

New Mexico State Investment Council



Investment Holdings Report

September 30, 2024

FY 2025

Investment Holdings Report
September 30, 2024
FY 2024

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State Investment Council
Managed Net Assets
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							% of
	Cash	Securities	Accrued Income	Other Assets	Other Liabilities	Net Assets	Total
Equities							
Domestic Equities:							
Large Cap Pools							
US Large Cap Active Pool	30,961,527.36	3,217,817,631	1,547,824	236,846	(301,435)	3,250,262,393	5.55%
US Large Cap Index Pool	33,596,730	6,186,409,946	3,244,055	128,200	-	6,223,378,931	10.62%
Total Large Cap Equities	64,558,258	9,404,227,577	4,791,878	365,046	(301,435)	9,473,641,323	16.17%
Small/Mid Cap Pool							
US Small/Mid Cap Pool	1,677,049	646,235,516	302,477	2,097,033	(2,242,437)	648,069,638	1.11%
US SMID Cap Alternative Weighted Index Pool	374,009	238,934,487	244,922	4,695,999	(2,175,146)	242,074,270	0.41%
Total Small/Mid Cap Equities	2,051,058	885,170,003	547,398	6,793,032	(4,417,583)	890,143,908	1.52%
Total Domestic Equities	66,609,316	10,289,397,580	5,339,277	7,158,078	(4,719,018)	10,363,785,231	17.68%
International Pools							
Non-US Developed Markets Index Pool	6,772,567	1,768,676,887	9,319,808	427,338	(2,496,212)	1,782,700,388	3.04%
Non-US Emerging Markets Index Pool	27,036	32,063,083	1,527	556,526	-	32,648,172	0.06%
Non-US Developed Markets Active Pool	66,753,938	4,301,366,741	20,409,904	27,164,275	(27,079,238)	4,388,615,620	7.49%
Non-US Emerging Markets Active Pool	37,600,969	1,834,026,063	3,697,235	40,319,264	(50,691,744)	1,864,951,788	3.18%
Non-US Developed Alternative Weighted Index Pool	5,872,516	2,054,089,454	12,326,459	2,358,426	(3,155,925)	2,071,490,930	3.53%
Total International Equities	117,027,027	9,990,222,228	45,754,933	70,825,829	(83,423,119)	10,140,406,898	17.30%
Total Equities	183,636,343	20,279,619,807	51,094,209	77,983,907	(88,142,137)	20,504,192,130	34.99%
Public Market Strategies							
Credit Plus Pool	161,723,653	5,782,723,835	63,292,173	603,761,681	(719,059,430)	5,892,441,913	10.05%
Core Bonds Pool	35,808,470	3,729,586,826	25,552,156	140,692,518	(250,583,451)	3,681,056,519	6.28%
Short Term Duration Fixed Income Pool	75,949,906	3,186,137,540	28,624,076	111,969,648	(154,061,309)	3,248,619,860	5.54%
Total Public Market Strategies	273,482,028	12,698,448,201	117,468,406	856,423,847	(1,123,704,190)	12,822,118,292	21.88%
Private Market Strategies							
Unconstrained Fixed Income	2,738	-	11	-	-	2,749	0.00%
Private Debt Market	263,816,580	4,388,374,674	1,317,941	-	-	4,653,509,195	7.94%
Absolute Return Pool	26,605	15,299,288	110	-	-	15,326,002	0.03%
Total Private Market Strategies	263,845,923	4,403,673,961	1,318,062	-	-	4,668,837,946	7.97%
Other Securities and Cash	3,224,840,925			272,987,978		3,497,828,904	5.97%
LGPF Beta Overlay	599,468,470	1,894,852,335	16,687,810			2,511,008,615	4.28%
STPF Beta Overlay	454,030,422	514,002,846	5,658,533			973,691,801	1.66%
Cash Pool		1,030,210,255				1,030,210,255	1.76%
Real Estate Pool	35,875,953	3,943,268,346	326,928	-	-	3,979,471,227	6.79%
Real Return Pool	173,427,049	3,540,591,272	837,180	336,713	(622,419)	3,714,569,793	6.34%
Private Equity Pool	177,479,886	4,270,787,790	765,751	-	-	4,449,033,427	7.59%
Private Equity - New Mexico	-	453,650,466				453,650,466	0.77%
Stock Distributions/Private Equity		182,051				182,051	0.00%
Total Managed Net Assets	5,386,086,999	53,029,287,331	194,156,878	1,207,732,445	(1,212,468,746)	58,604,794,907	100.00%

Land Grant Permanent Fund
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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
LGPF Accruals	4,229,771	0.01%		
LGPF Cash Account	1,131,177,651	3.43%		
Cash and Equivalents	1,135,407,422	3.44%		3.44%
LGPF Beta Overlay:				
LGPF Beta Overlay Pool	2,511,008,615	7.62%		
LGPF Beta Overlay	2,511,008,615	7.62%		7.62%
Cash Pool:				
Cash Pool	1,030,210,255	3.13%		
Cash Pool	1,030,210,255	3.13%		3.13%
US Equities:				
US Large Cap Active Pool	1,927,859,072	5.85%		
US Large Cap Index Pool	3,497,149,630	10.61%		
US Small/Mid Cap Pool	355,573,264	1.08%		
US SMID Cap Alternative Weighted Index Pool	122,514,946	0.37%		
US Equities	5,903,096,912	17.91%	20.00%	-2.09%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	1,272,357,523	3.86%		
Non-US Developed Markets Active Pool	2,645,588,827	8.03%		
Non-US Developed Markets Index Pool	918,972,174	2.79%		
Non-US Emerging Markets Active Pool	1,025,214,855	3.11%		
Non-US Emerging Markets Index Pool	(5,281,471)	-0.02%		
Non-US Equities	5,856,851,909	17.77%	20.00%	-2.23%
Public Market Strategies:				
Core Bonds Pool	1,830,441,866	5.55%		
Credit Plus Pool	3,120,706,276	9.47%		
Short Term Duration Fixed Income Pool	1,452,664,963	4.41%		
Public Market Strategies	6,403,813,104	19.43%	6.00%	13.43%
Private Market Strategies:				
Absolute Return Pool	15,326,002	0.05%		
Private Debt Market Pool	2,516,588,309	7.63%		
Unconstrained Fixed Income Pool	2,749	0.00%		
Private Market Strategies	2,531,917,060	7.68%	15.00%	-7.32%
Real Estate:				
Real Estate Pool	2,182,930,207	6.62%		
Real Estate	2,182,930,207	6.62%	12.00%	-5.38%
Real Return:				
Real Return Pool	2,241,153,127	6.80%		
Real Return	2,241,153,127	6.80%	12.00%	-5.20%
Private Equity:				
Private Equity Pool	3,167,802,152	9.61%		
Private Equity	3,167,802,152	9.61%	15.00%	-5.39%
Total	32,964,190,763	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	449,195,976	4.48%		
STPF Accruals	1,951,635	0.02%		
Cash and Equivalents	451,147,611	4.50%		4.50%
STPF Beta Overlay:				
STPF Beta Overlay Pool	973,691,801	9.72%		
STPF Beta Overlay	973,691,801	9.72%		9.72%
US Equities:				
US Large Cap Active Pool	587,920,516	5.87%		
US Large Cap Index Pool	1,054,538,666	10.52%		
US Small/Mid Cap Pool	114,319,856	1.14%		
US SMID Cap Alternative Weighted Index Pool	38,378,478	0.38%		
US Equities	1,795,157,516	17.91%	20.00%	-2.09%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	389,681,530	3.89%		
Non-US Developed Markets Active Pool	809,433,799	8.08%		
Non-US Developed Markets Index Pool	273,966,845	2.73%		
Non-US Emerging Markets Active Pool	336,630,228	3.36%		
Non-US Equities	1,809,712,402	18.06%	20.00%	-1.94%
Public Market Strategies:				
Core Bonds Pool	512,009,103	5.11%		
Credit Plus Pool	837,153,874	8.35%		
Short Term Duration Fixed Income Pool	338,287,978	3.38%		
Public Market Strategies	1,687,450,956	16.84%	5.00%	11.84%
Private Market Strategies:				
Private Debt Market Pool	612,418,388	6.11%		
Private Market Strategies	612,418,388	6.11%	12.00%	-5.89%
Small Business Investment Corp & Other misc. loans:				
Small Business Investment Corp.	153,240,906	1.53%		
Small Business Recovery Loan Program	119,747,072	1.19%		
Small Business Investment Corp & Other misc. loans	272,987,978	2.72%		2.72%
Real Estate:				
Real Estate Pool	778,728,803	7.77%		
Real Estate	778,728,803	7.77%	12.00%	-4.23%
Real Return:				
Real Return Pool	769,315,904	7.68%		
Real Return	769,315,904	7.68%	12.00%	-4.32%
Private Equity:				
Private Equity Pool	417,401,676	4.16%		
Private Equity	417,401,676	4.16%	10.00%	-5.84%
Private Equity New Mexico:				
Private Equity New Mexico	453,650,466			
Stock distributions/Private Equity	182,051			
Private Equity New Mexico	453,832,517	4.53%	9.00%	-4.47%
Total	10,021,845,552	100.00%	100.00%	-

Tobacco Settlement Permanent Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
TSPF Accruals	2,056	0.00%		
TSPF Cash Account	476,851	0.12%		
Cash and Equivalents	478,907	0.13%		0.13%
US Equities:				
US Large Cap Active Pool	28,467,821	7.45%		
US Large Cap Index Pool	47,185,759	12.34%		
US Small/Mid Cap Pool	5,061,645	1.32%		
US SMID Cap Alternative Weighted Index Pool	1,762,100	0.46%		
US Equities	82,477,325	21.58%	10.00%	11.58%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	17,712,725	4.63%		
Non-US Developed Markets Active Pool	37,711,072	9.87%		
Non-US Developed Markets Index Pool	12,088,142	3.16%		
Non-US Emerging Markets Active Pool	14,778,910	3.87%		
Non-US Equities	82,290,848	21.53%	10.00%	11.53%
Public Market Strategies:				
Core Bonds Pool	15,380,898	4.02%		
Credit Plus Pool	25,579,332	6.69%		
Short Term Duration Fixed Income Pool	10,342,733	2.71%		
Public Market Strategies	51,302,962	13.42%	10.00%	3.42%
Private Market Strategies:				
Private Debt Market Pool	76,597,756	20.04%		
Private Market Strategies	76,597,756	20.04%	25.00%	-4.96%
Real Estate:				
Real Estate Pool	24,041,701	6.29%		
Real Estate	24,041,701	6.29%	20.00%	-13.71%
Real Return:				
Real Return Pool	40,708,963	10.65%		
Real Return	40,708,963	10.65%	25.00%	-14.35%
Private Equity:				
Private Equity Pool	24,359,318	6.37%		
Private Equity	24,359,318	6.37%		6.37%
Total	382,257,782	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	2,035	0.00%		
Water Trust Fund Cash Account	226,614	0.11%		
Cash and Equivalents	228,649	0.11%		0.11%
US Equities:				
US Large Cap Active Pool	9,958,275	4.96%		
US Large Cap Index Pool	17,792,485	8.86%		
US Small/Mid Cap Pool	1,927,659	0.96%		
US SMID Cap Alternative Weighted Index Pool	660,808	0.33%		
US Equities	30,339,228	15.10%	15.00%	0.10%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	6,783,998	3.38%		
Non-US Developed Markets Active Pool	14,021,524	6.98%		
Non-US Developed Markets Index Pool	4,475,079	2.23%		
Non-US Emerging Markets Active Pool	5,573,620	2.77%		
Non-US Equities	30,854,221	15.36%	15.00%	0.36%
Public Market Strategies:				
Core Bonds Pool	4,170,079	2.08%		
Credit Plus Pool	6,878,466	3.42%		
Short Term Duration Fixed Income Pool	2,708,339	1.35%		
Public Market Strategies	13,756,884	6.85%	7.00%	-0.15%
Private Market Strategies:				
Private Debt Market Pool	15,937,366	7.93%		
Private Market Strategies	15,937,366	7.93%	8.00%	-0.07%
Real Estate:				
Real Estate Pool	29,154,250	14.51%		
Real Estate	29,154,250	14.51%	15.00%	-0.49%
Real Return:				
Real Return Pool	30,500,867	15.19%		
Real Return	30,500,867	15.19%	15.00%	0.19%
Private Equity:				
Private Equity Pool	50,089,348	24.94%		
Private Equity	50,089,348	24.94%	25.00%	-0.06%
Total	200,860,812	100.00%	100.00%	-

Tax Stabilization Reserve Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
TSRF Accruals	553,812	0.02%		
TSRF Cash Account	133,998,335	6.01%		
Cash and Equivalents	134,552,146	6.03%		6.03%
Public Market Strategies:				
Core Bonds Pool	219,352,505	9.84%		
Credit Plus Pool	270,159,029	12.11%		
Short Term Duration Fixed Income Pool	828,622,999	37.16%		
Public Market Strategies	1,318,134,533	59.11%	55.00%	4.11%
Private Market Strategies:				
Private Debt Market Pool	444,809,531	19.95%		
Private Market Strategies	444,809,531	19.95%	30.00%	-10.05%
Real Estate:				
Real Estate Pool	332,565,504	14.91%		
Real Estate	332,565,504	14.91%	15.00%	-0.09%
Total	2,230,061,714	100.00%	100.00%	-

Rural Libraries Endowment Fund

Portfolio Policy Report

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
RLEF Accruals	374	0.00%		
RLEF Cash Account	90,757	0.27%		
Cash and Equivalents	91,131	0.28%		0.28%
US Equities:				
US Large Cap Active Pool	1,694,768	5.13%		
US Large Cap Index Pool	2,968,170	8.99%		
US Small/Mid Cap Pool	331,310	1.00%		
US Equities	4,994,248	15.12%	15.00%	0.12%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	1,241,443	3.76%		
Non-US Developed Markets Active Pool	2,257,407	6.84%		
Non-US Developed Markets Index Pool	669,923	2.03%		
Non-US Emerging Markets Active Pool	912,931	2.76%		
Non-US Equities	5,081,703	15.39%	15.00%	0.39%
Public Market Strategies:				
Core Bonds Pool	949,651	2.88%		
Credit Plus Pool	1,485,170	4.50%		
Public Market Strategies	2,434,820	7.37%	7.00%	0.37%
Private Market Strategies:				
Private Debt Market Pool	2,620,496	7.93%		
Private Market Strategies	2,620,496	7.93%	8.00%	-0.07%
Real Estate:				
Real Estate Pool	4,867,176	14.74%		
Real Estate	4,867,176	14.74%	15.00%	-0.26%
Real Return:				
Real Return Pool	4,981,646	15.08%		
Real Return	4,981,646	15.08%	15.00%	0.08%
Private Equity:				
Private Equity Pool	7,955,920	24.09%		
Private Equity	7,955,920	24.09%	25.00%	-0.91%
Total	33,027,141	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	6,109,115	0.07%		
ECECF Cash	1,438,472,352	17.13%		
Cash and Equivalents	1,444,581,467	17.20%		17.20%
US Equities:				
US Large Cap Active Pool	493,608,487	5.88%		
US Large Cap Index Pool	863,183,589	10.28%		
US Small/Mid Cap Pool	85,037,953	1.01%		
US SMID Cap Alternative Weighted Index Pool	25,462,795	0.30%		
US Equities	1,467,292,825	17.47%	20.00%	-2.53%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	301,945,687	3.60%		
Non-US Developed Markets Active Pool	695,280,591	8.28%		
Non-US Developed Markets Index Pool	220,295,538	2.62%		
Non-US Emerging Markets Active Pool	277,920,168	3.31%		
Non-US Equities	1,495,441,985	17.81%	20.00%	-2.19%
Public Market Strategies:				
Core Bonds Pool	678,545,623	8.08%		
Credit Plus Pool	1,162,705,422	13.85%		
Short Term Duration Fixed Income Pool	490,368,648	5.84%		
Public Market Strategies	2,331,619,693	27.76%	13.00%	14.76%
Private Market Strategies:				
Private Debt Market Pool	467,059,872	5.56%		
Private Market Strategies	467,059,872	5.56%	20.00%	-14.44%
Real Estate:				
Real Estate Pool	349,497,431	4.16%		
Real Estate	349,497,431	4.16%	7.00%	-2.84%
Real Return:				
Real Return Pool	425,177,999	5.06%		
Real Return	425,177,999	5.06%	10.00%	-4.94%
Private Equity:				
Private Equity Pool	417,078,067	4.97%		
Private Equity	417,078,067	4.97%	10.00%	-5.03%
Total	8,397,749,339	100.00%	100.00%	-

Conservation Legacy Permanent Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
CLPF Accruals	25,431	0.01%		
CLPF Cash Account	863,968	0.23%		
Cash and Equivalents	889,399	0.24%		0.24%
US Equities:				
US Large Cap Active Pool	24,922,799	6.77%		
US Large Cap Index Pool	45,079,083	12.24%		
US Small/Mid Cap Pool	4,490,586	1.22%		
US SMID Cap Alternative Weighted Index Pool	1,882,283	0.51%		
US Equities	76,374,751	20.74%	20.00%	0.74%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	15,980,378	4.34%		
Non-US Developed Markets Active Pool	33,298,016	9.04%		
Non-US Developed Markets Index Pool	10,877,170	2.95%		
Non-US Emerging Markets Active Pool	10,583,965	2.87%		
Non-US Emerging Markets Index Pool	5,281,471	1.43%		
Non-US Equities	76,021,000	20.64%	20.00%	0.64%
Public Market Strategies:				
Core Bonds Pool	6,801,484	1.85%		
Credit Plus Pool	11,112,580	3.02%		
Short Term Duration Fixed Income Pool	4,236,388	1.15%		
Public Market Strategies	22,150,452	6.01%	6.00%	0.01%
Private Market Strategies:				
Private Debt Market Pool	52,369,906	14.22%		
Private Market Strategies	52,369,906	14.22%	15.00%	-0.78%
Real Estate:				
Real Estate Pool	42,246,658	11.47%		
Real Estate	42,246,658	11.47%	12.00%	-0.53%
Real Return:				
Real Return Pool	43,374,336	11.78%		
Real Return	43,374,336	11.78%	12.00%	-0.22%
Private Equity:				
Private Equity Pool	54,897,135	14.90%		
Private Equity	54,897,135	14.90%	15.00%	-0.10%
Total	368,323,636	100.00%	100.00%	-

Opioid Settlement Restricted Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
OSRF Accruals	6,551	0.01%		
OSRF Cash Account	167,600	0.17%		
Cash and Equivalents	174,150	0.18%		0.18%
US Equities:				
US Large Cap Active Pool	6,790,761	6.84%		
US Large Cap Index Pool	12,028,953	12.12%		
US Small/Mid Cap Pool	835,427	0.84%		
US SMID Cap Alternative Weighted Index Pool	902,587	0.91%		
US Equities	20,557,728	20.71%	20.00%	0.71%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	4,486,424	4.52%		
Non-US Developed Markets Active Pool	8,936,265	9.00%		
Non-US Developed Markets Index Pool	2,987,330	3.01%		
Non-US Emerging Markets Active Pool	3,988,048	4.02%		
Non-US Equities	20,398,066	20.55%	20.00%	0.55%
Public Market Strategies:				
Core Bonds Pool	3,172,117	3.20%		
Credit Plus Pool	6,104,006	6.15%		
Short Term Duration Fixed Income Pool	1,901,246	1.92%		
Public Market Strategies	11,177,369	11.26%	13.00%	-1.74%
Private Market Strategies:				
Private Debt Market Pool	20,045,546	20.19%		
Private Market Strategies	20,045,546	20.19%	20.00%	0.19%
Real Estate:				
Real Estate Pool	7,000,100	7.05%		
Real Estate	7,000,100	7.05%	7.00%	0.05%
Real Return:				
Real Return Pool	10,197,737	10.27%		
Real Return	10,197,737	10.27%	10.00%	0.27%
Private Equity:				
Private Equity Pool	9,715,978	9.79%		
Private Equity	9,715,978	9.79%	10.00%	-0.21%
Total	99,266,675	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	203,919	0.02%		
HETF Cash Account	49,440,189	5.13%		
Cash and Equivalents	49,644,108	5.15%		5.15%
US Equities:				
US Large Cap Active Pool	68,436,417	7.10%		
US Large Cap Index Pool	123,334,911	12.80%		
US Small/Mid Cap Pool	12,419,642	1.29%		
US SMID Cap Alternative Weighted Index Pool	4,317,092	0.45%		
US Equities	208,508,062	21.64%	20.00%	1.64%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	44,600,610	4.63%		
Non-US Developed Markets Active Pool	92,627,053	9.61%		
Non-US Developed Markets Index Pool	30,436,239	3.16%		
Non-US Emerging Markets Active Pool	38,861,785	4.03%		
Non-US Equities	206,525,688	21.43%	20.00%	1.43%
Public Market Strategies:				
Core Bonds Pool	61,600,443	6.39%		
Credit Plus Pool	100,942,524	10.48%		
Short Term Duration Fixed Income Pool	39,395,411	4.09%		
Public Market Strategies	201,938,379	20.96%	13.00%	7.96%
Private Market Strategies:				
Private Debt Market Pool	135,985,325	14.11%		
Private Market Strategies	135,985,325	14.11%	20.00%	-5.89%
Real Estate:				
Real Estate Pool	71,701,396	7.44%		
Real Estate	71,701,396	7.44%	7.00%	0.44%
Real Return:				
Real Return Pool	42,488,846	4.41%		
Real Return	42,488,846	4.41%	10.00%	-5.59%
Private Equity:				
Private Equity Pool	46,850,597	4.86%		
Private Equity	46,850,597	4.86%	10.00%	-5.14%
Total	963,642,399	100.00%	100.00%	0.00%

Capital Development and Reserve Fund (CP)

Portfolio Policy Report

September 30, 2024

Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
CDRF Accrual Account	10,605	0.00%		
CDRF Cash Account	2,571,212	0.52%		
Cash and Equivalents	2,581,817	0.52%		0.52%
US Equities:				
US Large Cap Active Pool	25,062,878	5.02%		
US Large Cap Index Pool	44,908,573	9.00%		
US Small/Mid Cap Pool	4,357,093	0.87%		
US SMID Cap Alternative Weighted	1,339,243	0.27%		
US Equities	75,667,786	15.16%	20.00%	-4.84%
Non-US Equities:				
Non-US Developed Alternative Weighted	16,700,611	3.35%		
Non-US Developed Markets Active	34,644,695	6.94%		
Non-US Developed Markets Index	11,243,505	2.25%		
Non-US Emerging Markets Active	14,246,631	2.85%		
Non-US Equities	76,835,441	15.39%	20.00%	-4.61%
Public Market Strategies:				
Core Bonds Pool	72,132,905	14.45%		
Credit Plus Pool	82,039,728	16.44%		
Short Term Duration Fixed Income	76,986,336	15.42%		
Public Market Strategies	231,158,968	46.32%	6.00%	40.32%
Private Market Strategies:				
Private Debt Market Pool	54,962,210	11.01%		
Private Market Strategies	54,962,210	11.01%	15.00%	-3.99%
Real Estate:				
Real Estate Pool	11,974,449	2.40%		
Real Estate	11,974,449	2.40%	12.00%	-9.60%
Real Return:				
Real Return Pool	21,155,708	4.24%		
Real Return	21,155,708	4.24%	12.00%	-7.76%
Private Equity:				
Private Equity Pool	24,765,307	-		
Private Equity	24,765,307	-	15.00%	-10.04%
Total	499,101,687	100.00%	100.00%	-

Workforce Development & Apprenticeship Trust Fund (CP)

Portfolio Policy Report

September 30, 2024

Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
WDATF Accruals	19,674	0.08%		
WDATF Cash Account	5,044,443	19.52%		
Cash and Equivalents	5,064,117	19.60%		19.60%
US Equities:				
US Equities	-	-	20.00%	-20.00%
Non-US Equities:				
Non-US Equities	-	-	20.00%	-20.00%
Public Market Strategies:				
Credit Plus Pool	8,847,310	34.23%		
Short Term Duration Fixed Income Pool	3,104,819	12.01%		
Public Market Strategies	11,952,129	46.25%	6.00%	40.25%
Private Market Strategies:				
Private Debt Market Pool	8,827,360	34.16%		
Private Market Strategies	8,827,360	34.16%	15.00%	19.16%
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	25,843,606	100.00%	100.00%	-

Third Party Asset Allocation

September 30, 2024

Classification	End Value	End Weight
US Equities:		
Large Cap Active	75,540,599	3.12%
Large Cap Index	515,209,111	21.30%
Mid/Small	63,715,203	2.63%
US SMID Cap Alternative Weighted Index	44,853,939	1.85%
US Equities	699,318,851	28.91%
Non-US Equities:		
Non US Developed Index	296,688,443	12.27%
Non US Emerging Index	32,648,172	1.35%
Non US Emerging Active	136,240,648	5.63%
Non US Developed Active	14,816,372	0.61%
Non-US Equities	480,393,635	19.86%
Public Market Strategies:		
Core Plus Bonds	258,728,195	10.70%
Core Bonds Pool	276,499,847	11.43%
Public Market Strategies	535,228,042	22.13%
Private Market Strategies:		
Credit & Structured	245,287,130	10.14%
Private Market Strategies	245,287,130	10.14%
Real Estate:		
Real Estate	144,763,553	5.99%
Real Estate	144,763,553	5.99%
Real Return:		
Real Return	85,514,660	3.54%
Real Return	85,514,660	3.54%
Private Equity:		
Private Equity	228,117,929	9.43%
Private Equity	228,117,929	9.43%
Total	2,418,623,801	100.00%

