

New Mexico

State Investment Council



Investment Holdings Report

March 31, 2024

FY 2024

Investment Holdings Report
March 31, 2024
FY 2024

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Managed Net Assets
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	Cash	Securities	Accrued Income	Other Assets	Other Liabilities	Net Assets	% of Total
Equities							
Domestic Equities:							
Large Cap Pools							
US Large Cap Active Pool	16,455,694	2,933,947,989	1,812,961	717,566	(434,693)	2,952,499,517	5.52%
US Large Cap Index Pool	39,511,437	5,787,466,521	3,815,719	-	(254,118)	5,830,539,558	10.89%
Total Large Cap Equities	55,967,131	8,721,414,510	5,628,680	717,566	(688,811)	8,783,039,076	16.41%
Small/Mid Cap Pool							
US Small/Mid Cap Pool	1,589,405	579,141,057	344,332	3,370,689	(3,477,507)	580,967,976	1.09%
US SMID Cap Alternative Weighted Index Pool	1,027,414	217,537,708	260,670	607,909	(979,743)	218,453,959	0.41%
Total Small/Mid Cap Equities	2,616,820	796,678,764	605,002	3,978,598	(4,457,249)	799,421,935	1.49%
Total Domestic Equities	58,583,951	9,518,093,274	6,233,682	4,696,164	(5,146,061)	9,582,461,010	17.90%
International Pools							
Non-US Developed Markets Index Pool	6,002,358	1,560,280,031	10,977,134	1,187,919	(2,596,532)	1,575,850,910	2.94%
Non-US Emerging Markets Index Pool	3,861	19,776,784	25	26,158	-	19,806,828	0.04%
Non-US Developed Markets Active Pool	31,566,712	3,645,416,225	24,943,683	1,201,718	(4,672,102)	3,698,456,236	6.91%
Non-US Emerging Markets Active Pool	25,670,799	1,476,035,017	4,230,102	29,303,672	(31,602,720)	1,503,636,870	2.81%
Non-US Developed Alternative Weighted Index Pool	7,786,583	1,793,684,075	14,590,833	598,778	(2,445,944)	1,814,214,325	3.39%
Total International Equities	71,030,314	8,495,192,132	54,741,776	32,318,245	(41,317,298)	8,611,965,169	16.09%
Total Equities	129,614,265	18,013,285,406	60,975,458	37,014,409	(46,463,359)	18,194,426,179	33.99%
Public Market Strategies							
Credit Plus Pool	133,275,208	3,537,650,661	37,086,792	123,687,127	(223,967,296)	3,607,732,492	6.74%
Core Bonds Pool	24,055,318	4,446,689,288	33,589,733	87,747,646	(242,956,147)	4,349,125,838	8.13%
Short Term Duration Fixed Income Pool	94,486,420	3,156,327,401	28,242,078	28,499,969	(88,551,613)	3,219,004,256	6.01%
Total Public Market Strategies	251,816,947	11,140,667,350	98,918,603	239,934,743	(555,475,056)	11,175,862,587	20.88%
Private Market Strategies							
Unconstrained Fixed Income	2,774,319	-	54,902	-	-	2,829,221	0.01%
Private Debt Market	388,662,969	3,967,518,581	1,739,363	-	-	4,357,920,913	8.14%
Absolute Return Pool	25,920	15,911,306	114	-	-	15,937,340	0.03%
Total Private Market Strategies	391,463,209	3,983,429,887	1,794,379	-	-	4,376,687,474	8.18%
Other Securities and Cash	4,697,010,284			291,992,342		4,989,002,626	9.32%
LGPF Beta Overlay	400,085,963	1,795,998,228	12,107,891			2,208,192,082	4.13%
STPF Beta Overlay	216,708,266	494,428,872	4,241,597			715,378,735	1.34%
Real Estate Pool	28,121,887	3,740,293,611	202,837	-	-	3,768,618,334	7.04%
Real Return Pool	115,462,973	3,373,910,745	422,973	1,170,732	(4,469,448)	3,486,497,975	6.51%
Private Equity Pool	317,134,445	3,873,914,930	1,396,434	-	-	4,192,445,809	7.83%
Private Equity - New Mexico	-	419,674,419				419,674,419	0.78%
Stock Distributions/Private Equity		177,374				177,374	0.00%
Total Managed Net Assets	6,547,418,238	46,835,780,821	180,060,171	570,112,226	(606,407,862)	53,526,963,593	100.00%

Land Grant Permanent Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
LGPF Accruals	12,334,425	0.04%		
LGPF Cash Account	2,895,674,565	9.41%		
Cash and Equivalents	2,908,008,991	9.45%		9.45%
LGPF Beta Overlay:				
LGPF Beta Overlay Pool	2,208,192,082	7.18%		
LGPF Beta Overlay	2,208,192,082	7.18%		7.18%
US Equities:				
US Large Cap Active Pool	1,862,885,570	6.06%		
US Large Cap Index Pool	3,314,044,989	10.77%		
US Small/Mid Cap Pool	333,053,722	1.08%		
US SMID Cap Alternative Weighted Index Pool	112,649,525	0.37%		
US Equities	5,622,633,806	18.28%	20.00%	-1.72%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	1,122,299,194	3.65%		
Non-US Developed Markets Active Pool	2,296,854,389	7.47%		
Non-US Developed Markets Index Pool	801,502,287	2.61%		
Non-US Emerging Markets Active Pool	814,689,386	2.65%		
Non-US Equities	5,035,345,256	16.37%	20.00%	-3.63%
Public Market Strategies:				
Core Bonds Pool	1,921,103,501	6.24%		
Credit Plus Pool	2,063,670,186	6.71%		
Short Term Duration Fixed Income Pool	1,193,034,847	3.88%		
Public Market Strategies	5,177,808,535	16.83%	6.00%	10.83%
Private Market Strategies:				
Absolute Return Pool	15,937,340	0.05%		
Private Debt Market Pool	2,387,272,768	7.76%		
Unconstrained Fixed Income Pool	2,829,221	0.01%		
Private Market Strategies	2,406,039,330	7.82%	15.00%	-7.18%
Real Estate:				
Real Estate Pool	2,085,657,944	6.78%		
Real Estate	2,085,657,944	6.78%	12.00%	-5.22%
Real Return:				
Real Return Pool	2,148,719,836	6.98%		
Real Return	2,148,719,836	6.98%	12.00%	-5.02%
Private Equity:				
Private Equity Pool	3,171,634,118	10.31%		
Private Equity	3,171,634,118	10.31%	15.00%	-4.69%
Total	30,764,039,898	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	429,819,979	4.41%		
STPF Accruals	1,974,450	0.02%		
Cash and Equivalents	431,794,428	4.43%		4.43%
STPF Beta Overlay:				
STPF Beta Overlay Pool	715,378,735	7.34%		
STPF Beta Overlay	715,378,735	7.34%		7.34%
US Equities:				
US Large Cap Active Pool	586,694,514	6.02%		
US Large Cap Index Pool	1,257,607,454	12.91%		
US Small/Mid Cap Pool	108,135,246	1.11%		
US SMID Cap Alternative Weighted Index Pool	35,973,252	0.37%		
US Equities	1,988,410,465	20.41%	20.00%	0.41%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	388,875,705	3.99%		
Non-US Developed Markets Active Pool	789,227,803	8.10%		
Non-US Developed Markets Index Pool	304,097,630	3.12%		
Non-US Emerging Markets Active Pool	317,361,227	3.26%		
Non-US Equities	1,799,562,364	18.47%	20.00%	-1.53%
Public Market Strategies:				
Core Bonds Pool	636,299,938	6.53%		
Credit Plus Pool	646,369,304	6.63%		
Short Term Duration Fixed Income Pool	324,436,988	3.33%		
Public Market Strategies	1,607,106,230	16.49%	5.00%	11.49%
Private Market Strategies:				
Private Debt Market Pool	564,205,648	5.79%		
Private Market Strategies	564,205,648	5.79%	12.00%	-6.21%
Small Business Investment Corp & Other misc. loans:				
Small Business Investment Corp.	154,210,417	1.58%		
Small Business Recovery Loan Program	137,781,925	1.41%		
Small Business Investment Corp & Other misc. loans	291,992,342	3.00%		3.00%
Real Estate:				
Real Estate Pool	782,280,082	8.03%		
Real Estate	782,280,082	8.03%	12.00%	-3.97%
Real Return:				
Real Return Pool	738,032,906	7.57%		
Real Return	738,032,906	7.57%	12.00%	-4.43%
Private Equity:				
Private Equity Pool	404,927,575	4.16%		
Private Equity	404,927,575	4.16%	10.00%	-5.84%
Private Equity New Mexico:				
Private Equity New Mexico	419,674,419			
Stock Distributions/Private Equity	177,374			
Private Equity New Mexico:	419,851,793	4.31%	9.00%	-4.69%
Total	9,743,542,569	100.00%	100.00%	-

