US Emerging Markets Index Pool	95,430	2,428	-	-	(58)	967	3,606	102,372
NMMI - Capital Outlay Cash Account	-	(125,043)	125,043	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital Outlay	3,376,249	-	-	-	(1,932)	26,628	16,292	3,417,237
Total New Mexico Military Institute - Capital Outlay	3,376,249	-	-	-	(1,932)	26,628	16,292	3,417,237

New Mexico Military Institute - Legislative Scholarship

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	10,227,308	-	(1,325,749)	-	(474)	34,115	286,762	9,221,963
Credit Plus Pool	7,851,139	770,948	(477,000)	-	(6,939)	111,945	(64,238)	8,185,855
Non-US Developed Markets Index Pool	2,783,154	117,214	(159,000)	-	(617)	27,815	(39,452)	2,729,114
US Small/Mid Cap Pool	2,857,409	-	(229,333)	-	(5,180)	8,287	(102,200)	2,528,983
Non-US Emerging Markets Index Pool	689,799	17,670	(39,750)	-	(406)	6,602	25,356	699,271
NMMI - Legislative Scholarship Cash Account	-	(905,832)	905,832	-	-	-	-	-
Sub - Total New Mexico Military Institute - Legislative Scholarship	24,408,810	-	(1,325,000)	-	(13,617)	188,765	106,228	23,365,185
Total New Mexico Military Institute - Legislative Scholarship	24,408,810	-	(1,325,000)	-	(13,617)	188,765	106,228	23,365,185

New Mexico Military Institute - LFC/VC

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	4,564,143	-	(417,887)	-	(216)	15,438	133,504	4,294,982
Credit Plus Pool	3,504,071	344,054	(48,600)	-	(3,155)	50,729	(28,505)	3,818,594
Non-US Developed Markets Index Pool	1,242,403	52,067	(16,200)	-	(281)	12,523	(18,646)	1,271,865
US Small/Mid Cap Pool	1,275,395	-	(52,252)	-	(2,360)	3,768	(46,521)	1,178,030
Non-US Emerging Markets Index Pool	307,884	7,867	(4,050)	-	(185)	3,079	11,561	326,156
New Mexico Military Institute - LFC/VC Cash Account	-	(403,988)	403,988	-	-	-	-	-
Sub - Total New Mexico Military Institute - LFC/VC	10,893,897	-	(135,000)	-	(6,198)	85,536	51,393	10,889,627
Total New Mexico Military Institute - LFC/VC	10,893,897	-	(135,000)	-	(6,198)	85,536	51,393	10,889,627

**Change in Market Value
For the Quarter Ended June 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	June 30, 2024 Market Value
US Large Cap Index Pool	3,934,733	-	(315,483)	-	(187)	13,364	116,519	3,748,944
Credit Plus Pool	3,021,373	296,612	-	-	(2,736)	43,936	(24,536)	3,334,650
Non-US Developed Markets Index Pool	1,071,629	44,517	-	-	(244)	10,828	(16,341)	1,110,388
US Small/Mid Cap Pool	1,099,850	-	(32,400)	-	(2,047)	3,266	(40,346)	1,028,323
Non-US Emerging Markets Index Pool	265,497	6,754	-	-	(161)	2,689	10,031	284,810
NMMI - Patterson Acct Cash Account	-	(347,883)	347,883	-	-	-	-	-
Sub - Total New Mexico Military Institute - Patterson	9,393,081	-	-	-	(5,375)	74,083	45,326	9,507,115
Total New Mexico Military Institute - Patterson	9,393,081	-	-	-	(5,375)	74,083	45,326	9,507,115

New Mexico Military Institute - Trust Scholarship

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	4,973,234	-	(398,750)	-	(237)	16,891	147,272	4,738,410
Credit Plus Pool	3,818,810	374,898	-	-	(3,458)	55,532	(31,012)	4,214,770
Non-US Developed Markets Index Pool	1,354,465	56,266	-	-	(309)	13,686	(20,654)	1,403,455
US Small/Mid Cap Pool	1,390,135	-	(40,951)	-	(2,588)	4,129	(50,995)	1,299,730
Non-US Emerging Markets Index Pool	335,570	8,536	-	-	(203)	3,399	12,679	359,981
NMMI - Trust Scholarship Cash Acct	-	(439,701)	439,701	-	-	-	-	-
Sub - Total New Mexico Military Institute - Trust Sch	11,872,214	-	-	-	(6,794)	93,636	57,289	12,016,345
Total New Mexico Military Institute - Trust Sch	11,872,214	-	-	-	(6,794)	93,636	57,289	12,016,345