Third Party Investors Allocation by Pool
September 30, 2024

Client	US Large Cap Index Pool	US Small/Mid Cap Pool	Credit Plus Pool	Non-US Developed Markets Active Pool	Non-US Emerging Markets Active Pool	US SMID Cap Alternative Weighted Index Pool	US Large Cap Active Pool	Core Bonds Pool	Private Debt Market Pool	Non-US Developed Markets Index Pool	Non-US Emerging Markets Index Pool	Private Equity Pool	Real Estate Pool	Real Return Pool	Total Market Value
CCC Foundation Bonner Title V Fund	493,572	144,765	487,282	268,401	133,548	136,611	479,480	355,990		264,625					
City of Albuquerque								630,752							
City of Las Cruces	10,759,479	10,798,038					15,412,150			4,699,379					
City of Rio Rancho Permanent Fund	3,689,723		5,228,642	2,107,945		1,315,485					673,025				
Clovis Community College Foundation Fund	375,293	142,377	393,180	264,522	131,468	134,824	467,489	350,349		261,120					
CNM ECECD Higher Education Endowment	329,029		667,502	181,100		151,501					72,507				
CNM Endowed Faculty in Nursing	864,390		1,752,244	475,454		397,013					190,300				
CNM Endowment Funds	649,182		1,315,862	357,031		298,379					142,938				
CNM General Funds	3,774,626		7,650,996	2,075,932		1,734,890					831,145				
CNM Teacher Education Faculty Fellowship Endowment	576,875		1,169,429	317,309		264,975					127,010				
CYFD - Next Generation Fund		57,688	1,061,551				1,087,599			464,739	211,084				
CYFD - Trust Fund Non-Expendable		192,292	3,459,217				4,267,204			1,665,466	680,239				
Eastern New Mexico University	21,660,466	4,179,621	10,574,615							3,514,431	387,199				
Interstate Stream Commission - Improvement to the Rio Grande				1,046,582			3,068,171								
Interstate Stream Commission - Irrigation Works Construction			7,402,886				15,952,247								
Interstate Stream Commission - NM Unit Fund	28,048,488	6,809,276	28,075,689		3,417,011					13,846,592					
John R. Carver Testamentary Trust	699,493		305,613												
Los Alamos County - Cemetery	421,998	248,640	359,006				342,304			189,141	47,175				
Los Alamos County - General Fund	3,469,512	2,372,754	7,352,347				4,505,918			2,101,392	1,004,221				
Los Alamos County - Permanent	11,698,932	6,892,970	9,952,618				9,489,583			5,243,492	1,307,824				
MRGCD Endowment Fund Investments	1,645,346		3,492,065												
New Mexico Commissioner of Public Lands-O&G	12,514,828		4,616,441				13,254,180								
New Mexico Highlands University - Endowment Fund	4,170,051	660,786	928,859							259,245	126,695				
New Mexico Highlands University Foundation	5,904,521	1,897,023	1,518,939					1,987,112		1,037,400	1,290,071				
New Mexico Military Institute - Capital Operations	1,138,494	322,889	998,517							344,671	87,626				
New Mexico Military Institute - Capital Outlay	1,429,399	405,393	1,253,655							432,741	110,016				
New Mexico Military Institute - Legislative Scholarship	9,782,309	2,773,740	8,561,807							2,959,021	751,481				
New Mexico Military Institute - LFC/VC	4,555,955	1,292,041	3,993,971							1,379,010	350,508				
New Mexico Military Institute - Patterson Account	3,976,738	1,127,845	3,487,800							1,203,930	306,075				
New Mexico Military Institute - Trust Scholarship		5,026,326	4,408,342							1,521,685	386,858				
New Mexico Retiree Health Care Authority	295,940,718				129,590,789	34,283,489	246,625,195	226,484,313	216,601,374			211,470,782	135,045,731	77,259,868	211,470,782
New Mexico School for the Visually Handicapped	2,843,751	1,242,752	4,609,769		1,062,831		2,238,036	2,049,859	2,430,803				1,555,813		
New Mexico Small Business Investment Corporation			10,556,741												
New Mexico Tech - Foundation Restricted Fund	3,484,125	1,172,353	4,752,862			-			1,988,768	3,069,216	1,633,137	1,968,793	966,190	984,103	1,968,793
New Mexico Tech - Proceeds from ABQ Building Sale	158,171	52,238	215,017	-			-	89,933	138,951	76,226	89,020	43,683	44,506	89,020	
New Mexico Tech - Employee Benefit Trust	495,500	163,611	673,617	-			-	281,696	435,360	238,870	278,837	136,824	139,409	278,837	
New Mexico Tech - Endowment Fund	13,470,541	4,454,004	18,323,765	-			-	7,665,443	11,839,146	6,496,392	7,587,596	3,723,391	3,793,274	7,587,596	
New Mexico Tech - Foundation Enhanced			73,620												
New Mexico Tech - Foundation Fund	3,816,250	1,287,900	5,218,821			-		2,185,196	3,364,228	1,795,781	2,163,399	1,061,909	1,081,096	2,163,399	
New Mexico Tech - NMTURPC- Operating Growth Investment	439,199	96,936			142,406		270,372	73,238	318,182		136,015	60,060			136,015
New Mexico Tech - Plant/Debt/Allocated Fund	7,705,811	2,617,144	10,631,614	-			-	4,468,686	6,777,598	3,733,201	4,423,488	2,169,952	2,212,405	4,423,488	
NMHU SWEN Endowment	5,291,177	1,988,158	4,452,016				6,547,763			3,131,962	2,182,903				
NMMFA - General Fund	5,998,188	665,042	14,208,148							800,136	1,165,885				
NMMFA - IFT Housing			6,781,594												
NMPSIA - Benefits	5,853,828		10,620,683	3,056,875		1,447,235					1,184,724				
NMPSIA - Risk	5,632,478		11,180,482	2,963,827		2,073,082					1,279,599				
Office of the Superintendent of Insurance	23,197,462	5,574,275	30,355,557	2,747,975	1,762,594		1,908,048	17,494,278		2,832,094	1,894,155				
San Juan College Foundation		2,574,927	2,291,114				5,306,227			3,491,430	1,827,486				
Springer Municipal School District	88,057	82,209	34,701							69,883	55,814				
Western New Mexico University	3,138,830		2,232,417			2,616,456									
Total Third Party	515,209,111	63,715,203	258,728,195	14,816,372	136,240,648	44,853,939	75,540,599	276,499,847	245,287,130	296,688,443	32,648,172	228,117,929	144,763,553	85,514,660	2,418,623,801

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

Portfolio	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized and Unrealized	September 30, 2024 Market Value
Absolute Return Pool	15,577,227	-	-	-	-	110	(251,334)	15,326,002
Cash Pool	1,023,221,260	-	-	-	-	4,196,866	2,792,128	1,030,210,255
Core Bonds Pool	3,549,329,450	-	(17,525,193)	100,000,000	-	15,949,441	33,302,821	3,681,056,519
Credit Plus Pool	5,591,134,663	32,943,712	(55,297)	200,000,000	-	27,938,104	40,480,731	5,892,441,913
LGPF Beta Overlay Pool	2,480,588,074	-	-	-	-	8,715,943	21,704,598	2,511,008,615
Non-US Developed Alternative Weighted Index Pool	2,048,566,905	-	-	-	-	8,876,710	14,047,314	2,071,490,930
Non-US Developed Markets Active Pool	4,212,240,171	-	-	80,000,000	-	11,576,847	84,798,602	4,388,615,620
Non-US Developed Markets Index Pool	1,732,689,056	3,533,845	(6,918,334)	20,000,000	-	5,879,343	27,516,479	1,782,700,388
Non-US Emerging Markets Active Pool	1,774,568,985	-	(8,884,993)	-	-	4,838,990	94,428,807	1,864,951,788
Non-US Emerging Markets Index Pool	20,779,970	10,337,451	(209,201)	-	-	3,980	1,735,972	32,648,172
Private Debt Market Pool	4,550,551,570	8,594,636	-	(20,500,000)	-	9,601,217	105,261,772	4,653,509,195
Private Equity Pool	4,313,248,402	2,535,227	(1,576,749)	69,200,000	-	1,690,054	63,936,493	4,449,033,427
Real Estate Pool	3,903,459,906	1,779,791	(397,762)	92,500,000	-	10,047,655	(27,918,363)	3,979,471,227
Real Return Pool	3,636,964,988	8,127,952	-	12,400,000	-	21,475,380	35,601,474	3,714,569,793
Short Term Duration Fixed Income Pool	3,119,935,774	-	-	100,000,000	-	13,370,602	15,313,484	3,248,619,860
STPF Beta Overlay Pool	965,721,855	-	-	-	-	3,126,849	4,843,097	973,691,801
Unconstrained Fixed Income Pool	2,738	-	-	-	-	11	-	2,749
US Large Cap Active Pool	3,143,868,147	-	-	50,000,000	-	3,483,758	52,910,488	3,250,262,393
US Large Cap Index Pool	6,052,016,428	5,258,920	(14,024,862)	50,000,000	-	6,991,776	123,136,669	6,223,378,931
US Small/Mid Cap Pool	639,171,443	4,042,093	(436,987)	-	-	1,035,743	4,257,346	648,069,638
US SMID Cap Alternative Weighted Index Pool	242,387,795	-	(2,343,462)	-	-	414,195	1,615,742	242,074,270
Total	53,016,024,806	77,153,627	(52,372,841)	753,600,000	-	159,213,575	699,514,319	54,653,133,486
Fund-Specific Assets:								
Portfolio	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Land Grant Permanent Fund:								
Cash and Accruals	1,071,467,729	195,731,433	(124,579,038)	(11,500,000)	-	4,287,298	-	1,135,407,422
Severance Tax Permanent Fund:								
Cash and Accruals	499,443,196	-	(27,732,242)	(22,514,978)	-	1,951,635	-	451,147,611
Small Business Investment Corp & Recovery Loan Program & ETI	275,820,415	-	-	-	-	-	(2,832,437)	272,987,978
Private Equity New Mexico	466,822,188	-	-	2,514,978	-	11,635	(15,698,334)	453,650,466
Stock Distributions/Private Equity	182,051	-	-	-	-	-	-	182,051
Tobacco Settlement Permanent Fund:								
Cash and accruals	501,731	-	(24,880)	-	-	2,056	-	478,907
Water Trust Fund								
Cash and Accruals	4,126,614	-	-	(3,900,000)	-	2,035	-	228,649
Tax Stabilization Reserve Fund								
Cash and Accruals	137,998,335	-	-	(4,000,000)	-	553,812	-	134,552,146
Rural Libraries Endowment Fund								
Cash and Accruals	90,896	-	-	-	-	236	-	91,131
Early Childhood Education and Care Fund								
Cash and Accruals	2,058,472,352	-	-	(620,000,000)	-	6,109,115	-	1,444,581,467
Conservation Legacy Permanent Fund								
Cash and Accruals	78,363,968	-	-	(77,500,000)	-	25,431	-	889,399
Opioid Settlement Restricted Fund								
Cash and Accruals	20,867,600	-	-	(20,700,000)	-	6,551	-	174,150
Higher Education Trust Fund								
Cash and Accruals	49,440,189	-	-	-	-	203,919	-	49,644,108
Capital Development and Reserve Fund								
Cash and Accruals	2,571,212	-	-	-	-	10,605	-	2,581,817
Workforce Development & Apprenticeship Trust Fund								
Cash and Accrual	3,544,443	-	(2,500,000)	4,000,000	-	19,674	-	5,064,117
Total Investment Pools and Fund Specific	57,685,737,725	272,885,060	(207,209,001)	-	-	172,397,575	680,983,548	58,604,794,907

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

US Large Cap Active Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
NT Russell Fundamental LC Active	1,625,325,776	25,000,000	-	-	-	2,545,316	26,437,808	1,679,308,900
T. Rowe Price Associates	1,517,675,137	25,000,000	-	-	-	913,587	26,472,679	1,570,061,403
SIC Managed Large Cap Active	686,167	-	-	-	-	14,014	-	700,181
US Large Cap Active Pool Cash	181,067	12,500,000	(12,500,000)	-	-	10,841	-	191,909
Sub - Total US Large Cap Active Pool	3,143,868,147	62,500,000	(12,500,000)	-	-	3,483,758	52,910,488	3,250,262,393
Management Fee	-	-	-	-	-	-	-	-
Total US Large Cap Active Pool	3,143,868,147	62,500,000	(12,500,000)	-	-	3,483,758	52,910,488	3,250,262,393

US Large Cap Index Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
NT Russell 1000 Index	6,051,877,601	55,258,920	(14,024,862)	-	-	6,991,204	123,136,669	6,223,239,531
US Large Cap Index Pool Cash	138,828	19,900,000	(19,900,000)	-	-	573	-	139,400
Sub - Total US Large Cap Index Pool	6,052,016,428	75,158,920	(33,924,862)	-	-	6,991,776	123,136,669	6,223,378,931
Management Fee	-	-	-	-	-	-	-	-
Total US Large Cap Index Pool	6,052,016,428	75,158,920	(33,924,862)	-	-	6,991,776	123,136,669	6,223,378,931

US Small/Mid Cap Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
BlackRock Small/Mid Cap	639,069,274	4,042,093	(436,987)	-	-	1,035,322	4,257,346	647,967,047
US Small/Mid Cap Pool Cash	102,169	2,200,000	(2,200,000)	-	-	421	-	102,591
Sub - Total US Small/Mid Cap Pool	639,171,443	6,242,093	(2,636,987)	-	-	1,035,743	4,257,346	648,069,638
Management Fee	-	-	-	-	-	-	-	-
Total US Small/Mid Cap Pool	639,171,443	6,242,093	(2,636,987)	-	-	1,035,743	4,257,346	648,069,638

US SMID Cap Alternative Weighted Index Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
NT S&P 600	242,373,298	-	(2,343,462)	-	-	414,135	1,615,742	242,059,712
US SMID Cap Alternative Weighted Index Pool Cash Account	11,667	1,000,000	(1,000,000)	-	-	48	-	11,715
Citi Transition US SMID Cap Alt Weighted	2,831	-	-	-	-	12	-	2,842
Sub - Total US SMID Cap Alternative Weighted Index Pool	242,387,795	1,000,000	(3,343,462)	-	-	414,195	1,615,742	242,074,270
Management Fee	-	-	-	-	-	-	-	-
Total US SMID Cap Alternative Weighted Index Pool	242,387,795	1,000,000	(3,343,462)	-	-	414,195	1,615,742	242,074,270

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

Credit Plus Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Shenman Credit Plus	2,558,010,918	50,000,000	-	-	-	13,823,338	9,367,417	2,631,201,673
Prudential	2,098,001,862	150,000,000	-	-	-	10,360,497	22,175,166	2,280,537,525
Loomis Sayles Core Plus	934,272,881	32,943,712	(55,297)	-	-	3,750,268	8,938,148	979,849,712
Credit Plus Pool Cash	849,003	1,800,000	(1,800,000)	-	-	4,000	-	853,003
Sub - Total Credit Plus Pool	5,591,134,663	234,743,712	(1,855,297)	-	-	27,938,104	40,480,731	5,892,441,913
Management Fee	-	-	-	-	-	-	-	-
Total Credit Plus Pool	5,591,134,663	234,743,712	(1,855,297)	-	-	27,938,104	40,480,731	5,892,441,913

Core Bonds Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
BlackRock Core Bonds	1,971,859,912	50,000,000	-	-	-	5,041,251	18,717,872	2,045,619,035
PIMCO	1,577,168,423	198,040,000	(17,525,193)	-	(148,040,000)	10,906,948	14,584,949	1,635,135,128
Core Bonds Pool Cash	148,341,115	(147,840,000)	(200,000)	-	-	1,242	-	302,357
Sub - Total Core Bonds Pool	3,697,369,450	100,200,000	(17,725,193)	-	(148,040,000)	15,949,441	33,302,821	3,681,056,519
Management Fee	(148,040,000)	-	-	-	148,040,000	-	-	-
Total Core Bonds Pool	3,549,329,450	100,200,000	(17,725,193)	-	-	15,949,441	33,302,821	3,681,056,519

Unconstrained Fixed Income Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Loomis Sayles Fixed Income	2,738	-	-	-	-	11	-	2,749
Unconstrained Fixed Income Pool Cash	-	-	-	-	-	-	-	-
Sub - Total Unconstrained Fixed Income Pool	2,738	-	-	-	-	11	-	2,749
Management Fee	-	-	-	-	-	-	-	-
Total Unconstrained Fixed Income Pool	2,738	-	-	-	-	11	-	2,749

Short Term Duration Fixed Income Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
J.P. Morgan Asset Management	2,085,921,825	50,000,000	-	-	-	7,969,308	10,626,409	2,154,517,542
AB Low Vol Short Duration HY	1,033,354,245	50,000,000	-	-	-	5,398,573	4,687,075	1,093,439,893
Short Term Duration Fixed Income Pool Cash	659,704	600,000	(600,000)	-	-	2,721	-	662,425
Sub - Total Short Term Duration Fixed Income Pool	3,119,935,774	100,600,000	(600,000)	-	-	13,370,602	15,313,484	3,248,619,860
Management Fee	-	-	-	-	-	-	-	-
Total Short Term Duration Fixed Income Pool	3,119,935,774	100,600,000	(600,000)	-	-	13,370,602	15,313,484	3,248,619,860

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

Non-US Developed Markets Index Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Alliance Bernstein - Developed Markets	1,196,111,571	3,533,845	(6,918,334)	-	-	3,976,799	12,722,747	1,209,426,628
AB MSCI ACWI EX-US SC INDEX	535,952,120	20,000,000	-	-	-	1,899,955	14,793,731	572,645,807
Citigroup Global Transition	531,675	-	-	-	-	2,202	0	533,878
SIC Tax Reclaims	90,806	-	-	-	-	374	1	91,181
Non-US Developed Markets Index Pool Cash	2,884	5,000,000	(5,000,000)	-	-	12	-	2,896
Sub - Total Non-US Developed Markets Index Pool	1,732,689,056	28,533,845	(11,918,334)	-	-	5,879,343	27,516,479	1,782,700,388
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Developed Markets Index Pool	1,732,689,056	28,533,845	(11,918,334)	-	-	5,879,343	27,516,479	1,782,700,388

Non-US Emerging Markets Index Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Alliance Bernstein - Emerging Markets	20,779,778	10,337,451	(209,201)	-	-	3,979	1,735,972	32,647,979
Non-US Emerging Markets Index Pool Cash	193	5,000,000	(5,000,000)	-	-	1	-	194
Sub - Total Non-US Emerging Markets Index Pool	20,779,970	15,337,451	(5,209,201)	-	-	3,980	1,735,972	32,648,172
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Emerging Markets Index Pool	20,779,970	15,337,451	(5,209,201)	-	-	3,980	1,735,972	32,648,172

Non-US Developed Markets Active Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
MFS Institutional Advisors, Inc. (MFSI)	1,287,126,684	-	-	-	-	1,637,076	53,017,448	1,341,781,208
LSV Asset Management	1,247,532,590	-	-	-	-	5,464,521	27,521,187	1,280,518,297
T. Rowe Price Associates - Developed Markets	1,227,099,911	40,000,000	-	-	-	3,777,511	6,465,021	1,277,342,443
Neuberger Berman	449,790,582	40,000,000	-	-	-	695,007	(2,205,305)	488,280,284
Non-US Developed Markets Active Pool Cash	618,263	16,700,000	(16,700,000)	-	-	2,397	11	620,670
Citigroup Global Transition	72,139	-	-	-	-	336	241	72,716
Transition	2	-	-	-	-	-	-	2
Sub - Total Non-US Developed Markets Active Pool	4,212,240,171	96,700,000	(16,700,000)	-	-	11,576,847	84,798,602	4,388,615,620
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Developed Markets Active Pool	4,212,240,171	96,700,000	(16,700,000)	-	-	11,576,847	84,798,602	4,388,615,620

Non-US Emerging Markets Active Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
BlackRock	894,684,506	-	-	-	-	3,126,353	53,421,391	951,232,250
William Blair	879,802,775	-	(8,884,993)	-	-	1,712,300	41,007,416	913,637,498
Non-US Emerging Markets Active Pool Cash	81,703	31,000,000	(31,000,000)	-	-	337	-	82,040
Citigroup Global Transition	-	-	-	-	-	-	-	-
Sub - Total Non-US Emerging Markets Active Pool	1,774,568,985	31,000,000	(39,884,993)	-	-	4,838,990	94,428,807	1,864,951,788
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Emerging Markets Active Pool	1,774,568,985	31,000,000	(39,884,993)	-	-	4,838,990	94,428,807	1,864,951,788

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

Non-US Developed Alternative Weighted Index Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
BLK MSCI WORLD EX-USA IMI Custom Factor Index	1,492,368,316	-	-	-	-	6,617,303	2,806,975	1,501,792,594
BLK FTSE Developed EX-US Minimum Variance	555,705,455	-	-	-	-	2,257,130	11,240,884	569,203,469
Non-US Developed Alternative Weighted Index Pool Cash	415,547	8,600,000	(8,600,000)	-	-	1,804	-	417,352
BlackRock Transition Account	77,587	-	-	-	-	473	(545)	77,515
Sub - Total Non-US Developed Alternative Weighted Index Pool	2,048,566,905	8,600,000	(8,600,000)	-	-	8,876,710	14,047,314	2,071,490,930
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Developed Alternative Weighted Index Pool	2,048,566,905	8,600,000	(8,600,000)	-	-	8,876,710	14,047,314	2,071,490,930

LGPF Beta Overlay Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
LGPF Overlay - Cash - Parametric	2,480,588,074	-	-	-	-	8,715,943	21,704,598	2,511,008,615
LGPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total LGPF Beta Overlay Pool	2,480,588,074	-	-	-	-	8,715,943	21,704,598	2,511,008,615
Total LGPF Beta Overlay Pool	2,480,588,074	-	-	-	-	8,715,943	21,704,598	2,511,008,615

STPF Beta Overlay Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
STPF Overlay - Cash - Parametric	965,721,855	-	-	-	-	3,126,849	4,843,097	973,691,801
STPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total STPF Beta Overlay Pool	965,721,855	-	-	-	-	3,126,849	4,843,097	973,691,801
Total STPF Beta Overlay Pool	965,721,855	-	-	-	-	3,126,849	4,843,097	973,691,801

Cash Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
STO Medium Term LGIP	1,023,221,260	-	-	-	-	4,196,866	2,792,128	1,030,210,255
Cash Pool Cash Account	-	-	-	-	-	-	-	-
Sub - Total Cash Pool	1,023,221,260	-	-	-	-	4,196,866	2,792,128	1,030,210,255
Total Cash Pool	1,023,221,260	-	-	-	-	4,196,866	2,792,128	1,030,210,255

Absolute Return Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and Equivalents	26,605	-	-	-	-	110	-	26,715
Hedge Fund	15,550,622	-	-	-	-	-	(251,334)	15,299,288
Sub - Total Absolute Return Pool	15,577,227	-	-	-	-	110	(251,334)	15,326,002
Total Absolute Return Pool	15,577,227	-	-	-	-	110	(251,334)	15,326,002

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

Private Debt Market Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and Equivalents	350,711,890	(94,316,917)	7,421,606	-	-	1,317,942	-	265,134,521
Private Debt Market	4,199,839,679	167,411,553	(92,421,606)	-	-	8,283,275	105,261,772	4,388,374,674
Sub - Total Private Debt Market Pool	4,550,551,570	73,094,636	(85,000,000)	-	-	9,601,217	105,261,772	4,653,509,195
Total Private Debt Market Pool	4,550,551,570	73,094,636	(85,000,000)	-	-	9,601,217	105,261,772	4,653,509,195

Private Equity Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and Equivalents	121,414,906	454,930	55,610,048	-	-	765,751	-	178,245,637
Private Equity	4,191,824,361	71,280,297	(57,186,797)	-	-	924,302	63,936,654	4,270,778,817
Stocks	9,134	-	-	-	-	-	(161)	8,974
Sub - Total Private Equity Pool	4,313,248,402	71,735,227	(1,576,749)	-	-	1,690,054	63,936,493	4,449,033,427
Total Private Equity Pool	4,313,248,402	71,735,227	(1,576,749)	-	-	1,690,054	63,936,493	4,449,033,427

Real Estate Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and Equivalents	11,574,950	11,802,831	12,498,171	-	-	326,928	-	36,202,881
Real Estate	3,891,884,956	95,476,959	(25,895,934)	-	-	9,720,727	(27,918,363)	3,943,268,346
Sub - Total Real Estate Pool	3,903,459,906	107,279,791	(13,397,762)	-	-	10,047,655	(27,918,363)	3,979,471,227
Total Real Estate Pool	3,903,459,906	107,279,791	(13,397,762)	-	-	10,047,655	(27,918,363)	3,979,471,227

Real Return Pool

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and Equivalents	133,112,450	189,767,340	(161,613,926)	-	-	615,434	-	161,881,298
Real Return	3,048,381,947	16,860,612	(24,486,074)	-	-	19,996,971	36,244,401	3,096,997,856
Externally Managed	455,470,591	1,000,000	(1,000,000)	-	-	862,975	(642,927)	455,690,639
Sub - Total Real Return Pool	3,636,964,988	207,627,952	(187,100,000)	-	-	21,475,380	35,601,474	3,714,569,793
Management Fee	-	-	-	-	-	-	-	-
Total Real Return Pool	3,636,964,988	207,627,952	(187,100,000)	-	-	21,475,380	35,601,474	3,714,569,793

Grand Total	53,016,024,806	1,220,353,627	(441,972,841)	-	-	159,213,575	699,514,319	54,653,133,486
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**Change in Market Value
For the Month Ended September 30, 2024
Governmental Funds**