Tobacco Settlement Permanent Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
TSPF Accruals	455	0.00%		
TSPF Cash Account	103,190	0.03%		
Cash and Equivalents	103,645	0.03%		0.03%
US Equities:				
US Large Cap Active Pool	11,588,845	3.33%		
US Large Cap Index Pool	21,709,799	6.24%		
US Small/Mid Cap Pool	2,194,199	0.63%		
US SMID Cap Alternative Weighted Index Pool	619,416	0.18%		
US Equities	36,112,259	10.37%	10.00%	0.37%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	8,486,185	2.44%		
Non-US Developed Markets Active Pool	15,571,653	4.47%		
Non-US Developed Markets Index Pool	5,173,038	1.49%		
Non-US Emerging Markets Active Pool	6,337,201	1.82%		
Non-US Equities	35,568,077	10.22%	10.00%	0.22%
Public Market Strategies:				
Core Bonds Pool	24,165,682	6.94%		
Credit Plus Pool	10,869,971	3.12%		
Public Market Strategies	35,035,652	10.06%	10.00%	0.06%
Private Market Strategies:				
Private Debt Market Pool	94,881,728	27.25%		
Private Market Strategies	94,881,728	27.25%	25.00%	2.25%
Real Estate:				
Real Estate Pool	65,537,665	18.82%		
Real Estate	65,537,665	18.82%	20.00%	-1.18%
Real Return:				
Real Return Pool	80,921,918	23.24%		
Real Return	80,921,918	23.24%	25.00%	-1.76%
Total	348,160,944	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	468	0.00%		
Water Trust Fund Cash Account	106,231	0.07%		
Cash and Equivalents	106,699	0.07%		0.07%
US Equities:				
US Large Cap Active Pool	7,375,538	5.03%		
US Large Cap Index Pool	13,674,859	9.33%		
US Small/Mid Cap Pool	1,304,651	0.89%		
US SMID Cap Alternative Weighted Index Pool	412,944	0.28%		
US Equities	22,767,993	15.54%	15.00%	0.54%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	5,013,704	3.42%		
Non-US Developed Markets Active Pool	10,212,645	6.97%		
Non-US Developed Markets Index Pool	3,232,126	2.21%		
Non-US Emerging Markets Active Pool	3,951,793	2.70%		
Non-US Equities	22,410,268	15.29%	15.00%	0.29%
Public Market Strategies:				
Core Bonds Pool	3,052,810	2.08%		
Credit Plus Pool	5,045,414	3.44%		
Short Term Duration Fixed Income Pool	2,003,221	1.37%		
Public Market Strategies	10,101,445	6.89%	7.00%	-0.11%
Private Market Strategies:				
Private Debt Market Pool	13,622,599	9.30%		
Private Market Strategies	13,622,599	9.30%	8.00%	1.30%
Real Estate:				
Real Estate Pool	20,697,112	14.12%		
Real Estate	20,697,112	14.12%	15.00%	-0.88%
Real Return:				
Real Return Pool	20,571,936	14.04%		
Real Return	20,571,936	14.04%	15.00%	-0.96%
Private Equity:				
Private Equity Pool	36,267,510	24.75%		
Private Equity	36,267,510	24.75%	25.00%	-0.25%
Total	146,545,562	100.00%	100.00%	-

Tax Stabilization Reserve Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
TSRF Accruals	1,062,597	0.03%		
TSRF Cash Account	241,076,493	7.73%		
Cash and Equivalents	242,139,090	7.76%		7.76%
Public Market Strategies:				
Core Bonds Pool	521,613,561	16.72%		
Credit Plus Pool	528,677,519	16.94%		
Short Term Duration Fixed Income Pool	1,061,387,014	34.02%		
Public Market Strategies	2,111,678,094	67.68%	55.00%	12.68%
Private Market Strategies:				
Private Debt Market Pool	424,080,363	13.59%		
Private Market Strategies	424,080,363	13.59%	30.00%	-16.41%
Real Estate:				
Real Estate Pool	342,184,990	10.97%		
Real Estate	342,184,990	10.97%	15.00%	-4.03%
Total	3,120,082,538	100.00%	100.00%	-

Rural Libraries Endowment Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
RLEF Accruals	383	0.00%		
RLEF Cash Account	86,815	0.29%		
Cash and Equivalents	87,198	0.29%		0.29%
US Equities:				
US Large Cap Active Pool	1,552,077	5.20%		
US Large Cap Index Pool	2,887,882	9.67%		
US Small/Mid Cap Pool	313,386	1.05%		
US Equities	4,753,345	15.92%	15.00%	0.92%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	1,158,765	3.88%		
Non-US Developed Markets Active Pool	2,062,471	6.91%		
Non-US Developed Markets Index Pool	620,765	2.08%		
Non-US Emerging Markets Active Pool	820,960	2.75%		
Non-US Equities	4,662,960	15.62%	15.00%	0.62%
Public Market Strategies:				
Core Bonds Pool	1,203,538	4.03%		
Credit Plus Pool	613,438	2.05%		
Public Market Strategies	1,816,977	6.09%	7.00%	-0.91%
Private Market Strategies:				
Private Debt Market Pool	2,707,781	9.07%		
Private Market Strategies	2,707,781	9.07%	8.00%	1.07%
Real Estate:				
Real Estate Pool	4,241,906	14.21%		
Real Estate	4,241,906	14.21%	15.00%	-0.79%
Real Return:				
Real Return Pool	4,190,187	14.04%		
Real Return	4,190,187	14.04%	15.00%	-0.96%
Private Equity:				
Private Equity Pool	7,394,323	24.77%		
Private Equity	7,394,323	24.77%	25.00%	-0.23%
Total	29,854,676	100.00%	100.00%	-