New Mexico Retiree Health Care Authority

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	262,413,024	7,000,000	-	-	(13,184)	925,615	8,663,315	278,988,770
Core Bonds Pool	223,692,829	10,000,000	-	-	(115,563)	2,097,483	(1,249,530)	234,425,220
Private Debt Market Pool	209,151,123	7,500,000	-	-	-	1,692,567	2,345,326	220,689,015
Private Equity Pool	200,162,754	5,000,000	-	-	-	159,715	2,703,912	208,026,380
Non-US Developed Markets Index Pool	193,795,242	7,000,000	-	-	(44,057)	1,956,113	(2,935,183)	199,772,116
Real Estate Pool	132,415,261	5,000,000	-	-	-	739,257	(2,820,626)	135,333,892
Non-US Emerging Markets Active Pool	111,515,855	5,000,000	-	-	(284,297)	897,347	3,549,027	120,677,931
Real Return Pool	71,624,525	2,500,000	-	-	(25,126)	703,828	792,411	75,595,638
US SMID Cap Alternative Weighted Index Pool	31,126,213	1,000,000	-	-	(5,550)	143,663	(1,133,430)	31,130,896
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Retiree Health Care Authorit	1,435,896,826	50,000,000	-	-	(487,778)	9,315,588	9,915,222	1,504,639,859
Total New Mexico Retiree Health Care Authori	1,435,896,826	50,000,000	-	-	(487,778)	9,315,588	9,915,222	1,504,639,859

**Change in Market Value
For the Quarter Ended June 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	June 30, 2024 Market Value
Credit Plus Pool	4,385,452	-	-	-	(3,817)	61,764	(36,047)	4,407,352
US Large Cap Index Pool	2,588,674	-	-	-	(128)	9,046	83,265	2,680,856
Non-US Developed Markets Index Pool	2,252,434	-	-	-	(503)	22,577	(32,571)	2,241,937
Core Bonds Pool	2,121,285	-	-	-	(1,068)	19,512	(12,403)	2,127,326
Private Debt Market Pool	1,961,111	-	-	-	-	15,775	20,521	1,997,407
Real Estate Pool	1,583,147	-	-	-	-	8,682	(32,696)	1,559,133
US Small/Mid Cap Pool	1,175,520	-	-	-	(2,221)	3,539	(43,747)	1,133,090
Non-US Emerging Markets Active Pool	955,760	-	-	-	(2,384)	7,535	28,822	989,733
New Mexico School for the Visually Handicapped Cash Ac	-	-	-	-	-	-	-	-
Sub - Total New Mexico School for the Blind and Visi	17,023,383	-	-	-	(10,122)	148,430	(24,857)	17,136,834
Total New Mexico School for the Blind and Visi	17,023,383	-	-	-	(10,122)	148,430	(24,857)	17,136,834

New Mexico Small Business Investment Corporation

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	10,043,039	-	-	-	(8,742)	141,445	(82,551)	10,093,191
New Mexico Small Business Investment Corp Cash Accou	-	-	-	-	-	-	-	-
Sub - Total New Mexico Small Business Investment (	10,043,039	-	-	-	(8,742)	141,445	(82,551)	10,093,191
Total New Mexico Small Business Investment (	10,043,039	-	-	-	(8,742)	141,445	(82,551)	10,093,191

New Mexico Tech - Employee Benefit Trust

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	740,998	-	-	-	(37)	2,590	23,834	767,385
Non-US Developed Markets Index Pool	546,447	-	-	-	(122)	5,477	(7,902)	543,901
Core Bonds Pool	474,967	-	-	-	(239)	4,369	(2,777)	476,320
Private Equity Pool	244,557	-	-	-	-	192	3,235	247,984
Non-US Emerging Markets Active Pool	237,347	-	-	-	(592)	1,871	7,157	245,783
US Small/Mid Cap Pool	169,942	-	-	-	(321)	512	(6,324)	163,808
Private Debt Market Pool	129,863	-	-	-	-	1,045	1,359	132,266
Real Estate Pool	113,271	-	-	-	-	621	(2,339)	111,553
NM Tech Employee Benefit Trust Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Employee Benefit Tru	2,657,391	-	-	-	(1,311)	16,676	16,243	2,689,000
Total New Mexico Tech - Employee Benefit Tru	2,657,391	-	-	-	(1,311)	16,676	16,243	2,689,000