Land Grant Permanent Fund

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Fund Specific								
Cash and Accruals	1,071,467,729	195,731,433	(124,579,038)	(11,500,000)	-	4,287,298	-	1,135,407,422
Fund Specific	1,071,467,729	195,731,433	(124,579,038)	(11,500,000)	-	4,287,298	-	1,135,407,422
Investment Pools:								
Absolute Return Pool	15,577,227	-	-	-	-	110	(251,334)	15,326,002
Cash Pool	1,023,221,260	-	-	-	-	4,196,866	2,792,128	1,030,210,255
Core Bonds Pool	1,806,150,690	-	-	(200,000)	-	7,931,018	16,560,158	1,830,441,866
Credit Plus Pool	3,083,670,860	-	-	800,000	-	14,796,347	21,439,069	3,120,706,276
LGPF Beta Overlay Pool	2,480,588,074	-	-	-	-	8,715,943	21,704,598	2,511,008,615
Non-US Developed Alternative Weighted Index Pool	1,253,177,059	-	-	5,100,000	-	5,452,280	8,628,185	1,272,357,523
Non-US Developed Markets Active Pool	2,578,290,822	-	-	9,200,000	-	6,978,870	51,119,135	2,645,588,827
Non-US Developed Markets Index Pool	898,756,813	-	-	3,000,000	-	3,030,769	14,184,592	918,972,174
Non-US Emerging Markets Active Pool	995,344,640	-	-	(24,700,000)	-	2,660,125	51,910,090	1,025,214,855
Non-US Emerging Markets Index Pool	-	-	-	(5,000,000)	-	(644)	(280,827)	(5,281,471)
Private Debt Market Pool	2,537,871,132	-	-	(83,400,000)	-	5,192,277	56,924,900	2,516,588,309
Private Equity Pool	3,121,074,718	-	-	-	-	1,203,353	45,524,081	3,167,802,152
Real Estate Pool	2,102,733,144	-	-	90,000,000	-	5,511,619	(15,314,557)	2,182,930,207
Real Return Pool	2,206,716,307	-	-	-	-	12,956,982	21,479,837	2,241,153,127
Short Term Duration Fixed Income Pool	1,439,238,480	-	-	600,000	-	5,978,848	6,847,635	1,452,664,963
Unconstrained Fixed Income Pool	2,738	-	-	-	-	11	-	2,749
US Large Cap Active Pool	1,888,409,416	-	-	6,000,000	-	2,066,355	31,383,301	1,927,859,072
US Large Cap Index Pool	3,416,625,585	-	-	7,400,000	-	3,928,941	69,195,104	3,497,149,630
US Small/Mid Cap Pool	350,969,130	-	-	1,700,000	-	568,276	2,335,858	355,573,264
US SMID Cap Alternative Weighted Index Pool	120,487,585	-	-	1,000,000	-	209,626	817,735	122,514,946
Investment Pools	31,318,905,679	-	-	11,500,000	-	91,377,972	406,999,689	31,828,783,341
Sub - Total Land Grant Permanent Fund	32,390,373,409	195,731,433	(124,579,038)	-	-	95,665,270	406,999,689	32,964,190,763
Total Land Grant Permanent Fund	32,390,373,409	195,731,433	(124,579,038)	-	-	95,665,270	406,999,689	32,964,190,763

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

Severance Tax Permanent Fund

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Fund Specific								
Cash and Accruals	499,443,196	-	(27,732,242)	(22,514,978)	-	1,951,635	-	451,147,611
Small Business Invest Corp & Recovery Loan Program & ETIs	275,820,415	-	-	-	-	-	(2,832,437)	272,987,978
Private Equity New Mexico	466,822,188	-	-	2,514,978	-	11,635	(15,698,334)	453,650,466
Stock Distributions/Private Equity	182,051	-	-	-	-	-	-	182,051
Fund Specific	1,242,267,850	-	(27,732,242)	(20,000,000)	-	1,963,270	(18,530,771)	1,177,968,106
Investment Pools:								
Core Bonds Pool	505,158,460	-	-	-	-	2,218,455	4,632,188	512,009,103
Credit Plus Pool	827,433,440	-	-	-	-	3,969,236	5,751,198	837,153,874
Non-US Developed Alternative Weighted Index Pool	385,369,143	-	-	-	-	1,669,855	2,642,531	389,681,530
Non-US Developed Markets Active Pool	791,658,365	-	-	-	-	2,135,227	15,640,206	809,433,799
Non-US Developed Markets Index Pool	268,834,548	-	-	-	-	903,542	4,228,755	273,966,845
Non-US Emerging Markets Active Pool	308,712,048	-	-	10,000,000	-	873,454	17,044,725	336,630,228
Private Debt Market Pool	597,302,010	-	-	-	-	1,263,554	13,852,824	612,418,388
Private Equity Pool	411,244,691	-	-	-	-	158,558	5,998,426	417,401,676
Real Estate Pool	772,225,860	-	-	10,000,000	-	1,966,190	(5,463,247)	778,728,803
Real Return Pool	757,494,850	-	-	-	-	4,447,716	7,373,338	769,315,904
Short Term Duration Fixed Income Pool	335,301,023	-	-	-	-	1,392,319	1,594,636	338,287,978
STPF Beta Overlay Pool	965,721,855	-	-	-	-	3,126,849	4,843,097	973,691,801
US Large Cap Active Pool	577,719,698	-	-	-	-	630,156	9,570,662	587,920,516
US Large Cap Index Pool	1,032,488,671	-	-	-	-	1,184,742	20,865,253	1,054,538,666
US Small/Mid Cap Pool	113,386,152	-	-	-	-	182,706	750,998	114,319,856
US SMID Cap Alternative Weighted Index Pool	38,056,651	-	-	-	-	65,666	256,160	38,378,478
Investment Pools	8,688,107,466	-	-	20,000,000	-	26,188,227	109,581,753	8,843,877,446
Sub - Total Severance Tax Permanent Fund	9,930,375,315	-	(27,732,242)	-	-	28,151,497	91,050,982	10,021,845,552
Total Severance Tax Permanent Fund	9,930,375,315	-	(27,732,242)	-	-	28,151,497	91,050,982	10,021,845,552

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

Tobacco Settlement Permanent Fund

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	501,731	-	(24,880)	-	-	2,056	-	478,907
Investment Pools:								
Core Bonds Pool	15,175,102	-	-	-	-	66,643	139,152	15,380,898
Credit Plus Pool	25,282,323	-	-	-	-	121,280	175,729	25,579,332
Non-US Developed Alternative Weighted Index Pool	17,516,708	-	-	-	-	75,902	120,115	17,712,725
Non-US Developed Markets Active Pool	36,882,924	-	-	-	-	99,479	728,669	37,711,072
Non-US Developed Markets Index Pool	11,861,692	-	-	-	-	39,867	186,584	12,088,142
Non-US Emerging Markets Active Pool	13,992,257	-	-	-	-	38,347	748,306	14,778,910
Private Debt Market Pool	74,707,087	-	-	-	-	158,038	1,732,631	76,597,756
Private Equity Pool	-	-	-	24,000,000	-	9,253	350,065	24,359,318
Real Estate Pool	37,149,666	-	-	(13,000,000)	-	60,702	(168,667)	24,041,701
Real Return Pool	51,083,443	-	-	(11,000,000)	-	235,354	390,166	40,708,963
Short Term Duration Fixed Income Pool	10,251,410	-	-	-	-	42,568	48,754	10,342,733
US Large Cap Active Pool	27,973,885	-	-	-	-	30,513	463,423	28,467,821
US Large Cap Index Pool	46,199,123	-	-	-	-	53,012	933,624	47,185,759
US Small/Mid Cap Pool	5,020,304	-	-	-	-	8,090	33,251	5,061,645
US SMID Cap Alternative Weighted Index Pool	1,747,324	-	-	-	-	3,015	11,761	1,762,100
Investment Pools	374,843,248	-	-	-	-	1,042,064	5,893,563	381,778,875
Sub - Total Tobacco Settlement Permanent Fund	375,344,979	-	(24,880)	-	-	1,044,120	5,893,563	382,257,782
Total Tobacco Settlement Permanent Fund	375,344,979	-	(24,880)	-	-	1,044,120	5,893,563	382,257,782

Water Trust Fund

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and Accruals	4,126,614	-	-	(3,900,000)	-	2,035	-	228,649
Investment Pools:								
Core Bonds Pool	4,114,283	-	-	-	-	18,068	37,727	4,170,079
Credit Plus Pool	6,798,598	-	-	-	-	32,613	47,255	6,878,466
Non-US Developed Alternative Weighted Index Pool	6,708,923	-	-	-	-	29,071	46,004	6,783,998
Non-US Developed Markets Active Pool	13,713,606	-	-	-	-	36,988	270,930	14,021,524
Non-US Developed Markets Index Pool	4,391,247	-	-	-	-	14,759	69,074	4,475,079
Non-US Emerging Markets Active Pool	5,276,947	-	-	-	-	14,462	282,211	5,573,620
Private Debt Market Pool	15,143,982	-	-	400,000	-	32,882	360,501	15,937,366
Private Equity Pool	47,850,493	-	-	1,500,000	-	19,027	719,828	50,089,348
Real Estate Pool	28,285,174	-	-	1,000,000	-	73,611	(204,534)	29,154,250
Real Return Pool	29,032,200	-	-	1,000,000	-	176,337	292,329	30,500,867
Short Term Duration Fixed Income Pool	2,684,425	-	-	-	-	11,147	12,767	2,708,339
US Large Cap Active Pool	9,785,492	-	-	-	-	10,674	162,109	9,958,275
US Large Cap Index Pool	17,420,452	-	-	-	-	19,989	352,045	17,792,485
US Small/Mid Cap Pool	1,911,915	-	-	-	-	3,081	12,663	1,927,659
US SMID Cap Alternative Weighted Index Pool	655,267	-	-	-	-	1,131	4,411	660,808
Investment Pools	193,773,005	-	-	3,900,000	-	493,840	2,465,318	200,632,163
Sub - Total Water Trust Fund	197,899,619	-	-	-	-	495,875	2,465,318	200,860,812
Total Water Trust Fund	197,899,619	-	-	-	-	495,875	2,465,318	200,860,812

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

Tax Stabilization Reserve Fund

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	137,998,335	-	-	(4,000,000)	-	553,812	-	134,552,146
Investment Pools:								
Core Bonds Pool	216,417,585	-	-	-	-	950,420	1,984,500	219,352,505
Credit Plus Pool	267,022,135	-	-	-	-	1,280,917	1,855,977	270,159,029
Private Debt Market Pool	432,330,257	-	-	1,500,000	-	917,740	10,061,534	444,809,531
Real Estate Pool	331,558,964	-	-	2,500,000	-	839,685	(2,333,145)	332,565,504
Short Term Duration Fixed Income Pool	821,306,571	-	-	-	-	3,410,429	3,905,999	828,622,999
Investment Pools	2,068,635,512	-	-	4,000,000	-	7,399,192	15,474,864	2,095,509,568
Sub - Total Tax Stabilization Reserve Fund	2,206,633,846	-	-	-	-	7,953,004	15,474,864	2,230,061,714
Total Tax Stabilization Reserve Fund	2,206,633,846	-	-	-	-	7,953,004	15,474,864	2,230,061,714

Rural Libraries Endowment Fund

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	90,896	-	-	-	-	236	-	91,131
Investment Pools:								
Core Bonds Pool	936,944	-	-	-	-	4,115	8,592	949,651
Credit Plus Pool	1,467,925	-	-	-	-	7,042	10,203	1,485,170
Non-US Developed Alternative Weighted Index Pool	1,227,705	-	-	-	-	5,320	8,419	1,241,443
Non-US Developed Markets Active Pool	2,207,833	-	-	-	-	5,955	43,619	2,257,407
Non-US Developed Markets Index Pool	657,373	-	-	-	-	2,209	10,340	669,923
Non-US Emerging Markets Active Pool	864,337	-	-	-	-	2,369	46,225	912,931
Private Debt Market Pool	2,555,814	-	-	-	-	5,407	59,275	2,620,496
Private Equity Pool	7,538,564	-	-	300,000	-	3,022	114,334	7,955,920
Real Estate Pool	4,889,033	-	-	-	-	12,289	(34,146)	4,867,176
Real Return Pool	5,005,100	-	-	(100,000)	-	28,801	47,745	4,981,646
US Large Cap Active Pool	1,665,363	-	-	-	-	1,817	27,589	1,694,768
US Large Cap Index Pool	3,106,107	-	-	(200,000)	-	3,335	58,729	2,968,170
US Small/Mid Cap Pool	328,604	-	-	-	-	530	2,176	331,310
Investment Pools	32,450,702	-	-	-	-	82,209	403,099	32,936,010
Sub - Total Rural Libraries Endowment Fund	32,541,598	-	-	-	-	82,444	403,099	33,027,141
Total Rural Libraries Endowment Fund	32,541,598	-	-	-	-	82,444	403,099	33,027,141

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

Early Childhood Education and Care Fund

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	2,058,472,352	-	-	(620,000,000)	-	6,109,115	-	1,444,581,467
Investment Pools:								
Core Bonds Pool	569,466,733	-	-	100,000,000	-	2,940,032	6,138,858	678,545,623
Credit Plus Pool	949,204,915	-	-	200,000,000	-	5,512,788	7,987,718	1,162,705,422
Non-US Developed Alternative Weighted Index Pool	298,604,224	-	-	-	-	1,293,891	2,047,572	301,945,687
Non-US Developed Markets Active Pool	600,012,000	-	-	80,000,000	-	1,834,099	13,434,492	695,280,591
Non-US Developed Markets Index Pool	196,168,681	-	-	20,000,000	-	726,534	3,400,323	220,295,538
Non-US Emerging Markets Active Pool	243,127,012	-	-	20,000,000	-	721,119	14,072,037	277,920,168
Private Debt Market Pool	455,531,391	-	-	-	-	963,648	10,564,834	467,059,872
Private Equity Pool	410,925,856	-	-	-	-	158,435	5,993,776	417,078,067
Real Estate Pool	351,066,928	-	-	-	-	882,436	(2,451,933)	349,497,431
Real Return Pool	418,644,854	-	-	-	-	2,458,120	4,075,025	425,177,999
Short Term Duration Fixed Income Pool	386,038,878	-	-	100,000,000	-	2,018,249	2,311,521	490,368,648
US Large Cap Active Pool	435,044,047	-	-	50,000,000	-	529,069	8,035,372	493,608,487
US Large Cap Index Pool	795,134,755	-	-	50,000,000	-	969,760	17,079,074	863,183,589
US Small/Mid Cap Pool	84,343,408	-	-	-	-	135,907	558,637	85,037,953
US SMID Cap Alternative Weighted Index Pool	25,249,274	-	-	-	-	43,567	169,953	25,462,795
Investment Pools	6,218,562,956	-	-	620,000,000	-	21,187,657	93,417,258	6,953,167,872
Sub - Total Early Childhood Education and Care Fund	8,277,035,308	-	-	-	-	27,296,772	93,417,258	8,397,749,339
Total Early Childhood Education and Care Fund	8,277,035,308	-	-	-	-	27,296,772	93,417,258	8,397,749,339

Conservation Legacy Permanent Fund

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	78,363,968	-	-	(77,500,000)	-	25,431	-	889,399
Investment Pools:								
Core Bonds Pool	6,710,481	-	-	-	-	29,470	61,534	6,801,484
Credit Plus Pool	10,983,549	-	-	-	-	52,689	76,343	11,112,580
Non-US Developed Alternative Weighted Index Pool	13,303,532	-	-	2,500,000	-	68,479	108,367	15,980,378
Non-US Developed Markets Active Pool	26,566,780	-	-	6,000,000	-	87,838	643,398	33,298,016
Non-US Developed Markets Index Pool	9,173,405	-	-	1,500,000	-	35,873	167,892	10,877,170
Non-US Emerging Markets Active Pool	10,020,601	-	-	-	-	27,462	535,902	10,583,965
Non-US Emerging Markets Index Pool	-	-	-	5,000,000	-	644	280,827	5,281,471
Private Debt Market Pool	40,577,255	-	-	10,500,000	-	108,051	1,184,600	52,369,906
Private Equity Pool	37,087,361	-	-	17,000,000	-	20,854	788,920	54,897,135
Real Estate Pool	42,436,376	-	-	-	-	106,667	(296,385)	42,246,658
Real Return Pool	22,707,860	-	-	20,000,000	-	250,764	415,712	43,374,336
Short Term Duration Fixed Income Pool	4,198,982	-	-	-	-	17,436	19,970	4,236,388
US Large Cap Active Pool	19,490,372	-	-	5,000,000	-	26,713	405,714	24,922,799
US Large Cap Index Pool	34,136,497	-	-	10,000,000	-	50,645	891,941	45,079,083
US Small/Mid Cap Pool	4,453,909	-	-	-	-	7,177	29,500	4,490,586
US SMID Cap Alternative Weighted Index Pool	1,866,498	-	-	-	-	3,221	12,563	1,882,283
Investment Pools	283,713,459	-	-	77,500,000	-	893,981	5,326,797	367,434,237
Sub - Total Conservation Legacy Permanent Fund (CP)	362,077,427	-	-	-	-	919,412	5,326,797	368,323,636
Total Conservation Legacy Permanent Fund	362,077,427	-	-	-	-	919,412	5,326,797	368,323,636

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

Opioid Settlement Restricted Fund

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	20,867,600	-	-	(20,700,000)	-	6,551	-	174,150
Investment Pools:								
Core Bonds Pool	2,929,674	-	-	200,000	-	13,744	28,698	3,172,117
Credit Plus Pool	5,033,130	-	-	1,000,000	-	28,941	41,934	6,104,006
Non-US Developed Alternative Weighted Index Pool	3,436,775	-	-	1,000,000	-	19,225	30,424	4,486,424
Non-US Developed Markets Active Pool	7,240,021	-	-	1,500,000	-	23,573	172,670	8,936,265
Non-US Developed Markets Index Pool	2,431,368	-	-	500,000	-	9,852	46,110	2,987,330
Non-US Emerging Markets Active Pool	2,775,772	-	-	1,000,000	-	10,348	201,928	3,988,048
Private Debt Market Pool	15,050,760	-	-	4,500,000	-	41,358	453,428	20,045,546
Private Equity Pool	7,572,660	-	-	2,000,000	-	3,691	139,627	9,715,978
Real Estate Pool	5,031,535	-	-	2,000,000	-	17,674	(49,110)	7,000,100
Real Return Pool	7,541,042	-	-	2,500,000	-	58,957	97,738	10,197,737
Short Term Duration Fixed Income Pool	1,884,459	-	-	-	-	7,825	8,962	1,901,246
US Large Cap Active Pool	5,172,937	-	-	1,500,000	-	7,279	110,546	6,790,761
US Large Cap Index Pool	9,277,433	-	-	2,500,000	-	13,514	238,007	12,028,953
US Small/Mid Cap Pool	328,604	-	-	500,000	-	1,335	5,488	835,427
US SMID Cap Alternative Weighted Index Pool	895,018	-	-	-	-	1,544	6,024	902,587
Investment Pools	76,601,188	-	-	20,700,000	-	258,862	1,532,475	99,092,524
Sub - Total Opioid Settlement Restricted Fund	97,468,787	-	-	-	-	265,413	1,532,475	99,266,675
Total Opioid Settlement Restricted Fund	97,468,787	-	-	-	-	265,413	1,532,475	99,266,675

Higher Education Trust Fund

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	49,440,189	-	-	-	-	203,919	-	49,644,108
Investment Pools:								
Core Bonds Pool	60,776,234	-	-	-	-	266,905	557,304	61,600,443
Credit Plus Pool	99,770,452	-	-	-	-	478,603	693,469	100,942,524
Non-US Developed Alternative Weighted Index Pool	44,107,041	-	-	-	-	191,122	302,448	44,600,610
Non-US Developed Markets Active Pool	90,592,933	-	-	-	-	244,343	1,789,777	92,627,053
Non-US Developed Markets Index Pool	29,866,069	-	-	-	-	100,379	469,792	30,436,239
Non-US Emerging Markets Active Pool	36,793,247	-	-	-	-	100,835	1,967,703	38,861,785
Private Debt Market Pool	132,628,787	-	-	-	-	280,568	3,075,970	135,985,325
Private Equity Pool	46,159,515	-	-	-	-	17,797	673,284	46,850,597
Real Estate Pool	72,023,387	-	-	-	-	181,037	(503,028)	71,701,396
Real Return Pool	41,835,976	-	-	-	-	245,645	407,225	42,488,846
Short Term Duration Fixed Income Pool	39,047,565	-	-	-	-	162,143	185,704	39,395,411
US Large Cap Active Pool	67,248,999	-	-	-	-	73,353	1,114,065	68,436,417
US Large Cap Index Pool	120,756,025	-	-	-	-	138,563	2,440,322	123,334,911
US Small/Mid Cap Pool	12,318,205	-	-	-	-	19,849	81,588	12,419,642
US SMID Cap Alternative Weighted Index Pool	4,280,891	-	-	-	-	7,387	28,815	4,317,092
Investment Pools	898,205,324	-	-	-	-	2,508,528	13,284,440	913,998,291
Sub - Total Higher Education Trust Fund (CP)	947,645,513	-	-	-	-	2,712,446	13,284,440	963,642,399
Total Higher Education Trust Fund (CP)	947,645,513	-	-	-	-	2,712,446	13,284,440	963,642,399

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

Capital Development and Reserve Fund (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	2,571,212	-	-	-	-	10,605	-	2,581,817
Investment Pools:								
Core Bonds Pool	71,167,772					312,541	652,592	72,132,905
Credit Plus Pool	81,087,141					388,979	563,608	82,039,728
Non-US Developed Alternative Weighted Index Pool	25,115,795			(8,600,000)		71,565	113,251	16,700,611
Non-US Developed Markets Active Pool	50,583,886			(16,700,000)		91,390	669,419	34,644,695
Non-US Developed Markets Index Pool	16,032,877			(5,000,000)		37,081	173,547	11,243,505
Non-US Emerging Markets Active Pool	19,788,310			(6,300,000)		36,966	721,355	14,246,631
Private Debt Market Pool	6,005,572			47,600,000		113,399	1,243,238	54,962,210
Private Equity Pool	-			24,400,000		9,408	355,899	24,765,307
Real Estate Pool	12,028,223			-		30,234	(84,008)	11,974,449
Real Return Pool	20,830,637			-		122,309	202,762	21,155,708
Short Term Duration Fixed Income Pool	76,306,575			-		316,859	362,902	76,986,336
US Large Cap Active Pool	37,128,020			(12,500,000)		26,863	407,994	25,062,878
US Large Cap Index Pool	63,669,552			(19,700,000)		50,453	888,567	44,908,573
US Small/Mid Cap Pool	6,521,507			(2,200,000)		6,963	28,623	4,357,093
US SMID Cap Alternative Weighted Index Pool	2,328,013			(1,000,000)		2,292	8,939	1,339,243
Investment Pools	488,593,879	-	-	-	-	1,617,302	6,308,689	496,519,869
Sub - Total Capital Development and Reserve Fund (CP)	491,165,091	-	-	-	-	1,627,907	6,308,689	499,101,687
Total Capital Development and Reserve Fund (CP)	491,165,091	-	-	-	-	1,627,907	6,308,689	499,101,687

Workforce Development & Apprenticeship Trust Fund (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals		-	(2,500,000)	4,000,000	-	19,674	-	5,064,117
Investment Pools:								
Credit Plus Pool	10,544,581.49			(1,800,000)		41,948	60,781	8,847,310
Private Debt Market Pool	10,209,473.24			(1,600,000)		18,213	199,674	8,827,360
Short Term Duration Fixed Income Pool	3,677,404.68			(600,000)		12,779	14,636	3,104,819
Investment Pools	24,431,459.41	-	-	(4,000,000.00)	-	72,939.71	275,089.86	20,779,488.98
Sub - Total Workforce Development & Apprenticeship Trust Fund (CP)	27,975,903	-	(2,500,000)	-	-	92,613	275,090	25,843,606
Total Workforce Development & Apprenticeship Trust Fund (CP)	27,975,903	-	(2,500,000)	-	-	92,613	275,090	25,843,606
Governmental Funds Grand Total	55,336,536,796	195,731,433	(154,836,160)	-	-	166,306,774	642,432,263	56,186,171,106

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

CCC Foundation Bonner Title V Fund (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	483,251	-	-	-	-	555	9,766	493,572
Credit Plus Pool	481,624	-	-	-	-	2,310	3,348	487,282
US Large Cap Active Pool	471,160	-	-	-	-	514	7,805	479,480
Core Bonds Pool	351,227	-	-	-	-	1,542	3,221	355,990
Non-US Developed Markets Active Pool	262,507	-	-	-	-	708	5,186	268,401
Non-US Developed Markets Index Pool	259,668	-	-	-	-	873	4,085	264,625
US Small/Mid Cap Pool	143,582	-	-	-	-	231	951	144,765
US SMID Cap Alternative Weighted Index Pool	135,466	-	-	-	-	234	912	136,611
Non-US Emerging Markets Active Pool	126,440	-	-	-	-	347	6,762	133,548
CCC Foundation Bonner Title V Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CCC Foundation Bonner Title V Fund (C	2,714,925	-	-	-	-	7,314	42,035	2,764,274
Total CCC Foundation Bonner Title V Fund (C)	2,714,925	-	-	-	-	7,314	42,035	2,764,274

Clovis Community College Foundation Fund (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Active Pool	459,378	-	-	-	-	501	7,610	467,489
Credit Plus Pool	388,615	-	-	-	-	1,864	2,701	393,180
US Large Cap Index Pool	367,446	-	-	-	-	422	7,426	375,293
Core Bonds Pool	345,661	-	-	-	-	1,518	3,170	350,349
Non-US Developed Markets Active Pool	258,713	-	-	-	-	698	5,111	264,522
Non-US Developed Markets Index Pool	256,229	-	-	-	-	861	4,030	261,120
US Small/Mid Cap Pool	141,214	-	-	-	-	228	935	142,377
US SMID Cap Alternative Weighted Index Pool	133,694	-	-	-	-	231	900	134,824
Non-US Emerging Markets Active Pool	124,470	-	-	-	-	341	6,657	131,468
Clovis Community College Foundation Fund Cash Accou	-	-	-	-	-	-	-	-
Sub - Total Clovis Community College Foundation F	2,475,419	-	-	-	-	6,663	38,540	2,520,622
Total Clovis Community College Foundation F	2,475,419	-	-	-	-	6,663	38,540	2,520,622

City of Albuquerque (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Core Bonds Pool	622,312	-	-	-	-	2,733	5,706	630,752
City of Albuquerque Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Albuquerque (CP)	622,312	-	-	-	-	2,733	5,706	630,752
Total City of Albuquerque (CP)	622,312	-	-	-	-	2,733	5,706	630,752