Early Childhood Education and Care Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
Early Childhood Education and Care Fund Cash	1,109,483,010	15.71%		
ECECF Accruals	4,890,287	0.07%		
Cash and Equivalents	1,114,373,297	15.78%		15.78%
US Equities:				
US Large Cap Active Pool	405,450,484	5.74%		
US Large Cap Index Pool	739,271,076	10.47%		
US Small/Mid Cap Pool	80,437,470	1.14%		
US SMID Cap Alternative Weighted Index Pool	23,867,011	0.34%		
US Equities	1,249,026,041	17.69%	20.00%	-2.31%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	281,836,435	3.99%		
Non-US Developed Markets Active Pool	560,507,469	7.94%		
Non-US Developed Markets Index Pool	185,244,321	2.62%		
Non-US Emerging Markets Active Pool	230,925,709	3.27%		
Non-US Equities	1,258,513,934	17.82%	20.00%	-2.18%
Public Market Strategies:				
Core Bonds Pool	984,720,627	13.94%		
Credit Plus Pool	131,099,596	1.86%		
Short Term Duration Fixed Income Pool	635,124,593	8.99%		
Public Market Strategies	1,750,944,816	24.80%	13.00%	11.80%
Private Market Strategies:				
Private Debt Market Pool	625,357,457	8.86%		
Private Market Strategies	625,357,457	8.86%	20.00%	-11.14%
Real Estate:				
Real Estate Pool	315,169,505	4.46%		
Real Estate	315,169,505	4.46%	7.00%	-2.54%
Real Return:				
Real Return Pool	407,888,817	5.78%		
Real Return	407,888,817	5.78%	10.00%	-4.22%
Private Equity:				
Private Equity Pool	340,344,103	4.82%		
Private Equity	340,344,103	4.82%	10.00%	-5.18%
Total	7,061,617,969	100.00%	100.00%	-

Conservation Legacy Permanent Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
CLPF Accruals	775	0.00%		
CLPF Cash Account	175,882	0.33%		
Cash and Equivalents	176,658	0.33%		0.33%
US Equities:				
US Large Cap Active Pool	3,518,042	6.57%		
US Large Cap Index Pool	6,607,205	12.34%		
US Small/Mid Cap Pool	208,924	0.39%		
US SMID Cap Alternative Weighted Index Pool	619,416	1.16%		
US Equities	10,953,588	20.46%	20.00%	0.46%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	2,389,203	4.46%		
Non-US Developed Markets Active Pool	4,743,682	8.86%		
Non-US Developed Markets Index Pool	1,560,682	2.92%		
Non-US Emerging Markets Active Pool	1,921,383	3.59%		
Non-US Equities	10,614,950	19.83%	20.00%	-0.17%
Public Market Strategies:				
Core Bonds Pool	962,290	1.80%		
Credit Plus Pool	1,616,550	3.02%		
Short Term Duration Fixed Income Pool	603,519	1.13%		
Public Market Strategies	3,182,359	5.94%	6.00%	-0.06%
Private Market Strategies:				
Private Debt Market Pool	8,541,540	15.96%		
Private Market Strategies	8,541,540	15.96%	15.00%	0.96%
Real Estate:				
Real Estate Pool	6,034,159	11.27%		
Real Estate	6,034,159	11.27%	12.00%	-0.73%
Real Return:				
Real Return Pool	6,089,722	11.38%		
Real Return	6,089,722	11.38%	12.00%	-0.62%
Private Equity:				
Private Equity Pool	7,941,334	14.83%		
Private Equity	7,941,334	14.83%	15.00%	-0.17%
Total	53,534,308	100.00%	100.00%	-

Opioid Settlement Restricted Fund

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Investment	Balance	Weight	Long Term Target	Difference
Cash and Equivalents:				
OSRF Accruals	967	0.00%		
OSRF Cash Account	219,313	0.24%		
Cash and Equivalents	220,279	0.24%		0.24%
US Equities:				
US Large Cap Active Pool	6,001,366	6.63%		
US Large Cap Index Pool	11,114,264	12.28%		
US Small/Mid Cap Pool	313,386	0.35%		
US SMID Cap Alternative Weighted Index Pool	1,032,360	1.14%		
US Equities	18,461,377	20.40%	20.00%	0.40%
Non-US Equities:				
Non-US Developed Alternative Weighted Index Pool	4,155,135	4.59%		
Non-US Developed Markets Active Pool	8,249,882	9.12%		
Non-US Developed Markets Index Pool	2,677,092	2.96%		
Non-US Emerging Markets Active Pool	3,168,562	3.50%		
Non-US Equities	18,250,672	20.17%	20.00%	0.17%
Public Market Strategies:				
Core Bonds Pool	3,531,372	3.90%		
Credit Plus Pool	5,758,959	6.36%		
Short Term Duration Fixed Income Pool	2,414,074	2.67%		
Public Market Strategies	11,704,405	12.93%	13.00%	-0.07%
Private Market Strategies:				
Private Debt Market Pool	18,635,349	20.59%		
Private Market Strategies	18,635,349	20.59%	20.00%	0.59%
Real Estate:				
Real Estate Pool	6,004,806	6.64%		
Real Estate	6,004,806	6.64%	7.00%	-0.36%
Real Return:				
Real Return Pool	8,458,127	9.35%		
Real Return	8,458,127	9.35%	10.00%	-0.65%
Private Equity:				
Private Equity Pool	8,755,381	9.68%		
Private Equity	8,755,381	9.68%	10.00%	-0.32%
Total	90,490,396	100.00%	100.00%	-

Third Party Asset Allocation

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Investment	Balance	Weight
US Equities:		
Large Cap Active	67,433,080	3.11%
Large Cap Index	463,622,030	21.37%
Mid/Small	55,006,992	2.54%
US SMID Cap Alternative Weighted Index	43,280,033	2.00%
US Equities	629,342,135	29.01%
Non-US Equities:		
Non US Developed Index	271,742,970	12.53%
Non US Emerging Index	19,806,828	0.91%
Non US Emerging Active	124,460,648	5.74%
Non US Developed Active	11,026,242	0.51%
Non-US Equities	427,036,688	19.69%
Public Market Strategies:		
Core Plus Bonds	214,011,556	9.87%
Core Bonds Pool	252,472,520	11.64%
Public Market Strategies	466,484,075	21.51%
Private Market Strategies:		
Credit & Structured	218,615,680	10.08%
Private Market Strategies	218,615,680	10.08%
Real Estate:		
Real Estate	140,810,166	6.49%
Real Estate	140,810,166	6.49%
Real Return:		
Real Return	71,624,525	3.30%
Real Return	71,624,525	3.30%
Private Equity:		
Private Equity	215,181,465	9.92%
Private Equity	215,181,465	9.92%
Total	2,169,094,734	100.00%

