

New Mexico State Investment Council



Investment Holdings Report

August 31, 2024

FY 2025

Investment Holdings Report
August 31, 2024
FY 2024

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State Investment Council
Managed Net Assets
August 31, 2024

							% of
	Cash	Securities	Accrued Income	Other Assets	Other Liabilities	Net Assets	Total
Equities							
Domestic Equities:							
Large Cap Pools							
US Large Cap Active Pool	21,091,232.77	3,144,659,510	3,664,722	354,724	(25,902,042)	3,143,868,147	5.45%
US Large Cap Index Pool	32,682,635	6,063,756,803	6,765,120	332,816	(51,520,946)	6,052,016,428	10.49%
Total Large Cap Equities	53,773,868	9,208,416,312	10,429,841	687,540	(77,422,987)	9,195,884,575	15.94%
Small/Mid Cap Pool							
US Small/Mid Cap Pool	1,545,602	640,805,497	336,276	357,417	(3,873,349)	639,171,443	1.11%
US SMID Cap Alternative Weighted Index Pool	504,482	239,709,308	261,057	1,912,949	-	242,387,795	0.42%
Total Small/Mid Cap Equities	2,050,084	880,514,805	597,333	2,270,366	(3,873,349)	881,559,239	1.53%
Total Domestic Equities	55,823,952	10,088,931,117	11,027,174	2,957,906	(81,296,336)	10,077,443,813	17.47%
International Pools							
Non-US Developed Markets Index Pool	5,782,832	1,717,026,033	7,298,164	28,028,735	(25,446,708)	1,732,689,056	3.00%
Non-US Emerging Markets Index Pool	15,289	20,559,739	88	204,854	-	20,779,970	0.04%
Non-US Developed Markets Active Pool	57,933,883	4,136,921,236	16,277,823	5,515,202	(4,407,973)	4,212,240,171	7.30%
Non-US Emerging Markets Active Pool	40,515,661	1,733,722,760	2,449,888	38,779,257	(40,898,581)	1,774,568,985	3.08%
Non-US Developed Alternative Weighted Index Pool	5,848,425	2,034,403,673	7,950,361	983,426	(618,980)	2,048,566,905	3.55%
Total International Equities	110,096,090	9,642,633,440	33,976,325	73,511,474	(71,372,241)	9,788,845,087	16.97%
Total Equities	165,920,042	19,731,564,556	45,003,499	76,469,380	(152,668,577)	19,866,288,901	34.44%
Public Market Strategies							
Credit Plus Pool	158,709,839	5,468,350,796	57,693,817	593,953,308	(687,573,096)	5,591,134,663	9.69%
Core Bonds Pool	29,511,751	3,586,797,910	25,384,930	196,708,219	(289,073,360)	3,549,329,450	6.15%
Short Term Duration Fixed Income Pool	53,113,315	3,107,525,044	29,007,820	73,245,188	(142,955,593)	3,119,935,774	5.41%
Total Public Market Strategies	241,334,905	12,162,673,749	112,086,566	863,906,715	(1,119,602,049)	12,260,399,887	21.25%
Private Market Strategies							
Unconstrained Fixed Income	2,726	-	12	-	-	2,738	0.00%
Private Debt Market	349,127,486	4,199,839,679	1,584,404	-	-	4,550,551,570	7.89%
Absolute Return Pool	26,488	15,550,622	116	-	-	15,577,227	0.03%
Total Private Market Strategies	349,156,700	4,215,390,301	1,584,532	-	-	4,566,131,534	7.92%
Other Securities and Cash	3,926,888,266			275,820,415		4,202,708,680	7.29%
LGPF Beta Overlay	598,853,525	1,870,822,377	10,912,172			2,480,588,074	4.30%
STPF Beta Overlay	452,007,494	509,099,054	4,615,307			965,721,855	1.67%
Cash Pool		1,023,221,260				1,023,221,260	1.77%
Real Estate Pool	11,421,924	3,891,884,956	153,027	-	-	3,903,459,906	6.77%
Real Return Pool	148,704,180	3,487,552,333	708,475	-	-	3,636,964,988	6.30%
Private Equity Pool	120,851,868	4,191,833,496	563,039	-	-	4,313,248,402	7.48%
Private Equity - New Mexico	-	466,822,188				466,822,188	0.81%
Stock Distributions/Private Equity		182,051				182,051	0.00%
Total Managed Net Assets	6,015,138,902	51,551,046,320	175,626,617	1,216,196,511	(1,272,270,626)	57,685,737,725	100.00%

Land Grant Permanent Fund
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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
LGPF Accruals	4,282,720	0.01%		
LGPF Cash Account	1,067,185,010	3.29%		
Cash and Equivalents	1,071,467,729	3.31%		3.31%
LGPF Beta Overlay:				
LGPF Beta Overlay Pool	2,480,588,074	7.66%		
LGPF Beta Overlay	2,480,588,074	7.66%		7.66%
Cash Pool:				
Cash Pool	1,023,221,260	3.16%		
Cash Pool	1,023,221,260	3.16%		3.16%
US Equities:				
US Large Cap Active Pool	1,888,409,416	5.83%		
US Large Cap Index Pool	3,416,625,585	10.55%		
US Small/Mid Cap Pool	350,969,130	1.08%		
US SMID Cap Alternative Weighted Index Pool	120,487,585	0.37%		
US Equities	5,776,491,716	17.83%	20.00%	-2.17%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	1,253,177,059	3.87%		
Non-US Developed Markets Active Pool	2,578,290,822	7.96%		
Non-US Developed Markets Index Pool	898,756,813	2.77%		
Non-US Emerging Markets Active Pool	995,344,640	3.07%		
Non-US Equities	5,725,569,334	17.68%	20.00%	-2.32%
Public Market Strategies:				
Core Bonds Pool	1,806,150,690	5.58%		
Credit Plus Pool	3,083,670,860	9.52%		
Short Term Duration Fixed Income Pool	1,439,238,480	4.44%		
Public Market Strategies	6,329,060,029	19.54%	6.00%	13.54%
Private Market Strategies:				
Absolute Return Pool	15,577,227	0.05%		
Private Debt Market Pool	2,537,871,132	7.84%		
Unconstrained Fixed Income Pool	2,738	0.00%		
Private Market Strategies	2,553,451,096	7.88%	15.00%	-7.12%
Real Estate:				
Real Estate Pool	2,102,733,144	6.49%		
Real Estate	2,102,733,144	6.49%	12.00%	-5.51%
Real Return:				
Real Return Pool	2,206,716,307	6.81%		
Real Return	2,206,716,307	6.81%	12.00%	-5.19%
Private Equity:				
Private Equity Pool	3,121,074,718	9.64%		
Private Equity	3,121,074,718	9.64%	15.00%	-5.36%
Total	32,390,373,409	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	497,141,819	5.01%		
STPF Accruals	2,301,377	0.02%		
Cash and Equivalents	499,443,196	5.03%		5.03%
STPF Beta Overlay:				
STPF Beta Overlay Pool	965,721,855	9.72%		
STPF Beta Overlay	965,721,855	9.72%		9.72%
US Equities:				
US Large Cap Active Pool	577,719,698	5.82%		
US Large Cap Index Pool	1,032,488,671	10.40%		
US Small/Mid Cap Pool	113,386,152	1.14%		
US SMID Cap Alternative Weighted Index Pool	38,056,651	0.38%		
US Equities	1,761,651,173	17.74%	20.00%	-2.26%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	385,369,143	3.88%		
Non-US Developed Markets Active Pool	791,658,365	7.97%		
Non-US Developed Markets Index Pool	268,834,548	2.71%		
Non-US Emerging Markets Active Pool	308,712,048	3.11%		
Non-US Equities	1,754,574,106	17.67%	20.00%	-2.33%
Public Market Strategies:				
Core Bonds Pool	505,158,460	5.09%		
Credit Plus Pool	827,433,440	8.33%		
Short Term Duration Fixed Income Pool	335,301,023	3.38%		
Public Market Strategies	1,667,892,923	16.80%	5.00%	11.80%
Private Market Strategies:				
Private Debt Market Pool	597,302,010	6.01%		
Private Market Strategies	597,302,010	6.01%	12.00%	-5.99%
Small Business Investment Corp & Other misc. loans:				
Small Business Investment Corp.	155,886,316	1.57%		
Small Business Recovery Loan Program	119,934,099	1.21%		
Small Business Investment Corp & Other misc. loans	275,820,415	2.78%		2.78%
Real Estate:				
Real Estate Pool	772,225,860	7.78%		
Real Estate	772,225,860	7.78%	12.00%	-4.22%
Real Return:				
Real Return Pool	757,494,850	7.63%		
Real Return	757,494,850	7.63%	12.00%	-4.37%
Private Equity:				
Private Equity Pool	411,244,691	4.14%		
Private Equity	411,244,691	4.14%	10.00%	-5.86%
Private Equity New Mexico:				
Private Equity New Mexico	466,822,188			
Stock istributions/Private Equity	182,051			
Private Equity New Mexico	467,004,238	4.70%	9.00%	-4.30%
Total	9,930,375,315	100.00%	100.00%	-

Tobacco Settlement Permanent Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
TSPF Accruals	-	0.00%		
TSPF Cash Account	501,731	0.13%		
Cash and Equivalents	501,731	0.13%		0.13%
US Equities:				
US Large Cap Active Pool	28,123,571	7.48%		
US Large Cap Index Pool	46,045,539	12.25%		
US Small/Mid Cap Pool	4,841,609	1.29%		
US SMID Cap Alternative Weighted Index Pool	1,656,496	0.44%		
US Equities	80,940,636	21.56%	10.00%	11.56%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	17,136,612	4.56%		
Non-US Developed Markets Active Pool	36,832,473	9.80%		
Non-US Developed Markets Index Pool	11,738,677	3.12%		
Non-US Emerging Markets Active Pool	13,696,488	3.64%		
Non-US Equities	80,253,581	21.38%	10.00%	11.38%
Public Market Strategies:				
Core Bonds Pool	15,726,028	4.18%		
Credit Plus Pool	26,298,300	7.00%		
Short Term Duration Fixed Income Pool	10,460,209	2.78%		
Public Market Strategies	50,708,835	13.51%	10.00%	3.51%
Private Market Strategies:				
Private Debt Market Pool	74,716,032	19.88%		
Private Market Strategies	74,707,087	19.90%	25.00%	-5.10%
Real Estate:				
Real Estate Pool	37,062,326	9.86%		
Real Estate	37,149,666	9.90%	20.00%	-10.10%
Real Return:				
Real Return Pool	51,022,442	13.57%		
Real Return	51,083,443	13.61%	25.00%	-11.39%
Total	375,344,979	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	18,052	0.01%		
Water Trust Fund Cash Account	4,108,562	2.08%		
Cash and Equivalents	4,126,614	2.09%		2.09%
US Equities:				
US Large Cap Active Pool	9,785,492	4.94%		
US Large Cap Index Pool	17,420,452	8.80%		
US Small/Mid Cap Pool	1,911,915	0.97%		
US SMID Cap Alternative Weighted Index Pool	655,267	0.33%		
US Equities	29,773,125	15.04%	15.00%	0.04%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	6,708,923	3.39%		
Non-US Developed Markets Active Pool	13,713,606	6.93%		
Non-US Developed Markets Index Pool	4,391,247	2.22%		
Non-US Emerging Markets Active Pool	5,276,947	2.67%		
Non-US Equities	30,090,723	15.21%	15.00%	0.21%
Public Market Strategies:				
Core Bonds Pool	4,114,283	2.08%		
Credit Plus Pool	6,798,598	3.44%		
Short Term Duration Fixed Income Pool	2,684,425	1.36%		
Public Market Strategies	13,597,307	6.87%	7.00%	-0.13%
Private Market Strategies:				
Private Debt Market Pool	15,143,982	7.65%		
Private Market Strategies	15,143,982	7.65%	8.00%	-0.35%
Real Estate:				
Real Estate Pool	28,285,174	14.29%		
Real Estate	28,285,174	14.29%	15.00%	-0.71%
Real Return:				
Real Return Pool	29,032,200	14.67%		
Real Return	29,032,200	14.67%	15.00%	-0.33%
Private Equity:				
Private Equity Pool	47,850,493	24.18%		
Private Equity	47,850,493	24.18%	25.00%	-0.82%
Total	197,899,619	100.00%	100.00%	-

Tax Stabilization Reserve Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
TSRF Accruals	603,687	0.03%		
TSRF Cash Account	137,394,648	6.23%		
Cash and Equivalents	137,998,335	6.25%		6.25%
Public Market Strategies:				
Core Bonds Pool	216,417,585	9.81%		
Credit Plus Pool	267,022,135	12.10%		
Short Term Duration Fixed Income Pool	821,306,571	37.22%		
Public Market Strategies	1,304,746,291	59.13%	55.00%	4.13%
Private Market Strategies:				
Private Debt Market Pool	432,330,257	19.59%		
Private Market Strategies	432,330,257	19.59%	30.00%	-10.41%
Real Estate:				
Real Estate Pool	331,558,964	15.03%		
Real Estate	331,558,964	15.03%	15.00%	0.03%
Total	2,206,633,846	100.00%	100.00%	-

Rural Libraries Endowment Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
RLEF Accruals	385	0.00%		
RLEF Cash Account	90,511	0.28%		
Cash and Equivalents	90,896	0.28%		0.28%
US Equities:				
US Large Cap Active Pool	1,665,363	5.12%		
US Large Cap Index Pool	3,106,107	9.55%		
US Small/Mid Cap Pool	328,604	1.01%		
US Equities	5,100,073	15.67%	15.00%	0.67%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	1,227,705	3.77%		
Non-US Developed Markets Active Pool	2,207,833	6.78%		
Non-US Developed Markets Index Pool	657,373	2.02%		
Non-US Emerging Markets Active Pool	864,337	2.66%		
Non-US Equities	4,957,248	15.23%	15.00%	0.23%
Public Market Strategies:				
Core Bonds Pool	936,944	2.88%		
Credit Plus Pool	1,467,925	4.51%		
Public Market Strategies	2,404,869	7.39%	7.00%	0.39%
Private Market Strategies:				
Private Debt Market Pool	2,555,814	7.85%		
Private Market Strategies	2,555,814	7.85%	8.00%	-0.15%
Real Estate:				
Real Estate Pool	4,889,033	15.02%		
Real Estate	4,889,033	15.02%	15.00%	0.02%
Real Return:				
Real Return Pool	5,005,100	15.38%		
Real Return	5,005,100	15.38%	15.00%	0.38%
Private Equity:				
Private Equity Pool	7,538,564	23.17%		
Private Equity	7,538,564	23.17%	25.00%	-1.83%
Total	32,541,598	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	4,343,246	0.05%		
ECECF Cash	2,054,129,106	24.82%		
Cash and Equivalents	2,058,472,352	24.87%		24.87%
US Equities:				
US Large Cap Active Pool	435,044,047	5.26%		
US Large Cap Index Pool	795,134,755	9.61%		
US Small/Mid Cap Pool	84,343,408	1.02%		
US SMID Cap Alternative Weighted Index Pool	25,249,274	0.31%		
US Equities	1,339,771,484	16.19%	20.00%	-3.81%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	298,604,224	3.61%		
Non-US Developed Markets Active Pool	600,012,000	7.25%		
Non-US Developed Markets Index Pool	196,168,681	2.37%		
Non-US Emerging Markets Active Pool	243,127,012	2.94%		
Non-US Equities	1,337,911,917	16.16%	20.00%	-3.84%
Public Market Strategies:				
Core Bonds Pool	569,466,733	6.88%		
Credit Plus Pool	949,204,915	11.47%		
Short Term Duration Fixed Income Pool	386,038,878	4.66%		
Public Market Strategies	1,904,710,527	23.01%	13.00%	10.01%
Private Market Strategies:				
Private Debt Market Pool	455,531,391	5.50%		
Private Market Strategies	455,531,391	5.50%	20.00%	-14.50%
Real Estate:				
Real Estate Pool	351,066,928	4.24%		
Real Estate	351,066,928	4.24%	7.00%	-2.76%
Real Return:				
Real Return Pool	418,644,854	5.06%		
Real Return	418,644,854	5.06%	10.00%	-4.94%
Private Equity:				
Private Equity Pool	410,925,856	4.96%		
Private Equity	410,925,856	4.96%	10.00%	-5.04%
Total	8,277,035,308	100.00%	100.00%	-