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

City of Las Cruces (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Active Pool	15,144,739	-	-	-	-	16,519	250,892	15,412,150
US Small/Mid Cap Pool	10,709,845	-	-	-	-	17,257	70,935	10,798,038
US Large Cap Index Pool	10,534,503	-	-	-	-	12,088	212,889	10,759,479
Non-US Developed Markets Index Pool	4,611,344	-	-	-	-	15,499	72,536	4,699,379
City of Las Cruces Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Las Cruces (CP)	41,000,431	-	-	-	-	61,363	607,252	41,669,046
Total City of Las Cruces (CP)	41,000,431	-	-	-	-	61,363	607,252	41,669,046

City of Rio Rancho Permanent Fund (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	4,917,931	250,000	-	-	-	24,791	35,920	5,228,642
US Large Cap Index Pool	3,862,572	-	(250,000)	-	-	4,145	73,005	3,689,723
Non-US Developed Markets Active Pool	2,061,654	-	-	-	-	5,561	40,731	2,107,945
US SMID Cap Alternative Weighted Index Pool	1,304,453	-	-	-	-	2,251	8,780	1,315,485
Non-US Emerging Markets Index Pool	637,157	-	-	-	-	82	35,786	673,025
City of Rio Rancho Permanent Fund Cash Account	-	(250,000)	250,000	-	-	-	-	-
Sub - Total City of Rio Rancho Permanent Fund (CP)	12,783,768	-	-	-	-	36,830	194,223	13,014,821
Total City of Rio Rancho Permanent Fund (CP)	12,783,768	-	-	-	-	36,830	194,223	13,014,821

CNM ECECD Higher Education Endowment (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	659,751	-	-	-	-	3,165	4,586	667,502
US Large Cap Index Pool	322,149	-	-	-	-	370	6,510	329,029
Non-US Developed Markets Active Pool	177,123	-	-	-	-	478	3,499	181,100
US SMID Cap Alternative Weighted Index Pool	150,230	-	-	-	-	259	1,011	151,501
Non-US Emerging Markets Index Pool	68,643	-	-	-	-	9	3,855	72,507
CNM ECECD Higher Education Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM ECECD Higher Education Endowment	1,377,897	-	-	-	-	4,280	19,462	1,401,639
Total CNM ECECD Higher Education Endowment	1,377,897	-	-	-	-	4,280	19,462	1,401,639

CNM Endowed Faculty in Nursing (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	1,731,899	-	-	-	-	8,308	12,038	1,752,244
US Large Cap Index Pool	846,316	-	-	-	-	971	17,103	864,390
Non-US Developed Markets Active Pool	465,012	-	-	-	-	1,254	9,187	475,454
US SMID Cap Alternative Weighted Index Pool	393,684	-	-	-	-	679	2,650	397,013
Non-US Emerging Markets Index Pool	180,158	-	-	-	-	23	10,119	190,300
CNM Endowed Faculty in Nursing Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM Endowed Faculty in Nursing (CP)	3,617,069	-	-	-	-	11,236	51,096	3,679,401
Total CNM Endowed Faculty in Nursing (CP)	3,617,069	-	-	-	-	11,236	51,096	3,679,401

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

CNM Endowment Funds (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	1,300,583	-	-	-	-	6,239	9,040	1,315,862
US Large Cap Index Pool	635,607	-	-	-	-	729	12,845	649,182
Non-US Developed Markets Active Pool	349,191	-	-	-	-	942	6,899	357,031
US SMID Cap Alternative Weighted Index Pool	295,877	-	-	-	-	511	1,992	298,379
Non-US Emerging Markets Index Pool	135,321	-	-	-	-	17	7,600	142,938
CNM Endowment Funds Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM Endowment Funds (CP)	2,716,579	-	-	-	-	8,438	38,375	2,763,392
Total CNM Endowment Funds (CP)	2,716,579	-	-	-	-	8,438	38,375	2,763,392

CNM General Funds (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	7,562,158	-	-	-	-	36,276	52,562	7,650,996
US Large Cap Index Pool	3,695,700	-	-	-	-	4,241	74,685	3,774,626
Non-US Developed Markets Active Pool	2,030,344	-	-	-	-	5,476	40,112	2,075,932
US SMID Cap Alternative Weighted Index Pool	1,720,341	-	-	-	-	2,968	11,580	1,734,890
Non-US Emerging Markets Index Pool	786,850	-	-	-	-	101	44,194	831,145
CNM General Funds Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM General Funds (CP)	15,795,393	-	-	-	-	49,063	223,133	16,067,588
Total CNM General Funds (CP)	15,795,393	-	-	-	-	49,063	223,133	16,067,588

CNM Teacher Education Faculty Fellowship Endowment (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	1,155,851	-	-	-	-	5,545	8,034	1,169,429
US Large Cap Index Pool	564,813	-	-	-	-	648	11,414	576,875
Non-US Developed Markets Active Pool	310,341	-	-	-	-	837	6,131	317,309
US SMID Cap Alternative Weighted Index Pool	262,753	-	-	-	-	453	1,769	264,975
Non-US Emerging Markets Index Pool	120,241	-	-	-	-	15	6,753	127,010
CNM Teacher Education Faculty Fellowship Endowment	-	-	-	-	-	-	-	-
Sub - Total CNM Teacher Education Faculty Fellows	2,413,999	-	-	-	-	7,499	34,101	2,455,599
Total CNM Teacher Education Faculty Fellows	2,413,999	-	-	-	-	7,499	34,101	2,455,599

CYFD - Next Generation Fund (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Active Pool	1,068,728	-	-	-	-	1,166	17,705	1,087,599
Credit Plus Pool	1,049,225	-	-	-	-	5,033	7,293	1,061,551
Non-US Developed Markets Index Pool	456,033	-	-	-	-	1,533	7,173	464,739
Non-US Emerging Markets Index Pool	199,835	-	-	-	-	26	11,224	211,084
US Small/Mid Cap Pool	57,216	-	-	-	-	92	379	57,688
CYFD - Next Generation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Next Generation Fund (CP)	2,831,038	-	-	-	-	7,850	43,774	2,882,661
Total CYFD - Next Generation Fund (CP)	2,831,038	-	-	-	-	7,850	43,774	2,882,661

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

CYFD - Trust Fund Non-Expendable (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Active Pool	4,193,165	-	-	-	-	4,574	69,465	4,267,204
Credit Plus Pool	3,419,051	-	-	-	-	16,401	23,765	3,459,217
Non-US Developed Markets Index Pool	1,634,266	-	-	-	-	5,493	25,707	1,665,466
Non-US Emerging Markets Index Pool	643,986	-	-	-	-	83	36,170	680,239
US Small/Mid Cap Pool	190,721	-	-	-	-	307	1,263	192,292
CYFD - Trust Fund Non-Expendable Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Trust Fund Non-Expendable (CP)	10,081,190	-	-	-	-	26,858	156,370	10,264,417
Total CYFD - Trust Fund Non-Expendable (CP)	10,081,190	-	-	-	-	26,858	156,370	10,264,417

Eastern New Mexico University (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	21,207,554	-	-	-	-	24,335	428,577	21,660,466
Credit Plus Pool	10,451,830	-	-	-	-	50,138	72,647	10,574,615
US Small/Mid Cap Pool	4,145,484	-	-	-	-	6,680	27,457	4,179,621
Non-US Developed Markets Index Pool	3,448,594	-	-	-	-	11,591	54,246	3,514,431
Non-US Emerging Markets Index Pool	366,564	-	-	-	-	47	20,588	387,199
Eastern New Mexico University Cash Account	-	-	-	-	-	-	-	-
Sub - Total Eastern New Mexico University (CP)	39,620,026	-	-	-	-	92,790	603,516	40,316,332
Total Eastern New Mexico University (CP)	39,620,026	-	-	-	-	92,790	603,516	40,316,332

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

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Active Pool	3,014,936	-	-	-	-	3,289	49,946	3,068,171
Credit Plus Pool	1,034,430	-	-	-	-	4,962	7,190	1,046,582
ISC - Improvement to the Rio Grande Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Improv	4,049,366	-	-	-	-	8,251	57,136	4,114,753
Total Interstate Stream Commission - Improv	4,049,366	-	-	-	-	8,251	57,136	4,114,753

Interstate Stream Commission - Irrigation Works Construction (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Active Pool	15,675,464	-	-	-	-	17,098	259,684	15,952,247
Credit Plus Pool	7,316,929	-	-	-	-	35,100	50,857	7,402,886
ISC - Irrigation Works Construction Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Irrigati	22,992,393	-	-	-	-	52,198	310,541	23,355,133
Total Interstate Stream Commission - Irrigat	22,992,393	-	-	-	-	52,198	310,541	23,355,133

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

Interstate Stream Commission-NM Unit Fund (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	27,749,694	-	-	-	-	133,117	192,878	28,075,689
US Large Cap Index Pool	27,462,005	-	-	-	-	31,512	554,971	28,048,488
Non-US Developed Markets Index Pool	13,587,200	-	-	-	-	45,666	213,726	13,846,592
US Small/Mid Cap Pool	6,753,661	-	-	-	-	10,883	44,732	6,809,276
Non-US Emerging Markets Active Pool	3,235,130	-	-	-	-	8,866	173,015	3,417,011
ISC - NM Unit Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission-NM Unit	78,787,691	-	-	-	-	230,043	1,179,323	80,197,056
Total Interstate Stream Commission-NM Unit	78,787,691	-	-	-	-	230,043	1,179,323	80,197,056

John R. Carver Testamentary Trust (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	684,867	-	-	-	-	786	13,840	699,493
Credit Plus Pool	302,064	-	-	-	-	1,449	2,100	305,613
John R. Carver Testamentary Trust Cash Account	-	-	-	-	-	-	-	-
Sub - Total John R. Carver Testamentary Trust (CP)	986,931	-	-	-	-	2,235	15,940	1,005,106
Total John R. Carver Testamentary Trust (CP)	986,931	-	-	-	-	2,235	15,940	1,005,106

Los Alamos County - Cemetery (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	413,174	-	-	-	-	474	8,350	421,998
Credit Plus Pool	354,837	-	-	-	-	1,702	2,466	359,006
US Large Cap Active Pool	336,364	-	-	-	-	367	5,572	342,304
US Small/Mid Cap Pool	246,609	-	-	-	-	397	1,633	248,640
Non-US Developed Markets Index Pool	185,597	-	-	-	-	624	2,919	189,141
Non-US Emerging Markets Index Pool	44,661	-	-	-	-	6	2,508	47,175
Los Alamos County - Cemetery Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - Cemetery (CP)	1,581,243	-	-	-	-	3,570	23,450	1,608,263
Total Los Alamos County - Cemetery (CP)	1,581,243	-	-	-	-	3,570	23,450	1,608,263

Los Alamos County - General Fund (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	7,266,977	-	-	-	-	34,860	50,510	7,352,347
US Large Cap Active Pool	4,427,737	-	-	-	-	4,830	73,351	4,505,918
US Large Cap Index Pool	3,396,965	-	-	-	-	3,898	68,648	3,469,512
US Small/Mid Cap Pool	2,353,375	-	-	-	-	3,792	15,587	2,372,754
Non-US Developed Markets Index Pool	2,062,026	-	-	-	-	6,930	32,436	2,101,392
Non-US Emerging Markets Index Pool	950,702	-	-	-	-	122	53,397	1,004,221
Los Alamos County - General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - General Fund (CP)	20,457,782	-	-	-	-	54,432	293,929	20,806,143
Total Los Alamos County - General Fund (CP)	20,457,782	-	-	-	-	54,432	293,929	20,806,143

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

Los Alamos County - Permanent (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	11,454,312	-	-	-	-	13,143	231,477	11,698,932
Credit Plus Pool	9,837,055	-	-	-	-	47,189	68,374	9,952,618
US Large Cap Active Pool	9,324,932	-	-	-	-	10,171	154,479	9,489,583
US Small/Mid Cap Pool	6,836,672	-	-	-	-	11,016	45,282	6,892,970
Non-US Developed Markets Index Pool	5,145,264	-	-	-	-	17,293	80,935	5,243,492
Non-US Emerging Markets Index Pool	1,238,125	-	-	-	-	159	69,540	1,307,824
Los Alamos County - Permanent Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - Permanent (CP)	43,836,360	-	-	-	-	98,972	650,086	44,585,419
Total Los Alamos County - Permanent (CP)	43,836,360	-	-	-	-	98,972	650,086	44,585,419

MRGCD Endowment Fund Investments (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	3,451,517	-	-	-	-	16,557	23,990	3,492,065
US Large Cap Index Pool	1,610,943	-	-	-	-	1,849	32,555	1,645,346
MRGCD Endowment Fund Investments Cash Account	-	-	-	-	-	-	-	-
Sub - Total MRGCD Endowment Fund Investments	5,062,460	-	-	-	-	18,406	56,545	5,137,411
Total MRGCD Endowment Fund Investments	5,062,460	-	-	-	-	18,406	56,545	5,137,411

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

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Active Pool	13,024,211	-	-	-	-	14,206	215,763	13,254,180
US Large Cap Index Pool	12,253,148	-	-	-	-	14,060	247,620	12,514,828
Credit Plus Pool	4,562,838	-	-	-	-	21,888	31,715	4,616,441
NM Commissioner of Public Lands-O&G Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Commissioner of Public Lands-O&G	29,840,197	-	-	-	-	50,154	495,097	30,385,449
Total New Mexico Commissioner of Public Lands-O&G (CP)	29,840,197	-	-	-	-	50,154	495,097	30,385,449

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

New Mexico Highlands University - Endowment Fund (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	2,733,937	1,348,920	-	-	-	4,685	82,509	4,170,051
Credit Plus Pool	612,768	305,306	-	-	-	4,404	6,381	928,859
US Small/Mid Cap Pool	433,455	221,934	-	-	-	1,056	4,341	660,786
Non-US Developed Markets Index Pool	170,543	83,845	-	-	-	855	4,002	259,245
Non-US Emerging Markets Index Pool	79,948	39,995	-	-	-	15	6,737	126,695
NMHU - Endowment Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University - End	4,030,651	2,000,000	-	-	-	11,016	103,969	6,145,636
Total New Mexico Highlands University - End	4,030,651	2,000,000	-	-	-	11,016	103,969	6,145,636

NMHU SWEN Endowment (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Core Bonds Pool	6,541,299	-	(81,145)	-	-	28,370	59,238	6,547,763
US Large Cap Index Pool	5,245,002	-	(64,461)	-	-	5,944	104,692	5,291,177
Credit Plus Pool	4,455,620	-	(55,297)	-	-	21,109	30,585	4,452,016
Non-US Developed Markets Index Pool	3,111,393	-	(38,103)	-	-	10,329	48,343	3,131,962
Non-US Emerging Markets Index Pool	2,092,645	-	(26,077)	-	-	266	116,070	2,182,903
US Small/Mid Cap Pool	1,997,394	-	(25,475)	-	-	3,177	13,061	1,988,158
NMHU SWEN Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMHU SWEN Endowment (CP)	23,443,353	-	(290,558)	-	-	69,196	371,988	23,593,980
Total NMHU SWEN Endowment (CP)	23,443,353	-	(290,558)	-	-	69,196	371,988	23,593,980

New Mexico Highlands University Foundation (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	5,781,060	-	-	-	-	6,634	116,828	5,904,521
Core Bonds Pool	1,960,525	-	-	-	-	8,610	17,978	1,987,112
US Small/Mid Cap Pool	1,881,529	-	-	-	-	3,032	12,462	1,897,023
Credit Plus Pool	1,501,302	-	-	-	-	7,202	10,435	1,518,939
Non-US Emerging Markets Index Pool	1,221,318	-	-	-	-	157	68,596	1,290,071
Non-US Developed Markets Index Pool	1,017,967	-	-	-	-	3,421	16,013	1,037,400
NM Highlands University Foundation Cash	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University Found	13,363,700	-	-	-	-	29,056	242,311	13,635,067
Total New Mexico Highlands University Found	13,363,700	-	-	-	-	29,056	242,311	13,635,067

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

New Mexico Military Institute - Capital Operations (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	1,114,689	-	-	-	-	1,279	22,526	1,138,494
Credit Plus Pool	986,923	-	-	-	-	4,734	6,860	998,517
Non-US Developed Markets Index Pool	338,214	-	-	-	-	1,137	5,320	344,671
US Small/Mid Cap Pool	320,252	-	-	-	-	516	2,121	322,889
Non-US Emerging Markets Index Pool	82,956	-	-	-	-	11	4,659	87,626
NMMI - Capital Operations Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital Operations	2,843,034	-	-	-	-	7,677	41,487	2,892,198
Total New Mexico Military Institute - Capital Operations	2,843,034	-	-	-	-	7,677	41,487	2,892,198

New Mexico Military Institute - Capital Outlay (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	1,399,511	-	-	-	-	1,606	28,282	1,429,399
Credit Plus Pool	1,239,098	-	-	-	-	5,944	8,613	1,253,655
Non-US Developed Markets Index Pool	424,634	-	-	-	-	1,427	6,679	432,741
US Small/Mid Cap Pool	402,082	-	-	-	-	648	2,663	405,393
Non-US Emerging Markets Index Pool	104,152	-	-	-	-	13	5,850	110,016
NMMI - Capital Outlay Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital Outlay	3,569,477	-	-	-	-	9,638	52,087	3,631,202
Total New Mexico Military Institute - Capital Outlay	3,569,477	-	-	-	-	9,638	52,087	3,631,202

New Mexico Military Institute - Legislative Scholarship (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	9,577,764	-	-	-	-	10,990	193,554	9,782,309
Credit Plus Pool	8,462,394	-	-	-	-	40,594	58,819	8,561,807
Non-US Developed Markets Index Pool	2,903,589	-	-	-	-	9,759	45,673	2,959,021
US Small/Mid Cap Pool	2,751,086	-	-	-	-	4,433	18,221	2,773,740
Non-US Emerging Markets Index Pool	711,432	-	-	-	-	92	39,958	751,481
NMMI - Legislative Scholarship Cash Acct	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Legislative Scholarship	24,406,264	-	-	-	-	65,868	356,226	24,828,358
Total New Mexico Military Institute - Legislative Scholarship	24,406,264	-	-	-	-	65,868	356,226	24,828,358

New Mexico Military Institute - LFC/VC (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	4,460,691	-	-	-	-	5,119	90,145	4,555,955
Credit Plus Pool	3,947,596	-	-	-	-	18,937	27,438	3,993,971
Non-US Developed Markets Index Pool	1,353,177	-	-	-	-	4,548	21,285	1,379,010
US Small/Mid Cap Pool	1,281,488	-	-	-	-	2,065	8,488	1,292,041
Non-US Emerging Markets Index Pool	331,828	-	-	-	-	43	18,637	350,508
New Mexico Military Institute - LFC/VC Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - LFC/VC	11,374,780	-	-	-	-	30,711	165,994	11,571,484
Total New Mexico Military Institute - LFC/VC	11,374,780	-	-	-	-	30,711	165,994	11,571,484

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

New Mexico Military Institute - Patterson Account (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	3,893,586	-	-	-	-	4,468	78,684	3,976,738
Credit Plus Pool	3,447,302	-	-	-	-	16,537	23,961	3,487,800
Non-US Developed Markets Index Pool	1,181,376	-	-	-	-	3,971	18,583	1,203,930
US Small/Mid Cap Pool	1,118,633	-	-	-	-	1,803	7,409	1,127,845
Non-US Emerging Markets Index Pool	289,763	-	-	-	-	37	16,275	306,075
NMMI - Patterson Acct Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Patterson	9,930,661	-	-	-	-	26,815	144,912	10,102,388
Total New Mexico Military Institute - Patterson	9,930,661	-	-	-	-	26,815	144,912	10,102,388

New Mexico Military Institute - Trust Scholarship (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	4,921,227	-	-	-	-	5,647	99,452	5,026,326
Credit Plus Pool	4,357,155	-	-	-	-	20,901	30,285	4,408,342
Non-US Developed Markets Index Pool	1,493,179	-	-	-	-	5,019	23,488	1,521,685
US Small/Mid Cap Pool	1,413,876	-	-	-	-	2,278	9,365	1,425,519
Non-US Emerging Markets Index Pool	366,241	-	-	-	-	47	20,570	386,858
NMMI - Trust Scholarship Cash Acct	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Trust Scholarship	12,551,679	-	-	-	-	33,892	183,159	12,768,730
Total New Mexico Military Institute - Trust Scholarship	12,551,679	-	-	-	-	33,892	183,159	12,768,730

New Mexico Retiree Health Care Authority (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	289,752,712	-	-	-	-	332,480	5,855,526	295,940,718
Core Bonds Pool	243,325,368	-	-	-	-	1,068,588	2,231,238	246,625,195
Private Debt Market Pool	220,893,980	-	-	-	-	467,287	5,123,046	226,484,313
Non-US Developed Markets Index Pool	212,543,721	-	-	-	-	714,351	3,343,303	216,601,374
Private Equity Pool	208,351,431	-	-	-	-	80,331	3,039,020	211,470,782
Real Estate Pool	135,652,184	-	-	-	-	340,973	(947,426)	135,045,731
Non-US Emerging Markets Active Pool	122,692,921	-	-	-	-	336,249	6,561,619	129,590,789
Real Return Pool	76,072,718	-	-	-	-	446,669	740,480	77,259,868
US SMID Cap Alternative Weighted Index Pool	33,996,002	-	-	-	-	58,660	228,828	34,283,489
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Retiree Health Care Authority	1,543,281,037	-	-	-	-	3,845,590	26,175,633	1,573,302,260
Total New Mexico Retiree Health Care Authority	1,543,281,037	-	-	-	-	3,845,590	26,175,633	1,573,302,260

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

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

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	4,556,243	-	-	-	-	21,857	31,669	4,609,769
US Large Cap Index Pool	2,784,289	-	-	-	-	3,195	56,267	2,843,751
Non-US Developed Markets Index Pool	2,385,266	-	-	-	-	8,017	37,520	2,430,803
Core Bonds Pool	2,208,092	-	-	-	-	9,697	20,248	2,238,036
Private Debt Market Pool	1,999,262	-	-	-	-	4,229	46,368	2,049,859
Real Estate Pool	1,562,800	-	-	-	-	3,928	(10,915)	1,555,813
US Small/Mid Cap Pool	1,232,602	-	-	-	-	1,986	8,164	1,242,752
Non-US Emerging Markets Active Pool	1,006,259	-	-	-	-	2,758	53,815	1,062,831
New Mexico School for the Visually Handicapped Cash /	-	-	-	-	-	-	-	-
Sub - Total New Mexico School for the Blind and Vi	17,734,812	-	-	-	-	55,667	243,135	18,033,613
Total New Mexico School for the Blind and Vi	17,734,812	-	-	-	-	55,667	243,135	18,033,613

New Mexico Small Business Investment Corporation (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	10,434,164	-	-	-	-	50,053	72,524	10,556,741
New Mexico Small Business Investment Corp Cash Acco	-	-	-	-	-	-	-	-
Sub - Total New Mexico Small Business Investment	10,434,164	-	-	-	-	50,053	72,524	10,556,741
Total New Mexico Small Business Investment	10,434,164	-	-	-	-	50,053	72,524	10,556,741

New Mexico Tech - Employee Benefits Account (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	-	665,796	-	-	-	3,194	4,628	673,617
US Large Cap Index Pool	796,992	-	(311,853)	-	-	557	9,804	495,500
Non-US Developed Markets Index Pool	578,673	-	(151,468)	-	-	1,436	6,720	435,360
Private Debt Market Pool	132,389	142,354	-	-	-	581	6,372	281,696
Private Equity Pool	248,372	26,352	-	-	-	106	4,007	278,837
Non-US Emerging Markets Index Pool	-	226,139	-	-	-	29	12,701	238,870
US Small/Mid Cap Pool	178,194	-	(15,919)	-	-	261	1,075	163,611
Real Return Pool	-	137,267	-	-	-	806	1,336	139,409
Real Estate Pool	111,815	25,623	-	-	-	345	(960)	136,824
Core Bonds Pool	494,404	-	(494,404)	-	-	-	-	-
Non-US Emerging Markets Active Pool	249,887	-	(249,887)	-	-	-	-	-
NM Tech Employee Benefits Cash Account	-	(1,223,531)	1,223,531	-	-	-	-	-
Sub - Total New Mexico Tech - Employee Benefits /	2,790,726	(0)	-	-	-	7,316	45,683	2,843,724
Total New Mexico Tech - Employee Benefits /	2,790,726	(0)	-	-	-	7,316	45,683	2,843,724

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

New Mexico Tech - Endowment Fund (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	-	18,111,003	-	-	-	86,879	125,883	18,323,765
US Large Cap Index Pool	21,184,059	-	(7,995,182)	-	-	15,134	266,530	13,470,541
Non-US Developed Markets Index Pool	15,492,932	-	(3,875,572)	-	-	39,046	182,741	11,839,146
Private Debt Market Pool	3,966,880	3,509,356	-	-	-	15,815	173,391	7,665,443
Private Equity Pool	7,469,751	5,922	-	-	-	2,882	109,040	7,587,596
Non-US Emerging Markets Index Pool	-	6,150,173	-	-	-	792	345,427	6,496,392
US Small/Mid Cap Pool	4,689,272	-	(271,646)	-	-	7,118	29,260	4,454,004
Real Return Pool	-	3,734,988	-	-	-	21,930	36,356	3,793,274
Real Estate Pool	3,334,797	405,315	-	-	-	9,401	(26,122)	3,723,391
Core Bonds Pool	13,090,030	-	(13,090,030)	-	-	-	-	-
Non-US Emerging Markets Active Pool	6,684,326	-	(6,684,326)	-	-	-	-	-
NM Tech Endowment Fund Cash Account	-	(31,916,756)	31,916,756	-	-	-	-	-
Sub - Total New Mexico Tech - Endowment Fund (C	75,912,046	-	-	-	-	198,998	1,242,506	77,353,550
Total New Mexico Tech - Endowment Fund (C	75,912,046	-	-	-	-	198,998	1,242,506	77,353,550

New Mexico Tech - Foundation Enhanced (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	72,766	-	-	-	-	349	506	73,620
NM Tech Foundation Enhanced Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Enhanced	72,766	-	-	-	-	349	506	73,620
Total New Mexico Tech - Foundation Enhanced	72,766	-	-	-	-	349	506	73,620