Third Party Investors Allocation by Pool
March 31, 2024

Client	US Large Cap Index Pool	US Small/Mid Cap Pool	Credit Plus Pool	Non-US Developed Markets Active Pool	Non-US Emerging Markets Active Pool	US SMID Cap Alternative Weighted Index Pool	US Large Cap Active Pool	Core Bonds Pool	Private Debt Market Pool	Non-US Developed Markets Index Pool	Non-US Emerging Markets Index Pool	Private Equity Pool	Real Estate Pool	Real Return Pool	Total Market Value
CCC Foundation Bonner Title V Fund	449,300	136,933	463,570	245,224	120,094	128,050	439,110	337,419		245,208					2,564,907
City of Albuquerque								597,848							597,848
City of Las Cruces	9,794,382	10,213,873					14,114,529			4,354,545					38,477,328
City of Rio Rancho Permanent Fund	3,695,646		4,631,971	1,925,916		1,233,042					598,374				12,084,949
Clovis Community College Foundation Fund	341,630	134,675	374,048	241,679	118,224	126,375	428,129	332,072		241,960					2,338,790
CNM ECECD Higher Education Endowment	299,516		635,020	165,461		142,006					64,465				1,306,468
CNM Endowed Faculty in Nursing	786,856		1,666,978	434,396		372,131					169,192				3,429,554
CNM Endowment Funds	590,952		1,251,831	326,200		279,679					127,084				2,575,746
CNM General Funds	3,436,051		7,278,690	1,896,667		1,626,162					738,955				14,976,526
CNM Teacher Education Faculty Fellowship Endowment	525,131		1,112,524	289,908		248,368					112,922				2,288,854
CYFD - Next Generation Fund		54,567	1,009,895				996,029			430,637	187,671				2,678,799
CYFD - Trust Fund Non-Expendable			181,889	3,290,887			3,907,928			1,543,256	604,787				9,528,748
Eastern New Mexico University	18,299,821	3,666,966	9,200,606							3,001,404	316,234				34,485,031
Interstate Stream Commission - Improvement to the Rio Grande				995,654			2,809,847								3,805,502
Interstate Stream Commission - Irrigation Works Construction				7,042,653			14,609,152								21,651,805
Interstate Stream Commission - NM Unit Fund	25,532,611	6,440,900	26,709,495		3,072,776					12,830,548					74,586,329
John R. Carver Testamentary Trust		636,750		290,741											927,492
Los Alamos County - Cemetery	384,146	235,189	341,536				313,483			175,262	41,943				1,491,558
Los Alamos County - General Fund	3,158,305	2,244,390	6,994,574				4,126,543			1,947,195	892,834				19,363,841
Los Alamos County - Permanent	10,649,568	6,520,066	9,468,312				8,690,610			4,858,732	1,162,762				41,350,050
MRCGD Endowment Fund Investments	1,497,763		3,322,137												4,819,900
New Mexico Commissioner of Public Lands-O&G	11,392,280		4,391,800				12,138,249								27,922,328
New Mexico Highlands University - Endowment Fund	5,205,298	894,381	1,283,868							350,701	159,102				7,893,351
New Mexico Highlands University Foundation	5,361,531	1,780,304	1,431,563					1,869,775		948,242	1,134,143				12,525,558
New Mexico Military Institute - Capital Operations	1,126,469	314,874	864,984							306,795	76,009				2,689,131
New Mexico Military Institute - Capital Outlay	1,414,300	395,330	1,086,002							385,186	95,430				3,376,249
New Mexico Military Institute - Legislative Scholarship	10,227,308	2,857,409	7,851,139							2,783,154	689,799				24,408,810
New Mexico Military Institute - LFC/VC	4,564,143	1,275,395	3,504,071							1,242,403	307,884				10,893,897
New Mexico Military Institute - Patterson Account	3,934,733	1,099,850	3,021,373							1,071,629	265,497				9,393,081
New Mexico Military Institute - Trust Scholarship	4,973,234	1,390,135	3,818,810							1,354,465	335,570				11,872,214
New Mexico Retiree Health Care Authority	262,413,024				111,515,855	31,126,213		223,692,829	209,151,123	193,795,242		200,162,754	132,415,261	71,624,525	1,435,896,826
New Mexico School for the Visually Handicapped	2,588,674	1,175,520	4,385,452		955,760			2,121,285	1,961,111	2,252,434			1,583,147		17,023,383
New Mexico Small Business Investment Corporation			10,043,039												10,043,039
New Mexico Tech - Foundation Restricted Fund	4,814,477		3,412,606			1,123,156			1,061,116	3,817,354	1,579,715	2,298,068	1,014,630		19,121,122
New Mexico Tech - Proceeds from ABQ Building Sale	245,182	56,231			78,534			157,158	42,969	180,809		80,919	37,479		879,281
New Mexico Tech - Employee Benefit Trust	740,998	169,942			237,347			474,967	129,863	546,447		244,557	113,271		2,657,391
New Mexico Tech - Endowment Fund	19,946,352	4,538,165			6,455,788			12,790,281	3,803,393	14,834,118		7,179,407	3,290,391		72,837,894
New Mexico Tech - Foundation Enhanced			70,038												70,038
New Mexico Tech - Foundation Fund	4,711,955		3,462,122			1,122,677			1,423,104	3,822,594	1,395,366	3,251,584	1,446,239		20,635,641
New Mexico Tech - NMTURPC: Operating Growth Investment	399,804	91,692			128,060			256,268	70,067	294,835		131,950	61,115		1,433,791
New Mexico Tech - Plant/Debt/Allocated Fund	5,551,586	1,273,208			1,778,212			3,558,475	972,935	4,094,003		1,832,226	848,632		19,909,279
NMHU SWEN Endowment	4,876,505	1,904,895	4,288,600							2,938,124	1,965,268				22,257,534
NMMFA - General Fund	5,460,166	629,063	13,516,763							741,423	1,036,567				21,383,982
NMMFA - IFT Housing			8,305,139												8,305,139
NMPSIA - Benefits	5,694,314		9,748,232	2,792,902		1,356,535					1,053,316				20,645,299
NMPSIA - Risk	5,336,151		10,229,985	2,707,888		1,943,160									21,554,657
Office of the Superintendent of Insurance	9,627,673	2,817,762	28,878,422							2,624,279	1,684,058				45,632,194
San Juan College Foundation		2,435,626	2,179,626				4,859,470			3,665,233	1,624,784				14,764,739
Springer Municipal School District	80,159	77,762	33,012							64,755	49,623				305,310
Western New Mexico University	2,857,285		2,123,785			2,452,479									7,433,549
Total Third Party	463,622,030	55,006,992	214,011,556	11,026,242	124,460,648	43,280,033	67,433,080	252,472,520	218,615,680	271,742,970	19,806,828	215,181,465	140,810,166	71,624,525	2,169,094,734