**Change in Market Value
For the Quarter Ended June 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	June 30, 2024 Market Value
US Large Cap Index Pool	19,946,352	421,478	(675,910)	-	(993)	70,317	635,854	20,397,099
Non-US Developed Markets Index Pool	14,834,118	351,231	(563,258)	-	(3,332)	150,990	(207,777)	14,561,972
Core Bonds Pool	12,790,281	351,231	(563,258)	-	(6,452)	118,529	(79,097)	12,611,234
Private Equity Pool	7,179,407	175,616	-	-	-	5,796	97,279	7,458,097
Non-US Emerging Markets Active Pool	6,455,788	175,616	(281,629)	-	(16,190)	51,233	189,731	6,574,549
US Small/Mid Cap Pool	4,538,165	105,369	(168,977)	-	(8,615)	13,744	(168,993)	4,310,693
Private Debt Market Pool	3,803,393	87,808	-	-	-	31,279	40,720	3,963,199
Real Estate Pool	3,290,391	87,808	-	-	-	18,499	(69,725)	3,326,972
NM Tech Endowment Fund Cash Account	-	0	-	-	-	-	-	-
Sub - Total New Mexico Tech - Endowment Fund	72,837,894	1,756,157	(2,253,032)	-	(35,583)	460,386	437,992	73,203,815
Total New Mexico Tech - Endowment Fund	72,837,894	1,756,157	(2,253,032)	-	(35,583)	460,386	437,992	73,203,815

New Mexico Tech - Foundation Enhanced

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	70,038	-	-	-	(61)	986	(576)	70,388
NM Tech Foundation Enhanced Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Enhanced	70,038	-	-	-	(61)	986	(576)	70,388
Total New Mexico Tech - Foundation Enhanced	70,038	-	-	-	(61)	986	(576)	70,388

New Mexico Tech - Foundation Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	4,711,955	-	-	-	(234)	16,467	151,560	4,879,748
Non-US Developed Markets Index Pool	3,822,594	-	-	-	(854)	38,315	(55,276)	3,804,779
Credit Plus Pool	3,462,122	-	-	-	(3,014)	48,760	(28,458)	3,479,411
Private Equity Pool	3,251,584	-	-	-	-	2,556	43,018	3,297,159
Non-US Emerging Markets Index Pool	1,395,366	-	-	-	(835)	13,788	52,088	1,460,407
Private Debt Market Pool	1,423,104	-	-	-	-	11,447	14,891	1,449,442
Real Estate Pool	1,446,239	-	-	-	-	7,931	(29,869)	1,424,302
US SMID Cap Alternative Weighted Index Pool	1,122,677	-	-	-	(197)	5,114	(39,993)	1,087,601
NM Tech Foundation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Fund	20,635,641	-	-	-	(5,134)	144,379	107,963	20,882,849
Total New Mexico Tech - Foundation Fund	20,635,641	-	-	-	(5,134)	144,379	107,963	20,882,849

**Change in Market Value
For the Quarter Ended June 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	June 30, 2024 Market Value
US Large Cap Index Pool	4,814,477	27,806	(150,801)	-	(236)	16,719	152,250	4,860,214
Non-US Developed Markets Index Pool	3,817,354	23,172	(125,668)	-	(845)	38,179	(52,502)	3,699,690
Credit Plus Pool	3,412,606	23,172	(125,668)	-	(2,946)	47,702	(27,891)	3,326,975
Private Equity Pool	2,298,068	11,586	-	-	-	1,823	30,540	2,342,017
Non-US Emerging Markets Index Pool	1,579,715	11,586	(62,834)	-	(934)	15,115	58,271	1,600,919
Private Debt Market Pool	1,061,116	5,793	-	-	-	8,570	11,166	1,086,644
US SMID Cap Alternative Weighted Index Pool	1,123,156	6,951	(37,700)	-	(195)	5,071	(38,924)	1,058,359
Real Estate Pool	1,014,630	5,793	-	-	-	5,580	(21,049)	1,004,954
NM Tech Foundation Restricted Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Restrict	19,121,122	115,858	(502,671)	-	(5,156)	138,759	111,861	18,979,773
Total New Mexico Tech - Foundation Restrict	19,121,122	115,858	(502,671)	-	(5,156)	138,759	111,861	18,979,773