New Mexico Tech - Foundation Fund (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	3,596,954	1,561,269	-	-	-	24,744	35,853	5,218,821
US Large Cap Index Pool	5,068,018	-	(1,331,565)	-	-	4,287	75,509	3,816,250
Non-US Developed Markets Index Pool	4,048,022	-	(746,818)	-	-	11,095	51,928	3,364,228
Private Debt Market Pool	1,450,788	680,470	-	-	-	4,509	49,429	2,185,196
Private Equity Pool	3,302,311	-	(1,170,823)	-	-	822	31,090	2,163,399
Non-US Emerging Markets Index Pool	1,485,805	214,272	-	-	-	219	95,485	1,795,781
US Small/Mid Cap Pool	-	1,277,381	-	-	-	2,058	8,461	1,287,900
Real Return Pool	-	1,064,484	-	-	-	6,250	10,362	1,081,096
Real Estate Pool	1,427,651	-	(360,973)	-	-	2,681	(7,450)	1,061,909
NM Tech Foundation Fund Cash Account	-	(4,797,877)	4,797,877	-	-	-	-	-
US SMID Cap Alternative Weighted Index Pool	1,187,697	-	(1,187,697)	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Fund (C	21,567,248	-	0	-	-	56,666	350,666	21,974,580
Total New Mexico Tech - Foundation Fund (C	21,567,248	-	0	-	-	56,666	350,666	21,974,580

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

New Mexico Tech - Foundation Restricted (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	3,439,368	1,258,307	-	-	-	22,535	32,652	4,752,862
US Large Cap Index Pool	5,047,731	-	(1,636,457)	-	-	3,914	68,937	3,484,125
Non-US Developed Markets Index Pool	3,936,215	-	(924,495)	-	-	10,122	47,374	3,069,216
Private Debt Market Pool	1,087,653	852,026	-	-	-	4,103	44,986	1,988,768
Private Equity Pool	2,345,677	-	(405,925)	-	-	748	28,293	1,968,793
Non-US Emerging Markets Index Pool	1,628,760	100,465	(183,124)	-	-	199	86,837	1,633,137
US Small/Mid Cap Pool	-	1,162,777	-	-	-	1,874	7,702	1,172,353
Real Return Pool	-	968,981	-	-	-	5,690	9,432	984,103
Real Estate Pool	1,007,318	-	(36,789)	-	-	2,440	(6,778)	966,190
NM Tech Foundation Restricted Cash Account	-	(4,342,556)	4,342,556	-	-	-	-	-
US SMID Cap Alternative Weighted Index Pool	1,155,765	-	(1,155,765)	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Restrict	19,648,487	-	0	-	-	51,624	319,435	20,019,546
Total New Mexico Tech - Foundation Restrict	19,648,487	-	0	-	-	51,624	319,435	20,019,546

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

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	430,016	-	-	-	-	493	8,690	439,199
Non-US Developed Markets Index Pool	312,222	-	-	-	-	1,049	4,911	318,182
Core Bonds Pool	266,755	-	-	-	-	1,172	2,446	270,372
Non-US Emerging Markets Active Pool	134,826	-	-	-	-	369	7,211	142,406
Private Equity Pool	134,008	-	-	-	-	52	1,955	136,015
US Small/Mid Cap Pool	96,144	-	-	-	-	155	637	96,936
Private Debt Market Pool	71,430	-	-	-	-	151	1,657	73,238
Real Estate Pool	60,330	-	-	-	-	152	(421)	60,060
NM Tech - NMTURPC - Cash account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - NMTURPC- Operatir	1,505,731	-	-	-	-	3,593	27,085	1,536,409
Total New Mexico Tech - NMTURPC- Operatin	1,505,731	-	-	-	-	3,593	27,085	1,536,409

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

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	-	10,508,168	-	-	-	50,408	73,039	10,631,614
US Large Cap Index Pool	5,971,097	3,910,000	(2,336,412)	-	-	8,657	152,468	7,705,811
Non-US Developed Markets Index Pool	4,335,438	3,450,000	(1,134,806)	-	-	22,353	104,614	6,777,598
Private Debt Market Pool	991,862	3,366,522	-	-	-	9,220	101,081	4,468,686
Private Equity Pool	1,860,810	2,497,429	-	-	-	1,680	63,569	4,423,488
Non-US Emerging Markets Index Pool	-	3,534,244	-	-	-	455	198,502	3,733,201
US Small/Mid Cap Pool	1,335,034	1,380,000	(119,265)	-	-	4,183	17,193	2,617,144
Real Return Pool	-	2,178,410	-	-	-	12,791	21,204	2,212,405
Real Estate Pool	837,725	1,341,972	-	-	-	5,479	(15,224)	2,169,952
Core Bonds Pool	3,704,094	-	(3,704,094)	-	-	-	-	-
Non-US Emerging Markets Active Pool	1,872,167	-	(1,872,167)	-	-	-	-	-
NM Tech Plant/Debt/Allocated Fund Cash Account	-	(9,166,744)	9,166,744	-	-	-	-	-
Sub - Total New Mexico Tech - Plant/Debt/Allocatex	20,908,226	23,000,000	0	-	-	115,226	716,447	44,739,899
Total New Mexico Tech - Plant/Debt/Allocate	20,908,226	23,000,000	0	-	-	115,226	716,447	44,739,899

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

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

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	-	212,520	-	-	-	1,019	1,477	215,017
US Large Cap Index Pool	253,796	-	(98,932)	-	-	178	3,130	158,171
Non-US Developed Markets Index Pool	183,420	-	(47,072)	-	-	458	2,145	138,951
Private Debt Market Pool	43,805	43,908	-	-	-	186	2,034	89,933
Private Equity Pool	82,182	5,525	-	-	-	34	1,279	89,020
Non-US Emerging Markets Index Pool	-	72,164	-	-	-	9	4,053	76,226
US Small/Mid Cap Pool	56,492	-	(4,681)	-	-	83	343	52,238
Real Return Pool	-	43,822	-	-	-	257	427	44,506
Real Estate Pool	36,998	6,881	-	-	-	110	(306)	43,683
Core Bonds Pool	155,520	-	(155,520)	-	-	-	-	-
Non-US Emerging Markets Active Pool	78,614	-	(78,614)	-	-	-	-	-
NM Tech Proceeds from ABQ Building Sale Cash Account	-	(384,820)	384,820	-	-	-	-	-
Sub - Total New Mexico Tech - Proceeds from ABQ	890,827	0	-	-	-	2,335	14,581	907,744
Total New Mexico Tech - Proceeds from ABQ	890,827	0	-	-	-	2,335	14,581	907,744

NMMFA - IFT Housing (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	6,631,507	71,344	-	-	-	32,154	46,589	6,781,594
NMMFA - IFT Housing Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA - IFT Housing (CP)	6,631,507	71,344	-	-	-	32,154	46,589	6,781,594
Total NMMFA - IFT Housing (CP)	6,631,507	71,344	-	-	-	32,154	46,589	6,781,594

NMMFA General Fund (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	14,043,173	-	-	-	-	67,366	97,609	14,208,148
US Large Cap Index Pool	5,872,768	-	-	-	-	6,739	118,681	5,998,188
Non-US Emerging Markets Index Pool	1,103,751	-	-	-	-	142	61,993	1,165,885
Non-US Developed Markets Index Pool	785,147	-	-	-	-	2,639	12,350	800,136
US Small/Mid Cap Pool	659,610	-	-	-	-	1,063	4,369	665,042
NMMFA General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA General Fund (CP)	22,464,448	-	-	-	-	77,948	295,002	22,837,398
Total NMMFA General Fund (CP)	22,464,448	-	-	-	-	77,948	295,002	22,837,398

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

NMPSIA - Benefits (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	10,497,364	-	-	-	-	50,356	72,963	10,620,683
US Large Cap Index Pool	5,731,426	-	-	-	-	6,577	115,825	5,853,828
Non-US Developed Markets Active Pool	2,989,745	-	-	-	-	8,064	59,066	3,056,875
US SMID Cap Alternative Weighted Index Pool	1,435,099	-	-	-	-	2,476	9,660	1,447,235
Non-US Emerging Markets Index Pool	1,121,586	-	-	-	-	144	62,994	1,184,724
NMPSIA - Benefits Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMPSIA - Benefits (CP)	21,775,219	-	-	-	-	67,617	320,508	22,163,345
Total NMPSIA - Benefits (CP)	21,775,219	-	-	-	-	67,617	320,508	22,163,345

NMPSIA - Risk (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	11,050,662	-	-	-	-	53,011	76,809	11,180,482
US Large Cap Index Pool	5,514,705	-	-	-	-	6,328	111,445	5,632,478
Non-US Developed Markets Active Pool	2,898,740	-	-	-	-	7,818	57,268	2,963,827
US SMID Cap Alternative Weighted Index Pool	2,055,698	-	-	-	-	3,547	13,837	2,073,082
Non-US Emerging Markets Index Pool	1,211,404	-	-	-	-	156	68,039	1,279,599
NMPSIA - Risk Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMPSIA - Risk (CP)	22,731,210	-	-	-	-	70,860	327,398	23,129,468
Total NMPSIA - Risk (CP)	22,731,210	-	-	-	-	70,860	327,398	23,129,468

Office of the Superintendent of Insurance (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	30,003,090	-	-	-	-	143,926	208,541	30,355,557
US Large Cap Index Pool	22,712,412	-	-	-	-	26,062	458,988	23,197,462
Core Bonds Pool	17,260,206	-	-	-	-	75,800	158,272	17,494,278
US Small/Mid Cap Pool	5,528,747	-	-	-	-	8,909	36,619	5,574,275
Non-US Developed Markets Index Pool	2,779,040	-	-	-	-	9,340	43,714	2,832,094
Non-US Developed Markets Active Pool	2,687,629	-	-	-	-	7,249	53,097	2,747,975
US Large Cap Active Pool	1,874,942	-	-	-	-	2,045	31,061	1,908,048
Non-US Emerging Markets Index Pool	1,793,208	-	-	-	-	231	100,716	1,894,155
Non-US Emerging Markets Active Pool	1,668,775	-	-	-	-	4,573	89,246	1,762,594
Office of the Superintendent of Insurance Cash Account	-	-	-	-	-	-	-	-
Sub - Total Office of the Superintendent of Insuran	86,308,049	-	-	-	-	278,135	1,180,255	87,766,439
Total Office of the Superintendent of Insuran	86,308,049	-	-	-	-	278,135	1,180,255	87,766,439

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

San Juan College Foundation (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Active Pool	5,214,160	-	-	-	-	5,687	86,379	5,306,227
Non-US Developed Markets Index Pool	3,426,024	-	-	-	-	11,515	53,891	3,491,430
US Small/Mid Cap Pool	2,553,897	-	-	-	-	4,115	16,915	2,574,927
Credit Plus Pool	2,264,512	-	-	-	-	10,863	15,740	2,291,114
Non-US Emerging Markets Index Pool	1,730,092	-	-	-	-	223	97,171	1,827,486
San Juan College Foundation Cash Account	-	-	-	-	-	-	-	-
Sub - Total San Juan College Foundation (CP)	15,188,684	-	-	-	-	32,403	270,097	15,491,184
Total San Juan College Foundation (CP)	15,188,684	-	-	-	-	32,403	270,097	15,491,184

Springer Municipal School District (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	86,216	-	-	-	-	99	1,742	88,057
US Small/Mid Cap Pool	81,538	-	-	-	-	131	540	82,209
Non-US Developed Markets Index Pool	68,574	-	-	-	-	230	1,079	69,883
Non-US Emerging Markets Index Pool	52,839	-	-	-	-	7	2,968	55,814
Credit Plus Pool	34,298	-	-	-	-	165	238	34,701
Springer Municipal School District Cash Account	-	-	-	-	-	-	-	-
Sub - Total Springer Municipal School District (CP)	323,464	-	-	-	-	632	6,567	330,664
Total Springer Municipal School District (CP)	323,464	-	-	-	-	632	6,567	330,664

Western New Mexico University (CP)

Investment Name	August 31, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
US Large Cap Index Pool	3,073,198	-	-	-	-	3,526	62,105	3,138,830
US SMID Cap Alternative Weighted Index Pool	2,594,515	-	-	-	-	4,477	17,464	2,616,456
Credit Plus Pool	2,206,496	-	-	-	-	10,585	15,337	2,232,417
WNMU Cash Account	-	-	-	-	-	-	-	-
Sub - Total Western New Mexico University (CP)	7,874,209	-	-	-	-	18,588	94,906	7,987,703
Total Western New Mexico University (CP)	7,874,209	-	-	-	-	18,588	94,906	7,987,703

Grand Total	2,349,200,928	25,071,344	(290,558)	-	-	6,090,801	38,551,285	2,418,623,801
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Governmental Funds and Third Party Total	57,685,737,725	220,802,777	(155,126,718)	-	-	172,397,575	680,983,548	58,604,794,907
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Change in Market Value
For the Quarter Ended September 30, 2024
By Asset Class

Portfolio	June 30, 2024, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized and Unrealized	September 30, 2024 Market Value
Absolute Return Pool	15,564,433	-	-	-	-	342	(238,773)	15,326,002
Cash Pool	755,590,733	-	-	250,000,000	-	11,447,433	13,172,089	1,030,210,255
Core Bonds Pool	3,197,325,789	-	(17,525,193)	323,050,000	-	34,134,086	144,071,837	3,681,056,519
Credit Plus Pool	5,232,163,834	33,814,039	(721,399)	377,150,000	-	79,657,566	170,377,873	5,892,441,913
LGPF Beta Overlay Pool	2,211,266,513	-	-	176,200,000	-	22,127,969	101,414,134	2,511,008,615
Non-US Developed Alternative Weighted Index Pool	1,840,029,927	-	-	82,800,000	-	15,253,956	133,407,047	2,071,490,930
Non-US Developed Markets Active Pool	3,759,513,823	-	-	280,700,000	-	28,220,081	320,181,716	4,388,615,620
Non-US Developed Markets Index Pool	1,638,827,497	3,623,845	(7,098,711)	10,200,000	-	11,787,845	125,359,913	1,782,700,388
Non-US Emerging Markets Active Pool	1,594,998,535	-	(8,884,993)	150,300,000	-	12,734,147	115,804,100	1,864,951,788
Non-US Emerging Markets Index Pool	20,498,799	10,347,451	(293,157)	-	-	4,516	2,090,563	32,648,172
Private Debt Market Pool	4,443,629,163	8,594,636	-	82,200,000	-	34,001,549	85,083,846	4,653,509,195
Private Equity Pool	4,281,782,185	2,535,227	(1,576,749)	94,028,225	-	10,590,061	61,674,477	4,449,033,427
Real Estate Pool	3,825,660,074	1,779,791	(397,762)	161,150,000	-	19,360,879	(28,081,755)	3,979,471,227
Real Return Pool	3,575,253,920	8,127,952	-	51,300,000	-	36,454,240	43,433,681	3,714,569,793
Short Term Duration Fixed Income Pool	3,029,428,320	-	-	125,400,000	-	39,337,499	54,454,041	3,248,619,860
STPF Beta Overlay Pool	718,998,767	-	-	225,000,000	-	9,680,698	20,012,335	973,691,801
Unconstrained Fixed Income Pool	6,549	-	-	(813)	-	(2,987)	-	2,749
US Large Cap Active Pool	3,116,802,817	-	-	(31,700,000)	-	10,409,783	154,749,793	3,250,262,393
US Large Cap Index Pool	5,898,317,656	5,758,920	(16,652,187)	(18,400,000)	-	20,112,107	334,242,435	6,223,378,931
US Small/Mid Cap Pool	571,930,805	4,142,093	(879,227)	16,400,000	-	2,153,575	54,322,392	648,069,638
US SMID Cap Alternative Weighted Index Pool	215,996,276	-	(2,343,462)	6,100,000	-	1,076,540	21,244,916	242,074,270
Total	49,943,586,415	78,723,954	(56,372,841)	2,361,877,412	-	398,541,887	1,926,776,661	54,653,133,486
Fund-Specific Assets:								
Portfolio	June 30, 2024, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Land Grant Permanent Fund:								
Cash and Accruals	1,584,250,219	574,639,554	(373,737,114)	(654,749,187)	(8,740,000)	13,743,950	-	1,135,407,422
		-	-	-	-	-	-	-
Severance Tax Permanent Fund:								
Cash and Accruals	594,247,816	-	(83,196,726)	(63,956,815)	(2,760,000)	6,813,336	-	451,147,611
Small Business Investment Corp & Recovery Loan Program & ETI	276,848,703	-	-	(687,001)	-	422,796	(3,596,520)	272,987,978
Private Equity New Mexico	420,964,469	-	-	47,543,817	-	201,031	(15,058,850)	453,650,466
Stock Distributions/Private Equity	182,051	-	-	-	-	-	-	182,051
		-	-	-	-	-	-	-
Tobacco Settlement Permanent Fund:								
Cash and accruals	497,343	-	(24,880)	-	-	6,445	-	478,907
		-	-	-	-	-	-	-
Water Trust Fund								
Cash and Accruals	108,085	50,000,000	(4,000,000)	(45,900,000)	-	20,564	-	228,649
		-	-	-	-	-	-	-
Tax Stabilization Reserve Fund								
Cash and Accruals	51,791,327	-	-	81,000,000	-	1,760,820	-	134,552,146
		-	-	-	-	-	-	-
Rural Libraries Endowment Fund								
Cash and Accruals	2,590,113	-	(771,775)	(1,728,225)	-	1,018	-	91,131
		-	-	-	-	-	-	-
Early Childhood Education and Care Fund								
Cash and Accruals	1,113,656,274	1,179,814,020	(250,000,000)	(613,400,000)	-	14,511,173	-	1,444,581,467
		-	-	-	-	-	-	-
Conservation Legacy Permanent Fund								
Cash and Accruals	78,554	300,000,000	-	(299,900,000)	-	710,845	-	889,399
		-	-	-	-	-	-	-
Opioid Settlement Restricted Fund								
Cash and Accruals	33,281	20,743,797	(3,934,495)	(16,700,000)	-	31,567	-	174,150
		-	-	-	-	-	-	-
Higher Education Trust Fund								
Cash and Accruals	395,663,847	-	(47,500,000)	(299,200,000)	-	680,261	-	49,644,108
		-	-	-	-	-	-	-
Capital Development and Reserve Fund								
Cash and Accruals	476,117,627	-	-	(474,200,000)	-	664,190	-	2,581,817
		-	-	-	-	-	-	-
Workforce Development & Apprenticeship Trust Fund								
Cash and Accrual	-	30,000,000	(5,000,000)	(20,000,000)	-	64,117	-	5,064,117
		-	-	-	-	-	-	-
Total Investment Pools and Fund Specific	54,860,616,123	2,233,921,325	(824,537,831)	(0)	(11,500,000)	438,173,999	1,908,121,291	58,604,794,907

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

US Large Cap Active Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
NT Russell Fundamental LC Active	1,513,830,496	99,200,000	(65,000,000)	-	(369,468)	11,011,241	120,636,631	1,679,308,900
T. Rowe Price Associates	1,443,303,723	99,100,000	(110,000,000)	-	(1,799,786)	2,793,047	136,664,419	1,570,061,403
SIC Managed Large Cap Active	676,533	-	-	-	-	23,648	-	700,181
US Large Cap Active Pool Cash	175,152	19,300,000	(19,300,000)	-	-	16,757	-	191,909
Sub - Total US Large Cap Active Pool	2,957,985,904	217,600,000	(194,300,000)	-	(2,169,254)	13,844,693	257,301,049	3,250,262,393
Management Fee	(1,084,627)	-	-	-	1,084,627	-	-	-
Total US Large Cap Active Pool	2,956,901,277	217,600,000	(194,300,000)	-	(1,084,627)	13,844,693	257,301,049	3,250,262,393

US Large Cap Index Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
NT Russell 1000 Index	5,856,371,200	319,336,484	(495,276,495)	-	(285,930)	27,109,443	515,984,829	6,223,239,531
US Large Cap Index Pool Cash	137,028	31,200,000	(31,200,000)	-	-	2,372	-	139,400
Sub - Total US Large Cap Index Pool	5,856,508,229	350,536,484	(526,476,495)	-	(285,930)	27,111,814	515,984,829	6,223,378,931
Management Fee	(142,965)	-	-	-	142,965	-	-	-
Total US Large Cap Index Pool	5,856,365,264	350,536,484	(526,476,495)	-	(142,965)	27,111,814	515,984,829	6,223,378,931

US Small/Mid Cap Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
BlackRock Small/Mid Cap	572,995,532	30,764,271	(1,448,153)	-	(1,111,828)	2,952,103	43,815,122	647,967,047
US Small/Mid Cap Pool Cash	100,845	2,600,000	(2,600,000)	-	-	1,746	-	102,591
Sub - Total US Small/Mid Cap Pool	573,096,378	33,364,271	(4,048,153)	-	(1,111,828)	2,953,848	43,815,122	648,069,638
Management Fee	(555,914)	-	-	-	555,914	-	-	-
Total US Small/Mid Cap Pool	572,540,464	33,364,271	(4,048,153)	-	(555,914)	2,953,848	43,815,122	648,069,638

US SMID Cap Alternative Weighted Index Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
NT S&P 600	216,584,652	10,600,000	(2,381,163)	-	(38,732)	1,491,372	15,803,583	242,059,712
US SMID Cap Alternative Weighted Index Pool Cash Acc	11,516	1,600,000	(1,600,000)	-	-	199	-	11,715
Citi Transition US SMID Cap Alt Weighted	2,794	-	-	-	-	48	-	2,842
Sub - Total US SMID Cap Alternative Weighted Index	216,598,962	12,200,000	(3,981,163)	-	(38,732)	1,491,620	15,803,583	242,074,270
Management Fee	(19,366)	-	-	-	19,366	-	-	-
Total US SMID Cap Alternative Weighted Index	216,579,596	12,200,000	(3,981,163)	-	(19,366)	1,491,620	15,803,583	242,074,270

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

Credit Plus Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Shenkman Credit Plus	1,265,447,219	1,392,115,000	(119,000,000)	-	(1,940,452)	53,195,446	41,384,460	2,631,201,673
Prudential	1,477,712,851	728,455,000	(51,000,000)	-	(939,864)	36,418,979	89,890,558	2,280,537,525
Loomis Sayles Core Plus	862,755,436	60,693,955	(1,403,935)	-	(828,538)	14,296,584	44,336,209	979,849,712
Credit Plus Pool Cash	831,027	2,100,000	(2,100,000)	-	-	15,080	6,896	853,003
Sub - Total Credit Plus Pool	3,606,746,534	2,183,363,955	(173,503,935)	-	(3,708,854)	103,926,089	175,618,124	5,892,441,913
Management Fee	(1,854,427)	-	-	-	1,854,427	-	-	-
Total Credit Plus Pool	3,604,892,107	2,183,363,955	(173,503,935)	-	(1,854,427)	103,926,089	175,618,124	5,892,441,913

Core Bonds Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
BlackRock Core Bonds	2,536,362,317	128,610,000	(728,265,000)	-	(208,536)	19,662,311	89,457,942	2,045,619,035
PIMCO	1,801,373,267	262,473,334	(527,281,151)	-	(1,647,090)	27,122,004	73,094,764	1,635,135,128
Core Bonds Pool Cash	297,212	500,000	(500,000)	-	-	5,144	-	302,357
Sub - Total Core Bonds Pool	4,338,032,796	391,583,334	(1,256,046,151)	-	(1,855,626)	46,789,460	162,552,706	3,681,056,519
Management Fee	(927,813)	-	-	-	927,813	-	-	-
Total Core Bonds Pool	4,337,104,983	391,583,334	(1,256,046,151)	-	(927,813)	46,789,460	162,552,706	3,681,056,519

Unconstrained Fixed Income Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Loomis Sayles Fixed Income	42,901	-	(40)	-	-	(40,113)	-	2,749
Unconstrained Fixed Income Pool Cash	2,810,675	-	(2,811,489)	-	-	813	-	-
Sub - Total Unconstrained Fixed Income Pool	2,853,577	-	(2,811,528)	-	-	(39,299)	-	2,749
Management Fee	-	-	-	-	-	-	-	-
Total Unconstrained Fixed Income Pool	2,853,577	-	(2,811,528)	-	-	(39,299)	-	2,749

Short Term Duration Fixed Income Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
J.P. Morgan Asset Management	2,310,706,561	448,700,000	(680,100,000)	-	(789,838)	31,804,594	44,196,225	2,154,517,542
AB Low Vol Short Duration HY	926,906,150	156,100,000	(25,300,000)	-	(649,390)	20,205,184	16,177,950	1,093,439,893
Short Term Duration Fixed Income Pool Cash	651,154	900,000	(900,000)	-	-	11,271	-	662,425
Sub - Total Short Term Duration Fixed Income Pool	3,238,263,864	605,700,000	(706,300,000)	-	(1,439,228)	52,021,049	60,374,174	3,248,619,860
Management Fee	(719,614)	-	-	-	719,614	-	-	-
Total Short Term Duration Fixed Income Pool	3,237,544,250	605,700,000	(706,300,000)	-	(719,614)	52,021,049	60,374,174	3,248,619,860

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

Non-US Developed Markets Index Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Alliance Bernstein - Developed Markets	1,131,359,525	53,825,951	(47,979,078)	-	(213,244)	9,841,323	62,592,152	1,209,426,628
AB MSCI ACWI EX-US SC INDEX	463,992,474	82,500,000	(10,000,000)	-	(146,578)	5,180,146	31,119,764	572,645,807
Citigroup Global Transition	524,770	-	-	-	-	9,107	1	533,878
SIC Tax Reclaims	89,655	-	-	-	-	1,532	(7)	91,181
Non-US Developed Markets Index Pool Cash	2,846	8,500,000	(8,500,000)	-	-	49	-	2,896
Sub - Total Non-US Developed Markets Index Pool	1,595,969,270	144,825,951	(66,479,078)	-	(359,822)	15,032,158	93,711,910	1,782,700,388
Management Fee	(179,911)	-	-	-	179,911	-	-	-
Total Non-US Developed Markets Index Pool	1,595,789,359	144,825,951	(66,479,078)	-	(179,911)	15,032,158	93,711,910	1,782,700,388