Conservation Legacy Permanent Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
CLPF Accruals	342,811	0.09%		
CLPF Cash Account	78,021,157	21.55%		
Cash and Equivalents	78,363,968	21.64%		21.64%
US Equities:				
US Large Cap Active Pool	19,490,372	5.38%		
US Large Cap Index Pool	34,136,497	9.43%		
US Small/Mid Cap Pool	4,453,909	1.23%		
US SMID Cap Alternative Weighted Index Pool	1,866,498	0.52%		
US Equities	59,947,276	16.56%	20.00%	-3.44%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	13,303,532	3.67%		
Non-US Developed Markets Active Pool	26,566,780	7.34%		
Non-US Developed Markets Index Pool	9,173,405	2.53%		
Non-US Emerging Markets Active Pool	10,020,601	2.77%		
Non-US Equities	59,064,318	16.31%	20.00%	-3.69%
Public Market Strategies:				
Core Bonds Pool	6,710,481	1.85%		
Credit Plus Pool	10,983,549	3.03%		
Short Term Duration Fixed Income Pool	4,198,982	1.16%		
Public Market Strategies	21,893,012	6.05%	6.00%	0.05%
Private Market Strategies:				
Private Debt Market Pool	40,577,255	11.21%		
Private Market Strategies	40,577,255	11.21%	15.00%	-3.79%
Real Estate:				
Real Estate Pool	42,436,376	11.72%		
Real Estate	42,436,376	11.72%	12.00%	-0.28%
Real Return:				
Real Return Pool	22,707,860	6.27%		
Real Return	22,707,860	6.27%	12.00%	-5.73%
Private Equity:				
Private Equity Pool	37,087,361	10.24%		
Private Equity	37,087,361	10.24%	15.00%	-4.76%
Total	362,077,427	100.00%	100.00%	-

Opioid Settlement Restricted Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
OSRF Accruals	24,870	0.03%		
OSRF Cash Account	20,842,730	21.38%		
Cash and Equivalents	20,867,600	21.41%		21.41%
US Equities:				
US Large Cap Active Pool	5,172,937	5.31%		
US Large Cap Index Pool	9,277,433	9.52%		
US Small/Mid Cap Pool	328,604	0.34%		
US SMID Cap Alternative Weighted Index Pool	895,018	0.92%		
US Equities	15,673,991	16.08%	20.00%	-3.92%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	3,436,775	3.53%		
Non-US Developed Markets Active Pool	7,240,021	7.43%		
Non-US Developed Markets Index Pool	2,431,368	2.49%		
Non-US Emerging Markets Active Pool	2,775,772	2.85%		
Non-US Equities	15,883,936	16.30%	20.00%	-3.70%
Public Market Strategies:				
Core Bonds Pool	2,929,674	3.01%		
Credit Plus Pool	5,033,130	5.16%		
Short Term Duration Fixed Income Pool	1,884,459	1.93%		
Public Market Strategies	9,847,263	10.10%	13.00%	-2.90%
Private Market Strategies:				
Private Debt Market Pool	15,050,760	15.44%		
Private Market Strategies	15,050,760	15.44%	20.00%	-4.56%
Real Estate:				
Real Estate Pool	5,031,535	5.16%		
Real Estate	5,031,535	5.16%	7.00%	-1.84%
Real Return:				
Real Return Pool	7,541,042	7.74%		
Real Return	7,541,042	7.74%	10.00%	-2.26%
Private Equity:				
Private Equity Pool	7,572,660	7.77%		
Private Equity	7,572,660	7.77%	10.00%	-2.23%
Total	97,468,787	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	216,281	0.02%		
HETF Cash Account	49,223,908	5.19%		
Cash and Equivalents	49,440,189	5.22%		5.22%
US Equities:				
US Large Cap Active Pool	67,248,999	7.10%		
US Large Cap Index Pool	120,756,025	12.74%		
US Small/Mid Cap Pool	12,318,205	1.30%		
US SMID Cap Alternative Weighted Index Pool	4,280,891	0.45%		
US Equities	204,604,120	21.59%	20.00%	1.59%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	44,107,041	4.65%		
Non-US Developed Markets Active Pool	90,592,933	9.56%		
Non-US Developed Markets Index Pool	29,866,069	3.15%		
Non-US Emerging Markets Active Pool	36,793,247	3.88%		
Non-US Equities	201,359,289	21.25%	20.00%	1.25%
Public Market Strategies:				
Core Bonds Pool	60,776,234	6.41%		
Credit Plus Pool	99,770,452	10.53%		
Short Term Duration Fixed Income Pool	39,047,565	4.12%		
Public Market Strategies	199,594,250	21.06%	13.00%	8.06%
Private Market Strategies:				
Private Debt Market Pool	132,628,787	14.00%		
Private Market Strategies	132,628,787	14.00%	20.00%	-6.00%
Real Estate:				
Real Estate Pool	72,023,387	7.60%		
Real Estate	72,023,387	7.60%	7.00%	0.60%
Real Return:				
Real Return Pool	41,835,976	4.41%		
Real Return	41,835,976	4.41%	10.00%	-5.59%
Private Equity:				
Private Equity Pool	46,159,515	4.87%		
Private Equity	46,159,515	4.87%	10.00%	-5.13%
Total	947,645,513	100.00%	100.00%	0.00%

Capital Development and Reserve Fund (CP)

Portfolio Policy Report

August 31, 2024

Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
CDRF Accrual Account	11,248	0.00%		
CDRF Cash Account	2,559,964	0.52%		
Cash and Equivalents	2,571,212	0.52%		0.52%
US Equities:				
US Large Cap Active Pool	37,128,020	7.56%		
US Large Cap Index Pool	63,669,552	12.96%		
US Small/Mid Cap Pool	6,521,507	1.33%		
US SMID Cap Alternative Weighted	2,328,013	0.47%		
US Equities	109,647,091	22.32%	20.00%	2.32%
Non-US Equities:				
Non-US Developed Alternative Weighted	25,115,795	5.11%		
Non-US Developed Markets Active	50,583,886	10.30%		
Non-US Developed Markets Index	16,032,877	3.26%		
Non-US Emerging Markets Active	19,788,310	4.03%		
Non-US Equities	111,520,868	22.71%	20.00%	2.71%
Public Market Strategies:				
Core Bonds Pool	71,167,772	14.49%		
Credit Plus Pool	81,087,141	16.51%		
Short Term Duration Fixed Income	76,306,575	15.54%		
Public Market Strategies	228,561,488	46.53%	6.00%	40.53%
Private Market Strategies:				
Private Debt Market Pool	6,005,572	1.22%		
Private Market Strategies	6,005,572	1.22%	15.00%	-13.78%
Real Estate:				
Real Estate Pool	12,028,223	2.45%		
Real Estate	12,028,223	2.45%	12.00%	-9.55%
Real Return:				
Real Return Pool	20,830,637	4.24%		
Real Return	20,830,637	4.24%	12.00%	-7.76%
Private Equity:				
Private Equity	-	-	15.00%	-15.00%
Total	491,165,091	100.00%	100.00%	-

Workforce Development & Apprenticeship Trust Fund (CP)

Portfolio Policy Report

August 31, 2024

Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
WDATF Accruals	17,980	0.06%		
WDATF Cash Account	3,526,463	12.61%		
Cash and Equivalents	3,544,443	12.67%		12.67%
US Equities:				
US Equities	-	-	20.00%	-20.00%
Non-US Equities:				
Non-US Equities	-	-	20.00%	-20.00%
Public Market Strategies:				
Credit Plus Pool	10,544,581	37.69%		
Short Term Duration Fixed Income Pool	3,677,405	13.14%		
Public Market Strategies	14,221,986	50.84%	6.00%	44.84%
Private Market Strategies:				
Private Debt Market Pool	10,209,473	36.49%		
Private Market Strategies	10,209,473	36.49%	15.00%	21.49%
Real Estate:				
Real Estate	-	-	12.00%	-12.00%
Real Return:				
Real Return	-	-	12.00%	-12.00%
Private Equity:				
Private Equity	-	-	15.00%	-15.00%
Total	27,975,903	100.00%	100.00%	-

Third Party Asset Allocation

August 31, 2024

Classification	End Value	End Weight
US Equities:		
Large Cap Active	74,229,918	3.16%
Large Cap Index	513,202,230	21.85%
Mid/Small	59,589,705	2.54%
US SMID Cap Alternative Weighted Index	46,821,274	1.99%
US Equities	693,843,127	29.54%
Non-US Equities:		
Non US Developed Index	294,514,985	12.54%
Non US Emerging Index	20,779,970	0.88%
Non US Emerging Active	137,873,814	5.87%
Non US Developed Active	14,491,000	0.62%
Non-US Equities	467,659,769	19.91%
Public Market Strategies:		
Core Plus Bonds	222,835,613	9.49%
Core Bonds Pool	290,325,492	12.36%
Public Market Strategies	513,161,105	21.84%
Private Market Strategies:		
Credit & Structured	230,638,050	9.82%
Private Market Strategies	230,638,050	9.82%
Real Estate:		
Real Estate	144,031,618	6.13%
Real Estate	144,031,618	6.13%
Real Return:		
Real Return	76,072,718	3.24%
Real Return	76,072,718	3.24%
Private Equity:		
Private Equity	223,794,542	9.53%
Private Equity	223,794,542	9.53%
Total	2,349,200,928	100.00%

Third Party Investors Allocation by Pool
August 31, 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	483,251	143,582	481,624	262,507	126,440	135,466	471,160	351,227		259,668					2,714,925
City of Albuquerque								622,312							622,312
City of Las Cruces	10,534,503	10,709,845					15,144,739			4,611,344					41,000,431
City of Rio Rancho Permanent Fund	3,862,572		4,917,931	2,061,654		1,304,453					637,157				12,783,768
Clovis Community College Foundation Fund	367,446	141,214	388,615	258,713	124,470	133,694	459,378	345,661		256,229					2,475,419
CNM ECECD Higher Education Endowment	322,149		659,751	177,123		150,230					68,643				1,377,897
CNM Endowed Faculty in Nursing	846,316		1,731,899	465,012		393,684					180,158				3,617,069
CNM Endowment Funds	635,607		1,300,583	349,191		295,877					135,321				2,716,579
CNM General Funds	3,695,700		7,562,158	2,030,344		1,720,341					786,850				15,795,393
CNM Teacher Education Faculty Fellowship Endowment	564,813		1,155,851	310,341		262,753					120,241				2,413,999
CYFD - Next Generation Fund		57,216	1,049,225				1,068,728			456,033	199,835				2,831,038
CYFD - Trust Fund Non-Expendable		190,721	3,419,051				4,193,165			1,634,266	643,986				10,081,190
Eastern New Mexico University	21,207,554	4,145,484	10,451,830							3,448,594	366,564				39,620,026
Interstate Stream Commission - Improvement to the Rio Grande			1,034,430				3,014,936								4,049,366
Interstate Stream Commission - Irrigation Works Construction			7,316,929				15,675,464								22,992,393
Interstate Stream Commission - NM Unit Fund	27,462,005	6,753,661	27,749,694		3,235,130					13,587,200					78,787,691
John R. Carver Testamentary Trust	684,867		302,064												986,931
Los Alamos County - Cemetery	413,174	246,609	354,837				336,364			185,597	44,661				1,581,243
Los Alamos County - General Fund	3,396,965	2,353,375	7,266,977				4,427,737			2,062,026	950,702				20,457,782
Los Alamos County - Permanent	11,454,312	6,836,672	9,837,055				9,324,932			5,145,264	1,238,125				43,836,360
MRGCD Endowment Fund Investments	1,610,943		3,451,517												5,062,460
New Mexico Commissioner of Public Lands-O&G	12,253,148		4,562,838				13,024,211								29,840,197
New Mexico Highlands University - Endowment Fund	2,733,937	433,455	612,768							170,543	79,948				4,030,651
New Mexico Highlands University Foundation	5,781,060	1,881,529	1,501,302					1,960,525		1,017,967	1,221,318				13,363,700
New Mexico Military Institute - Capital Operations	1,114,689	320,252	986,923							338,214	82,956				2,843,034
New Mexico Military Institute - Capital Outlay	1,399,511	402,082	1,239,098							424,634	104,152				3,569,477
New Mexico Military Institute - Legislative Scholarship	9,577,764	2,751,086	8,462,394							2,903,589	711,432				24,406,264
New Mexico Military Institute - LFC/VC	4,460,691	1,281,488	3,947,596							1,353,177	331,828				11,374,780
New Mexico Military Institute - Patterson Account	3,893,586	1,118,633	3,447,302							1,181,376	289,763				9,930,661
New Mexico Military Institute - Trust Scholarship	4,921,227	1,413,876	4,357,155							1,493,179	366,241				12,551,679
New Mexico Retiree Health Care Authority	289,752,712				122,692,921	33,996,002		243,325,368	220,893,980	212,543,721		208,351,431	135,652,184	76,072,718	1,543,281,037
New Mexico School for the Visually Handicapped	2,784,289	1,232,602	4,556,243		1,006,259			2,208,092	1,999,262	2,385,266			1,562,800		17,734,812
New Mexico Small Business Investment Corporation			10,434,164												10,434,164
New Mexico Tech - Foundation Restricted Fund	5,047,731		3,439,368			1,155,765			1,087,653	3,936,215	1,628,760	2,345,677	1,007,318		19,648,487
New Mexico Tech - Proceeds from ABQ Building Sale	253,796	56,492			78,614			155,520	43,805	183,420		82,182	36,998		890,827
New Mexico Tech - Employee Benefit Trust	796,992	178,194			249,887			494,404	132,389	578,673		248,372	111,815		2,790,726
New Mexico Tech - Endowment Fund	21,184,059	4,689,272			6,684,326			13,090,030	3,966,880	15,492,932		7,469,751	3,334,797		75,912,046
New Mexico Tech - Foundation Enhanced			72,766												72,766
New Mexico Tech - Foundation Fund	5,068,018		3,596,954			1,187,697			1,450,788	4,048,022	1,485,805	3,302,311	1,427,651		21,567,248
New Mexico Tech - NMTURPC- Operating Growth Investment	430,016	96,144			134,826			266,755	71,430	312,222		134,008	60,330		1,505,731
New Mexico Tech - Plant/Debt/Allocated Fund	5,971,097	1,335,034			1,872,167			3,704,094	991,862	4,335,438		1,860,810	837,725		20,908,226
NMHU SWEN Endowment	5,245,002	1,997,394	4,455,620					6,541,299		3,111,393	2,092,645				23,443,353
NMMFA - General Fund	5,872,768	659,610	14,043,173							785,147	1,103,751				22,464,448
NMMFA - IFT Housing			6,631,507												6,631,507
NMPSIA - Benefits	5,731,426		10,497,364	2,989,745		1,435,099					1,121,586				21,775,219
NMPSIA - Risk	5,514,705		11,050,662	2,898,740		2,055,698					1,211,404				22,731,210
Office of the Superintendent of Insurance	22,712,412	5,528,747	30,003,090	2,687,629	1,668,775		1,874,942	17,260,206		2,779,040	1,793,208				86,308,049
San Juan College Foundation		2,553,897	2,264,512				5,214,160			3,426,024	1,730,092				15,188,684
Springer Municipal School District	86,216	81,538	34,298							68,574	52,839				323,464
Western New Mexico University	3,073,198		2,206,496			2,594,515									7,874,209
Total Third Party	513,202,230	59,589,705	222,835,613	14,491,000	137,873,814	46,821,274	74,229,918	290,325,492	230,638,050	294,514,985	20,779,970	223,794,542	144,031,618	76,072,718	2,349,200,928