New Mexico Tech - NMTURPC- Operating Growth Investment

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	399,804	-	-	-	(20)	1,397	12,860	414,041
Non-US Developed Markets Index Pool	294,835	-	-	-	(66)	2,955	(4,263)	293,461
Core Bonds Pool	256,268	-	-	-	(129)	2,357	(1,498)	256,998
Private Equity Pool	131,950	-	-	-	-	104	1,746	133,799
Non-US Emerging Markets Active Pool	128,060	-	-	-	(319)	1,010	3,862	132,612
US Small/Mid Cap Pool	91,692	-	-	-	(173)	276	(3,412)	88,382
Private Debt Market Pool	70,067	-	-	-	-	564	733	71,364
Real Estate Pool	61,115	-	-	-	-	335	(1,262)	60,188
NM Tech - NMTURPC - Cash account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - NMTURPC- Operating	1,433,791	-	-	-	(707)	8,998	8,764	1,450,845
Total New Mexico Tech - NMTURPC- Operating	1,433,791	-	-	-	(707)	8,998	8,764	1,450,845

**Change in Market Value
For the Quarter Ended June 30, 2024
Third Party Investors**

New Mexico Tech - Plant/Debt/Allocated Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	5,551,586	-	-	-	(275)	19,401	178,567	5,749,278
Non-US Developed Markets Index Pool	4,094,003	-	-	-	(915)	41,036	(59,200)	4,074,924
Core Bonds Pool	3,558,475	-	-	-	(1,792)	32,731	(20,806)	3,568,608
Private Equity Pool	1,832,226	-	-	-	-	1,441	24,240	1,857,907
Non-US Emerging Markets Active Pool	1,778,212	-	-	-	(4,435)	14,019	53,623	1,841,420
US Small/Mid Cap Pool	1,273,208	-	-	-	(2,406)	3,833	(47,383)	1,227,253
Private Debt Market Pool	972,935	-	-	-	-	7,826	10,181	990,942
Real Estate Pool	848,632	-	-	-	-	4,654	(17,526)	835,760
NM Tech Plant/Debt/Allocated Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Plant/Debt/Allocated	19,909,279	-	-	-	(9,822)	124,940	121,696	20,146,092
Total New Mexico Tech - Plant/Debt/Allocated	19,909,279	-	-	-	(9,822)	124,940	121,696	20,146,092

New Mexico Tech - Proceeds from ABQ Building Sale

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	245,182	-	(9,240)	-	(12)	846	7,592	244,368
Non-US Developed Markets Index Pool	180,809	-	(7,700)	-	(40)	1,797	(2,468)	172,398
Core Bonds Pool	157,158	-	(7,700)	-	(77)	1,415	(964)	149,832
Private Equity Pool	80,919	-	-	-	-	64	1,071	82,053
Non-US Emerging Markets Active Pool	78,534	-	(3,850)	-	(191)	605	2,225	77,323
US Small/Mid Cap Pool	56,231	-	(2,310)	-	(104)	166	(2,051)	51,932
Private Debt Market Pool	42,969	-	-	-	-	346	450	43,764
Real Estate Pool	37,479	-	-	-	-	206	(774)	36,911
NM Tech Proceeds from ABQ Building Sale Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Proceeds from ABQ E	879,281	-	(30,800)	-	(424)	5,444	5,080	858,581
Total New Mexico Tech - Proceeds from ABQ B	879,281	-	(30,800)	-	(424)	5,444	5,080	858,581

NMMFA - IFT Housing

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	8,305,139	114,720	(2,604,008)	-	(5,026)	81,044	(46,261)	5,845,609
NMMFA - IFT Housing Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA - IFT Housing	8,305,139	114,720	(2,604,008)	-	(5,026)	81,044	(46,261)	5,845,609
Total NMMFA - IFT Housing	8,305,139	114,720	(2,604,008)	-	(5,026)	81,044	(46,261)	5,845,609