Non-US Emerging Markets Index Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Alliance Bernstein - Emerging Markets	19,974,256	10,444,858	(403,666)	-	(11,726)	197,930	2,446,327	32,647,979
Non-US Emerging Markets Index Pool Cash	190	5,000,000	(5,000,000)	-	-	3	-	194
Sub - Total Non-US Emerging Markets Index Pool	19,974,446	15,444,858	(5,403,666)	-	(11,726)	197,934	2,446,327	32,648,172
Management Fee	(5,863)	-	-	-	5,863	-	-	-
Total Non-US Emerging Markets Index Pool	19,968,583	15,444,858	(5,403,666)	-	(5,863)	197,934	2,446,327	32,648,172

Non-US Developed Markets Active Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
MFS Institutional Advisors, Inc. (MFSI)	1,162,784,825	56,575,000	(20,000,000)	-	(2,306,898)	6,557,652	138,170,629	1,341,781,208
LSV Asset Management	1,207,767,331	56,575,000	(50,000,000)	-	(2,495,682)	19,213,556	49,458,092	1,280,518,297
T. Rowe Price Associates - Developed Markets	1,079,517,505	142,250,000	(10,000,000)	-	(1,772,150)	8,671,305	58,675,783	1,277,342,443
Neuberger Berman	318,755,647	151,300,000	(10,000,000)	-	(675,154)	2,335,352	26,564,439	488,280,284
Non-US Developed Markets Active Pool Cash	610,226	25,650,000	(25,650,000)	-	-	10,433	11	620,670
Citigroup Global Transition	70,359	-	-	-	-	1,622	734	72,716
Transition	2	-	-	-	-	-	-	2
Sub - Total Non-US Developed Markets Active Pool	3,769,505,896	432,350,000	(115,650,000)	-	(7,249,884)	36,789,920	272,869,688	4,388,615,620
Management Fee	(3,624,942)	-	-	-	3,624,942	-	-	-
Total Non-US Developed Markets Active Pool	3,765,880,954	432,350,000	(115,650,000)	-	(3,624,942)	36,789,920	272,869,688	4,388,615,620

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

Non-US Emerging Markets Active Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
BlackRock	754,354,302	115,150,000	(10,000,000)	-	(2,263,800)	12,018,620	81,973,128	951,232,250
William Blair	746,942,996	95,150,000	(24,170,472)	-	(1,533,474)	6,291,087	90,957,361	913,637,498
Non-US Emerging Markets Active Pool Cash	80,644	34,830,000	(34,830,000)	-	-	1,396	-	82,040
Citigroup Global Transition	-	-	-	-	-	-	-	-
Sub - Total Non-US Emerging Markets Active Pool	1,501,377,942	245,130,000	(69,000,472)	-	(3,797,274)	18,311,103	172,930,489	1,864,951,788
Management Fee	(1,898,637)	-	-	-	1,898,637	-	-	-
Total Non-US Emerging Markets Active Pool	1,499,479,305	245,130,000	(69,000,472)	-	(1,898,637)	18,311,103	172,930,489	1,864,951,788

Non-US Developed Alternative Weighted Index Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
BLK MSCI WORLD EX-USA IMI Custom Factor Index	1,404,596,839	60,500,000	(26,500,000)	-	(607,750)	12,404,188	51,399,316	1,501,792,594
BLK FTSE Developed EX-US Minimum Variance	429,269,982	85,800,000	-	-	(104,922)	5,860,117	48,378,292	569,203,469
Non-US Developed Alternative Weighted Index Pool Cash	409,447	12,900,000	(12,900,000)	-	-	7,904	1	417,352
BlackRock Transition Account	74,211	-	-	-	-	3,446	(141)	77,515
Sub - Total Non-US Developed Alternative Weighted Index Pool	1,834,350,479	159,200,000	(39,400,000)	-	(712,672)	18,275,655	99,777,468	2,071,490,930
Management Fee	(356,336)	-	-	-	356,336	-	-	-
Total Non-US Developed Alternative Weighted Index Pool	1,833,994,143	159,200,000	(39,400,000)	-	(356,336)	18,275,655	99,777,468	2,071,490,930

LGPf Beta Overlay Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
LGPf Overlay - Cash - Parametric	2,188,891,105	176,200,000	-	-	-	30,666,877	115,250,633	2,511,008,615
LGPf Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total LGPf Beta Overlay Pool	2,188,891,105	176,200,000	-	-	-	30,666,877	115,250,633	2,511,008,615
Total LGPf Beta Overlay Pool	2,188,891,105	176,200,000	-	-	-	30,666,877	115,250,633	2,511,008,615

STPF Beta Overlay Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
STPF Overlay - Cash - Parametric	712,875,152	225,000,000	-	-	-	11,871,324	23,945,325	973,691,801
STPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total STPF Beta Overlay Pool	712,875,152	225,000,000	-	-	-	11,871,324	23,945,325	973,691,801
Total STPF Beta Overlay Pool	712,875,152	225,000,000	-	-	-	11,871,324	23,945,325	973,691,801

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

Cash Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
STO Medium Term LGIP	502,682,291	500,000,000	-	-	-	13,570,443	13,957,521	1,030,210,255
Cash Pool Cash Account	-	-	-	-	-	-	-	-
Sub - Total Cash Pool	502,682,291	500,000,000	-	-	-	13,570,443	13,957,521	1,030,210,255
Total Cash Pool	502,682,291	500,000,000	-	-	-	13,570,443	13,957,521	1,030,210,255

Absolute Return Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and Equivalents	26,260	-	-	-	-	455	-	26,715
Hedge Fund	15,524,044	-	-	-	-	-	(224,757)	15,299,288
Sub - Total Absolute Return Pool	15,550,304	-	-	-	-	455	(224,757)	15,326,002
Total Absolute Return Pool	15,550,304	-	-	-	-	455	(224,757)	15,326,002

Private Debt Market Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and Equivalents	319,793,783	6,191,032	(66,255,214)	-	-	5,404,920	-	265,134,521
Private Debt Market	4,022,199,922	408,403,604	(252,694,786)	-	-	34,518,646	175,947,287	4,388,374,674
Sub - Total Private Debt Market Pool	4,341,993,705	414,594,636	(318,950,000)	-	-	39,923,566	175,947,287	4,653,509,195
Total Private Debt Market Pool	4,341,993,705	414,594,636	(318,950,000)	-	-	39,923,566	175,947,287	4,653,509,195

Private Equity Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and Equivalents	341,816,531	(216,306,784)	48,922,248	-	-	3,813,642	-	178,245,637
Private Equity	3,875,762,682	504,842,012	(227,470,771)	-	-	8,761,095	108,883,800	4,270,778,817
Stocks	8,942	-	-	-	-	-	31	8,974
Sub - Total Private Equity Pool	4,217,588,155	288,535,227	(178,548,524)	-	-	12,574,737	108,883,831	4,449,033,427
Total Private Equity Pool	4,217,588,155	288,535,227	(178,548,524)	-	-	12,574,737	108,883,831	4,449,033,427

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

Real Estate Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and Equivalents	73,191,803	39,298,029	(77,533,746)	-	-	1,246,796	-	36,202,881
Real Estate	3,773,145,782	294,531,762	(57,914,016)	-	-	28,287,347	(94,782,529)	3,943,268,346
Sub - Total Real Estate Pool	3,846,337,585	333,829,791	(135,447,762)	-	-	29,534,143	(94,782,529)	3,979,471,227
Total Real Estate Pool	3,846,337,585	333,829,791	(135,447,762)	-	-	29,534,143	(94,782,529)	3,979,471,227

Real Return Pool

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and Equivalents	88,191,054	199,404,857	(127,998,957)	-	-	2,284,345	-	161,881,298
Real Return	2,992,402,399	102,153,095	(95,201,043)	-	-	42,036,428	55,606,976	3,096,997,856
Externally Managed	415,323,452	1,000,000	(1,000,000)	-	(1,205,436)	7,096,485	34,476,138	455,690,639
Sub - Total Real Return Pool	3,495,916,906	302,557,952	(224,200,000)	-	(1,205,436)	51,417,258	90,083,114	3,714,569,793
Management Fee	(602,718)	-	-	-	602,718	-	-	-
Total Real Return Pool	3,495,314,188	302,557,952	(224,200,000)	-	(602,718)	51,417,258	90,083,114	3,714,569,793
Grand Total	53,016,024,806.00	1,220,353,627.13	(441,972,841.22)	-	-	159,213,575.21	699,514,319.21	54,653,133,486.33

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

Land Grant Permanent Fund

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Fund Specific								
Cash and Accruals	1,584,250,219	574,639,554	(373,737,114)	(654,749,187)	(8,740,000)	13,743,950	-	1,135,407,422
Fund Specific	1,584,250,219	574,639,554	(373,737,114)	(654,749,187)	(8,740,000)	13,743,950	-	1,135,407,422
Investment Pools:								
Absolute Return Pool	15,564,433	-	-	-	-	342	(238,773)	15,326,002
Cash Pool	755,590,733	-	-	250,000,000	-	11,447,433	13,172,089	1,030,210,255
Core Bonds Pool	1,721,229,067	-	-	19,100,000	-	17,184,751	72,928,048	1,830,441,866
Credit Plus Pool	2,956,130,696	-	-	28,100,000	-	43,338,795	93,136,786	3,120,706,276
LGPF Beta Overlay Pool	2,211,266,513	-	-	176,200,000	-	22,127,969	101,414,134	2,511,008,615
Non-US Developed Alternative Weighted Index Pool	1,114,972,403	-	-	66,450,000	-	9,351,692	81,583,429	1,272,357,523
Non-US Developed Markets Active Pool	2,275,394,778	-	-	157,950,000	-	17,158,978	195,085,071	2,645,588,827
Non-US Developed Markets Index Pool	836,688,263	-	-	11,350,000	-	6,091,612	64,842,299	918,972,174
Non-US Emerging Markets Active Pool	844,303,077	-	-	109,900,000	-	7,082,612	63,929,166	1,025,214,855
Non-US Emerging Markets Index Pool	-	-	-	(5,000,000)	-	(644)	(280,827)	(5,281,471)
Private Debt Market Pool	2,434,098,944	-	-	18,000,000	-	18,740,453	45,748,912	2,516,588,309
Private Equity Pool	3,217,405,501	-	-	(101,200,000)	-	7,716,360	43,880,291	3,167,802,152
Real Estate Pool	2,054,909,068	-	-	132,900,000	-	10,514,152	(15,393,013)	2,182,930,207
Real Return Pool	2,192,877,162	-	-	-	-	22,044,500	26,231,465	2,241,153,127
Short Term Duration Fixed Income Pool	1,386,911,573	-	-	22,900,000	-	17,954,876	24,898,514	1,452,664,963
Unconstrained Fixed Income Pool	6,549	-	-	(813)	-	(2,987)	-	2,749
US Large Cap Active Pool	1,930,224,489	-	-	(101,100,000)	-	6,223,597	92,510,986	1,927,859,072
US Large Cap Index Pool	3,434,147,294	-	-	(136,600,000)	-	11,329,624	188,272,712	3,497,149,630
US Small/Mid Cap Pool	320,639,357	-	-	3,900,000	-	1,182,184	29,851,722	355,573,264
US SMID Cap Alternative Weighted Index Pool	109,520,834	-	-	1,900,000	-	538,676	10,555,436	122,514,946
Investment Pools	29,811,880,734	-	-	654,749,187	-	230,024,974	1,132,128,446	31,828,783,341
Sub - Total Land Grant Permanent Fund	31,396,130,953	574,639,554	(373,737,114)	-	(8,740,000)	243,768,924	1,132,128,446	32,964,190,763
Total Land Grant Permanent Fund	31,396,130,953	574,639,554	(373,737,114)	-	(8,740,000)	243,768,924	1,132,128,446	32,964,190,763

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

Severance Tax Permanent Fund

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Fund Specific								
Cash and Accruals	594,247,816	-	(83,196,726)	(63,956,815)	(2,760,000)	6,813,336	-	451,147,611
Small Business Invest Corp & Recovery Loan Program & ETIs	276,848,703	-	-	(687,001)	-	422,796	(3,596,520)	272,987,978
Private Equity New Mexico	420,964,469	-	-	47,543,817	-	201,031	(15,058,850)	453,650,466
Stock Distributions/Private Equity	182,051	-	-	-	-	-	-	182,051
Fund Specific	1,292,243,039	-	(83,196,726)	(17,100,000)	(2,760,000)	7,437,163	(18,655,370)	1,177,968,106
Investment Pools:								
Core Bonds Pool	486,681,204	-	-	-	-	4,820,476	20,507,423	512,009,103
Credit Plus Pool	800,394,127	-	-	-	-	11,662,196	25,097,551	837,153,874
Non-US Developed Alternative Weighted Index Pool	386,609,590	-	-	(25,000,000)	-	2,872,503	25,199,436	389,681,530
Non-US Developed Markets Active Pool	794,121,461	-	-	(50,000,000)	-	5,273,498	60,038,840	809,433,799
Non-US Developed Markets Index Pool	302,680,466	-	-	(50,000,000)	-	1,822,535	19,463,843	273,966,845
Non-US Emerging Markets Active Pool	328,642,061	-	-	(15,000,000)	-	2,252,320	20,735,846	336,630,228
Private Debt Market Pool	574,647,780	-	-	22,100,000	-	4,466,324	11,204,285	612,418,388
Private Equity Pool	410,603,105	-	-	-	-	1,016,737	5,781,834	417,401,676
Real Estate Pool	770,413,925	-	-	10,000,000	-	3,814,064	(5,499,185)	778,728,803
Real Return Pool	752,744,315	-	-	-	-	7,567,169	9,004,419	769,315,904
Short Term Duration Fixed Income Pool	328,243,365	-	-	-	-	4,204,240	5,840,373	338,287,978
STPF Beta Overlay Pool	718,998,767	-	-	225,000,000	-	9,680,699	20,012,335	973,691,801
US Large Cap Active Pool	607,674,001	-	-	(50,000,000)	-	1,906,652	28,339,863	587,920,516
US Large Cap Index Pool	1,044,133,040	-	-	(50,000,000)	-	3,429,122	56,976,504	1,054,538,666
US Small/Mid Cap Pool	104,232,156	-	-	-	-	381,317	9,706,383	114,319,856
US SMID Cap Alternative Weighted Index Pool	34,849,323	-	-	-	-	169,867	3,359,287	38,378,478
Investment Pools	8,445,668,685	-	-	17,100,000	-	65,339,721	315,769,040	8,843,877,446
Sub - Total Severance Tax Permanent Fund	9,737,911,725	-	(83,196,726)	-	(2,760,000)	72,776,884	297,113,669	10,021,845,552
Total Severance Tax Permanent Fund	9,737,911,725	-	(83,196,726)	-	(2,760,000)	72,776,884	297,113,669	10,021,845,552

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

Tobacco Settlement Permanent Fund

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	497,343	-	(24,880)	-	-	6,445	-	478,907
Investment Pools:								
Core Bonds Pool	12,120,040	-	-	2,500,000	-	144,808	616,049	15,380,898
Credit Plus Pool	16,956,133	-	-	7,500,000	-	356,340	766,859	25,579,332
Non-US Developed Alternative Weighted Index Pool	8,436,733	-	-	8,000,000	-	130,568	1,145,424	17,712,725
Non-US Developed Markets Active Pool	15,668,206	-	-	19,000,000	-	245,689	2,797,176	37,711,072
Non-US Developed Markets Index Pool	5,148,931	-	-	6,000,000	-	80,415	858,796	12,088,142
Non-US Emerging Markets Active Pool	6,562,461	-	-	7,200,000	-	100,843	915,605	14,778,910
Private Debt Market Pool	96,637,767	-	-	(22,000,000)	-	558,622	1,401,367	76,597,756
Private Equity Pool	-	-	-	24,000,000	-	9,253	350,065	24,359,318
Real Estate Pool	73,412,499	-	-	(49,350,000)	-	149,598	(170,396)	24,041,701
Real Return Pool	87,113,079	-	-	(47,350,000)	-	445,722	500,162	40,708,963
Short Term Duration Fixed Income Pool	6,035,631	-	-	4,000,000	-	128,539	178,562	10,342,733
US Large Cap Active Pool	12,003,248	-	-	15,000,000	-	92,322	1,372,250	28,467,821
US Large Cap Index Pool	22,482,885	-	-	22,000,000	-	153,437	2,549,437	47,185,759
US Small/Mid Cap Pool	2,115,000	-	-	2,500,000	-	16,883	429,761	5,061,645
US SMID Cap Alternative Weighted Index Pool	600,064	-	-	1,000,000	-	7,799	154,238	1,762,100
Investment Pools	365,292,678	-	-	-	-	2,620,842	13,865,355	381,778,875
Sub - Total Tobacco Settlement Permanent Fund	365,790,021	-	(24,880)	-	-	2,627,286	13,865,355	382,257,782
Total Tobacco Settlement Permanent Fund	365,790,021	-	(24,880)	-	-	2,627,286	13,865,355	382,257,782

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

Water Trust Fund

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and Accruals	108,085	50,000,000	(4,000,000)	(45,900,000)	-	20,564	-	228,649
Investment Pools:								
Core Bonds Pool	3,061,503	-		900,000	-	39,517	169,058	4,170,079
Credit Plus Pool	5,070,609	-		1,500,000	-	97,225	210,632	6,878,466
Non-US Developed Alternative Weighted Index Pool	4,984,488	-		1,300,000	-	50,311	449,200	6,783,998
Non-US Developed Markets Active Pool	10,275,969	-		2,600,000	-	92,207	1,053,347	14,021,524
Non-US Developed Markets Index Pool	3,217,064	-		900,000	-	30,183	327,833	4,475,079
Non-US Emerging Markets Active Pool	4,092,262			1,100,000	-	38,515	342,842	5,573,620
Private Debt Market Pool	11,830,191			3,700,000	-	114,988	292,187	15,937,366
Private Equity Pool	36,775,841			12,500,000	-	118,881	694,626	50,089,348
Real Estate Pool	21,368,603			7,850,000	-	141,902	(206,255)	29,154,250
Real Return Pool	21,999,363			7,850,000	-	296,365	355,138	30,500,867
Short Term Duration Fixed Income Pool	2,026,723			600,000	-	34,080	47,536	2,708,339
US Large Cap Active Pool	7,639,279			1,800,000	-	32,722	486,275	9,958,275
US Large Cap Index Pool	14,161,821			2,600,000	-	58,534	972,130	17,792,485
US Small/Mid Cap Pool	1,257,560			500,000	-	6,430	163,669	1,927,659
US SMID Cap Alternative Weighted Index Pool	400,042			200,000	-	2,925	57,841	660,808
Investment Pools	148,161,319	-	-	45,900,000	-	1,154,785	5,416,059	200,632,163
Sub - Total Water Trust Fund	148,269,404	50,000,000	(4,000,000)	-	-	1,175,349	5,416,059	200,860,812
Total Water Trust Fund	148,269,404	50,000,000	(4,000,000)	-	-	1,175,349	5,416,059	200,860,812

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

Tax Stabilization Reserve Fund

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	51,791,327	-	-	81,000,000	-	1,760,820	-	134,552,146
Investment Pools:								
Core Bonds Pool	108,501,647	-	-	100,000,000	-	2,065,165	8,785,693	219,352,505
Credit Plus Pool	258,296,243	-	-	-	-	3,763,523	8,099,264	270,159,029
Private Debt Market Pool	431,929,103	-	-	1,500,000	-	3,235,921	8,144,507	444,809,531
Real Estate Pool	415,781,001	-	-	(82,500,000)	-	1,633,079	(2,348,576)	332,565,504
Short Term Duration Fixed Income Pool	904,019,116	-	-	(100,000,000)	-	10,298,120	14,305,763	828,622,999
Investment Pools	2,118,527,109	-	-	(81,000,000)	-	20,995,808	36,986,651	2,095,509,568
Sub - Total Tax Stabilization Reserve Fund	2,170,318,436	-	-	-	-	22,756,628	36,986,651	2,230,061,714
Total Tax Stabilization Reserve Fund	2,170,318,436	-	-	-	-	22,756,628	36,986,651	2,230,061,714

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

Rural Libraries Endowment Fund

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	2,590,113	-	(771,775)	(1,728,225)	-	1,018	-	91,131
Investment Pools:								
Core Bonds Pool	752,674			150,000	-	8,941	38,036	949,651
Credit Plus Pool	1,269,955			150,000	-	20,690	44,525	1,485,170
Non-US Developed Alternative Weighted Index Pool	1,152,012			-	-	9,151	80,280	1,241,443
Non-US Developed Markets Active Pool	2,075,259			-	-	14,707	167,441	2,257,407
Non-US Developed Markets Index Pool	617,872			-	-	4,457	47,594	669,923
Non-US Emerging Markets Active Pool	850,142			-	-	6,229	56,559	912,931
Private Debt Market Pool	2,553,442			-	-	19,111	47,942	2,620,496
Private Equity Pool	7,497,963			328,225	-	19,435	110,298	7,955,920
Real Estate Pool	4,177,562			700,000	-	23,988	(34,374)	4,867,176
Real Return Pool	4,273,711			600,000	-	49,412	58,523	4,981,646
US Large Cap Active Pool	1,607,578			-	-	5,496	81,694	1,694,768
US Large Cap Index Pool	2,990,719			(200,000)	-	10,087	167,365	2,968,170
US Small/Mid Cap Pool	302,075			-	-	1,105	28,130	331,310
Investment Pools	30,120,963	-	-	1,728,225	-	192,809	894,013	32,936,010
Sub - Total Rural Libraries Endowment Fund	32,711,077	-	(771,775)	-	-	193,827	894,013	33,027,141
Total Rural Libraries Endowment Fund	32,711,077	-	(771,775)	-	-	193,827	894,013	33,027,141

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

Early Childhood Education and Care Fund

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	1,113,656,274	1,179,814,020	(250,000,000)	(613,400,000)	-	14,511,173	-	1,444,581,467
Investment Pools:								
Core Bonds Pool	523,137,265			125,500,000	-	5,873,298	24,035,060	678,545,623
Credit Plus Pool	875,686,289			242,500,000	-	14,337,904	30,181,229	1,162,705,422
Non-US Developed Alternative Weighted Index Pool	280,194,076			-	-	2,225,766	19,525,845	301,945,687
Non-US Developed Markets Active Pool	563,982,931			80,000,000	-	4,212,651	47,085,009	695,280,591
Non-US Developed Markets Index Pool	184,381,041			20,000,000	-	1,397,124	14,517,374	220,295,538
Non-US Emerging Markets Active Pool	239,134,130			20,000,000	-	1,807,049	16,978,989	277,920,168
Private Debt Market Pool	626,708,709			(171,600,000)	-	3,406,234	8,544,929	467,059,872
Private Equity Pool	360,324,663			50,000,000	-	971,823	5,781,581	417,078,067
Real Estate Pool	320,243,192			30,000,000	-	1,722,511	(2,468,271)	349,497,431
Real Return Pool	416,019,375			-	-	4,182,149	4,976,475	425,177,999
Short Term Duration Fixed Income Pool	360,913,253			117,000,000	-	5,255,671	7,199,724	490,368,648
US Large Cap Active Pool	419,948,904			50,000,000	-	1,490,317	22,169,267	493,608,487
US Large Cap Index Pool	765,596,518			50,000,000	-	2,698,191	44,888,881	863,183,589
US Small/Mid Cap Pool	77,534,118			-	-	283,647	7,220,189	85,037,953
US SMID Cap Alternative Weighted Index Pool	23,121,323			-	-	112,701	2,228,771	25,462,795
Investment Pools	6,036,925,784	-	-	613,400,000	-	49,977,036	252,865,051	6,953,167,872
Sub - Total Early Childhood Education and Care Fund	7,150,582,058	1,179,814,020	(250,000,000)	-	-	64,488,209	252,865,051	8,397,749,339
Total Early Childhood Education and Care Fund	7,150,582,058	1,179,814,020	(250,000,000)	-	-	64,488,209	252,865,051	8,397,749,339

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

Conservation Legacy Permanent Fund

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	78,554	300,000,000	-	(299,900,000)	-	710,845	-	889,399
Investment Pools:								
Core Bonds Pool	965,031			5,500,000	-	64,035	272,419	6,801,484
Credit Plus Pool	1,624,622			9,000,000	-	154,807	333,151	11,112,580
Non-US Developed Alternative Weighted Index Pool	2,375,280			12,500,000	-	113,026	992,072	15,980,378
Non-US Developed Markets Active Pool	4,773,096			26,000,000	-	205,144	2,319,776	33,298,016
Non-US Developed Markets Index Pool	1,553,409			8,500,000	-	69,985	753,776	10,877,170
Non-US Emerging Markets Active Pool	1,885,716			8,000,000	-	79,479	618,769	10,583,965
Non-US Emerging Markets Index Pool	-			5,000,000	-	644	280,827	5,281,471
Private Debt Market Pool	8,239,604			42,800,000	-	325,628	1,004,674	52,369,906
Private Equity Pool	8,052,641			46,000,000	-	72,654	771,840	54,897,135
Real Estate Pool	6,336,804			36,000,000	-	208,214	(298,360)	42,246,658
Real Return Pool	6,465,451			36,100,000	-	344,278	464,608	43,374,336
Short Term Duration Fixed Income Pool	610,599			3,500,000	-	52,650	73,139	4,236,388
US Large Cap Active Pool	3,747,326			20,000,000	-	74,045	1,101,428	24,922,799
US Large Cap Index Pool	6,739,184			36,000,000	-	132,465	2,207,433	45,079,083
US Small/Mid Cap Pool	594,332			3,500,000	-	14,978	381,275	4,490,586
US SMID Cap Alternative Weighted Index Pool	209,194			1,500,000	-	8,331	164,757	1,882,283
Investment Pools	54,172,290	-	-	299,900,000	-	1,920,365	11,441,583	367,434,237
Sub - Total Conservation Legacy Permanent Fund (CP)	54,250,844	300,000,000	-	-	-	2,631,210	11,441,583	368,323,636
Total Conservation Legacy Permanent Fund	54,250,844	300,000,000	-	-	-	2,631,210	11,441,583	368,323,636