Change in Market Value
For the Month Ended August 31, 2024
By Asset Class

Portfolio	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized and Unrealized	August 31, 2024 Market Value
Absolute Return Pool	15,544,391	-	-	-	-	116	32,719	15,577,227
Cash Pool	1,010,547,689	-	-	-	-	4,280,975	8,392,596	1,023,221,260
Core Bonds Pool	3,461,692,637	-	-	38,000,000	-	9,293,999	40,342,814	3,549,329,450
Credit Plus Pool	5,459,078,427	358,603	-	56,000,000	-	26,203,391	49,494,241	5,591,134,663
LGPF Beta Overlay Pool	2,443,993,393	-	-	-	-	6,705,044	29,889,637	2,480,588,074
Non-US Developed Alternative Weighted Index Pool	1,978,375,308	-	-	15,700,000	-	4,378,850	50,112,747	2,048,566,905
Non-US Developed Markets Active Pool	4,042,811,614	-	-	32,000,000	-	9,717,792	127,710,765	4,212,240,171
Non-US Developed Markets Index Pool	1,675,977,646	90,000	-	10,500,000	-	3,600,744	42,520,666	1,732,689,056
Non-US Emerging Markets Active Pool	1,715,523,967	-	-	12,800,000	-	3,743,655	42,501,363	1,774,568,985
Non-US Emerging Markets Index Pool	20,571,623	10,000	-	-	-	88	198,259	20,779,970
Private Debt Market Pool	4,543,369,957	-	-	-	-	14,144,892	(6,963,280)	4,550,551,570
Private Equity Pool	4,195,730,053	-	-	114,228,225	-	5,197,216	(1,907,092)	4,313,248,402
Real Estate Pool	3,886,162,306	-	-	11,300,000	-	(122,213)	6,119,814	3,903,459,906
Real Return Pool	3,626,008,649	-	-	(750,000)	-	8,163,910	3,542,429	3,636,964,988
Short Term Duration Fixed Income Pool	3,044,308,953	-	-	47,000,000	-	13,161,624	15,465,197	3,119,935,774
STPF Beta Overlay Pool	957,154,101	-	-	-	-	3,277,310	5,290,444	965,721,855
Unconstrained Fixed Income Pool	2,728	-	-	(2)	-	12	-	2,738
US Large Cap Active Pool	3,051,857,043	-	-	24,000,000	-	4,321,642	63,689,461	3,143,868,147
US Large Cap Index Pool	5,870,352,835	500,000	-	41,200,000	-	8,152,699	131,810,894	6,052,016,428
US Small/Mid Cap Pool	643,443,979	100,000	-	4,400,000	-	865,379	(9,637,915)	639,171,443
US SMID Cap Alternative Weighted Index Pool	244,514,434	-	-	1,400,000	-	431,227	(3,957,866)	242,387,795
Total	51,887,021,733	1,058,603	-	407,778,223	-	125,518,354	594,647,893	53,016,024,806
Fund-Specific Assets:								
Portfolio	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Land Grant Permanent Fund:								
Cash and Accruals	1,217,980,067	195,046,784	(124,579,038)	(212,549,998)	(8,740,000)	4,309,914	-	1,071,467,729
Severance Tax Permanent Fund:								
Cash and Accruals	539,200,212	-	(27,732,242)	(11,566,150)	(2,760,000)	2,301,377	-	499,443,196
Small Business Investment Corp & Recovery Loan Program & ETI	274,949,642	-	-	-	-	-	870,773	275,820,415
Private Equity New Mexico	454,338,920	-	-	11,566,150	-	-	917,118	466,822,188
Stock Distributions/Private Equity	182,051	-	-	-	-	-	-	182,051
Tobacco Settlement Permanent Fund:								
Cash and accruals	499,536	-	-	-	-	2,195	-	501,731
Water Trust Fund								
Cash and Accruals	108,562	-	-	4,000,000	-	18,052	-	4,126,614
Tax Stabilization Reserve Fund								
Cash and Accruals	137,394,648	-	-	-	-	603,687	-	137,998,335
Rural Libraries Endowment Fund								
Cash and Accruals	90,511	-	(771,775)	771,775	-	385	-	90,896
Early Childhood Education and Care Fund								
Cash and Accruals	924,315,085	1,179,814,020	-	(50,000,000)	-	4,343,246	-	2,058,472,352
Conservation Legacy Permanent Fund								
Cash and Accruals	78,021,157	-	-	-	-	342,811	-	78,363,968
Opioid Settlement Restricted Fund								
Cash and Accruals	33,428	20,743,797	(3,934,495)	4,000,000	-	24,870	-	20,867,600
Higher Education Trust Fund								
Cash and Accruals	59,223,908	-	-	(10,000,000)	-	216,281	-	49,440,189
Capital Development and Reserve Fund								
Cash and Accruals	146,559,964	-	-	(144,000,000)	-	11,248	-	2,571,212
Workforce Development & Apprenticeship Trust Fund								
Cash and Accrual	3,526,463	-	-	-	-	17,980	-	3,544,443
Total Investment Pools and Fund Specific	55,723,445,887	1,396,663,204	(157,017,550)	-	(11,500,000)	137,710,400	596,435,784	57,685,737,725

**Change in Market Value
For the Month Ended August 31, 2024
Investment Pools**

US Large Cap Active Pool

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
NT Russell Fundamental LC Active	1,581,571,056	12,000,000	-	-	(184,734)	3,611,229	28,328,225	1,625,325,776
T. Rowe Price Associates	1,470,507,173	12,000,000	-	-	(899,893)	706,620	35,361,236	1,517,675,137
SIC Managed Large Cap Active	683,165	-	-	-	-	3,002	-	686,167
US Large Cap Active Pool Cash	180,275	5,900,000	(5,900,000)	-	-	792	-	181,067
Sub - Total US Large Cap Active Pool	3,052,941,670	29,900,000	(5,900,000)	-	(1,084,627)	4,321,642	63,689,461	3,143,868,147
Management Fee	(1,084,627)	-	-	-	1,084,627	-	-	-
Total US Large Cap Active Pool	3,051,857,043	29,900,000	(5,900,000)	-	-	4,321,642	63,689,461	3,143,868,147

US Large Cap Index Pool

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
NT Russell 1000 Index	5,870,357,580	41,700,000	-	-	(142,965)	8,152,092	131,810,894	6,051,877,601
US Large Cap Index Pool Cash	138,220	10,400,000	(10,400,000)	-	-	607	-	138,828
Sub - Total US Large Cap Index Pool	5,870,495,800	52,100,000	(10,400,000)	-	(142,965)	8,152,699	131,810,894	6,052,016,428
Management Fee	(142,965)	-	-	-	142,965	-	-	-
Total US Large Cap Index Pool	5,870,352,835	52,100,000	(10,400,000)	-	-	8,152,699	131,810,894	6,052,016,428

US Small/Mid Cap Pool

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
BlackRock Small/Mid Cap	643,898,171	4,500,000	-	-	(555,914)	864,932	(9,637,915)	639,069,274
US Small/Mid Cap Pool Cash	101,723	-	-	-	-	447	-	102,169
Sub - Total US Small/Mid Cap Pool	643,999,893	4,500,000	-	-	(555,914)	865,379	(9,637,915)	639,171,443
Management Fee	(555,914)	-	-	-	555,914	-	-	-
Total US Small/Mid Cap Pool	643,443,979	4,500,000	-	-	-	865,379	(9,637,915)	639,171,443

US SMID Cap Alternative Weighted Index Pool

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
NT S&P 600	244,519,366	1,400,000	-	-	(19,366)	431,164	(3,957,866)	242,373,298
US SMID Cap Alternative Weighted Index Pool Cash Account	11,616	200,000	(200,000)	-	-	51	-	11,667
Citi Transition US SMID Cap Alt Weighted	2,818	-	-	-	-	12	-	2,831
Sub - Total US SMID Cap Alternative Weighted Index Pool	244,533,800	1,600,000	(200,000)	-	(19,366)	431,227	(3,957,866)	242,387,795
Management Fee	(19,366)	-	-	-	19,366	-	-	-
Total US SMID Cap Alternative Weighted Index Pool	244,514,434	1,600,000	(200,000)	-	-	431,227	(3,957,866)	242,387,795

**Change in Market Value
For the Month Ended August 31, 2024
Investment Pools**

Credit Plus Pool

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Shenkman Credit Plus	2,473,943,035	56,000,000	-	-	(970,226)	14,071,083	14,967,026	2,558,010,918
Prudential	2,065,751,751	-	-	-	(469,932)	8,498,800	24,221,243	2,098,001,862
Loomis Sayles Core Plus	920,392,780	358,603	-	-	(414,269)	3,629,794	10,305,973	934,272,881
Credit Plus Pool Cash	845,289	300,000	(300,000)	-	-	3,714	-	849,003
Sub - Total Credit Plus Pool	5,460,932,854	56,658,603	(300,000)	-	(1,854,427)	26,203,391	49,494,241	5,591,134,663
Management Fee	(1,854,427)	-	-	-	1,854,427	-	-	-
Total Credit Plus Pool	5,459,078,427	56,658,603	(300,000)	-	-	26,203,391	49,494,241	5,591,134,663

Core Bonds Pool

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
BlackRock Core Bonds	1,939,270,207	7,600,000	-	-	(104,268)	4,999,275	20,094,698	1,971,859,912
PIMCO	1,523,050,446	30,400,000	-	-	(823,545)	4,293,406	20,248,116	1,577,168,423
Core Bonds Pool Cash	148,339,797	300,000	(300,000)	-	-	1,317	-	148,341,115
Sub - Total Core Bonds Pool	3,610,660,450	38,300,000	(300,000)	-	(927,813)	9,293,999	40,342,814	3,697,369,450
Management Fee	(148,967,813)	-	-	-	927,813	-	-	(148,040,000)
Total Core Bonds Pool	3,461,692,637	38,300,000	(300,000)	-	-	9,293,999	40,342,814	3,549,329,450

Unconstrained Fixed Income Pool

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Loomis Sayles Fixed Income	2,726	-	-	-	-	12	-	2,738
Unconstrained Fixed Income Pool Cash	2	-	(2)	-	-	(0)	-	-
Sub - Total Unconstrained Fixed Income Pool	2,728	-	(2)	-	-	12	-	2,738
Management Fee	-	-	-	-	-	-	-	-
Total Unconstrained Fixed Income Pool	2,728	-	(2)	-	-	12	-	2,738

Short Term Duration Fixed Income Pool

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
J.P. Morgan Asset Management	2,067,266,379	-	-	-	(394,919)	7,947,956	11,102,409	2,085,921,825
AB Low Vol Short Duration HY	977,105,370	47,000,000	-	-	(324,695)	5,210,782	4,362,788	1,033,354,245
Short Term Duration Fixed Income Pool Cash	656,818	300,000	(300,000)	-	-	2,886	-	659,704
Sub - Total Short Term Duration Fixed Income Pool	3,045,028,567	47,300,000	(300,000)	-	(719,614)	13,161,624	15,465,197	3,119,935,774
Management Fee	(719,614)	-	-	-	719,614	-	-	-
Total Short Term Duration Fixed Income Pool	3,044,308,953	47,300,000	(300,000)	-	-	13,161,624	15,465,197	3,119,935,774

**Change in Market Value
For the Month Ended August 31, 2024
Investment Pools**

Non-US Developed Markets Index Pool

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Alliance Bernstein - Developed Markets	1,152,661,146	7,090,000	-	-	(106,622)	2,698,392	33,768,655	1,196,111,571
AB MSCI ACWI EX-US SC INDEX	522,873,771	3,500,000	-	-	(73,289)	899,624	8,752,015	535,952,120
Citigroup Global Transition	529,299	-	-	-	-	2,375	0	531,675
SIC Tax Reclaims	90,470	-	-	-	-	340	(5)	90,806
Non-US Developed Markets Index Pool Cash	2,871	3,100,000	(3,100,000)	-	-	13	-	2,884
Sub - Total Non-US Developed Markets Index Pool	1,676,157,557	13,690,000	(3,100,000)	-	(179,911)	3,600,744	42,520,666	1,732,689,056
Management Fee	(179,911)	-	-	-	179,911	-	-	-
Total Non-US Developed Markets Index Pool	1,675,977,646	13,690,000	(3,100,000)	-	-	3,600,744	42,520,666	1,732,689,056

Non-US Emerging Markets Index Pool

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Alliance Bernstein - Emerging Markets	20,577,294	10,000	-	-	(5,863)	87	198,259	20,779,778
Non-US Emerging Markets Index Pool Cash	192	-	-	-	-	1	-	193
Sub - Total Non-US Emerging Markets Index Pool	20,577,486	10,000	-	-	(5,863)	88	198,259	20,779,970
Management Fee	(5,863)	-	-	-	5,863	-	-	-
Total Non-US Emerging Markets Index Pool	20,571,623	10,000	-	-	-	88	198,259	20,779,970