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

Portfolio	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized and Unrealized	March 31, 2024 Market Value
Absolute Return Pool	15,763,719	-	-	-	-	114	173,506	15,937,340
Core Bonds Pool	4,300,966,244	12,000,000	-	-	-	15,430,489	20,729,106	4,349,125,838
Credit Plus Pool	3,564,543,777	6,500,000	(246,326)	-	-	16,601,598	20,333,443	3,607,732,492
LGPF Beta Overlay Pool	2,192,408,466	-	-	-	-	7,584,560	8,199,056	2,208,192,082
Non-US Developed Alternative Weighted Index Pool	1,688,079,365	-	(1,500,000)	59,900,000	-	12,170,208	55,564,752	1,814,214,325
Non-US Developed Markets Active Pool	3,376,532,888	-	-	209,900,000	-	17,237,042	94,786,305	3,698,456,236
Non-US Developed Markets Index Pool	1,479,738,643	8,400,000	-	35,000,000	-	7,474,245	45,238,022	1,575,850,910
Non-US Emerging Markets Active Pool	1,458,875,385	6,000,000	-	5,400,000	-	5,424,342	27,937,143	1,503,636,870
Non-US Emerging Markets Index Pool	19,323,250	-	-	-	-	26	483,552	19,806,828
Private Debt Market Pool	4,281,539,720	9,000,000	-	17,050,000	-	6,698,845	43,632,347	4,357,920,913
Private Equity Pool	3,900,340,482	6,000,000	-	236,750,000	-	3,111,158	46,244,168	4,192,445,809
Real Estate Pool	3,901,315,499	6,000,000	-	2,100,000	-	10,342,144	(151,139,308)	3,768,618,334
Real Return Pool	3,385,933,084	3,000,000	-	2,250,000	-	15,372,821	79,942,069	3,486,497,975
Short Term Duration Fixed Income Pool	3,200,237,262	-	-	-	-	13,102,400	5,664,595	3,219,004,256
STPF Beta Overlay Pool	711,437,195	-	-	-	-	2,165,703	1,775,838	715,378,735
Unconstrained Fixed Income Pool	2,807,033	-	-	-	-	12,151	10,037	2,829,221
US Large Cap Active Pool	2,380,633,113	-	-	472,800,000	-	3,185,362	95,881,043	2,952,499,517
US Large Cap Index Pool	6,110,943,423	8,400,000	(5,000,000)	(464,700,000)	-	6,590,842	174,305,294	5,830,539,558
US Small/Mid Cap Pool	556,151,812	-	-	-	-	686,239	24,129,925	580,967,976
US SMID Cap Alternative Weighted Index Pool	210,406,279	1,200,000	-	-	-	424,989	6,422,691	218,453,959
Total	46,737,976,638	66,500,000	(6,746,326)	576,450,000	-	143,615,279	600,313,583	48,118,109,174

Fund-Specific Assets:

Portfolio	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Land Grant Permanent Fund:								
Cash and Accruals	3,161,502,947	177,386,221	(111,622,107)	(339,400,000)	7,781,086	12,360,844	-	2,908,008,991
Severance Tax Permanent Fund:								
Cash and Accruals	453,123,469	-	(24,135,236)	(1,703,436)	2,535,182	1,974,450	-	431,794,428
Small Business Investment Corp & Recovery Loan Program & ETI	292,174,613	-	-	(1,803,717)	-	578,112	1,043,334	291,992,342
Private Equity New Mexico	426,352,901	-	-	3,507,153	-	-	(10,185,635)	419,674,419
Stock Distributions/Private Equity	185,948	-	-	-	-	-	(8,574)	177,374
Tobacco Settlement Permanent Fund:								
Cash and accruals	103,190	-	-	-	-	455	-	103,645
Water Trust Fund								
Cash and Accruals	106,231	-	-	-	-	468	-	106,699
Tax Stabilization Reserve Fund								
Cash and Accruals	241,076,493	-	-	-	-	1,062,597	-	242,139,090
Rural Libraries Endowment Fund								
Cash and Accruals	36,815	-	-	50,000	-	383	-	87,198
Early Childhood Education and Care Fund								
Cash and Accruals	1,334,483,010	-	-	(225,000,000)	-	4,890,287	-	1,114,373,297
Conservation Legacy Permanent Fund								
Cash and Accruals	2,775,882	-	-	(2,600,000)	-	775	-	176,658
Opioid Settlement Restricted Fun								
Cash and Accruals	9,719,313	-	-	(9,500,000)	-	967	-	220,279
Total Investment Pools and Fund Specific	52,659,617,448	243,886,221	(142,503,669)	0	10,316,268	164,484,617	591,162,709	53,526,963,593

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

US Large Cap Active Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
NT Russell Fundamental LC Active	1,174,073,607	283,680,000	-	-	(166,701)	2,390,497	66,952,710	1,526,930,113
T. Rowe Price Associates	1,206,629,061	189,120,000	-	-	(729,391)	785,835	28,928,333	1,424,733,838
SIC Managed Large Cap Active	667,032	-	-	-	-	3,652	-	670,685
US Large Cap Active Pool Cash	159,505	-	-	-	-	5,378	-	164,882
Sub - Total US Large Cap Active Pool	2,381,529,205	472,800,000	-	-	(896,092)	3,185,362	95,881,043	2,952,499,517
Management Fee	(896,092)	-	-	-	896,092	-	-	-
Total US Large Cap Active Pool	2,380,633,113	472,800,000	-	-	-	3,185,362	95,881,043	2,952,499,517

US Large Cap Index Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
NT Russell 1000 Index	6,110,933,777	8,400,000	(469,700,000)	-	(125,607)	6,590,246	174,305,294	5,830,403,710
US Large Cap Index Pool Cash	135,252	-	-	-	-	596	-	135,848
Sub - Total US Large Cap Index Pool	6,111,069,030	8,400,000	(469,700,000)	-	(125,607)	6,590,842	174,305,294	5,830,539,558
Management Fee	(125,607)	-	-	-	125,607	-	-	-
Total US Large Cap Index Pool	6,110,943,423	8,400,000	(469,700,000)	-	-	6,590,842	174,305,294	5,830,539,558

US Small/Mid Cap Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
BlackRock Small/Mid Cap	556,520,720	-	-	-	(468,385)	685,739	24,129,925	580,867,999
US Small/Mid Cap Pool Cash	99,477	2,300,000	(2,300,000)	-	-	500	-	99,977
Sub - Total US Small/Mid Cap Pool	556,620,197	2,300,000	(2,300,000)	-	(468,385)	686,239	24,129,925	580,967,976
Management Fee	(468,385)	-	-	-	468,385	-	-	-
Total US Small/Mid Cap Pool	556,151,812	2,300,000	(2,300,000)	-	-	686,239	24,129,925	580,967,976

US SMID Cap Alternative Weighted Index Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
NT S&P 600	210,409,649	1,200,000	-	-	(17,494)	424,927	6,422,691	218,439,772
US SMID Cap Alternative Weighted Index Pool Cash Account	11,367	2,600,000	(2,600,000)	-	-	50	-	11,417
Citi Transition US SMID Cap Alt Weighted	2,758	-	-	-	-	12	-	2,770
Sub - Total US SMID Cap Alternative Weighted Index Pool	210,423,773	3,800,000	(2,600,000)	-	(17,494)	424,989	6,422,691	218,453,959
Management Fee	(17,494)	-	-	-	17,494	-	-	-
Total US SMID Cap Alternative Weighted Index Pool	210,406,279	3,800,000	(2,600,000)	-	-	424,989	6,422,691	218,453,959

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

Credit Plus Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Prudential	1,463,505,097	-	-	-	(431,537)	6,817,315	9,836,106	1,479,726,981
Loomis Sayles Core Plus	856,050,862	6,500,000	(246,326)	-	(409,781)	3,372,292	5,472,295	870,739,342
Shenkman Credit Plus	1,245,731,757	-	-	-	(722,875)	6,408,375	5,025,043	1,256,442,300
Credit Plus Pool Cash	820,254	15,000,000	(15,000,000)	-	-	3,615	-	823,869
Sub - Total Credit Plus Pool	3,566,107,970	21,500,000	(15,246,326)	-	(1,564,193)	16,601,598	20,333,443	3,607,732,492
Management Fee	(1,564,193)	-	-	-	1,564,193	-	-	-
Total Credit Plus Pool	3,564,543,777	21,500,000	(15,246,326)	-	-	16,601,598	20,333,443	3,607,732,492