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

Opioid Settlement Restricted Fund

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	33,281	20,743,797	(3,934,495)	(16,700,000)	-	31,567	-	174,150
Investment Pools:								
Core Bonds Pool	2,617,932			400,000	-	29,348	124,836	3,172,117
Credit Plus Pool	4,868,655			1,000,000	-	75,736	159,615	6,104,006
Non-US Developed Alternative Weighted Index Pool	4,917,682			(700,000)	-	30,153	238,590	4,486,424
Non-US Developed Markets Active Pool	4,448,191			3,850,000	-	52,702	585,371	8,936,265
Non-US Developed Markets Index Pool	3,057,759			(300,000)	-	19,265	210,305	2,987,330
Non-US Emerging Markets Active Pool	2,730,185			1,000,000	-	22,746	235,117	3,988,048
Private Debt Market Pool	16,336,925			3,200,000	-	122,513	386,108	20,045,546
Private Equity Pool	7,560,846			2,000,000	-	19,493	135,639	9,715,978
Real Estate Pool	5,469,364			1,550,000	-	30,807	(50,072)	7,000,100
Real Return Pool	7,992,218			2,000,000	-	90,952	114,567	10,197,737
Short Term Duration Fixed Income Pool	2,442,397			(600,000)	-	24,470	34,379	1,901,246
US Large Cap Active Pool	5,388,105			1,100,000	-	19,050	283,606	6,790,761
US Large Cap Index Pool	9,524,175			1,900,000	-	34,189	570,589	12,028,953
US Small/Mid Cap Pool	302,075			500,000	-	1,911	31,442	835,427
US SMID Cap Alternative Weighted Index Pool	1,000,106			(200,000)	-	4,184	98,297	902,587
Investment Pools	78,656,616	-	-	16,700,000	-	577,518	3,158,390	99,092,524
Sub - Total Opioid Settlement Restricted Fund	78,689,897	20,743,797	(3,934,495)	-	-	609,086	3,158,390	99,266,675
Total Opioid Settlement Restricted Fund	78,689,897	20,743,797	(3,934,495)	-	-	609,086	3,158,390	99,266,675

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

Higher Education Trust Fund

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	395,663,847	-	(47,500,000)	(299,200,000)	-	680,261	-	49,644,108
Investment Pools:								
Core Bonds Pool	58,553,213			-	-	579,957	2,467,273	61,600,443
Credit Plus Pool	96,510,099			-	-	1,406,207	3,026,218	100,942,524
Non-US Developed Alternative Weighted Index Pool	36,387,665			5,000,000	-	328,770	2,884,176	44,600,610
Non-US Developed Markets Active Pool	75,153,077			10,000,000	-	603,470	6,870,507	92,627,053
Non-US Developed Markets Index Pool	24,571,437			3,500,000	-	202,474	2,162,328	30,436,239
Non-US Emerging Markets Active Pool	31,188,990			5,000,000	-	265,172	2,407,623	38,861,785
Private Debt Market Pool	10,222,657			122,300,000	-	1,050,419	2,412,249	135,985,325
Private Equity Pool	10,116,227			36,000,000	-	82,352	652,018	46,850,597
Real Estate Pool	9,854,393			62,000,000	-	353,383	(506,380)	71,701,396
Real Return Pool	10,173,607			31,400,000	-	417,930	497,309	42,488,846
Short Term Duration Fixed Income Pool	38,225,663			-	-	489,606	680,142	39,395,411
US Large Cap Active Pool	56,915,596			8,000,000	-	221,942	3,298,879	68,436,417
US Large Cap Index Pool	102,270,094			14,000,000	-	401,057	6,663,759	123,334,911
US Small/Mid Cap Pool	9,823,720			1,500,000	-	41,426	1,054,496	12,419,642
US SMID Cap Alternative Weighted Index Pool	3,420,107			500,000	-	19,108	377,877	4,317,092
Investment Pools	573,386,544	-	-	299,200,000	-	6,463,273	34,948,475	913,998,291
Sub - Total Higher Education Trust Fund (CP)	969,050,390	-	(47,500,000)	-	-	7,143,534	34,948,475	963,642,399
Total Higher Education Trust Fund (CP)	969,050,390	-	(47,500,000)	-	-	7,143,534	34,948,475	963,642,399

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

Capital Development and Reserve Fund (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	476,117,627	-	-	(474,200,000)	-	664,190	-	2,581,817
Investment Pools:								
Core Bonds Pool	-			69,000,000	-	630,321	2,502,584	72,132,905
Credit Plus Pool	-			79,000,000	-	1,007,329	2,032,399	82,039,728
Non-US Developed Alternative Weighted Index Pool	-			15,250,000	-	142,016	1,308,595	16,700,611
Non-US Developed Markets Active Pool	-			31,300,000	-	264,505	3,080,190	34,644,695
Non-US Developed Markets Index Pool	-			10,250,000	-	84,659	908,845	11,243,505
Non-US Emerging Markets Active Pool	-			13,100,000	-	109,863	1,036,768	14,246,631
Private Debt Market Pool	-			53,600,000	-	145,601	1,216,608	54,962,210
Private Equity Pool	-			24,400,000	-	9,408	355,899	24,765,307
Real Estate Pool	-			12,000,000	-	59,017	(84,568)	11,974,449
Real Return Pool	-			20,700,000	-	208,093	247,616	21,155,708
Short Term Duration Fixed Income Pool	-			75,000,000	-	851,628	1,134,708	76,986,336
US Large Cap Active Pool	-			23,500,000	-	98,659	1,464,219	25,062,878
US Large Cap Index Pool	-			41,900,000	-	171,423	2,837,149	44,908,573
US Small/Mid Cap Pool	-			4,000,000	-	17,524	339,569	4,357,093
US SMID Cap Alternative Weighted Index Pool	-			1,200,000	-	8,004	131,239	1,339,243
Investment Pools	-	-	-	474,200,000	-	3,808,049	18,511,821	496,519,869
Sub - Total Capital Development and Reserve Fund (CP)	476,117,627	-	-	-	-	4,472,239	18,511,821	499,101,687
Total Capital Development and Reserve Fund (CP)	476,117,627	-	-	-	-	4,472,239	18,511,821	499,101,687

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

Workforce Development & Apprenticeship Trust Fund (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Cash and accruals	-	30,000,000	(5,000,000)	(20,000,000)	-	64,117	-	5,064,117
Investment Pools:								
Credit Plus Pool	-			8,400,000	-	139,985	307,325	8,847,310
Private Debt Market Pool	-			8,600,000	-	72,957	154,403	8,827,360
Short Term Duration Fixed Income Pool	-			3,000,000	-	43,618	61,201	3,104,819
Investment Pools	-	-	-	20,000,000.00	-	256,560.14	522,928.84	20,779,488.98
Sub - Total Workforce Development & Apprenticeship Trust Fund (CP)	-	30,000,000	(5,000,000)	-	-	320,677	522,929	25,843,606
Total Workforce Development & Apprenticeship Trust Fund (CP)	-	30,000,000	(5,000,000)	-	-	320,677	522,929	25,843,606
Governmental Funds Grand Total	52,579,822,431	2,155,197,371	(768,164,990)	-	(11,500,000)	422,963,852	1,807,852,441	56,186,171,106

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

CCC Foundation Bonner Title V Fund (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
CCC Foundation Bonner Title V Fund Cash Account	-	-	-	-	-	-	-	-
Core Bonds Pool	338,380	-	-	-	-	3,352	14,258	355,990
Credit Plus Pool	465,885	-	-	-	-	6,788	14,609	487,282
Non-US Developed Markets Active Pool	246,744	-	-	-	-	1,749	19,908	268,401
Non-US Developed Markets Index Pool	244,065	-	-	-	-	1,760	18,800	264,625
Non-US Emerging Markets Active Pool	124,363	-	-	-	-	911	8,274	133,548
US Large Cap Active Pool	454,812	-	-	-	-	1,555	23,113	479,480
US Large Cap Index Pool	465,299	-	-	-	-	1,605	26,668	493,572
US Small/Mid Cap Pool	131,991	-	-	-	-	483	12,291	144,765
US SMID Cap Alternative Weighted Index Pool	124,049	-	-	-	-	605	11,958	136,611
Sub - Total CCC Foundation Bonner Title V Fund (CP)	2,595,588	-	-	-	-	18,808	149,878	2,764,274
Total CCC Foundation Bonner Title V Fund (CP)	2,595,588	-	-	-	-	18,808	149,878	2,764,274

Clovis Community College Foundation Fund (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Clovis Community College Foundation Fund Cash Account	-	-	-	-	-	-	-	-
Core Bonds Pool	333,018	-	-	-	-	3,298	14,032	350,349
Credit Plus Pool	375,915	-	-	-	-	5,477	11,787	393,180
Non-US Developed Markets Active Pool	243,178	-	-	-	-	1,723	19,621	264,522
Non-US Developed Markets Index Pool	240,832	-	-	-	-	1,737	18,551	261,120
Non-US Emerging Markets Active Pool	122,426	-	-	-	-	897	8,145	131,468
US Large Cap Active Pool	443,439	-	-	-	-	1,516	22,535	467,489
US Large Cap Index Pool	353,796	-	-	-	-	1,220	20,277	375,293
US Small/Mid Cap Pool	129,813	-	-	-	-	475	12,089	142,377
US SMID Cap Alternative Weighted Index Pool	122,426	-	-	-	-	597	11,801	134,824
Sub - Total Clovis Community College Foundation Fund (CP)	2,364,843	-	-	-	-	16,941	138,838	2,520,622
Total Clovis Community College Foundation Fund (CP)	2,364,843	-	-	-	-	16,941	138,838	2,520,622

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

City of Albuquerque (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
City of Albuquerque Cash Account	-	-	-	-	-	-	-	-
Core Bonds Pool	599,550	-	-	-	-	5,938	25,263	630,752
Sub - Total City of Albuquerque (CP)	599,550	-	-	-	-	5,938	25,263	630,752
Total City of Albuquerque (CP)	599,550	-	-	-	-	5,938	25,263	630,752

City of Las Cruces (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
City of Las Cruces Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	4,334,252	-	-	-	-	31,262	333,865	4,699,379
US Large Cap Active Pool	14,619,247	-	-	-	-	49,982	742,921	15,412,150
US Large Cap Index Pool	10,143,159	-	-	-	-	34,987	581,332	10,759,479
US Small/Mid Cap Pool	9,845,208	-	-	-	-	36,017	916,813	10,798,038
Sub - Total City of Las Cruces (CP)	38,941,867	-	-	-	-	152,249	2,574,931	41,669,046
Total City of Las Cruces (CP)	38,941,867	-	-	-	-	152,249	2,574,931	41,669,046

City of Rio Rancho Permanent Fund (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
City of Rio Rancho Permanent Fund Cash Account	-	(250,000)	250,000	-	-	-	-	-
Credit Plus Pool	4,757,220	250,000	-	-	-	70,515	150,907	5,228,642
Non-US Developed Markets Active Pool	1,937,858	-	-	-	-	13,733	156,354	2,107,945
Non-US Emerging Markets Index Pool	626,266	-	-	-	-	99	46,661	673,025
US Large Cap Index Pool	3,719,083	-	(250,000)	-	-	12,542	208,099	3,689,723
US SMID Cap Alternative Weighted Index Pool	1,194,517	-	-	-	-	5,822	115,145	1,315,485
Sub - Total City of Rio Rancho Permanent Fund (CP)	12,234,943	-	-	-	-	102,711	677,167	13,014,821
Total City of Rio Rancho Permanent Fund (CP)	12,234,943	-	-	-	-	102,711	677,167	13,014,821

CNM ECECD Higher Education Endowment (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
CNM ECECD Higher Education Endowment Cash Account	-	-	-	-	-	-	-	-
Credit Plus Pool	638,191	-	-	-	-	9,299	20,011	667,502
Non-US Developed Markets Active Pool	166,487	-	-	-	-	1,180	13,433	181,100
Non-US Emerging Markets Index Pool	67,470	-	-	-	-	11	5,027	72,507
US Large Cap Index Pool	310,182	-	-	-	-	1,070	17,777	329,029
US SMID Cap Alternative Weighted Index Pool	137,569	-	-	-	-	671	13,261	151,501
Sub - Total CNM ECECD Higher Education Endowment	1,319,899	-	-	-	-	12,230	69,510	1,401,639
Total CNM ECECD Higher Education Endowment	1,319,899	-	-	-	-	12,230	69,510	1,401,639

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

CNM Endowed Faculty in Nursing (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
CNM Endowed Faculty in Nursing Cash Account	-	-	-	-	-	-	-	-
Credit Plus Pool	1,675,303	-	-	-	-	24,410	52,532	1,752,244
Non-US Developed Markets Active Pool	437,090	-	-	-	-	3,098	35,266	475,454
Non-US Emerging Markets Index Pool	177,079	-	-	-	-	28	13,194	190,300
US Large Cap Index Pool	814,876	-	-	-	-	2,811	46,703	864,390
US SMID Cap Alternative Weighted Index Pool	360,505	-	-	-	-	1,757	34,751	397,013
Sub - Total CNM Endowed Faculty in Nursing (CP)	3,464,852	-	-	-	-	32,104	182,445	3,679,401
Total CNM Endowed Faculty in Nursing (CP)	3,464,852	-	-	-	-	32,104	182,445	3,679,401

CNM Endowment Funds (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
CNM Endowment Funds Cash Account	-	-	-	-	-	-	-	-
Credit Plus Pool	1,258,082	-	-	-	-	18,331	39,449	1,315,862
Non-US Developed Markets Active Pool	328,223	-	-	-	-	2,326	26,482	357,031
Non-US Emerging Markets Index Pool	133,007	-	-	-	-	21	9,910	142,938
US Large Cap Index Pool	611,995	-	-	-	-	2,111	35,075	649,182
US SMID Cap Alternative Weighted Index Pool	270,941	-	-	-	-	1,321	26,117	298,379
Sub - Total CNM Endowment Funds (CP)	2,602,249	-	-	-	-	24,110	137,034	2,763,392
Total CNM Endowment Funds (CP)	2,602,249	-	-	-	-	24,110	137,034	2,763,392

CNM General Funds (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
CNM General Funds Cash Account	-	-	-	-	-	-	-	-
Credit Plus Pool	7,315,038	-	-	-	-	106,584	229,374	7,650,996
Non-US Developed Markets Active Pool	1,908,428	-	-	-	-	13,525	153,980	2,075,932
Non-US Emerging Markets Index Pool	773,400	-	-	-	-	122	57,623	831,145
US Large Cap Index Pool	3,558,409	-	-	-	-	12,274	203,942	3,774,626
US SMID Cap Alternative Weighted Index Pool	1,575,355	-	-	-	-	7,679	151,856	1,734,890
Sub - Total CNM General Funds (CP)	15,130,629	-	-	-	-	140,184	796,775	16,067,588
Total CNM General Funds (CP)	15,130,629	-	-	-	-	140,184	796,775	16,067,588

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

CNM Teacher Education Faculty Fellowship Endowment (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
CNM Teacher Education Faculty Fellowship Endowment (CP)	-	-	-	-	-	-	-	-
Credit Plus Pool	1,118,079	-	-	-	-	16,291	35,059	1,169,429
Non-US Developed Markets Active Pool	291,706	-	-	-	-	2,067	23,536	317,309
Non-US Emerging Markets Index Pool	118,186	-	-	-	-	19	8,806	127,010
US Large Cap Index Pool	543,831	-	-	-	-	1,876	31,168	576,875
US SMID Cap Alternative Weighted Index Pool	240,609	-	-	-	-	1,173	23,193	264,975
Sub - Total CNM Teacher Education Faculty Fellowship Endowment (CP)	2,312,411	-	-	-	-	21,426	121,763	2,455,599
Total CNM Teacher Education Faculty Fellowship Endowment (CP)	2,312,411	-	-	-	-	21,426	121,763	2,455,599

CYFD - Next Generation Fund (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	1,014,938	-	-	-	-	14,788	31,825	1,061,551
CYFD - Next Generation Fund Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	428,630	-	-	-	-	3,092	33,017	464,739
Non-US Emerging Markets Index Pool	196,419	-	-	-	-	31	14,635	211,084
US Large Cap Active Pool	1,031,645	-	-	-	-	3,527	52,426	1,087,599
US Small/Mid Cap Pool	52,597	-	-	-	-	192	4,898	57,688
Sub - Total CYFD - Next Generation Fund (CP)	2,724,230	-	-	-	-	21,630	136,801	2,882,661
Total CYFD - Next Generation Fund (CP)	2,724,230	-	-	-	-	21,630	136,801	2,882,661

CYFD - Trust Fund Non-Expendable (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	3,307,321	-	-	-	-	48,190	103,706	3,459,217
CYFD - Trust Fund Non-Expendable Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	1,536,064	-	-	-	-	11,079	118,322	1,665,466
Non-US Emerging Markets Index Pool	632,978	-	-	-	-	100	47,161	680,239
US Large Cap Active Pool	4,047,671	-	-	-	-	13,839	205,694	4,267,204
US Small/Mid Cap Pool	175,324	-	-	-	-	641	16,327	192,292
Sub - Total CYFD - Trust Fund Non-Expendable (CP)	9,699,358	-	-	-	-	73,849	491,210	10,264,417
Total CYFD - Trust Fund Non-Expendable (CP)	9,699,358	-	-	-	-	73,849	491,210	10,264,417

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

Eastern New Mexico University (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	9,816,101	300,000	-	-	-	145,910	312,604	10,574,615
Eastern New Mexico University Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	3,154,465	90,000	-	-	-	23,255	246,710	3,514,431
Non-US Emerging Markets Index Pool	350,374	10,000	-	-	-	56	26,769	387,199
US Large Cap Index Pool	19,926,898	500,000	-	-	-	70,012	1,163,557	21,660,466
US Small/Mid Cap Pool	3,720,125	100,000	-	-	-	13,902	345,594	4,179,621
Sub - Total Eastern New Mexico University (CP)	36,967,962	1,000,000	-	-	-	253,136	2,095,234	40,316,332
Total Eastern New Mexico University (CP)	36,967,962	1,000,000	-	-	-	253,136	2,095,234	40,316,332

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

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	1,000,627	-	-	-	-	14,580	31,376	1,046,582
ISC - Improvement to the Rio Grande Cash Account	-	-	-	-	-	-	-	-
US Large Cap Active Pool	2,910,324	-	-	-	-	9,950	147,897	3,068,171
Sub - Total Interstate Stream Commission - Improve	3,910,951	-	-	-	-	24,530	179,273	4,114,753
Total Interstate Stream Commission - Improve	3,910,951	-	-	-	-	24,530	179,273	4,114,753

Interstate Stream Commission - Irrigation Works Construction (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	7,077,822	-	-	-	-	103,128	221,936	7,402,886
ISC - Irrigation Works Construction Cash Account	-	-	-	-	-	-	-	-
US Large Cap Active Pool	15,131,558	-	-	-	-	51,734	768,955	15,952,247
Sub - Total Interstate Stream Commission - Irrigatio	22,209,380	-	-	-	-	154,862	990,891	23,355,133
Total Interstate Stream Commission - Irrigatio	22,209,380	-	-	-	-	154,862	990,891	23,355,133

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

Interstate Stream Commission-NM Unit Fund (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	26,842,875	-	-	-	-	391,116	841,698	28,075,689
ISC - NM Unit Fund Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	12,770,755	-	-	-	-	92,113	983,725	13,846,592
Non-US Emerging Markets Active Pool	3,182,000	-	-	-	-	23,316	211,696	3,417,011
US Large Cap Index Pool	26,441,827	-	-	-	-	91,207	1,515,454	28,048,488
US Small/Mid Cap Pool	6,208,419	-	-	-	-	22,713	578,145	6,809,276
Sub - Total Interstate Stream Commission-NM Unit F	75,445,874	-	-	-	-	620,465	4,130,717	80,197,056
Total Interstate Stream Commission-NM Unit I	75,445,874	-	-	-	-	620,465	4,130,717	80,197,056

John R. Carver Testamentary Trust (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	292,193	-	-	-	-	4,257	9,162	305,613
John R. Carver Testamentary Trust Cash Account	-	-	-	-	-	-	-	-
US Large Cap Index Pool	659,425	-	-	-	-	2,275	37,793	699,493
Sub - Total John R. Carver Testamentary Trust (CP)	951,618	-	-	-	-	6,532	46,956	1,005,106
Total John R. Carver Testamentary Trust (CP)	951,618	-	-	-	-	6,532	46,956	1,005,106

Los Alamos County - Cemetery (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	343,242	-	-	-	-	5,001	10,763	359,006
Los Alamos County - Cemetery Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	174,445	-	-	-	-	1,258	13,437	189,141
Non-US Emerging Markets Index Pool	43,898	-	-	-	-	7	3,271	47,175
US Large Cap Active Pool	324,693	-	-	-	-	1,110	16,500	342,304
US Large Cap Index Pool	397,825	-	-	-	-	1,372	22,800	421,998
US Small/Mid Cap Pool	226,700	-	-	-	-	829	21,111	248,640
Sub - Total Los Alamos County - Cemetery (CP)	1,510,802	-	-	-	-	9,578	87,882	1,608,263
Total Los Alamos County - Cemetery (CP)	1,510,802	-	-	-	-	9,578	87,882	1,608,263

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

Los Alamos County - General Fund (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	7,029,503	-	-	-	-	102,424	220,421	7,352,347
Los Alamos County - General Fund Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	1,938,120	-	-	-	-	13,979	149,292	2,101,392
Non-US Emerging Markets Index Pool	934,451	-	-	-	-	147	69,623	1,004,221
US Large Cap Active Pool	4,274,104	-	-	-	-	14,613	217,201	4,505,918
US Large Cap Index Pool	3,270,773	-	-	-	-	11,282	187,457	3,469,512
US Small/Mid Cap Pool	2,163,380	-	-	-	-	7,914	201,460	2,372,754
Sub - Total Los Alamos County - General Fund (CP)	19,610,330	-	-	-	-	150,359	1,045,454	20,806,143
Total Los Alamos County - General Fund (CP)	19,610,330	-	-	-	-	150,359	1,045,454	20,806,143

Los Alamos County - Permanent (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	9,515,594	-	-	-	-	138,648	298,376	9,952,618
Los Alamos County - Permanent Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	4,836,089	-	-	-	-	34,882	372,521	5,243,492
Non-US Emerging Markets Index Pool	1,216,961	-	-	-	-	191	90,672	1,307,824
US Large Cap Active Pool	9,001,376	-	-	-	-	30,775	457,432	9,489,583
US Large Cap Index Pool	11,028,799	-	-	-	-	38,042	632,091	11,698,932
US Small/Mid Cap Pool	6,284,727	-	-	-	-	22,992	585,251	6,892,970
Sub - Total Los Alamos County - Permanent (CP)	41,883,546	-	-	-	-	265,530	2,436,342	44,585,419
Total Los Alamos County - Permanent (CP)	41,883,546	-	-	-	-	265,530	2,436,342	44,585,419

MRGCD Endowment Fund Investments (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	3,338,727	-	-	-	-	48,647	104,691	3,492,065
MRGCD Endowment Fund Investments Cash Account	-	-	-	-	-	-	-	-
US Large Cap Index Pool	1,551,098	-	-	-	-	5,350	88,898	1,645,346
Sub - Total MRGCD Endowment Fund Investments (CP)	4,889,825	-	-	-	-	53,997	193,588	5,137,411
Total MRGCD Endowment Fund Investments (CP)	4,889,825	-	-	-	-	53,997	193,588	5,137,411

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

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

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	4,413,731	-	-	-	-	64,311	138,399	4,616,441
NM Commissioner of Public Lands-O&G Cash Account	-	-	-	-	-	-	-	-
US Large Cap Active Pool	12,572,298	-	-	-	-	42,984	638,899	13,254,180
US Large Cap Index Pool	11,797,959	-	-	-	-	40,695	676,174	12,514,828
Sub - Total New Mexico Commissioner of Public Lands-O&G	28,783,988	-	-	-	-	147,990	1,453,471	30,385,449
Total New Mexico Commissioner of Public Lands-O&G	28,783,988	-	-	-	-	147,990	1,453,471	30,385,449

New Mexico Highlands University - Endowment Fund (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	1,258,846	305,306	(666,102)	-	-	10,101	20,708	928,859
NMHU - Endowment Fund Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	340,672	83,845	(180,377)	-	-	1,438	13,666	259,245
Non-US Emerging Markets Index Pool	162,537	39,995	(83,956)	-	-	17	8,101	126,695
US Large Cap Index Pool	5,259,700	1,348,920	(2,627,325)	-	-	10,628	178,129	4,170,051
US Small/Mid Cap Pool	840,701	221,934	(442,240)	-	-	1,815	38,576	660,786
Sub - Total New Mexico Highlands University - Endowment Fund	7,862,456	2,000,000	(4,000,000)	-	-	24,000	259,180	6,145,636
Total New Mexico Highlands University - Endowment Fund	7,862,456	2,000,000	(4,000,000)	-	-	24,000	259,180	6,145,636

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

NMHU SWEN Endowment (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Core Bonds Pool	6,302,037	-	(81,145)	-	-	62,064	264,807	6,547,763
Credit Plus Pool	4,310,016	-	(55,297)	-	-	62,534	134,763	4,452,016
NMHU SWEN Endowment Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	2,924,432	-	(38,103)	-	-	20,965	224,668	3,131,962
Non-US Emerging Markets Index Pool	2,056,874	-	(26,077)	-	-	320	151,786	2,182,903
US Large Cap Index Pool	5,050,157	-	(64,461)	-	-	17,346	288,136	5,291,177
US Small/Mid Cap Pool	1,836,139	-	(25,475)	-	-	6,676	170,818	1,988,158
Sub - Total NMHU SWEN Endowment (CP)	22,479,655	-	(290,558)	-	-	169,906	1,234,977	23,593,980
Total NMHU SWEN Endowment (CP)	22,479,655	-	(290,558)	-	-	169,906	1,234,977	23,593,980