Non-US Developed Markets Active Pool

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
MFS Institutional Advisors, Inc. (MFSI)	1,222,449,584	9,000,000	-	-	(1,153,449)	1,983,637	54,846,912	1,287,126,684
LSV Asset Management	1,211,709,790	9,000,000	-	-	(1,247,841)	3,852,667	24,217,973	1,247,532,590
T. Rowe Price Associates - Developed Markets	1,182,146,208	10,000,000	-	-	(886,075)	2,903,192	32,936,586	1,227,099,911
Neuberger Berman	429,450,605	4,000,000	-	-	(337,577)	968,529	15,709,025	449,790,582
Non-US Developed Markets Active Pool Cash	609,977	7,750,000	(7,750,000)	-	-	8,286	-	618,263
Citigroup Global Transition	70,389	-	-	-	-	1,482	268	72,139
Transition	2	-	-	-	-	-	-	2
Sub - Total Non-US Developed Markets Active Pool	4,046,436,556	39,750,000	(7,750,000)	-	(3,624,942)	9,717,792	127,710,765	4,212,240,171
Management Fee	(3,624,942)	-	-	-	3,624,942	-	-	-
Total Non-US Developed Markets Active Pool	4,042,811,614	39,750,000	(7,750,000)	-	-	9,717,792	127,710,765	4,212,240,171

Non-US Emerging Markets Active Pool

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
BlackRock	871,610,934	6,400,000	-	-	(1,131,900)	2,208,562	15,596,911	894,684,506
William Blair	845,730,324	6,400,000	-	-	(766,737)	1,534,736	26,904,452	879,802,775
Non-US Emerging Markets Active Pool Cash	81,346	3,200,000	(3,200,000)	-	-	357	-	81,703
Citigroup Global Transition	-	-	-	-	-	-	-	-
Sub - Total Non-US Emerging Markets Active Pool	1,717,422,604	16,000,000	(3,200,000)	-	(1,898,637)	3,743,655	42,501,363	1,774,568,985
Management Fee	(1,898,637)	-	-	-	1,898,637	-	-	-
Total Non-US Emerging Markets Active Pool	1,715,523,967	16,000,000	(3,200,000)	-	-	3,743,655	42,501,363	1,774,568,985

**Change in Market Value
For the Month Ended August 31, 2024
Investment Pools**

Non-US Developed Alternative Weighted Index Pool

Investment Name	July 31,2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
BLK MSCI WORLD EX-USA IMI Custom Factor Index	1,447,770,940	10,000,000	-	-	(303,875)	2,727,471	32,173,780	1,492,368,316
BLK FTSE Developed EX-US Minimum Variance	530,473,156	5,700,000	-	-	(52,461)	1,648,743	17,936,017	555,705,455
Non-US Developed Alternative Weighted Index Pool Cash	413,520	3,500,000	(3,500,000)	-	-	2,028	-	415,547
BlackRock Transition Account	74,028	-	-	-	-	609	2,950	77,587
Sub - Total Non-US Developed Alternative Weighted Index Pool	1,978,731,644	19,200,000	(3,500,000)	-	(356,336)	4,378,850	50,112,747	2,048,566,905
Management Fee	(356,336)	-	-	-	356,336	-	-	-
Total Non-US Developed Alternative Weighted Index Pool	1,978,375,308	19,200,000	(3,500,000)	-	-	4,378,850	50,112,747	2,048,566,905

LGPF Beta Overlay Pool

Investment Name	July 31,2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
LGPF Overlay - Cash - Parametric	2,443,993,393	-	-	-	-	6,705,044	29,889,637	2,480,588,074
LGPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total LGPF Beta Overlay Pool	2,443,993,393	-	-	-	-	6,705,044	29,889,637	2,480,588,074
Total LGPF Beta Overlay Pool	2,443,993,393	-	-	-	-	6,705,044	29,889,637	2,480,588,074

STPF Beta Overlay Pool

Investment Name	July 31,2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
STPF Overlay - Cash - Parametric	957,154,101	-	-	-	-	3,277,310	5,290,444	965,721,855
STPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total STPF Beta Overlay Pool	957,154,101	-	-	-	-	3,277,310	5,290,444	965,721,855
Total STPF Beta Overlay Pool	957,154,101	-	-	-	-	3,277,310	5,290,444	965,721,855

Cash Pool

Investment Name	July 31,2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
STO Medium Term LGIP	1,010,547,689	-	-	-	-	4,280,975	8,392,596	1,023,221,260
Cash Pool Cash Account	-	-	-	-	-	-	-	-
Sub - Total Cash Pool	1,010,547,689	-	-	-	-	4,280,975	8,392,596	1,023,221,260
Total Cash Pool	1,010,547,689	-	-	-	-	4,280,975	8,392,596	1,023,221,260

Absolute Return Pool

Investment Name	Prior Ending Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	Market Value
Cash and Equivalents	26,488	-	-	-	-	116	-	26,605
Hedge Fund	15,517,903	-	-	-	-	-	32,719	15,550,622
Sub - Total Absolute Return Pool	15,544,391	-	-	-	-	116	32,719	15,577,227
Total Absolute Return Pool	15,544,391	-	-	-	-	116	32,719	15,577,227

**Change in Market Value
For the Month Ended August 31, 2024
Investment Pools**

Private Debt Market Pool

Investment Name	Prior Ending Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	Market Value
Cash and Equivalents	346,757,210	(16,449,751)	18,820,025	-	-	1,584,405	-	350,711,890
Private Debt Market	4,196,612,747	43,049,751	(45,420,025)	-	-	12,560,487	(6,963,280)	4,199,839,679
Sub - Total Private Debt Market Pool	4,543,369,957	26,600,000	(26,600,000)	-	-	14,144,892	(6,963,280)	4,550,551,570
Total Private Debt Market Pool	4,543,369,957	26,600,000	(26,600,000)	-	-	14,144,892	(6,963,280)	4,550,551,570

Private Equity Pool

Investment Name	Prior Ending Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	Market Value
Cash and Equivalents	30,097,979	62,599,406	28,154,481	-	-	563,039	-	121,414,906
Private Equity	4,165,622,934	52,400,594	(28,926,256)	-	-	4,634,177	(1,907,087)	4,191,824,361
Stocks	9,140	-	-	-	-	-	(5)	9,134
Sub - Total Private Equity Pool	4,195,730,053	115,000,000	(771,775)	-	-	5,197,216	(1,907,092)	4,313,248,402
Total Private Equity Pool	4,195,730,053	115,000,000	(771,775)	-	-	5,197,216	(1,907,092)	4,313,248,402

Real Estate Pool

Investment Name	Prior Ending Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	Market Value
Cash and Equivalents	68,088,979	(60,994,871)	4,327,815	-	-	153,027	-	11,574,950
Real Estate	3,818,073,326	72,994,871	(5,027,815)	-	-	(275,240)	6,119,814	3,891,884,956
Sub - Total Real Estate Pool	3,886,162,306	12,000,000	(700,000)	-	-	(122,213)	6,119,814	3,903,459,906
Total Real Estate Pool	3,886,162,306	12,000,000	(700,000)	-	-	(122,213)	6,119,814	3,903,459,906

Real Return Pool

Investment Name	Prior Ending Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	Market Value
Cash and Equivalents	169,368,249	(46,025,504)	9,199,625	-	-	570,080	-	133,112,450
Real Return	3,010,738,620	46,025,504	(9,949,625)	-	-	3,721,652	(2,154,203)	3,048,381,947
Externally Managed	446,504,498	-	-	-	(602,718)	3,872,179	5,696,632	455,470,591
Sub - Total Real Return Pool	3,626,611,367	-	(750,000)	-	(602,718)	8,163,910	3,542,429	3,636,964,988
Management Fee	(602,718)	-	-	-	602,718	-	-	-
Total Real Return Pool	3,626,008,649	-	(750,000)	-	-	8,163,910	3,542,429	3,636,964,988

Grand Total	51,887,021,733	472,608,603	(63,771,777)	-	-	125,518,354	594,647,893	53,016,024,806
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Change in Market Value
For the Month Ended August 31, 2024
Governmental Funds

Land Grant Permanent Fund

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Fund Specific								
Cash and Accruals	1,217,980,067	195,046,784	(124,579,038)	(212,549,998)	(8,740,000)	4,309,914	-	1,071,467,729
Fund Specific	1,217,980,067	195,046,784	(124,579,038)	(212,549,998)	(8,740,000)	4,309,914	-	1,071,467,729
Investment Pools:								
Absolute Return Pool	15,544,391	-	-	-	-	116	32,719	15,577,227
Cash Pool	1,010,547,689		-	-	-	4,280,975	8,392,596	1,023,221,260
Core Bonds Pool	1,761,591,957		-	19,300,000	-	4,729,446	20,529,287	1,806,150,690
Credit Plus Pool	3,014,621,448		-	27,300,000	-	14,451,921	27,297,491	3,083,670,860
LGPF Beta Overlay Pool	2,443,993,393		-	-	-	6,705,044	29,889,637	2,480,588,074
Non-US Developed Alternative Weighted Index Pool	1,208,492,722		-	11,350,000	-	2,678,690	30,655,648	1,253,177,059
Non-US Developed Markets Active Pool	2,470,421,500		-	23,750,000	-	5,948,211	78,171,111	2,578,290,822
Non-US Developed Markets Index Pool	866,483,345		-	8,350,000	-	1,867,729	22,055,739	898,756,813
Non-US Emerging Markets Active Pool	959,806,099		-	9,600,000	-	2,099,793	23,838,749	995,344,640
Private Debt Market Pool	2,507,265,902		-	26,600,000	-	7,888,695	(3,883,465)	2,537,871,132
Private Equity Pool	3,118,693,978		-	-	-	3,760,716	(1,379,976)	3,121,074,718
Real Estate Pool	2,087,502,330		-	12,000,000	-	(65,834)	3,296,649	2,102,733,144
Real Return Pool	2,199,613,525		-		-	4,953,425	2,149,357	2,206,716,307
Short Term Duration Fixed Income Pool	1,403,732,816		-	22,300,000	-	6,071,508	7,134,155	1,439,238,480
Unconstrained Fixed Income Pool	2,728		-	(2)	-	12	-	2,738
US Large Cap Active Pool	1,829,657,573		-	17,900,000	-	2,595,856	38,255,987	1,888,409,416
US Large Cap Index Pool	3,306,610,070		-	31,000,000	-	4,602,552	74,412,963	3,416,625,585
US Small/Mid Cap Pool	353,586,131		-	2,200,000	-	475,180	(5,292,181)	350,969,130
US SMID Cap Alternative Weighted Index Pool	121,340,628		-	900,000	-	214,357	(1,967,400)	120,487,585
Investment Pools	30,679,508,224	-	-	212,549,998	-	73,258,391	353,589,066	31,318,905,679
Sub - Total Land Grant Permanent Fund	31,897,488,292	195,046,784	(124,579,038)	-	(8,740,000)	77,568,305	353,589,066	32,390,373,409
Total Land Grant Permanent Fund	31,897,488,292	195,046,784	(124,579,038)	-	(8,740,000)	77,568,305	353,589,066	32,390,373,409

**Change in Market Value
For the Month Ended August 31, 2024
Governmental Funds**

Severance Tax Permanent Fund

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Fund Specific								
Cash and Accruals	539,200,212	-	(27,732,242)	(11,566,150)	(2,760,000)	2,301,377	-	499,443,196
Small Business Invest Corp & Recovery Loan Program & ETIs	274,949,642	-	-	-	-	-	870,773	275,820,415
Private Equity New Mexico	454,338,920	-	-	11,566,150	-	-	917,118	466,822,188
Stock Distributions/Private Equity	182,051	-	-	-	-	-	-	182,051
Fund Specific	1,268,670,824	-	(27,732,242)	-	(2,760,000)	2,301,377	1,787,890	1,242,267,850
Investment Pools:								
Core Bonds Pool	498,093,898	-	-		-	1,322,769	5,741,793	505,158,460
Credit Plus Pool	816,230,929	-	-		-	3,877,847	7,324,665	827,433,440
Non-US Developed Alternative Weighted Index Pool	375,118,377	-	-	-	-	823,734	9,427,032	385,369,143
Non-US Developed Markets Active Pool	765,829,718	-	-	-	-	1,826,385	24,002,263	791,658,365
Non-US Developed Markets Index Pool	261,678,603	-	-	-	-	558,672	6,597,274	268,834,548
Non-US Emerging Markets Active Pool	300,667,056	-	-	-	-	651,263	7,393,729	308,712,048
Private Debt Market Pool	596,359,357	-	-	-	-	1,856,648	(913,995)	597,302,010
Private Equity Pool	410,930,996	-	-	-	-	495,526	(181,831)	411,244,691
Real Estate Pool	771,039,347	-	-	-	-	(24,178)	1,210,690	772,225,860
Real Return Pool	755,056,693	-	-	-	-	1,700,352	737,805	757,494,850
Short Term Duration Fixed Income Pool	332,224,485	-	-	-	-	1,414,486	1,662,052	335,301,023
STPF Beta Overlay Pool	957,154,101	-	-	-	-	3,277,310	5,290,444	965,721,855
US Large Cap Active Pool	565,221,924	-	-	-	-	794,148	11,703,626	577,719,698
US Large Cap Index Pool	1,008,610,543	-	-	-	-	1,390,870	22,487,258	1,032,488,671
US Small/Mid Cap Pool	114,942,361	-	-	-	-	153,514	(1,709,723)	113,386,152
US SMID Cap Alternative Weighted Index Pool	38,610,359	-	-		-	67,706	(621,414)	38,056,651
Investment Pools	8,567,768,746	-	-	-	-	20,187,052	100,151,668	8,688,107,466
Sub - Total Severance Tax Permanent Fund	9,836,439,570	-	(27,732,242)	-	(2,760,000)	22,488,429	101,939,559	9,930,375,315
Total Severance Tax Permanent Fund	9,836,439,570	-	(27,732,242)	-	(2,760,000)	22,488,429	101,939,559	9,930,375,315