Core Bonds Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
PIMCO	1,758,418,348	12,000,000	-	-	(783,222)	9,010,324	12,598,162	1,791,243,612
BlackRock Core Bonds	2,543,133,882	-	-	-	(96,124)	6,418,872	8,130,944	2,557,587,574
Core Bonds Pool Cash	293,360	25,200,000	(25,200,000)	-	-	1,293	-	294,653
Sub - Total Core Bonds Pool	4,301,845,590	37,200,000	(25,200,000)	-	(879,346)	15,430,489	20,729,106	4,349,125,838
Management Fee	(879,346)	-	-	-	879,346	-	-	-
Total Core Bonds Pool	4,300,966,244	37,200,000	(25,200,000)	-	-	15,430,489	20,729,106	4,349,125,838

Unconstrained Fixed Income Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Loomis Sayles Fixed Income	50,903	-	-	-	-	3	10,037	60,943
Unconstrained Fixed Income Pool Cash	2,756,130	-	-	-	-	12,148	-	2,768,278
Sub - Total Unconstrained Fixed Income Pool	2,807,033	-	-	-	-	12,151	10,037	2,829,221
Management Fee	-	-	-	-	-	-	-	-
Total Unconstrained Fixed Income Pool	2,807,033	-	-	-	-	12,151	10,037	2,829,221

Short Term Duration Fixed Income Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
AB Low Vol Short Duration HY	912,249,040	-	-	-	(66,100)	4,462,944	3,335,171	919,981,055
J.P. Morgan Asset Management	2,287,792,945	-	-	-	(381,337)	8,636,622	2,329,425	2,298,377,655
Short Term Duration Fixed Income Pool Cash	642,714	4,300,000	(4,300,000)	-	-	2,833	-	645,547
Sub - Total Short Term Duration Fixed Income Pool	3,200,684,699	4,300,000	(4,300,000)	-	(447,437)	13,102,400	5,664,595	3,219,004,256
Management Fee	(447,437)	-	-	-	447,437	-	-	-
Total Short Term Duration Fixed Income Pool	3,200,237,262	4,300,000	(4,300,000)	-	-	13,102,400	5,664,595	3,219,004,256

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

Non-US Developed Markets Index Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Alliance Bernstein - Developed Markets	1,036,720,322	59,500,000	(16,100,000)	-	(96,754)	5,756,584	32,045,659	1,117,825,811
AB MSCI ACWI EX-US SC INDEX	442,574,915	-	-	-	(69,155)	1,714,994	13,192,362	457,413,116
SIC Tax Reclaims	88,508	-	-	-	-	388	1	88,897
Non-US Developed Markets Index Pool Cash	2,810	-	-	-	-	12	-	2,822
Citigroup Global Transition	517,998	-	-	-	-	2,266	(0)	520,264
Sub - Total Non-US Developed Markets Index Pool	1,479,904,552	59,500,000	(16,100,000)	-	(165,909)	7,474,245	45,238,022	1,575,850,910
Management Fee	(165,909)	-	-	-	165,909	-	-	-
Total Non-US Developed Markets Index Pool	1,479,738,643	59,500,000	(16,100,000)	-	-	7,474,245	45,238,022	1,575,850,910

Non-US Emerging Markets Index Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Alliance Bernstein - Emerging Markets	19,328,583	-	-	-	(5,521)	25	483,552	19,806,639
Non-US Emerging Markets Index Pool Cash	187	-	-	-	-	1	-	188
Sub - Total Non-US Emerging Markets Index Pool	19,328,771	-	-	-	(5,521)	26	483,552	19,806,828
Management Fee	(5,521)	-	-	-	5,521	-	-	-
Total Non-US Emerging Markets Index Pool	19,323,250	-	-	-	-	26	483,552	19,806,828

Non-US Developed Markets Active Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
LSV Asset Management	1,017,486,701	114,850,000	(9,150,000)	-	(1,104,450)	8,184,546	36,132,323	1,166,399,120
T. Rowe Price Associates - Developed Markets	1,032,741,587	-	(1,500,000)	-	(833,110)	4,741,058	28,559,707	1,063,709,242
MFS Institutional Advisors, Inc. (MFSI)	1,026,460,664	114,850,000	(9,150,000)	-	(1,031,048)	3,028,373	19,884,081	1,154,042,069
Neuberger Berman	302,453,431	-	-	-	(321,102)	1,284,766	10,210,224	313,627,318
Transition	2	-	-	-	-	-	-	2
Citigroup Global Transition	70,388	-	-	-	-	(329)	(1)	70,058
Non-US Developed Markets Active Pool Cash	609,826	-	-	-	-	(1,371)	(28)	608,427
Sub - Total Non-US Developed Markets Active Pool	3,379,822,598	229,700,000	(19,800,000)	-	(3,289,710)	17,237,042	94,786,305	3,698,456,236
Management Fee	(3,289,710)	-	-	-	3,289,710	-	-	-
Total Non-US Developed Markets Active Pool	3,376,532,888	229,700,000	(19,800,000)	-	-	17,237,042	94,786,305	3,698,456,236

Non-US Emerging Markets Active Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
BlackRock	722,959,233	2,700,000	-	-	(928,232)	3,492,885	18,938,384	747,162,270
William Blair	737,437,815	8,700,000	-	-	(670,739)	1,928,815	8,998,759	756,394,650
Non-US Emerging Markets Active Pool Cash	77,308	-	-	-	-	2,642	-	79,950
Citigroup Global Transition	-	-	-	-	-	-	-	-
Sub - Total Non-US Emerging Markets Active Pool	1,460,474,356	11,400,000	-	-	(1,598,971)	5,424,342	27,937,143	1,503,636,870
Management Fee	(1,598,971)	-	-	-	1,598,971	-	-	-
Total Non-US Emerging Markets Active Pool	1,458,875,385	11,400,000	-	-	-	5,424,342	27,937,143	1,503,636,870

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

Non-US Developed Alternative Weighted Index Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
BLK MSCI WORLD EX-USA IMI Custom Factor Index	1,326,685,803	-	-	-	(246,306)	9,519,407	48,397,502	1,384,356,406
BLK FTSE Developed EX-US Minimum Variance	361,244,115	58,400,000	-	-	(37,486)	2,607,698	7,166,580	429,380,907
BlackRock Transition Account	70,170	-	-	-	-	174	670	71,014
Non-US Developed Alternative Weighted Index Pool Cash	363,068	27,400,000	(27,400,000)	-	-	42,930	-	405,998
Sub - Total Non-US Developed Alternative Weighted Index Pool	1,688,363,157	85,800,000	(27,400,000)	-	(283,792)	12,170,208	55,564,752	1,814,214,325
Management Fee	(283,792)	-	-	-	283,792	-	-	-
Total Non-US Developed Alternative Weighted Index Pool	1,688,079,365	85,800,000	(27,400,000)	-	-	12,170,208	55,564,752	1,814,214,325

LGPF Beta Overlay Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
LGPF Overlay - Cash - Parametric	2,192,408,466	-	-	-	-	7,584,560	8,199,056	2,208,192,082
LGPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total LGPF Beta Overlay Pool	2,192,408,466	-	-	-	-	7,584,560	8,199,056	2,208,192,082
Total LGPF Beta Overlay Pool	2,192,408,466	-	-	-	-	7,584,560	8,199,056	2,208,192,082