New Mexico Highlands University Foundation (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Core Bonds Pool	1,888,814	-	-	-	-	18,708	79,589	1,987,112
Credit Plus Pool	1,452,242	-	-	-	-	21,160	45,537	1,518,939
NM Highlands University Foundation Cash	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	956,798	-	-	-	-	6,901	73,702	1,037,400
Non-US Emerging Markets Index Pool	1,200,441	-	-	-	-	189	89,441	1,290,071
US Large Cap Index Pool	5,566,301	-	-	-	-	19,200	319,020	5,904,521
US Small/Mid Cap Pool	1,729,628	-	-	-	-	6,328	161,068	1,897,023
Sub - Total New Mexico Highlands University Founda	12,794,224	-	-	-	-	72,486	768,357	13,635,067
Total New Mexico Highlands University Founda	12,794,224	-	-	-	-	72,486	768,357	13,635,067

New Mexico Military Institute - Capital Operations (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	954,672	-	-	-	-	13,910	29,935	998,517
NMMI - Capital Operations Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	317,891	-	-	-	-	2,293	24,487	344,671
Non-US Emerging Markets Index Pool	81,538	-	-	-	-	13	6,075	87,626
US Large Cap Index Pool	1,073,280	-	-	-	-	3,702	61,513	1,138,494
US Small/Mid Cap Pool	294,397	-	-	-	-	1,077	27,415	322,889
Sub - Total New Mexico Military Institute - Capital O	2,721,778	-	-	-	-	20,995	149,425	2,892,198
Total New Mexico Military Institute - Capital C	2,721,778	-	-	-	-	20,995	149,425	2,892,198

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

New Mexico Military Institute - Capital Outlay (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	1,198,606	-	-	-	-	17,464	37,584	1,253,655
NMMI - Capital Outlay Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	399,118	-	-	-	-	2,879	30,744	432,741
Non-US Emerging Markets Index Pool	102,372	-	-	-	-	16	7,627	110,016
US Large Cap Index Pool	1,347,521	-	-	-	-	4,648	77,230	1,429,399
US Small/Mid Cap Pool	369,620	-	-	-	-	1,352	34,420	405,393
Sub - Total New Mexico Military Institute - Capital Outlay	3,417,237	-	-	-	-	26,359	187,606	3,631,202
Total New Mexico Military Institute - Capital Outlay	3,417,237	-	-	-	-	26,359	187,606	3,631,202

New Mexico Military Institute - Legislative Scholarship (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	8,185,855	-	-	-	-	119,273	256,680	8,561,807
NMMI - Legislative Scholarship Cash Acct	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	2,729,114	-	-	-	-	19,685	210,222	2,959,021
Non-US Emerging Markets Index Pool	699,271	-	-	-	-	110	52,100	751,481
US Large Cap Index Pool	9,221,963	-	-	-	-	31,810	528,536	9,782,309
US Small/Mid Cap Pool	2,528,983	-	-	-	-	9,252	235,506	2,773,740
Sub - Total New Mexico Military Institute - Legislative Scholarship	23,365,185	-	-	-	-	180,129	1,283,044	24,828,358
Total New Mexico Military Institute - Legislative Scholarship	23,365,185	-	-	-	-	180,129	1,283,044	24,828,358

New Mexico Military Institute - LFC/VC (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	3,818,594	-	-	-	-	55,639	119,738	3,993,971
New Mexico Military Institute - LFC/VC Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	1,271,865	-	-	-	-	9,174	97,971	1,379,010
Non-US Emerging Markets Index Pool	326,156	-	-	-	-	51	24,301	350,508
US Large Cap Index Pool	4,294,982	-	-	-	-	14,815	246,157	4,555,955
US Small/Mid Cap Pool	1,178,030	-	-	-	-	4,310	109,701	1,292,041
Sub - Total New Mexico Military Institute - LFC/VC (Capital)	10,889,627	-	-	-	-	83,989	597,868	11,571,484
Total New Mexico Military Institute - LFC/VC (Capital)	10,889,627	-	-	-	-	83,989	597,868	11,571,484

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

New Mexico Military Institute - Patterson Account (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	3,334,650	-	-	-	-	48,588	104,563	3,487,800
NMMI - Patterson Acct Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	1,110,388	-	-	-	-	8,009	85,533	1,203,930
Non-US Emerging Markets Index Pool	284,810	-	-	-	-	45	21,220	306,075
US Large Cap Index Pool	3,748,944	-	-	-	-	12,931	214,862	3,976,738
US Small/Mid Cap Pool	1,028,323	-	-	-	-	3,762	95,760	1,127,845
Sub - Total New Mexico Military Institute - Patterson	9,507,115	-	-	-	-	73,335	521,938	10,102,388
Total New Mexico Military Institute - Patterson	9,507,115	-	-	-	-	73,335	521,938	10,102,388

New Mexico Military Institute - Trust Scholarship (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	4,214,770	-	-	-	-	61,412	132,160	4,408,342
NMMI - Trust Scholarship Cash Acct	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	1,403,455	-	-	-	-	10,123	108,107	1,521,685
Non-US Emerging Markets Index Pool	359,981	-	-	-	-	57	26,821	386,858
US Large Cap Index Pool	4,738,410	-	-	-	-	16,344	271,571	5,026,326
US Small/Mid Cap Pool	1,299,730	-	-	-	-	4,755	121,034	1,425,519
Sub - Total New Mexico Military Institute - Trust Sch	12,016,345	-	-	-	-	92,690	659,695	12,768,730
Total New Mexico Military Institute - Trust Sch	12,016,345	-	-	-	-	92,690	659,695	12,768,730

New Mexico Retiree Health Care Authority (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Core Bonds Pool	234,425,220	-	-	-	-	2,321,933	9,878,042	246,625,195
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	199,772,116	-	-	-	-	1,440,918	15,388,341	216,601,374
Non-US Emerging Markets Active Pool	120,677,931	-	-	-	-	884,259	8,028,599	129,590,789
Private Debt Market Pool	220,689,015	-	-	-	-	1,651,734	4,143,564	226,484,313
Private Equity Pool	208,026,380	-	-	-	-	515,116	2,929,286	211,470,782
Real Estate Pool	135,333,892	-	-	-	-	665,578	(953,739)	135,045,731
Real Return Pool	75,595,638	-	-	-	-	759,946	904,284	77,259,868
US Large Cap Index Pool	278,988,770	-	-	-	-	962,333	15,989,615	295,940,718
US SMID Cap Alternative Weighted Index Pool	31,130,896	-	-	-	-	151,742	3,000,851	34,283,489
Sub - Total New Mexico Retiree Health Care Authorit	1,504,639,859	-	-	-	-	9,353,557	59,308,843	1,573,302,260
Total New Mexico Retiree Health Care Authori	1,504,639,859	-	-	-	-	9,353,557	59,308,843	1,573,302,260

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

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

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Core Bonds Pool	2,127,326	-	-	-	-	21,071	89,640	2,238,036
Credit Plus Pool	4,407,352	-	-	-	-	64,218	138,199	4,609,769
New Mexico School for the Visually Handicapped Cash Ac	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	2,241,937	-	-	-	-	16,171	172,695	2,430,803
Non-US Emerging Markets Active Pool	989,733	-	-	-	-	7,252	65,846	1,062,831
Private Debt Market Pool	1,997,407	-	-	-	-	14,949	37,502	2,049,859
Real Estate Pool	1,559,133	-	-	-	-	7,668	(10,988)	1,555,813
US Large Cap Index Pool	2,680,856	-	-	-	-	9,247	153,647	2,843,751
US Small/Mid Cap Pool	1,133,090	-	-	-	-	4,145	105,516	1,242,752
Sub - Total New Mexico School for the Blind and Visi	17,136,834	-	-	-	-	144,721	752,059	18,033,613
Total New Mexico School for the Blind and Visi	17,136,834	-	-	-	-	144,721	752,059	18,033,613

New Mexico Small Business Investment Corporation (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	10,093,191	-	-	-	-	147,064	316,487	10,556,741
New Mexico Small Business Investment Corp Cash Accou	-	-	-	-	-	-	-	-
Sub - Total New Mexico Small Business Investment (	10,093,191	-	-	-	-	147,064	316,487	10,556,741
Total New Mexico Small Business Investment	10,093,191	-	-	-	-	147,064	316,487	10,556,741

New Mexico Tech - Employee Benefits Account (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Core Bonds Pool	476,320	-	(494,404)	-	-	2,547	15,537	-
Credit Plus Pool	-	665,796	-	-	-	3,194	4,628	673,617
NM Tech Employee Benefits Cash Account	-	(1,223,531)	1,223,531	-	-	-	-	-
Non-US Developed Markets Index Pool	543,901	-	(151,468)	-	-	3,414	39,514	435,360
Non-US Emerging Markets Active Pool	245,783	-	(249,887)	-	-	1,116	2,988	-
Non-US Emerging Markets Index Pool	-	226,139	-	-	-	29	12,701	238,870
Private Debt Market Pool	132,266	142,354	-	-	-	1,291	5,785	281,696
Private Equity Pool	247,984	26,352	-	-	-	624	3,876	278,837
Real Estate Pool	111,553	25,623	-	-	-	613	(965)	136,824
Real Return Pool	-	137,267	-	-	-	806	1,336	139,409
US Large Cap Index Pool	767,385	-	(311,853)	-	-	2,289	37,679	495,500
US Small/Mid Cap Pool	163,808	-	(15,919)	-	-	574	15,149	163,611
Sub - Total New Mexico Tech - Employee Benefits Ac	2,689,000	(0)	-	-	-	16,497	138,228	2,843,724
Total New Mexico Tech - Employee Benefits Ac	2,689,000	(0)	-	-	-	16,497	138,228	2,843,724

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

New Mexico Tech - Endowment Fund (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Core Bonds Pool	12,611,234	-	(13,090,030)	-	-	67,425	411,371	-
Credit Plus Pool	-	18,111,003	-	-	-	86,879	125,883	18,323,765
NM Tech Endowment Fund Cash Account	-	(31,916,756)	31,916,756	-	-	-	-	-
Non-US Developed Markets Index Pool	14,561,972	-	(3,875,572)	-	-	92,007	1,060,738	11,839,146
Non-US Emerging Markets Active Pool	6,574,549	-	(6,684,326)	-	-	29,856	79,921	-
Non-US Emerging Markets Index Pool	-	6,150,173	-	-	-	792	345,427	6,496,392
Private Debt Market Pool	3,963,199	3,509,356	-	-	-	37,086	155,802	7,665,443
Private Equity Pool	7,458,097	5,922	-	-	-	18,470	105,106	7,587,596
Real Estate Pool	3,326,972	405,315	-	-	-	17,381	(26,277)	3,723,391
Real Return Pool	-	3,734,988	-	-	-	21,930	36,356	3,793,274
US Large Cap Index Pool	20,397,099	-	(7,995,182)	-	-	61,183	1,007,442	13,470,541
US Small/Mid Cap Pool	4,310,693	-	(271,646)	-	-	15,332	399,624	4,454,004
Sub - Total New Mexico Tech - Endowment Fund (CP)	73,203,815	-	-	-	-	448,342	3,701,393	77,353,550
Total New Mexico Tech - Endowment Fund (CP)	73,203,815	-	-	-	-	448,342	3,701,393	77,353,550

New Mexico Tech - Foundation Enhanced (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	70,388	-	-	-	-	1,026	2,207	73,620
NM Tech Foundation Enhanced Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Enhanced (CP)	70,388	-	-	-	-	1,026	2,207	73,620
Total New Mexico Tech - Foundation Enhanced (CP)	70,388	-	-	-	-	1,026	2,207	73,620

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

New Mexico Tech - Foundation Fund (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	3,479,411	1,561,269	-	-	-	58,186	119,954	5,218,821
NM Tech Foundation Fund Cash Account	-	(4,797,877)	4,797,877	-	-	-	-	-
Non-US Developed Markets Index Pool	3,804,779	-	(746,818)	-	-	24,933	281,333	3,364,228
Non-US Emerging Markets Index Pool	1,460,407	214,272	-	-	-	257	120,845	1,795,781
Private Debt Market Pool	1,449,442	680,470	-	-	-	12,288	42,996	2,185,196
Private Equity Pool	3,297,159	-	(1,170,823)	-	-	7,713	29,351	2,163,399
Real Estate Pool	1,424,302	-	(360,973)	-	-	6,097	(7,516)	1,061,909
Real Return Pool	-	1,064,484	-	-	-	6,250	10,362	1,081,096
US Large Cap Index Pool	4,879,748	-	(1,331,565)	-	-	15,304	252,763	3,816,250
US Small/Mid Cap Pool	-	1,277,381	-	-	-	2,058	8,461	1,287,900
US SMID Cap Alternative Weighted Index Pool	1,087,601	-	(1,187,697)	-	-	3,252	96,844	-
Sub - Total New Mexico Tech - Foundation Fund (CP)	20,882,849	-	0	-	-	136,340	955,391	21,974,580
Total New Mexico Tech - Foundation Fund (CP)	20,882,849	-	0	-	-	136,340	955,391	21,974,580

New Mexico Tech - Foundation Restricted (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	3,326,975	1,258,307	-	-	-	54,512	113,068	4,752,862
NM Tech Foundation Restricted Cash Account	-	(4,342,556)	4,342,556	-	-	-	-	-
Non-US Developed Markets Index Pool	3,699,690	-	(924,495)	-	-	23,578	270,443	3,069,216
Non-US Emerging Markets Index Pool	1,600,919	100,465	(183,124)	-	-	241	114,637	1,633,137
Private Debt Market Pool	1,086,644	852,026	-	-	-	9,935	40,163	1,988,768
Private Equity Pool	2,342,017	-	(405,925)	-	-	5,643	27,058	1,968,793
Real Estate Pool	1,004,954	-	(36,789)	-	-	4,850	(6,825)	966,190
Real Return Pool	-	968,981	-	-	-	5,690	9,432	984,103
US Large Cap Index Pool	4,860,214	-	(1,636,457)	-	-	14,887	245,482	3,484,125
US Small/Mid Cap Pool	-	1,162,777	-	-	-	1,874	7,702	1,172,353
US SMID Cap Alternative Weighted Index Pool	1,058,359	-	(1,155,765)	-	-	3,165	94,241	-
Sub - Total New Mexico Tech - Foundation Restrictex	18,979,773	-	0	-	-	124,374	915,399	20,019,546
Total New Mexico Tech - Foundation Restrictex	18,979,773	-	0	-	-	124,374	915,399	20,019,546

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

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

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Core Bonds Pool	256,998	-	-	-	-	2,545	10,829	270,372
NM Tech - NMTURPC - Cash account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	293,461	-	-	-	-	2,117	22,605	318,182
Non-US Emerging Markets Active Pool	132,612	-	-	-	-	972	8,823	142,406
Private Debt Market Pool	71,364	-	-	-	-	534	1,340	73,238
Private Equity Pool	133,799	-	-	-	-	331	1,884	136,015
Real Estate Pool	60,188	-	-	-	-	296	(424)	60,060
US Large Cap Index Pool	414,041	-	-	-	-	1,428	23,730	439,199
US Small/Mid Cap Pool	88,382	-	-	-	-	323	8,230	96,936
Sub - Total New Mexico Tech - NMTURPC- Operating	1,450,845	-	-	-	-	8,547	77,017	1,536,409
Total New Mexico Tech - NMTURPC- Operating	1,450,845	-	-	-	-	8,547	77,017	1,536,409

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

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Core Bonds Pool	3,568,608	-	(3,704,094)	-	-	19,079	116,406	-
Credit Plus Pool	-	10,508,168	-	-	-	50,408	73,039	10,631,614
NM Tech Plant/Debt/Allocated Fund Cash Account	-	(9,166,744)	9,166,744	-	-	-	-	-
Non-US Developed Markets Index Pool	4,074,924	3,450,000	(1,134,806)	-	-	37,173	350,307	6,777,598
Non-US Emerging Markets Active Pool	1,841,420	-	(1,872,167)	-	-	8,362	22,385	-
Non-US Emerging Markets Index Pool	-	3,534,244	-	-	-	455	198,502	3,733,201
Private Debt Market Pool	990,942	3,366,522	-	-	-	14,538	96,683	4,468,686
Private Equity Pool	1,857,907	2,497,429	-	-	-	5,563	62,589	4,423,488
Real Estate Pool	835,760	1,341,972	-	-	-	7,483	(15,263)	2,169,952
Real Return Pool	-	2,178,410	-	-	-	12,791	21,204	2,212,405
US Large Cap Index Pool	5,749,278	3,910,000	(2,336,412)	-	-	21,637	361,307	7,705,811
US Small/Mid Cap Pool	1,227,253	1,380,000	(119,265)	-	-	6,521	122,635	2,617,144
Sub - Total New Mexico Tech - Plant/Debt/Allocated	20,146,092	23,000,000	0	-	-	184,012	1,409,795	44,739,899
Total New Mexico Tech - Plant/Debt/Allocated	20,146,092	23,000,000	0	-	-	184,012	1,409,795	44,739,899

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

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

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Core Bonds Pool	149,832	-	(155,520)	-	-	801	4,887	-
Credit Plus Pool	-	212,520	-	-	-	1,019	1,477	215,017
NM Tech Proceeds from ABQ Building Sale Cash Account	-	(384,820)	384,820	-	-	-	-	-
Non-US Developed Markets Index Pool	172,398	-	(47,072)	-	-	1,085	12,539	138,951
Non-US Emerging Markets Active Pool	77,323	-	(78,614)	-	-	351	940	-
Non-US Emerging Markets Index Pool	-	72,164	-	-	-	9	4,053	76,226
Private Debt Market Pool	43,764	43,908	-	-	-	420	1,840	89,933
Private Equity Pool	82,053	5,525	-	-	-	205	1,236	89,020
Real Estate Pool	36,911	6,881	-	-	-	199	(308)	43,683
Real Return Pool	-	43,822	-	-	-	257	427	44,506
US Large Cap Index Pool	244,368	-	(98,932)	-	-	729	12,006	158,171
US Small/Mid Cap Pool	51,932	-	(4,681)	-	-	182	4,805	52,238
Sub - Total New Mexico Tech - Proceeds from ABQ E	858,581	0	-	-	-	5,260	43,903	907,744
Total New Mexico Tech - Proceeds from ABQ B	858,581	0	-	-	-	5,260	43,903	907,744

NMMFA - IFT Housing (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	5,845,609	641,671	-	-	-	93,536	200,778	6,781,594
NMMFA - IFT Housing Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA - IFT Housing (CP)	5,845,609	641,671	-	-	-	93,536	200,778	6,781,594
Total NMMFA - IFT Housing (CP)	5,845,609	641,671	-	-	-	93,536	200,778	6,781,594

NMMFA General Fund (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	13,584,262	-	-	-	-	197,930	425,955	14,208,148
NMMFA General Fund Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	737,968	-	-	-	-	5,323	56,845	800,136
Non-US Emerging Markets Index Pool	1,084,884	-	-	-	-	171	80,831	1,165,885
US Large Cap Index Pool	5,654,602	-	-	-	-	19,505	324,081	5,998,188
US Small/Mid Cap Pool	606,358	-	-	-	-	2,218	56,466	665,042
Sub - Total NMMFA General Fund (CP)	21,668,074	-	-	-	-	225,147	944,178	22,837,398
Total NMMFA General Fund (CP)	21,668,074	-	-	-	-	225,147	944,178	22,837,398

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

NMPSIA - Benefits (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	10,154,325	-	-	-	-	147,954	318,404	10,620,683
NMPSIA - Benefits Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Active Pool	2,810,219	-	-	-	-	19,916	226,740	3,056,875
Non-US Emerging Markets Index Pool	1,102,414	-	-	-	-	173	82,137	1,184,724
US Large Cap Index Pool	5,518,511	-	-	-	-	19,035	316,281	5,853,828
US SMID Cap Alternative Weighted Index Pool	1,314,152	-	-	-	-	6,406	126,677	1,447,235
Sub - Total NMPSIA - Benefits (CP)	20,899,621	-	-	-	-	193,484	1,070,240	22,163,345
Total NMPSIA - Benefits (CP)	20,899,621	-	-	-	-	193,484	1,070,240	22,163,345

NMPSIA - Risk (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	10,689,543	-	-	-	-	155,753	335,187	11,180,482
NMPSIA - Risk Cash Account	-	-	-	-	-	-	-	-
Non-US Developed Markets Active Pool	2,724,679	-	-	-	-	19,309	219,839	2,963,827
Non-US Emerging Markets Index Pool	1,190,697	-	-	-	-	187	88,715	1,279,599
US Large Cap Index Pool	5,309,841	-	-	-	-	18,316	304,322	5,632,478
US SMID Cap Alternative Weighted Index Pool	1,882,449	-	-	-	-	9,176	181,458	2,073,082
Sub - Total NMPSIA - Risk (CP)	21,797,208	-	-	-	-	202,741	1,129,519	23,129,468
Total NMPSIA - Risk (CP)	21,797,208	-	-	-	-	202,741	1,129,519	23,129,468

Office of the Superintendent of Insurance (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Core Bonds Pool	16,628,877	-	-	-	-	164,706	700,696	17,494,278
Credit Plus Pool	29,022,633	-	-	-	-	422,876	910,048	30,355,557
Non-US Developed Markets Active Pool	2,526,244	-	-	-	-	17,903	203,828	2,747,975
Non-US Developed Markets Index Pool	2,612,049	-	-	-	-	18,840	201,205	2,832,094
Non-US Emerging Markets Active Pool	1,641,368	-	-	-	-	12,027	109,199	1,762,594
Non-US Emerging Markets Index Pool	1,762,556	-	-	-	-	277	131,322	1,894,155
Office of the Superintendent of Insurance Cash Account	-	-	-	-	-	-	-	-
US Large Cap Active Pool	1,809,885	-	-	-	-	6,188	91,975	1,908,048
US Large Cap Index Pool	21,868,675	-	-	-	-	75,433	1,253,354	23,197,462
US Small/Mid Cap Pool	5,082,395	-	-	-	-	18,593	473,287	5,574,275
Sub - Total Office of the Superintendent of Insuranc	82,954,683	-	-	-	-	736,843	4,074,913	87,766,439
Total Office of the Superintendent of Insuranc	82,954,683	-	-	-	-	736,843	4,074,913	87,766,439

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

San Juan College Foundation (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	2,190,511	-	-	-	-	31,917	68,687	2,291,114
Non-US Developed Markets Index Pool	3,220,156	-	-	-	-	23,226	248,047	3,491,430
Non-US Emerging Markets Index Pool	1,700,519	-	-	-	-	267	126,700	1,827,486
San Juan College Foundation Cash Account	-	-	-	-	-	-	-	-
US Large Cap Active Pool	5,033,239	-	-	-	-	17,208	255,779	5,306,227
US Small/Mid Cap Pool	2,347,713	-	-	-	-	8,589	218,625	2,574,927
Sub - Total San Juan College Foundation (CP)	14,492,138	-	-	-	-	81,208	917,838	15,491,184
Total San Juan College Foundation (CP)	14,492,138	-	-	-	-	81,208	917,838	15,491,184

Springer Municipal School District (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	33,177	-	-	-	-	483	1,040	34,701
Non-US Developed Markets Index Pool	64,453	-	-	-	-	465	4,965	69,883
Non-US Emerging Markets Index Pool	51,936	-	-	-	-	8	3,870	55,814
Springer Municipal School District Cash Account	-	-	-	-	-	-	-	-
US Large Cap Index Pool	83,013	-	-	-	-	286	4,758	88,057
US Small/Mid Cap Pool	74,955	-	-	-	-	274	6,980	82,209
Sub - Total Springer Municipal School District (CP)	307,534	-	-	-	-	1,517	21,612	330,664
Total Springer Municipal School District (CP)	307,534	-	-	-	-	1,517	21,612	330,664

Western New Mexico University (CP)

Investment Name	June 30, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	September 30, 2024 Market Value
Credit Plus Pool	2,134,391	-	-	-	-	31,099	66,927	2,232,417
US Large Cap Index Pool	2,959,033	-	-	-	-	10,207	169,590	3,138,830
US SMID Cap Alternative Weighted Index Pool	2,375,855	-	-	-	-	11,581	229,020	2,616,456
WNMU Cash Account	-	-	-	-	-	-	-	-
Sub - Total Western New Mexico University (CP)	7,469,279	-	-	-	-	52,887	465,537	7,987,703
Total Western New Mexico University (CP)	7,469,279	-	-	-	-	52,887	465,537	7,987,703

Grand Total	2,280,793,692	26,641,671	(4,290,558)	-	-	15,210,147	100,268,850	2,418,623,801
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Investment Holdings Report
Notes to Report
September 30, 2024

Page 16 reflects the summary of activity in the State Investment Council's portfolio for the month ended September 30, 2024. Items to note are as follows:

- The monthly contribution from the State Land Office in the amount of \$195,731,433 is an increase of \$684,649 from August. For year-to-year comparison purposes, the September 2023 contribution from the State Land Office was \$ 192,736,984.
- 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.
- SIC distributed \$24,880 to the Tobacco Settlement Program Fund as a part of Tobacco Settlement proceeds.
- SIC distributed \$2.5 million to Workforce Solutions Department to carry out the purposes of the Apprenticeship Assistance Act per HB 0005.
- The August 2024 New Mexico Small Business Investment Corporation (NMSBIC) value of \$153,240,906 and the July 2024 Small Business Recovery Loan program value of \$119,747,072.
- Contributions, withdrawals, and rebalancing by Third Party Clients are reflected on pages 29 through 43. In September, the following activity was processed:
 - NMHU SWEN Endowment withdrew \$290,558.
 - NMMFA IFT Housing Trust Fund invested \$71,344.
 - NM Tech Plant/Debt/Allocated Fund invested \$23 million.
 - City of Rio Rancho rebalanced their account.
 - NM Tech rebalanced their Employee Benefits, Endowment, Foundation, Foundation Restricted, Plant/Debt/Allocated Fund account. NM Tech also rebalanced their Proceeds from ABQ Building Sale account.
- 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.

This report contains the first quarter summaries on pages 44-80.