**Change in Market Value
For the Month Ended August 31, 2024
Governmental Funds**

Tobacco Settlement Permanent Fund

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Cash and accruals	499,536	-	-	-	-	2,195	-	501,731
Investment Pools:								
Core Bonds Pool	14,962,881	-	-	-	-	39,736	172,485	15,175,102
Credit Plus Pool	24,940,029	-	-	-	-	118,488	223,806	25,282,323
Non-US Developed Alternative Weighted Index Pool	17,050,766	-	-	-	-	37,442	428,500	17,516,708
Non-US Developed Markets Active Pool	35,679,582	-	-	-	-	85,090	1,118,252	36,882,924
Non-US Developed Markets Index Pool	11,545,952	-	-	-	-	24,650	291,089	11,861,692
Non-US Emerging Markets Active Pool	13,627,620	-	-	-	-	29,518	335,118	13,992,257
Private Debt Market Pool	74,589,185	-	-	-	-	232,219	(114,317)	74,707,087
Real Estate Pool	37,092,586	-	-	-	-	(1,163)	58,243	37,149,666
Real Return Pool	50,919,020	-	-	-	-	114,667	49,756	51,083,443
Short Term Duration Fixed Income Pool	10,157,349	-	-	-	-	43,246	50,815	10,251,410
US Large Cap Active Pool	27,368,728	-	-	-	-	38,454	566,704	27,973,885
US Large Cap Index Pool	45,130,687	-	-	-	-	62,235	1,006,201	46,199,123
US Small/Mid Cap Pool	5,089,207	-	-	-	-	6,797	(75,700)	5,020,304
US SMID Cap Alternative Weighted Index Pool	1,772,747	-	-	-	-	3,109	(28,531)	1,747,324
Investment Pools	369,926,339	-	-	-	-	834,489	4,082,420	374,843,248
Sub - Total Tobacco Settlement Permanent Fund	370,425,875	-	-	-	-	836,684	4,082,420	375,344,979
Total Tobacco Settlement Permanent Fund	370,425,875	-	-	-	-	836,684	4,082,420	375,344,979

Water Trust Fund

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Cash and Accruals	108,562	-	-	4,000,000	-	18,052	-	4,126,614
Investment Pools:								
Core Bonds Pool	4,156,746	-	-	(100,000)	-	10,773	46,764	4,114,283
Credit Plus Pool	7,006,553	-	-	(300,000)	-	31,862	60,183	6,798,598
Non-US Developed Alternative Weighted Index Pool	6,830,467	-	-	(300,000)	-	14,340	164,116	6,708,923
Non-US Developed Markets Active Pool	13,766,186	-	-	(500,000)	-	31,638	415,782	13,713,606
Non-US Developed Markets Index Pool	4,574,359	-	-	(300,000)	-	9,126	107,762	4,391,247
Non-US Emerging Markets Active Pool	5,339,430	-	-	(200,000)	-	11,132	126,384	5,276,947
Private Debt Market Pool	15,520,082	-	-	(400,000)	-	47,073	(23,173)	15,143,982
Private Equity Pool	47,813,993	-	-	-	-	57,657	(21,157)	47,850,493
Real Estate Pool	28,491,714	-	-	(250,000)	-	(886)	44,345	28,285,174
Real Return Pool	29,188,754	-	-	(250,000)	-	65,169	28,278	29,032,200
Short Term Duration Fixed Income Pool	2,759,795	-	-	(100,000)	-	11,324	13,306	2,684,425
US Large Cap Active Pool	10,073,803	-	-	(500,000)	-	13,451	198,238	9,785,492
US Large Cap Index Pool	17,817,573	-	-	(800,000)	-	23,467	379,412	17,420,452
US Small/Mid Cap Pool	1,938,156	-	-	-	-	2,589	(28,829)	1,911,915
US SMID Cap Alternative Weighted Index Pool	664,801	-	-	-	-	1,166	(10,700)	655,267
Investment Pools	195,942,411	-	-	(4,000,000)	-	329,883	1,500,711	193,773,005
Sub - Total Water Trust Fund	196,050,973	-	-	-	-	347,935	1,500,711	197,899,619
Total Water Trust Fund	196,050,973	-	-	-	-	347,935	1,500,711	197,899,619

Change in Market Value
For the Month Ended August 31, 2024
Governmental Funds

Tax Stabilization Reserve Fund

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Cash and accruals	137,394,648	-	-	-	-	603,687	-	137,998,335
Investment Pools:								
Core Bonds Pool	213,391,019	-	-	-	-	566,694	2,459,872	216,417,585
Credit Plus Pool	263,406,958	-	-	-	-	1,251,425	2,363,752	267,022,135
Private Debt Market Pool	431,647,960	-	-	-	-	1,343,851	(661,554)	432,330,257
Real Estate Pool	331,049,529	-	-	-	-	(10,381)	519,816	331,558,964
Short Term Duration Fixed Income Pool	813,770,712	-	-	-	-	3,464,728	4,071,131	821,306,571
Investment Pools	2,053,266,178	-	-	-	-	6,616,318	8,753,017	2,068,635,512
Sub - Total Tax Stabilization Reserve Fund	2,190,660,825	-	-	-	-	7,220,005	8,753,017	2,206,633,846
Total Tax Stabilization Reserve Fund	2,190,660,825	-	-	-	-	7,220,005	8,753,017	2,206,633,846

Rural Libraries Endowment Fund

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Cash and accruals	90,511	-	(771,775)	771,775	-	385	-	90,896
Investment Pools:								
Core Bonds Pool	923,841	-	-	-	-	2,453	10,650	936,944
Credit Plus Pool	1,448,051	-	-	-	-	6,880	12,994	1,467,925
Non-US Developed Alternative Weighted Index Pool	1,195,048	-	-	-	-	2,624	30,033	1,227,705
Non-US Developed Markets Active Pool	2,135,801	-	-	-	-	5,094	66,939	2,207,833
Non-US Developed Markets Index Pool	639,875	-	-	-	-	1,366	16,132	657,373
Non-US Emerging Markets Active Pool	841,813	-	-	-	-	1,823	20,701	864,337
Private Debt Market Pool	2,551,780	-	-	-	-	7,944	(3,911)	2,555,814
Private Equity Pool	8,304,589	-	-	(771,775)	-	9,084	(3,333)	7,538,564
Real Estate Pool	4,881,521	-	-	-	-	(153)	7,665	4,889,033
Real Return Pool	4,988,990	-	-	-	-	11,235	4,875	5,005,100
US Large Cap Active Pool	1,629,336	-	-	-	-	2,289	33,737	1,665,363
US Large Cap Index Pool	3,034,273	-	-	-	-	4,184	67,650	3,106,107
US Small/Mid Cap Pool	333,114	-	-	-	-	445	(4,955)	328,604
Investment Pools	32,908,031	-	-	(771,775)	-	55,269	259,177	32,450,702
Sub - Total Rural Libraries Endowment Fund	32,998,542	-	(771,775)	-	-	55,653	259,177	32,541,598
Total Rural Libraries Endowment Fund	32,998,542	-	(771,775)	-	-	55,653	259,177	32,541,598

**Change in Market Value
For the Month Ended August 31, 2024
Governmental Funds**

Early Childhood Education and Care Fund

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Cash and accruals	924,315,085	1,179,814,020	-	(50,000,000)	-	4,343,246	-	2,058,472,352
Investment Pools:								
Core Bonds Pool	561,502,830	-	-	-	-	1,491,161	6,472,741	569,466,733
Credit Plus Pool	936,353,756	-	-	-	-	4,448,540	8,402,620	949,204,915
Non-US Developed Alternative Weighted Index Pool	290,661,393	-	-	-	-	638,272	7,304,559	298,604,224
Non-US Developed Markets Active Pool	580,436,007	-	-	-	-	1,384,250	18,191,743	600,012,000
Non-US Developed Markets Index Pool	190,946,984	-	-	-	-	407,663	4,814,033	196,168,681
Non-US Emerging Markets Active Pool	236,791,156	-	-	-	-	512,904	5,822,952	243,127,012
Private Debt Market Pool	454,812,478	-	-	-	-	1,415,970	(697,057)	455,531,391
Private Equity Pool	360,612,404	-	-	50,000,000	-	495,142	(181,690)	410,925,856
Real Estate Pool	350,527,519	-	-	-	-	(10,992)	550,400	351,066,928
Real Return Pool	417,297,357	-	-	-	-	939,734	407,763	418,644,854
Short Term Duration Fixed Income Pool	382,496,797	-	-	-	-	1,628,527	1,913,555	386,038,878
US Large Cap Active Pool	425,632,766	-	-	-	-	598,023	8,813,258	435,044,047
US Large Cap Index Pool	776,745,856	-	-	-	-	1,071,130	17,317,769	795,134,755
US Small/Mid Cap Pool	85,501,009	-	-	-	-	114,193	(1,271,794)	84,343,408
US SMID Cap Alternative Weighted Index Pool	25,616,640	-	-	-	-	44,920	(412,287)	25,249,274
Investment Pools	6,075,934,954	-	-	50,000,000	-	15,179,437	77,448,565	6,218,562,956
Sub - Total Early Childhood Education and Care Fund	7,000,250,039	1,179,814,020	-	-	-	19,522,684	77,448,565	8,277,035,308
Total Early Childhood Education and Care Fund	7,000,250,039	1,179,814,020	-	-	-	19,522,684	77,448,565	8,277,035,308

Conservation Legacy Permanent Fund

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Cash and accruals	78,021,157	-	-	-	-	342,811	-	78,363,968
Investment Pools:								
Core Bonds Pool	6,616,636	-	-	-	-	17,572	76,273	6,710,481
Credit Plus Pool	10,834,844	-	-	-	-	51,475	97,229	10,983,549
Non-US Developed Alternative Weighted Index Pool	15,949,660	-	-	(3,000,000)	-	28,437	325,436	13,303,532
Non-US Developed Markets Active Pool	32,700,013	-	-	(7,000,000)	-	61,291	805,477	26,566,780
Non-US Developed Markets Index Pool	10,929,223	-	-	(2,000,000)	-	19,063	225,118	9,173,405
Non-US Emerging Markets Active Pool	12,759,466	-	-	(3,000,000)	-	21,140	239,996	10,020,601
Private Debt Market Pool	40,513,217	-	-	-	-	126,130	(62,092)	40,577,255
Private Equity Pool	8,059,071	-	-	29,000,000	-	44,688	(16,398)	37,087,361
Real Estate Pool	42,371,173	-	-	-	-	(1,329)	66,531	42,436,376
Real Return Pool	22,634,770	-	-	-	-	50,972	22,118	22,707,860
Short Term Duration Fixed Income Pool	4,160,455	-	-	-	-	17,714	20,814	4,198,982
US Large Cap Active Pool	24,068,738	-	-	(5,000,000)	-	26,792	394,842	19,490,372
US Large Cap Index Pool	42,347,030	-	-	(9,000,000)	-	45,985	743,481	34,136,497
US Small/Mid Cap Pool	4,515,038	-	-	-	-	6,030	(67,159)	4,453,909
US SMID Cap Alternative Weighted Index Pool	1,893,655	-	-	-	-	3,321	(30,477)	1,866,498
Investment Pools	280,352,989	-	-	-	-	519,281	2,841,189	283,713,459
Sub - Total Conservation Legacy Permanent Fund (CP)	358,374,146	-	-	-	-	862,092	2,841,189	362,077,427
Total Conservation Legacy Permanent Fund	358,374,146	-	-	-	-	862,092	2,841,189	362,077,427

**Change in Market Value
For the Month Ended August 31, 2024
Governmental Funds**

Opioid Settlement Restricted Fund

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Cash and accruals	33,428	20,743,797	(3,934,495)	4,000,000	-	24,870	-	20,867,600
Investment Pools:								
Core Bonds Pool	3,088,703	-		(200,000)	-	7,671	33,300	2,929,674
Credit Plus Pool	4,964,987	-		-	-	23,588	44,555	5,033,130
Non-US Developed Alternative Weighted Index Pool	3,545,357	-	-	(200,000)	-	7,346	84,072	3,436,775
Non-US Developed Markets Active Pool	7,253,808	-	-	(250,000)	-	16,703	219,510	7,240,021
Non-US Developed Markets Index Pool	3,166,648	-	-	(800,000)	-	5,053	59,666	2,431,368
Non-US Emerging Markets Active Pool	2,703,436	-	-	-	-	5,856	66,480	2,775,772
Private Debt Market Pool	15,227,007	-	-	(200,000)	-	46,784	(23,031)	15,050,760
Private Equity Pool	7,566,884	-	-	-	-	9,125	(3,348)	7,572,660
Real Estate Pool	5,473,805	-	-	(450,000)	-	(158)	7,888	5,031,535
Real Return Pool	8,016,770	-	-	(500,000)	-	16,927	7,345	7,541,042
Short Term Duration Fixed Income Pool	2,067,168	-	-	(200,000)	-	7,950	9,341	1,884,459
US Large Cap Active Pool	5,461,031	-	-	(400,000)	-	7,111	104,795	5,172,937
US Large Cap Index Pool	9,662,875	-	-	(600,000)	-	12,498	202,059	9,277,433
US Small/Mid Cap Pool	333,114	-	-	-	-	445	(4,955)	328,604
US SMID Cap Alternative Weighted Index Pool	1,108,040	-	-	(200,000)	-	1,592	(14,614)	895,018
Investment Pools	79,639,634	-	-	(4,000,000)	-	168,491	793,063	76,601,188
Sub - Total Opioid Settlement Restricted Fund	79,673,061	20,743,797	(3,934,495)	-	-	193,361	793,063	97,468,787
Total Opioid Settlement Restricted Fund	79,673,061	20,743,797	(3,934,495)	-	-	193,361	793,063	97,468,787

Higher Education Trust Fund

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Cash and accruals	59,223,908	-	-	(10,000,000)	-	216,281	-	49,440,189
Investment Pools:								
Core Bonds Pool	59,926,288			-	-	159,144	690,802	60,776,234
Credit Plus Pool	98,419,673			-	-	467,584	883,195	99,770,452
Non-US Developed Alternative Weighted Index Pool	42,933,799				-	94,280	1,078,962	44,107,041
Non-US Developed Markets Active Pool	87,637,248				-	209,001	2,746,684	90,592,933
Non-US Developed Markets Index Pool	29,071,082				-	62,065	732,922	29,866,069
Non-US Emerging Markets Active Pool	35,834,420				-	77,620	881,207	36,793,247
Private Debt Market Pool	158,419,474			(26,000,000)	-	412,262	(202,949)	132,628,787
Private Equity Pool	10,124,305			36,000,000	-	55,620	(20,409)	46,159,515
Real Estate Pool	71,912,724				-	(2,255)	112,918	72,023,387
Real Return Pool	41,701,318				-	93,909	40,749	41,835,976
Short Term Duration Fixed Income Pool	38,689,286				-	164,724	193,555	39,047,565
US Large Cap Active Pool	65,794,206				-	92,442	1,362,351	67,248,999
US Large Cap Index Pool	117,963,328				-	162,671	2,630,026	120,756,025
US Small/Mid Cap Pool	12,487,270				-	16,678	(185,743)	12,318,205
US SMID Cap Alternative Weighted Index Pool	4,343,176				-	7,616	(69,901)	4,280,891
Investment Pools	875,257,597	-	-	10,000,000	-	2,073,361	10,874,367	898,205,324
Sub - Total Higher Education Trust Fund (CP)	934,481,505	-	-	-	-	2,289,642	10,874,367	947,645,513
Total Higher Education Trust Fund (CP)	934,481,505	-	-	-	-	2,289,642	10,874,367	947,645,513