STPF Beta Overlay Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
STPF Overlay - Cash - Parametric	711,437,195	-	-	-	-	2,165,703	1,775,838	715,378,735
STPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total STPF Beta Overlay Pool	711,437,195	-	-	-	-	2,165,703	1,775,838	715,378,735
Total STPF Beta Overlay Pool	711,437,195	-	-	-	-	2,165,703	1,775,838	715,378,735

Absolute Return Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Equivalents	25,920	-	-	-	-	114	-	26,034
Hedge Fund	15,737,800	-	-	-	-	-	173,506	15,911,306
Sub - Total Absolute Return Pool	15,763,719	-	-	-	-	114	173,506	15,937,340
Total Absolute Return Pool	15,763,719	-	-	-	-	114	173,506	15,937,340

Private Debt Market Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Equivalents	386,602,607	(45,347,053)	47,407,413	-	-	1,739,365	-	390,402,332
Private Debt Market	3,894,937,113	71,397,053	(47,407,413)	-	-	4,959,480	43,632,347	3,967,518,581
Sub - Total Private Debt Market Pool	4,281,539,720	26,050,000	(0)	-	-	6,698,845	43,632,347	4,357,920,913
Total Private Debt Market Pool	4,281,539,720	26,050,000	(0)	-	-	6,698,845	43,632,347	4,357,920,913

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

Private Equity Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Equivalents	117,365,689	164,026,478	35,742,278	-	-	1,396,435	-	318,530,879
Private Equity	3,782,966,199	79,573,522	(36,592,278)	-	-	1,714,724	46,243,722	3,873,905,889
Stocks	8,595	-	-	-	-	-	446	9,041
Sub - Total Private Equity Pool	3,900,340,482	243,600,000	(850,000)	-	-	3,111,158	46,244,168	4,192,445,809
Total Private Equity Pool	3,900,340,482	243,600,000	(850,000)	-	-	3,111,158	46,244,168	4,192,445,809

Real Estate Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Equivalents	60,210,346	(51,550,858)	19,462,399	-	-	202,837	-	28,324,724
Real Estate	3,841,105,153	61,050,858	(20,862,399)	-	-	10,139,306	(151,139,308)	3,740,293,611
Sub - Total Real Estate Pool	3,901,315,499	9,500,000	(1,400,000)	-	-	10,342,144	(151,139,308)	3,768,618,334
Total Real Estate Pool	3,901,315,499	9,500,000	(1,400,000)	-	-	10,342,144	(151,139,308)	3,768,618,334

Real Return Pool

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Equivalents	60,167,895	(3,566,372)	42,581,816	-	-	352,755	-	99,536,093
Real Return	2,944,865,807	8,816,372	(42,581,816)	-	-	14,587,140	52,061,622	2,977,749,126
Harvest MLP	381,473,193	-	-	-	(573,811)	432,926	27,880,447	409,212,755
Sub - Total Real Return Pool	3,386,506,895	5,250,000	(0)	-	(573,811)	15,372,821	79,942,069	3,486,497,975
Management Fee	(573,811)	-	-	-	573,811	-	-	-
Total Real Return Pool	3,385,933,084	5,250,000	(0)	-	-	15,372,821	79,942,069	3,486,497,975

Grand Total	46,737,976,638	1,221,100,000	(584,896,326)	-	-	143,615,279	600,313,583	48,118,109,174
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**Change in Market Value
For the Month Ended March 31, 2024
Governmental Funds**

Land Grant Permanent Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Fund Specific								
Cash and Accruals	3,161,502,947	177,386,221	(111,622,107)	(339,400,000)	7,781,086	12,360,844	-	2,908,008,991
Fund Specific	3,161,502,947	177,386,221	(111,622,107)	(339,400,000)	7,781,086	12,360,844	-	2,908,008,991
Investment Pools:								
Absolute Return Pool	15,763,719	-	-	-	-	114	173,506	15,937,340
Core Bonds Pool	1,894,431,022	-	-	10,700,000	-	6,815,982	9,156,497	1,921,103,501
Credit Plus Pool	2,039,642,859	-	-	2,900,000	-	9,496,331	11,630,996	2,063,670,186
LGPF Beta Overlay Pool	2,192,408,466	-	-	-	-	7,584,560	8,199,056	2,208,192,082
Non-US Developed Alternative Weighted Index Pool	1,080,397,369	-	-	-	-	7,528,667	34,373,158	1,122,299,194
Non-US Developed Markets Active Pool	2,027,284,465	-	-	200,000,000	-	10,704,730	58,865,193	2,296,854,389
Non-US Developed Markets Index Pool	774,692,007	-	-	-	-	3,801,518	23,008,762	801,502,287
Non-US Emerging Markets Active Pool	796,613,714	-	-	-	-	2,938,977	15,136,696	814,689,386
Private Debt Market Pool	2,359,701,299	-	-	-	-	3,669,633	23,901,837	2,387,272,768
Private Equity Pool	2,999,296,239	-	-	135,000,000	-	2,353,627	34,984,252	3,171,634,118
Real Estate Pool	2,163,579,001	-	-	-	-	5,723,629	(83,644,686)	2,085,657,944
Real Return Pool	2,089,977,512	-	-	-	-	9,474,231	49,268,094	2,148,719,836
Short Term Duration Fixed Income Pool	1,190,379,380	-	-	(4,300,000)	-	4,856,042	2,099,425	1,193,034,847
Unconstrained Fixed Income Pool	2,807,033	-	-	-	-	12,151	10,037	2,829,221
US Large Cap Active Pool	1,700,379,421	-	-	100,000,000	-	2,009,810	60,496,339	1,862,885,570
US Large Cap Index Pool	3,311,224,671	-	-	(100,000,000)	-	3,746,197	99,074,122	3,314,044,989
US Small/Mid Cap Pool	321,127,265	-	-	(2,300,000)	-	393,403	13,833,054	333,053,722
US SMID Cap Alternative Weighted Index Pool	111,718,402	-	-	(2,600,000)	-	219,153	3,311,970	112,649,525
Investment Pools	27,071,423,843	-	-	339,400,000	-	81,328,756	363,878,307	27,856,030,907
Sub - Total Land Grant Permanent Fund	30,232,926,790	177,386,221	(111,622,107)	-	7,781,086	93,689,600	363,878,307	30,764,039,898
Total Land Grant Permanent Fund	30,232,926,790	177,386,221	(111,622,107)	-	7,781,086	93,689,600	363,878,307	30,764,039,898