**Change in Market Value
For the Quarter Ended June 30, 2024
Third Party Investors**

NMMFA General Fund

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	13,516,763	-	-	-	(11,766)	190,369	(111,104)	13,584,262
US Large Cap Index Pool	5,460,166	-	-	-	(271)	19,081	175,626	5,654,602
Non-US Emerging Markets Index Pool	1,036,567	-	-	-	(620)	10,243	38,695	1,084,884
Non-US Developed Markets Index Pool	741,423	-	-	-	(166)	7,432	(10,721)	737,968
US Small/Mid Cap Pool	629,063	-	-	-	(1,189)	1,894	(23,411)	606,358
NMMFA General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA General Fund	21,383,982	-	-	-	(14,011)	229,018	69,085	21,668,074
Total NMMFA General Fund	21,383,982	-	-	-	(14,011)	229,018	69,085	21,668,074

NMPSIA - Benefits

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	9,748,232	350,000	-	-	(8,795)	140,687	(75,799)	10,154,325
US Large Cap Index Pool	5,694,314	-	(350,000)	-	(264)	18,908	155,553	5,518,511
Non-US Developed Markets Active Pool	2,792,902	-	-	-	(5,445)	33,667	(10,904)	2,810,219
US SMID Cap Alternative Weighted Index Pool	1,356,535	-	-	-	(238)	6,179	(48,324)	1,314,152
Non-US Emerging Markets Index Pool	1,053,316	-	-	-	(630)	10,408	39,320	1,102,414
NMPSIA - Benefits Cash Account	-	(350,000)	350,000	-	-	-	-	-
Sub - Total NMPSIA - Benefits	20,645,299	-	-	-	(15,373)	209,850	59,845	20,899,621
Total NMPSIA - Benefits	20,645,299	-	-	-	(15,373)	209,850	59,845	20,899,621

NMPSIA - Risk

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	10,229,985	400,000	-	-	(9,259)	147,957	(79,141)	10,689,543
US Large Cap Index Pool	5,336,151	-	(200,000)	-	(254)	18,081	155,863	5,309,841
Non-US Developed Markets Active Pool	2,707,888	-	-	-	(5,279)	32,642	(10,572)	2,724,679
US SMID Cap Alternative Weighted Index Pool	1,943,160	-	-	-	(341)	8,851	(69,221)	1,882,449
Non-US Emerging Markets Index Pool	1,337,474	-	(200,000)	-	(681)	11,242	42,662	1,190,697
NMPSIA - Risk Cash Account	-	(400,000)	400,000	-	-	-	-	-
Sub - Total NMPSIA - Risk	21,554,657	-	-	-	(15,814)	218,774	39,590	21,797,208
Total NMPSIA - Risk	21,554,657	-	-	-	(15,814)	218,774	39,590	21,797,208

**Change in Market Value
For the Quarter Ended June 30, 2024
Third Party Investors**

Office of the Superintendent of Insurance

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
Credit Plus Pool	28,878,422	-	-	-	(25,137)	406,721	(237,373)	29,022,633
US Large Cap Index Pool	9,627,673	11,000,000	-	-	(1,047)	64,803	1,177,246	21,868,675
Core Bonds Pool	-	16,205,808	-	-	(8,349)	110,000	321,419	16,628,877
US Small/Mid Cap Pool	2,817,762	2,302,599	-	-	(9,963)	14,910	(42,912)	5,082,395
Non-US Developed Markets Index Pool	2,624,279	-	-	-	(586)	26,304	(37,948)	2,612,049
Non-US Developed Markets Active Pool	-	2,463,503	-	-	(4,895)	19,806	47,830	2,526,244
US Large Cap Active Pool	-	1,671,032	-	-	(1,271)	4,630	135,495	1,809,885
Non-US Emerging Markets Index Pool	1,684,058	-	-	-	(1,008)	16,641	62,865	1,762,556
Non-US Emerging Markets Active Pool	-	1,568,478	-	-	(3,953)	10,477	66,367	1,641,368
Office of the Superintendent of Insurance Cash Account	-	-	-	-	-	-	-	-
Sub - Total Office of the Superintendent of Insuranc	45,632,194	35,211,420	-	-	(56,210)	674,290	1,492,989	82,954,683
Total Office of the Superintendent of Insuranc	45,632,194	35,211,420	-	-	(56,210)	674,290	1,492,989	82,954,683