**Change in Market Value
For the Month Ended August 31, 2024
Governmental Funds**

Capital Development and Reserve Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Cash and accruals	146,559,964	-	-	(144,000,000)	-	11,248	-	2,571,212
Investment Pools:								
Core Bonds Pool	51,172,502			19,000,000		186,354.40	808,915.67	71,167,772.07
Credit Plus Pool	50,989,313			29,000,000		380,022.73	717,805.38	81,087,140.81
Non-US Developed Alternative Weighted Index Pool	16,597,718			7850000		53,685.49	614,391.20	25,115,794.82
Non-US Developed Markets Active Pool	32,933,536			16,000,000		116,698.85	1,533,651.11	50,583,886.04
Non-US Developed Markets Index Pool	10,356,107			5,250,000		33,318.31	393,451.20	16,032,876.84
Non-US Emerging Markets Active Pool	12,872,629			6,400,000		41,745.67	473,934.88	19,788,309.93
Private Debt Market Pool	5,996,095			-		18,667.65	(9,189.75)	6,005,572.49
Real Estate Pool	12,009,742			-		(376.59)	18,857.73	12,028,222.75
Real Return Pool	20,763,589			-		46,758.64	20,289.20	20,830,636.76
Short Term Duration Fixed Income Pool	50,606,428			25,000,000		321,903.56	378,243.75	76,306,575.43
US Large Cap Active Pool	24,324,832			12,000,000		51,037.14	752,151.00	37,128,019.78
US Large Cap Index Pool	41,597,081			20,600,000		85,769.55	1,386,701.55	63,669,551.76
US Small/Mid Cap Pool	4,411,013			2,200,000		8,829.53	(98,336.26)	6,521,506.73
US SMID Cap Alternative Weighted Index Pool	1,661,884			700,000		4,141.72	(38,013.30)	2,328,012.62
Investment Pools	336,292,469	-	-	144,000,000	-	1,348,557	6,952,853	488,593,879
Sub - Total Capital Development and Reserve Fund (CP)	482,852,433	-	-	-	-	1,359,805	6,952,853	491,165,091
Total Capital Development and Reserve Fund (CP)	482,852,433	-	-	-	-	1,359,805	6,952,853	491,165,091

Workforce Development & Apprenticeship Trust Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Cash and accruals		-	-	-	-	17,980	-	3,544,443
Investment Pools:								
Credit Plus Pool	10,401,819.80			-		49,418	93,344	10,544,581
Private Debt Market Pool	10,193,360.78			-		31,735	(15,623)	10,209,473
Short Term Duration Fixed Income Pool	3,643,662.82			-		15,513	18,229	3,677,405
Investment Pools	24,238,843.40	-	-		-	96,666.58	95,949.43	24,431,459.41
Sub - Total Workforce Development & Apprenticeship Trust Fund (CP)	27,765,307	-	-	-	-	114,647	95,949	27,975,903
Total Workforce Development & Apprenticeship Trust Fund (CP)	27,765,307	-	-	-	-	114,647	95,949	27,975,903
Governmental Funds Grand Total	53,407,460,569	1,395,604,601	(157,017,550)	-	(11,500,000)	132,859,240	569,129,937	55,336,536,796

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

CCC Foundation Bonner Title V Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	472,075	-	-	-	-	651	10,525	483,251
Credit Plus Pool	475,103	-	-	-	-	2,257	4,263	481,624
US Large Cap Active Pool	460,968	-	-	-	-	648	9,545	471,160
Core Bonds Pool	346,315	-	-	-	-	920	3,992	351,227
Non-US Developed Markets Active Pool	253,943	-	-	-	-	606	7,959	262,507
Non-US Developed Markets Index Pool	252,756	-	-	-	-	540	6,372	259,668
US Small/Mid Cap Pool	145,553	-	-	-	-	194	(2,165)	143,582
US SMID Cap Alternative Weighted Index Pool	137,437	-	-	-	-	241	(2,212)	135,466
Non-US Emerging Markets Active Pool	123,145	-	-	-	-	267	3,028	126,440
CCC Foundation Bonner Title V Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CCC Foundation Bonner Title V Fund (C	2,667,294	-	-	-	-	6,323	41,308	2,714,925
Total CCC Foundation Bonner Title V Fund (C	2,667,294	-	-	-	-	6,323	41,308	2,714,925

Clovis Community College Foundation Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Active Pool	449,440	-	-	-	-	631	9,306	459,378
Credit Plus Pool	383,353	-	-	-	-	1,821	3,440	388,615
US Large Cap Index Pool	358,948	-	-	-	-	495	8,003	367,446
Core Bonds Pool	340,827	-	-	-	-	905	3,929	345,661
Non-US Developed Markets Active Pool	250,272	-	-	-	-	597	7,844	258,713
Non-US Developed Markets Index Pool	249,408	-	-	-	-	533	6,288	256,229
US Small/Mid Cap Pool	143,152	-	-	-	-	191	(2,129)	141,214
US SMID Cap Alternative Weighted Index Pool	135,639	-	-	-	-	238	(2,183)	133,694
Non-US Emerging Markets Active Pool	121,226	-	-	-	-	263	2,981	124,470
Clovis Community College Foundation Fund Cash Accou	-	-	-	-	-	-	-	-
Sub - Total Clovis Community College Foundation F	2,432,266	-	-	-	-	5,674	37,479	2,475,419
Total Clovis Community College Foundation I	2,432,266	-	-	-	-	5,674	37,479	2,475,419

City of Albuquerque (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Core Bonds Pool	613,610	-	-	-	-	1,630	7,073	622,312
City of Albuquerque Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Albuquerque (CP)	613,610	-	-	-	-	1,630	7,073	622,312
Total City of Albuquerque (CP)	613,610	-	-	-	-	1,630	7,073	622,312

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

City of Las Cruces (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Active Pool	14,817,114	-	-	-	-	20,818	306,807	15,144,739
US Small/Mid Cap Pool	10,856,837	-	-	-	-	14,500	(161,491)	10,709,845
US Large Cap Index Pool	10,290,874	-	-	-	-	14,191	229,438	10,534,503
Non-US Developed Markets Index Pool	4,488,598	-	-	-	-	9,583	113,164	4,611,344
City of Las Cruces Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Las Cruces (CP)	40,453,422	-	-	-	-	59,093	487,917	41,000,431
Total City of Las Cruces (CP)	40,453,422	-	-	-	-	59,093	487,917	41,000,431

City of Rio Rancho Permanent Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	4,851,348	-	-	-	-	23,048	43,535	4,917,931
US Large Cap Index Pool	3,773,244	-	-	-	-	5,203	84,126	3,862,572
Non-US Developed Markets Active Pool	1,994,391	-	-	-	-	4,756	62,507	2,061,654
US SMID Cap Alternative Weighted Index Pool	1,323,433	-	-	-	-	2,321	(21,300)	1,304,453
Non-US Emerging Markets Index Pool	631,075	-	-	-	-	3	6,079	637,157
City of Rio Rancho Permanent Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Rio Rancho Permanent Fund (CP)	12,573,490	-	-	-	-	35,331	174,947	12,783,768
Total City of Rio Rancho Permanent Fund (CP)	12,573,490	-	-	-	-	35,331	174,947	12,783,768

CNM ECECD Higher Education Endowment (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	650,819	-	-	-	-	3,092	5,840	659,751
US Large Cap Index Pool	314,699	-	-	-	-	434	7,016	322,149
Non-US Developed Markets Active Pool	171,344	-	-	-	-	409	5,370	177,123
US SMID Cap Alternative Weighted Index Pool	152,416	-	-	-	-	267	(2,453)	150,230
Non-US Emerging Markets Index Pool	67,988	-	-	-	-	0	655	68,643
CNM ECECD Higher Education Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM ECECD Higher Education Endowment (CP)	1,357,266	-	-	-	-	4,202	16,429	1,377,897
Total CNM ECECD Higher Education Endowment (CP)	1,357,266	-	-	-	-	4,202	16,429	1,377,897

CNM Endowed Faculty in Nursing (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	1,708,451	-	-	-	-	8,117	15,331	1,731,899
US Large Cap Index Pool	826,743	-	-	-	-	1,140	18,432	846,316
Non-US Developed Markets Active Pool	449,841	-	-	-	-	1,073	14,099	465,012
US SMID Cap Alternative Weighted Index Pool	399,411	-	-	-	-	700	(6,428)	393,684
Non-US Emerging Markets Index Pool	178,439	-	-	-	-	1	1,719	180,158
CNM Endowed Faculty in Nursing Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM Endowed Faculty in Nursing (CP)	3,562,885	-	-	-	-	11,031	43,153	3,617,069
Total CNM Endowed Faculty in Nursing (CP)	3,562,885	-	-	-	-	11,031	43,153	3,617,069

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

CNM Endowment Funds (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	1,282,975	-	-	-	-	6,095	11,513	1,300,583
US Large Cap Index Pool	620,908	-	-	-	-	856	13,843	635,607
Non-US Developed Markets Active Pool	337,798	-	-	-	-	806	10,587	349,191
US SMID Cap Alternative Weighted Index Pool	300,182	-	-	-	-	526	(4,831)	295,877
Non-US Emerging Markets Index Pool	134,029	-	-	-	-	1	1,291	135,321
CNM Endowment Funds Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM Endowment Funds (CP)	2,675,891	-	-	-	-	8,284	32,403	2,716,579
Total CNM Endowment Funds (CP)	2,675,891	-	-	-	-	8,284	32,403	2,716,579

CNM General Funds (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	7,459,775	-	-	-	-	35,441	66,942	7,562,158
US Large Cap Index Pool	3,610,230	-	-	-	-	4,979	80,491	3,695,700
Non-US Developed Markets Active Pool	1,964,102	-	-	-	-	4,684	61,558	2,030,344
US SMID Cap Alternative Weighted Index Pool	1,745,372	-	-	-	-	3,061	(28,091)	1,720,341
Non-US Emerging Markets Index Pool	779,339	-	-	-	-	3	7,507	786,850
CNM General Funds Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM General Funds (CP)	15,558,818	-	-	-	-	48,167	188,408	15,795,393
Total CNM General Funds (CP)	15,558,818	-	-	-	-	48,167	188,408	15,795,393

CNM Teacher Education Faculty Fellowship Endowment (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	1,140,202	-	-	-	-	5,417	10,232	1,155,851
US Large Cap Index Pool	551,751	-	-	-	-	761	12,301	564,813
Non-US Developed Markets Active Pool	300,216	-	-	-	-	716	9,409	310,341
US SMID Cap Alternative Weighted Index Pool	266,576	-	-	-	-	467	(4,290)	262,753
Non-US Emerging Markets Index Pool	119,094	-	-	-	-	1	1,147	120,241
CNM Teacher Education Faculty Fellowship Endowment	-	-	-	-	-	-	-	-
Sub - Total CNM Teacher Education Faculty Fellow:	2,377,838	-	-	-	-	7,362	28,799	2,413,999
Total CNM Teacher Education Faculty Fellow:	2,377,838	-	-	-	-	7,362	28,799	2,413,999

CYFD - Next Generation Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Active Pool	1,045,608	-	-	-	-	1,469	21,651	1,068,728
Credit Plus Pool	1,035,020	-	-	-	-	4,917	9,288	1,049,225
Non-US Developed Markets Index Pool	443,894	-	-	-	-	948	11,191	456,033
Non-US Emerging Markets Index Pool	197,927	-	-	-	-	1	1,907	199,835
US Small/Mid Cap Pool	58,002	-	-	-	-	77	(863)	57,216
CYFD - Next Generation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Next Generation Fund (CP)	2,780,451	-	-	-	-	7,412	43,174	2,831,038
Total CYFD - Next Generation Fund (CP)	2,780,451	-	-	-	-	7,412	43,174	2,831,038

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

CYFD - Trust Fund Non-Expendable (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Active Pool	4,102,455	-	-	-	-	5,764	84,946	4,193,165
Credit Plus Pool	3,372,760	-	-	-	-	16,024	30,266	3,419,051
Non-US Developed Markets Index Pool	1,590,765	-	-	-	-	3,396	40,105	1,634,266
Non-US Emerging Markets Index Pool	637,839	-	-	-	-	3	6,144	643,986
US Small/Mid Cap Pool	193,339	-	-	-	-	258	(2,876)	190,721
CYFD - Trust Fund Non-Expendable Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Trust Fund Non-Expendable (CI	9,897,158	-	-	-	-	25,445	158,587	10,081,190
Total CYFD - Trust Fund Non-Expendable (CP	9,897,158	-	-	-	-	25,445	158,587	10,081,190

Eastern New Mexico University (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	20,217,092	500,000	-	-	-	28,569	461,893	21,207,554
Credit Plus Pool	10,010,324	300,000	-	-	-	48,983	92,522	10,451,830
US Small/Mid Cap Pool	4,102,380	100,000	-	-	-	5,613	(62,509)	4,145,484
Non-US Developed Markets Index Pool	3,266,798	90,000	-	-	-	7,167	84,629	3,448,594
Non-US Emerging Markets Index Pool	353,065	10,000	-	-	-	2	3,497	366,564
Eastern New Mexico University Cash Account	-	-	-	-	-	-	-	-
Sub - Total Eastern New Mexico University (CP)	37,949,659	1,000,000	-	-	-	90,333	580,034	39,620,026
Total Eastern New Mexico University (CP)	37,949,659	1,000,000	-	-	-	90,333	580,034	39,620,026

Interstate Stream Commission - Improvement to the Rio Grande (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Active Pool	2,949,714	-	-	-	-	4,144	61,078	3,014,936
Credit Plus Pool	1,020,425	-	-	-	-	4,848	9,157	1,034,430
ISC - Improvement to the Rio Grande Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Improv	3,970,139	-	-	-	-	8,992	70,235	4,049,366
Total Interstate Stream Commission - Impro	3,970,139	-	-	-	-	8,992	70,235	4,049,366

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

Interstate Stream Commission - Irrigation Works Construction (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Active Pool	15,336,358	-	-	-	-	21,548	317,558	15,675,464
Credit Plus Pool	7,217,866	-	-	-	-	34,292	64,771	7,316,929
ISC - Irrigation Works Construction Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Irrigation Works Construction (CP)	22,554,224	-	-	-	-	55,839	382,330	22,992,393
Total Interstate Stream Commission - Irrigation Works Construction (CP)	22,554,224	-	-	-	-	55,839	382,330	22,992,393

Interstate Stream Commission-NM Unit Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	27,373,995	-	-	-	-	130,052	245,648	27,749,694
US Large Cap Index Pool	26,826,898	-	-	-	-	36,994	598,113	27,462,005
Non-US Developed Markets Index Pool	13,225,531	-	-	-	-	28,236	333,434	13,587,200
US Small/Mid Cap Pool	6,846,354	-	-	-	-	9,144	(101,837)	6,753,661
Non-US Emerging Markets Active Pool	3,150,823	-	-	-	-	6,825	77,482	3,235,130
ISC - NM Unit Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission-NM Unit Fund (CP)	77,423,600	-	-	-	-	211,250	1,152,840	78,787,691
Total Interstate Stream Commission-NM Unit Fund (CP)	77,423,600	-	-	-	-	211,250	1,152,840	78,787,691

John R. Carver Testamentary Trust (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	669,028	-	-	-	-	923	14,916	684,867
Credit Plus Pool	297,975	-	-	-	-	1,416	2,674	302,064
John R. Carver Testamentary Trust Cash Account	-	-	-	-	-	-	-	-
Sub - Total John R. Carver Testamentary Trust (CP)	967,003	-	-	-	-	2,338	17,590	986,931
Total John R. Carver Testamentary Trust (CP)	967,003	-	-	-	-	2,338	17,590	986,931

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

Los Alamos County - Cemetery (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	403,619	-	-	-	-	557	8,999	413,174
Credit Plus Pool	350,033	-	-	-	-	1,663	3,141	354,837
US Large Cap Active Pool	329,088	-	-	-	-	462	6,814	336,364
US Small/Mid Cap Pool	249,994	-	-	-	-	334	(3,719)	246,609
Non-US Developed Markets Index Pool	180,657	-	-	-	-	386	4,555	185,597
Non-US Emerging Markets Index Pool	44,235	-	-	-	-	0	426	44,661
Los Alamos County - Cemetery Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - Cemetery (CP)	1,557,625	-	-	-	-	3,402	20,216	1,581,243
Total Los Alamos County - Cemetery (CP)	1,557,625	-	-	-	-	3,402	20,216	1,581,243

Los Alamos County - General Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	7,168,590	-	-	-	-	34,057	64,329	7,266,977
US Large Cap Active Pool	4,331,952	-	-	-	-	6,086	89,698	4,427,737
US Large Cap Index Pool	3,318,405	-	-	-	-	4,576	73,985	3,396,965
US Small/Mid Cap Pool	2,385,675	-	-	-	-	3,186	(35,486)	2,353,375
Non-US Developed Markets Index Pool	2,007,138	-	-	-	-	4,285	50,603	2,062,026
Non-US Emerging Markets Index Pool	941,628	-	-	-	-	4	9,071	950,702
Los Alamos County - General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - General Fund (CP)	20,153,387	-	-	-	-	52,195	252,200	20,457,782
Total Los Alamos County - General Fund (CP)	20,153,387	-	-	-	-	52,195	252,200	20,457,782

Los Alamos County - Permanent (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	11,189,411	-	-	-	-	15,430	249,471	11,454,312
Credit Plus Pool	9,703,872	-	-	-	-	46,102	87,080	9,837,055
US Large Cap Active Pool	9,123,207	-	-	-	-	12,818	188,907	9,324,932
US Small/Mid Cap Pool	6,930,504	-	-	-	-	9,256	(103,089)	6,836,672
Non-US Developed Markets Index Pool	5,008,305	-	-	-	-	10,692	126,266	5,145,264
Non-US Emerging Markets Index Pool	1,226,307	-	-	-	-	5	11,813	1,238,125
Los Alamos County - Permanent Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - Permanent (CP)	43,181,606	-	-	-	-	94,305	560,449	43,836,360
Total Los Alamos County - Permanent (CP)	43,181,606	-	-	-	-	94,305	560,449	43,836,360

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

MRGCD Endowment Fund Investments (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	3,404,788	-	-	-	-	16,176	30,554	3,451,517
US Large Cap Index Pool	1,573,687	-	-	-	-	2,170	35,086	1,610,943
MRGCD Endowment Fund Investments Cash Account	-	-	-	-	-	-	-	-
Sub - Total MRGCD Endowment Fund Investments	4,978,475	-	-	-	-	18,346	65,640	5,062,460
Total MRGCD Endowment Fund Investments	4,978,475	-	-	-	-	18,346	65,640	5,062,460

New Mexico Commissioner of Public Lands-O&G (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Active Pool	12,742,459	-	-	-	-	17,903	263,849	13,024,211
US Large Cap Index Pool	11,969,772	-	-	-	-	16,506	266,869	12,253,148
Credit Plus Pool	4,501,062	-	-	-	-	21,384	40,391	4,562,838
NM Commissioner of Public Lands-O&G Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Commissioner of Public La	29,213,294	-	-	-	-	55,794	571,109	29,840,197
Total New Mexico Commissioner of Public La	29,213,294	-	-	-	-	55,794	571,109	29,840,197

New Mexico Highlands University - Endowment Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	2,670,710	-	-	-	-	3,683	59,544	2,733,937
Credit Plus Pool	604,472	-	-	-	-	2,872	5,424	612,768
US Small/Mid Cap Pool	439,404	-	-	-	-	587	(6,536)	433,455
Non-US Developed Markets Index Pool	166,004	-	-	-	-	354	4,185	170,543
Non-US Emerging Markets Index Pool	79,185	-	-	-	-	0	763	79,948
NMHU - Endowment Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University - End	3,959,774	-	-	-	-	7,496	63,381	4,030,651
Total New Mexico Highlands University - End	3,959,774	-	-	-	-	7,496	63,381	4,030,651

NMHU SWEN Endowment (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Core Bonds Pool	6,449,820	-	-	-	-	17,129	74,351	6,541,299
US Large Cap Index Pool	5,123,702	-	-	-	-	7,066	114,234	5,245,002
Credit Plus Pool	4,395,295	-	-	-	-	20,882	39,442	4,455,620
Non-US Developed Markets Index Pool	3,028,573	-	-	-	-	6,466	76,354	3,111,393
Non-US Emerging Markets Index Pool	2,072,670	-	-	-	-	9	19,966	2,092,645
US Small/Mid Cap Pool	2,024,808	-	-	-	-	2,704	(30,118)	1,997,394
NMHU SWEN Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMHU SWEN Endowment (CP)	23,094,870	-	-	-	-	54,255	294,229	23,443,353
Total NMHU SWEN Endowment (CP)	23,094,870	-	-	-	-	54,255	294,229	23,443,353

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

New Mexico Highlands University Foundation (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	5,647,363	-	-	-	-	7,788	125,910	5,781,060
Core Bonds Pool	1,933,107	-	-	-	-	5,134	22,284	1,960,525
US Small/Mid Cap Pool	1,907,353	-	-	-	-	2,547	(28,371)	1,881,529
Credit Plus Pool	1,480,976	-	-	-	-	7,036	13,290	1,501,302
Non-US Emerging Markets Index Pool	1,209,661	-	-	-	-	5	11,652	1,221,318
Non-US Developed Markets Index Pool	990,870	-	-	-	-	2,115	24,981	1,017,967
NM Highlands University Foundation Cash	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University Foundation	13,169,329	-	-	-	-	24,625	169,746	13,363,700
Total New Mexico Highlands University Foundation	13,169,329	-	-	-	-	24,625	169,746	13,363,700

New Mexico Military Institute - Capital Operations (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	1,088,910	-	-	-	-	1,502	24,278	1,114,689
Credit Plus Pool	973,561	-	-	-	-	4,625	8,737	986,923
Non-US Developed Markets Index Pool	329,212	-	-	-	-	703	8,300	338,214
US Small/Mid Cap Pool	324,647	-	-	-	-	434	(4,829)	320,252
Non-US Emerging Markets Index Pool	82,164	-	-	-	-	0	791	82,956
NMMI - Capital Operations Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital Operations	2,798,494	-	-	-	-	7,264	37,276	2,843,034
Total New Mexico Military Institute - Capital Operations	2,798,494	-	-	-	-	7,264	37,276	2,843,034

New Mexico Military Institute - Capital Outlay (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	1,367,144	-	-	-	-	1,885	30,481	1,399,511
Credit Plus Pool	1,222,322	-	-	-	-	5,807	10,969	1,239,098
Non-US Developed Markets Index Pool	413,331	-	-	-	-	882	10,421	424,634
US Small/Mid Cap Pool	407,600	-	-	-	-	544	(6,063)	402,082
Non-US Emerging Markets Index Pool	103,158	-	-	-	-	0	994	104,152
NMMI - Capital Outlay Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital Outlay	3,513,556	-	-	-	-	9,120	46,801	3,569,477
Total New Mexico Military Institute - Capital Outlay	3,513,556	-	-	-	-	9,120	46,801	3,569,477

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

New Mexico Military Institute - Legislative Scholarship (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	9,356,262	-	-	-	-	12,902	208,601	9,577,764
Credit Plus Pool	8,347,823	-	-	-	-	39,660	74,911	8,462,394
Non-US Developed Markets Index Pool	2,826,300	-	-	-	-	6,034	71,255	2,903,589
US Small/Mid Cap Pool	2,788,844	-	-	-	-	3,725	(41,483)	2,751,086
Non-US Emerging Markets Index Pool	704,641	-	-	-	-	3	6,788	711,432
NMMI - Legislative Scholarship Cash Acct	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Legislat	24,023,869	-	-	-	-	62,324	320,071	24,406,264
Total New Mexico Military Institute - Legislat	24,023,869	-	-	-	-	62,324	320,071	24,406,264

New Mexico Military Institute - LFC/VC (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	4,357,530	-	-	-	-	6,009	97,152	4,460,691
Credit Plus Pool	3,894,150	-	-	-	-	18,501	34,945	3,947,596
Non-US Developed Markets Index Pool	1,317,157	-	-	-	-	2,812	33,207	1,353,177
US Small/Mid Cap Pool	1,299,076	-	-	-	-	1,735	(19,323)	1,281,488
Non-US Emerging Markets Index Pool	328,660	-	-	-	-	1	3,166	331,828
New Mexico Military Institute - LFC/VC Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - LFC/VC	11,196,574	-	-	-	-	29,058	149,148	11,374,780
Total New Mexico Military Institute - LFC/VC	11,196,574	-	-	-	-	29,058	149,148	11,374,780

New Mexico Military Institute - Patterson Account (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	3,803,540	-	-	-	-	5,245	84,801	3,893,586
Credit Plus Pool	3,400,630	-	-	-	-	16,156	30,516	3,447,302
Non-US Developed Markets Index Pool	1,149,930	-	-	-	-	2,455	28,991	1,181,376
US Small/Mid Cap Pool	1,133,986	-	-	-	-	1,515	(16,868)	1,118,633
Non-US Emerging Markets Index Pool	286,997	-	-	-	-	1	2,765	289,763
NMMI - Patterson Acct Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Pattersc	9,775,084	-	-	-	-	25,372	130,206	9,930,661
Total New Mexico Military Institute - Patters	9,775,084	-	-	-	-	25,372	130,206	9,930,661

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

New Mexico Military Institute - Trust Scholarship (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	4,807,415	-	-	-	-	6,629	107,183	4,921,227
Credit Plus Pool	4,298,164	-	-	-	-	20,420	38,571	4,357,155
Non-US Developed Markets Index Pool	1,453,433	-	-	-	-	3,103	36,643	1,493,179
US Small/Mid Cap Pool	1,433,281	-	-	-	-	1,914	(21,320)	1,413,876
Non-US Emerging Markets Index Pool	362,745	-	-	-	-	2	3,494	366,241
NMMI - Trust Scholarship Cash Acct	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Trust S	12,355,039	-	-	-	-	32,068	164,571	12,551,679
Total New Mexico Military Institute - Trust S	12,355,039	-	-	-	-	32,068	164,571	12,551,679

New Mexico Retiree Health Care Authority (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	283,051,668	-	-	-	-	390,327	6,310,717	289,752,712
Core Bonds Pool	239,922,501	-	-	-	-	637,153	2,765,714	243,325,368
Private Debt Market Pool	220,545,369	-	-	-	-	686,625	(338,013)	220,893,980
Non-US Developed Markets Index Pool	206,886,147	-	-	-	-	441,692	5,215,881	212,543,721
Private Equity Pool	208,192,502	-	-	-	-	251,051	(92,122)	208,351,431
Real Estate Pool	135,443,757	-	-	-	-	(4,247)	212,674	135,652,184
Non-US Emerging Markets Active Pool	119,495,560	-	-	-	-	258,835	2,938,526	122,692,921
Real Return Pool	75,827,862	-	-	-	-	170,761	74,095	76,072,718
US SMID Cap Alternative Weighted Index Pool	34,490,629	-	-	-	-	60,482	(555,109)	33,996,002
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Retiree Health Care Autho	1,523,855,995	-	-	-	-	2,892,679	16,532,364	1,543,281,037
Total New Mexico Retiree Health Care Autho	1,523,855,995	-	-	-	-	2,892,679	16,532,364	1,543,281,037

New Mexico School for the Blind and Visually Impaired (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	4,494,557	-	-	-	-	21,353	40,333	4,556,243
US Large Cap Index Pool	2,719,898	-	-	-	-	3,751	60,641	2,784,289
Non-US Developed Markets Index Pool	2,321,774	-	-	-	-	4,957	58,535	2,385,266
Core Bonds Pool	2,177,212	-	-	-	-	5,782	25,098	2,208,092
Private Debt Market Pool	1,996,107	-	-	-	-	6,214	(3,059)	1,999,262
Real Estate Pool	1,560,399	-	-	-	-	(49)	2,450	1,562,800
US Small/Mid Cap Pool	1,249,519	-	-	-	-	1,669	(18,586)	1,232,602
Non-US Emerging Markets Active Pool	980,036	-	-	-	-	2,123	24,100	1,006,259
New Mexico School for the Visually Handicapped Cash .	-	-	-	-	-	-	-	-
Sub - Total New Mexico School for the Blind and V	17,499,500	-	-	-	-	45,800	189,512	17,734,812
Total New Mexico School for the Blind and Vi	17,499,500	-	-	-	-	45,800	189,512	17,734,812

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

New Mexico Small Business Investment Corporation (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	10,292,897	-	-	-	-	48,901	92,366	10,434,164
New Mexico Small Business Investment Corp Cash Acc	-	-	-	-	-	-	-	-
Sub - Total New Mexico Small Business Investment	10,292,897	-	-	-	-	48,901	92,366	10,434,164
Total New Mexico Small Business Investmen	10,292,897	-	-	-	-	48,901	92,366	10,434,164

New Mexico Tech - Employee Benefits Account (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	778,560	-	-	-	-	1,074	17,358	796,992
Non-US Developed Markets Index Pool	563,269	-	-	-	-	1,203	14,201	578,673
Core Bonds Pool	487,490	-	-	-	-	1,295	5,620	494,404
Non-US Emerging Markets Active Pool	243,375	-	-	-	-	527	5,985	249,887
Private Equity Pool	248,182	-	-	-	-	299	(110)	248,372
US Small/Mid Cap Pool	180,639	-	-	-	-	241	(2,687)	178,194
Private Debt Market Pool	132,180	-	-	-	-	412	(203)	132,389
Real Estate Pool	111,644	-	-	-	-	(4)	175	111,815
NM Tech Employee Benefits Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Employee Benefits	2,745,340	-	-	-	-	5,046	40,339	2,790,726
Total New Mexico Tech - Employee Benefits	2,745,340	-	-	-	-	5,046	40,339	2,790,726