San Juan College Foundation

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Active Pool	4,859,470	-	-	-	(3,536)	16,614	160,690	5,033,239
Non-US Developed Markets Index Pool	3,665,233	-	(430,000)	-	(723)	32,428	(46,782)	3,220,156
US Small/Mid Cap Pool	2,435,626	-	-	-	(4,602)	7,332	(90,643)	2,347,713
Credit Plus Pool	2,179,626	-	-	-	(1,897)	30,698	(17,916)	2,190,511
Non-US Emerging Markets Index Pool	1,624,784	-	-	-	(972)	16,055	60,653	1,700,519
San Juan College Foundation Cash Account	-	-	-	-	-	-	-	-
Sub - Total San Juan College Foundation	14,764,739	-	(430,000)	-	(11,731)	103,127	66,002	14,492,138
Total San Juan College Foundation	14,764,739	-	(430,000)	-	(11,731)	103,127	66,002	14,492,138

Springer Municipal School District

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	80,159	-	-	-	(4)	280	2,578	83,013
US Small/Mid Cap Pool	77,762	-	-	-	(147)	234	(2,894)	74,955
Non-US Developed Markets Index Pool	64,755	-	-	-	(14)	649	(936)	64,453
Non-US Emerging Markets Index Pool	49,623	-	-	-	(30)	490	1,852	51,936
Credit Plus Pool	33,012	-	-	-	(29)	465	(271)	33,177
Springer Municipal School District Cash Account	-	-	-	-	-	-	-	-
Sub - Total Springer Municipal School District	305,310	-	-	-	(224)	2,119	329	307,534
Total Springer Municipal School District	305,310	-	-	-	(224)	2,119	329	307,534

**Change in Market Value
For the Quarter Ended June 30, 2024
Third Party Investors**

Western New Mexico University

Investment Name	March 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	June 30, 2024 Market Value
US Large Cap Index Pool	2,857,285	-	-	-	(142)	9,985	91,904	2,959,033
US SMID Cap Alternative Weighted Index Pool	2,452,479	-	-	-	(430)	11,171	(87,365)	2,375,855
Credit Plus Pool	2,123,785	-	-	-	(1,849)	29,911	(17,457)	2,134,391
WNMU Cash Account	-	-	-	-	-	-	-	-
Sub - Total Western New Mexico University	7,433,549	-	-	-	(2,421)	51,068	(12,918)	7,469,279
Total Western New Mexico University	7,433,549	-	-	-	(2,421)	51,068	(12,918)	7,469,279

Investment Holdings Report
Notes to Report
June 30, 2024

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

- The monthly contribution from the State Land Office in the amount of \$185,423,424.23 is a decrease of \$21,878,398.99 from May. For year-to-year comparison purposes, the June 2023 contribution from the State Land Office was \$204,781,446.27.
- 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 third quarter management fee accruals.
- LGPF invested \$250 million into the STO Medium Term LGIP investment located in the newly created Cash Pool.
- Capital Development & Reserve Fund received \$ 475,837,424.41 from the sell severance tax bonds per Law 1978, Chapter 5, Section 8 amended.
- The May 2024 New Mexico Small Business Investment Corporation (NMSBIC) value of \$155,084,315.11 and the April 2024 Small Business Recovery Loan program value of \$121,764,388.00 less cash receipts of \$1,779,284.12 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 May, the following activity was processed:
 - New Mexico Tech invested \$1,888,462.
 - NM Retiree Health Care Authority invested \$50,000,000.
 - NM Tech Endowment Fund withdrew \$2,253,032 from their Endowment Fund account, and \$502,670 from their Foundation Restricted account.
 - NMMI Capital Outlay, NMMI Legislative Scholarship, and NMMI LFC/VC Maintenance, NMMI Operating, NMMI Patterson, and NMMI Trust Scholarship rebalanced their accounts.
 - NMMFA IFT Housing Trust Fund invested \$72,000.
 - NMMI Legislative Scholarship withdrew \$1,325,000.
- 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.