New Mexico Tech - Endowment Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	20,694,140	-	-	-	-	28,537	461,382	21,184,059
Non-US Developed Markets Index Pool	15,080,535	-	-	-	-	32,196	380,201	15,492,932
Core Bonds Pool	12,906,968	-	-	-	-	34,277	148,785	13,090,030
Private Equity Pool	7,464,053	-	-	-	-	9,001	(3,303)	7,469,751
Non-US Emerging Markets Active Pool	6,510,133	-	-	-	-	14,101	160,091	6,684,326
US Small/Mid Cap Pool	4,753,631	-	-	-	-	6,349	(70,708)	4,689,272
Private Debt Market Pool	3,960,619	-	-	-	-	12,331	(6,070)	3,966,880
Real Estate Pool	3,329,673	-	-	-	-	(104)	5,228	3,334,797
NM Tech Endowment Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Endowment Fund	74,699,753	-	-	-	-	136,687	1,075,606	75,912,046
Total New Mexico Tech - Endowment Fund	74,699,753	-	-	-	-	136,687	1,075,606	75,912,046

New Mexico Tech - Foundation Enhanced (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	71,780	-	-	-	-	341	644	72,766
NM Tech Foundation Enhanced Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Enhanc	71,780	-	-	-	-	341	644	72,766
Total New Mexico Tech - Foundation Enhanc	71,780	-	-	-	-	341	644	72,766

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

New Mexico Tech - Foundation Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	4,950,812	-	-	-	-	6,827	110,380	5,068,018
Non-US Developed Markets Index Pool	3,940,270	-	-	-	-	8,412	99,340	4,048,022
Credit Plus Pool	3,548,255	-	-	-	-	16,857	31,841	3,596,954
Private Equity Pool	3,299,792	-	-	-	-	3,979	(1,460)	3,302,311
Non-US Emerging Markets Index Pool	1,471,622	-	-	-	-	6	14,176	1,485,805
Private Debt Market Pool	1,448,499	-	-	-	-	4,510	(2,220)	1,450,788
Real Estate Pool	1,425,458	-	-	-	-	(45)	2,238	1,427,651
US SMID Cap Alternative Weighted Index Pool	1,204,978	-	-	-	-	2,113	(19,393)	1,187,697
NM Tech Foundation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Fund (C	21,289,686	-	-	-	-	42,660	234,901	21,567,248
Total New Mexico Tech - Foundation Fund (C	21,289,686	-	-	-	-	42,660	234,901	21,567,248

New Mexico Tech - Foundation Restricted (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	4,930,993	-	-	-	-	6,800	109,938	5,047,731
Non-US Developed Markets Index Pool	3,831,439	-	-	-	-	8,180	96,596	3,936,215
Credit Plus Pool	3,392,803	-	-	-	-	16,119	30,446	3,439,368
Private Equity Pool	2,343,887	-	-	-	-	2,826	(1,037)	2,345,677
Non-US Emerging Markets Index Pool	1,613,214	-	-	-	-	7	15,540	1,628,760
US SMID Cap Alternative Weighted Index Pool	1,172,581	-	-	-	-	2,056	(18,872)	1,155,765
Private Debt Market Pool	1,085,936	-	-	-	-	3,381	(1,664)	1,087,653
Real Estate Pool	1,005,770	-	-	-	-	(32)	1,579	1,007,318
NM Tech Foundation Restricted Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Restrict	19,376,624	-	-	-	-	39,338	232,525	19,648,487
Total New Mexico Tech - Foundation Restrict	19,376,624	-	-	-	-	39,338	232,525	19,648,487

New Mexico Tech - NMTURPC- Operating Growth Investment (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	420,071	-	-	-	-	579	9,366	430,016
Non-US Developed Markets Index Pool	303,911	-	-	-	-	649	7,662	312,222
Core Bonds Pool	263,024	-	-	-	-	698	3,032	266,755
Non-US Emerging Markets Active Pool	131,313	-	-	-	-	284	3,229	134,826
Private Equity Pool	133,906	-	-	-	-	161	(59)	134,008
US Small/Mid Cap Pool	97,464	-	-	-	-	130	(1,450)	96,144
Private Debt Market Pool	71,317	-	-	-	-	222	(109)	71,430
Real Estate Pool	60,237	-	-	-	-	(2)	95	60,330
NM Tech - NMTURPC - Cash account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - NMTURPC- Operati	1,481,243	-	-	-	-	2,723	21,765	1,505,731
Total New Mexico Tech - NMTURPC- Operati	1,481,243	-	-	-	-	2,723	21,765	1,505,731

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

New Mexico Tech - Plant/Debt/Allocated Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	5,833,005	-	-	-	-	8,044	130,048	5,971,097
Non-US Developed Markets Index Pool	4,220,035	-	-	-	-	9,010	106,393	4,335,438
Core Bonds Pool	3,652,292	-	-	-	-	9,699	42,102	3,704,094
Non-US Emerging Markets Active Pool	1,823,378	-	-	-	-	3,950	44,839	1,872,167
Private Equity Pool	1,859,391	-	-	-	-	2,242	(823)	1,860,810
US Small/Mid Cap Pool	1,353,357	-	-	-	-	1,807	(20,131)	1,335,034
Private Debt Market Pool	990,297	-	-	-	-	3,083	(1,518)	991,862
Real Estate Pool	836,438	-	-	-	-	(26)	1,313	837,725
NM Tech Plant/Debt/Allocated Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Plant/Debt/Allocate	20,568,193	-	-	-	-	37,809	302,224	20,908,226
Total New Mexico Tech - Plant/Debt/Allocated Fund (CP)	20,568,193	-	-	-	-	37,809	302,224	20,908,226

New Mexico Tech - Proceeds from ABQ Building Sale (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	247,927	-	-	-	-	342	5,528	253,796
Non-US Developed Markets Index Pool	178,538	-	-	-	-	381	4,501	183,420
Core Bonds Pool	153,346	-	-	-	-	407	1,768	155,520
Private Equity Pool	82,119	-	-	-	-	99	(36)	82,182
Non-US Emerging Markets Active Pool	76,565	-	-	-	-	166	1,883	78,614
US Small/Mid Cap Pool	57,268	-	-	-	-	77	(852)	56,492
Private Debt Market Pool	43,736	-	-	-	-	136	(67)	43,805
Real Estate Pool	36,941	-	-	-	-	(1)	58	36,998
NM Tech Proceeds from ABQ Building Sale Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Proceeds from ABQ	876,438	-	-	-	-	1,607	12,782	890,827
Total New Mexico Tech - Proceeds from ABQ	876,438	-	-	-	-	1,607	12,782	890,827

NMMFA - IFT Housing (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	6,483,121	58,603	-	-	-	31,079	58,704	6,631,507
NMMFA - IFT Housing Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA - IFT Housing (CP)	6,483,121	58,603	-	-	-	31,079	58,704	6,631,507
Total NMMFA - IFT Housing (CP)	6,483,121	58,603	-	-	-	31,079	58,704	6,631,507

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

NMMFA General Fund (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	13,853,044	-	-	-	-	65,815	124,314	14,043,173
US Large Cap Index Pool	5,736,950	-	-	-	-	7,911	127,907	5,872,768
Non-US Emerging Markets Index Pool	1,093,215	-	-	-	-	5	10,531	1,103,751
Non-US Developed Markets Index Pool	764,247	-	-	-	-	1,632	19,268	785,147
US Small/Mid Cap Pool	668,663	-	-	-	-	893	(9,946)	659,610
NMMFA General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA General Fund (CP)	22,116,120	-	-	-	-	76,255	272,073	22,464,448
Total NMMFA General Fund (CP)	22,116,120	-	-	-	-	76,255	272,073	22,464,448

NMPSIA - Benefits (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	10,355,241	-	-	-	-	49,197	92,926	10,497,364
US Large Cap Index Pool	5,598,877	-	-	-	-	7,721	124,829	5,731,426
Non-US Developed Markets Active Pool	2,892,202	-	-	-	-	6,897	90,646	2,989,745
US SMID Cap Alternative Weighted Index Pool	1,455,979	-	-	-	-	2,553	(23,433)	1,435,099
Non-US Emerging Markets Index Pool	1,110,880	-	-	-	-	5	10,701	1,121,586
NMPSIA - Benefits Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMPSIA - Benefits (CP)	21,413,179	-	-	-	-	66,373	295,668	21,775,219
Total NMPSIA - Benefits (CP)	21,413,179	-	-	-	-	66,373	295,668	21,775,219

NMPSIA - Risk (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	10,901,049	-	-	-	-	51,790	97,823	11,050,662
US Large Cap Index Pool	5,387,168	-	-	-	-	7,429	120,108	5,514,705
Non-US Developed Markets Active Pool	2,804,166	-	-	-	-	6,688	87,887	2,898,740
US SMID Cap Alternative Weighted Index Pool	2,085,608	-	-	-	-	3,657	(33,567)	2,055,698
Non-US Emerging Markets Index Pool	1,199,841	-	-	-	-	5	11,558	1,211,404
NMPSIA - Risk Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMPSIA - Risk (CP)	22,377,831	-	-	-	-	69,569	283,810	22,731,210
Total NMPSIA - Risk (CP)	22,377,831	-	-	-	-	69,569	283,810	22,731,210

Office of the Superintendent of Insurance (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
Credit Plus Pool	29,596,882	-	-	-	-	140,612	265,595	30,003,090
US Large Cap Index Pool	22,187,147	-	-	-	-	30,596	494,669	22,712,412
Core Bonds Pool	17,018,825	-	-	-	-	45,196	196,185	17,260,206
US Small/Mid Cap Pool	5,604,628	-	-	-	-	7,485	(83,367)	5,528,747
Non-US Developed Markets Index Pool	2,705,066	-	-	-	-	5,775	68,198	2,779,040
Non-US Developed Markets Active Pool	2,599,942	-	-	-	-	6,200	81,486	2,687,629
US Large Cap Active Pool	1,834,381	-	-	-	-	2,577	37,983	1,874,942
Non-US Emerging Markets Index Pool	1,776,092	-	-	-	-	8	17,109	1,793,208
Non-US Emerging Markets Active Pool	1,625,287	-	-	-	-	3,520	39,968	1,668,775
Office of the Superintendent of Insurance Cash Account	-	-	-	-	-	-	-	-
Sub - Total Office of the Superintendent of Insurar	84,948,251	-	-	-	-	241,971	1,117,827	86,308,049
Total Office of the Superintendent of Insurar	84,948,251	-	-	-	-	241,971	1,117,827	86,308,049

**Change in Market Value
For the Month Ended August 31, 2024
Third Party Investors**

San Juan College Foundation (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Active Pool	5,101,362	-	-	-	-	7,168	105,630	5,214,160
Non-US Developed Markets Index Pool	3,334,829	-	-	-	-	7,120	84,076	3,426,024
US Small/Mid Cap Pool	2,588,948	-	-	-	-	3,458	(38,510)	2,553,897
Credit Plus Pool	2,233,853	-	-	-	-	10,613	20,046	2,264,512
Non-US Emerging Markets Index Pool	1,713,578	-	-	-	-	7	16,507	1,730,092
San Juan College Foundation Cash Account	-	-	-	-	-	-	-	-
Sub - Total San Juan College Foundation (CP)	14,972,570	-	-	-	-	28,365	187,749	15,188,684
Total San Juan College Foundation (CP)	14,972,570	-	-	-	-	28,365	187,749	15,188,684

Springer Municipal School District (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	84,222	-	-	-	-	116	1,878	86,216
US Small/Mid Cap Pool	82,657	-	-	-	-	110	(1,229)	81,538
Non-US Developed Markets Index Pool	66,748	-	-	-	-	142	1,683	68,574
Non-US Emerging Markets Index Pool	52,335	-	-	-	-	0	504	52,839
Credit Plus Pool	33,834	-	-	-	-	161	304	34,298
Springer Municipal School District Cash Account	-	-	-	-	-	-	-	-
Sub - Total Springer Municipal School District (CP)	319,796	-	-	-	-	530	3,139	323,464
Total Springer Municipal School District (CP)	319,796	-	-	-	-	530	3,139	323,464

Western New Mexico University (CP)

Investment Name	July 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	August 31, 2024 Market Value
US Large Cap Index Pool	3,002,125	-	-	-	-	4,140	66,933	3,073,198
US SMID Cap Alternative Weighted Index Pool	2,632,264	-	-	-	-	4,616	(42,365)	2,594,515
Credit Plus Pool	2,176,622	-	-	-	-	10,341	19,533	2,206,496
WNMU Cash Account	-	-	-	-	-	-	-	-
Sub - Total Western New Mexico University (CP)	7,811,011	-	-	-	-	19,097	44,101	7,874,209
Total Western New Mexico University (CP)	7,811,011	-	-	-	-	19,097	44,101	7,874,209

Grand Total	2,315,985,318	1,058,603	-	-	-	4,851,160	27,305,847	2,349,200,928
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Governmental Funds and Third Party Total	55,723,445,887	1,396,663,204	(157,017,550)	-	(11,500,000)	137,710,400	596,435,784	57,685,737,725
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Investment Holdings Report
Notes to Report
August 31, 2024

Page 16 reflects the summary of activity in the State Investment Council's portfolio for the month ended August 31, 2024. Items to note are as follows:

- The monthly contribution from the State Land Office in the amount of \$195,046,784 is an increase of \$11,185,447 from July. For year-to-year comparison purposes, the August 2023 contribution from the State Land Office was \$ 172,482,234.
- The monthly beneficiary distributions of \$124,579,038 and \$27,732,242 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 \$102,125,318 and the additional \$22,453,720 to the common schools, per the adoption of Constitutional Amendment 1.
- The fees column reflects the bi-monthly administrative fund transfers of \$8,740,000 and \$2,760,000 from LGPF and STPF, respectively.
- SIC transferred \$771,775 from the Rural Libraries Endowment Fund to the Department of Cultural Affairs in reference to the annual distribution per SB 264.
- The Early Childhood Education and Care Fund received \$1,179,814,020 in Federal Mineral Leasing receipts from Department of Finance. These funds will be reported on our FY24 audited financial statements.
- The Opioid Settlement Restricted Fund received \$14,553,578 in settlement proceeds for FY24 and \$6,190,218 for FY25. SIC transferred \$3,934,495 to Opioid Crisis Recovery Fund per HB2.
- The July 2024 New Mexico Small Business Investment Corporation (NMSBIC) value of \$155,886,316 and the June 2024 Small Business Recovery Loan program value of \$120,621,100 less cash receipts of \$687,001 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 31 through 44. In August, the following activity was processed:
 - Eastern NM University invested \$1,000,000.
 - NMMFA IFT Housing Trust Fund invested \$58,602.
- 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 21 reflects only the investment pools included on page 16 as a sub-total.

The total on page 28 is inclusive of the permanent funds and exclusive of the third-party investors.