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

Severance Tax Permanent Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Fund Specific								
Cash and Accruals	453,123,469	-	(24,135,236)	(1,703,436)	2,535,182	1,974,450	-	431,794,428
Small Business Invest Corp & Recovery Loan Program & ETIs	292,174,613	-	-	(1,803,717)	-	578,112	1,043,334	291,992,342
Private Equity New Mexico	426,352,901	-	-	3,507,153	-	-	(10,185,635)	419,674,419
Stock Distributions/Private Equity	185,948	-	-	-	-	-	(8,574)	177,374
STPF Beta Overlay (transferred to STPF Beta Overlay Pool)	-	-	-	-	-	-	-	-
Fund Specific	1,171,836,930	-	(24,135,236)	-	2,535,182	2,552,562	(9,150,874)	1,143,638,564
Investment Pools:								
Core Bonds Pool	631,009,599	-	-	-	-	2,257,561	3,032,777	636,299,938
Credit Plus Pool	639,751,940	-	-	-	-	2,974,379	3,642,985	646,369,304
Non-US Developed Alternative Weighted Index Pool	374,356,758	-	-	-	-	2,608,677	11,910,270	388,875,705
Non-US Developed Markets Active Pool	765,322,710	-	-	-	-	3,678,279	20,226,814	789,227,803
Non-US Developed Markets Index Pool	293,925,553	-	-	-	-	1,442,332	8,729,744	304,097,630
Non-US Emerging Markets Active Pool	310,319,872	-	-	-	-	1,144,875	5,896,481	317,361,227
Private Debt Market Pool	557,689,435	-	-	-	-	867,277	5,648,936	564,205,648
Private Equity Pool	300,160,588	-	-	100,000,000	-	300,491	4,466,495	404,927,575
Real Estate Pool	811,506,394	-	-	-	-	2,146,796	(31,373,108)	782,280,082
Real Return Pool	717,856,349	-	-	-	-	3,254,167	16,922,390	738,032,906
Short Term Duration Fixed Income Pool	322,545,501	-	-	-	-	1,320,565	570,923	324,436,988
STPF Beta Overlay Pool	711,437,195	-	-	-	-	2,165,703	1,775,838	715,378,735
US Large Cap Active Pool	422,008,916	-	-	145,000,000	-	632,967	19,052,630	586,694,514
US Large Cap Index Pool	1,463,589,396	-	-	(245,000,000)	-	1,421,599	37,596,458	1,257,607,454
US Small/Mid Cap Pool	103,516,227	-	-	-	-	127,729	4,491,290	108,135,246
US SMID Cap Alternative Weighted Index Pool	34,845,631	-	-	-	-	69,984	1,057,637	35,973,252
Investment Pools	8,459,842,065	-	-	-	-	26,413,381	113,648,560	8,599,904,005
Sub - Total Severance Tax Permanent Fund	9,631,678,995	-	(24,135,236)	-	2,535,182	28,965,943	104,497,685	9,743,542,569
Total Severance Tax Permanent Fund	9,631,678,995	-	(24,135,236)	-	2,535,182	28,965,943	104,497,685	9,743,542,569

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

Tobacco Settlement Permanent Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and accruals	103,190	-	-	-	-	455	-	103,645
Investment Pools:								
Core Bonds Pool	9,464,763	-	-	14,500,000	-	85,739	115,180	24,165,682
Credit Plus Pool	25,758,687	-	-	(15,000,000)	-	50,020	61,264	10,869,971
Non-US Developed Alternative Weighted Index Pool	32,869,347	-	-	(24,700,000)	-	56,927	259,910	8,486,185
Non-US Developed Markets Active Pool	-	-	-	15,100,000	-	72,573	399,080	15,571,653
Non-US Developed Markets Index Pool	-	-	-	5,000,000	-	24,536	148,503	5,173,038
Non-US Emerging Markets Active Pool	5,496,596	-	-	700,000	-	22,861	117,743	6,337,201
Private Debt Market Pool	86,985,904	-	-	6,800,000	-	145,849	949,974	94,881,728
Real Estate Pool	66,586,180	-	-	1,400,000	-	179,854	(2,628,368)	65,537,665
Real Return Pool	77,809,651	-	-	900,000	-	356,805	1,855,462	80,921,918
US Large Cap Active Pool	-	-	-	11,200,000	-	12,503	376,342	11,588,845
US Large Cap Index Pool	38,036,239	-	-	(17,000,000)	-	24,541	649,019	21,709,799
US Small/Mid Cap Pool	1,600,473	-	-	500,000	-	2,592	91,134	2,194,199
US SMID Cap Alternative Weighted Index Pool	-	-	-	600,000	-	1,205	18,211	619,416
Investment Pools	344,607,840	-	-	-	-	1,036,004	2,413,455	348,057,299
Sub - Total Tobacco Settlement Permanent Fund	344,711,030	-	-	-	-	1,036,459	2,413,455	348,160,944
Total Tobacco Settlement Permanent Fund	344,711,030	-	-	-	-	1,036,459	2,413,455	348,160,944

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

Water Trust Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Accruals	106,231	-	-	-	-	468	-	106,699
Investment Pools:								
Core Bonds Pool	8,227,428	-	-	(5,200,000)	-	10,831	14,551	3,052,810
Credit Plus Pool	293,760	-	-	4,700,000	-	23,217	28,436	5,045,414
Non-US Developed Alternative Weighted Index Pool	2,326,514	-	-	2,500,000	-	33,633	153,557	5,013,704
Non-US Developed Markets Active Pool	18,203,312	-	-	(8,300,000)	-	47,597	261,736	10,212,645
Non-US Developed Markets Index Pool	624,011	-	-	2,500,000	-	15,330	92,785	3,232,126
Non-US Emerging Markets Active Pool	864,114	-	-	3,000,000	-	14,256	73,423	3,951,793
Private Debt Market Pool	13,215,267	-	-	250,000	-	20,940	136,392	13,622,599
Private Equity Pool	36,690,553	-	-	(850,000)	-	26,914	400,044	36,267,510
Real Estate Pool	20,670,364	-	-	800,000	-	56,799	(830,051)	20,697,112
Real Return Pool	20,009,535	-	-	-	-	90,707	471,695	20,571,936
Short Term Duration Fixed Income Pool	691,542	-	-	1,300,000	-	8,154	3,525	2,003,221
US Large Cap Active Pool	1,228,064	-	-	5,900,000	-	7,957	239,517	7,375,538
US Large Cap Index Pool	21,250,588	-	-	(8,000,000)	-	15,458	408,813	13,674,859
US Small/Mid Cap Pool	248,923	-	-	1,000,000	-	1,541	54,187	1,304,651
US SMID Cap Alternative Weighted Index Pool	-	-	-	400,000	-	803	12,141	412,944
Investment Pools	144,543,976	-	-	-	-	374,138	1,520,750	146,438,864
Sub - Total Water Trust Fund	144,650,206	-	-	-	-	374,606	1,520,750	146,545,562
Total Water Trust Fund	144,650,206	-	-	-	-	374,606	1,520,750	146,545,562

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

Tax Stabilization Reserve Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and accruals	241,076,493	-	-	-	-	1,062,597	-	242,139,090
Investment Pools:								
Core Bonds Pool	517,276,751	-	-	-	-	1,850,660	2,486,151	521,613,561
Credit Plus Pool	523,265,054	-	-	-	-	2,432,800	2,979,665	528,677,519
Private Debt Market Pool	419,182,507	-	-	-	-	651,882	4,245,975	424,080,363
Real Estate Pool	354,969,165	-	-	-	-	939,051	(13,723,226)	342,184,990
Short Term Duration Fixed Income Pool	1,055,199,062	-	-	-	-	4,320,192	1,867,760	1,061,387,014
Investment Pools	2,869,892,539	-	-	-	-	10,194,585	(2,143,676)	2,877,943,448
Sub - Total Tax Stabilization Reserve Fund	3,110,969,032	-	-	-	-	11,257,182	(2,143,676)	3,120,082,538
Total Tax Stabilization Reserve Fund	3,110,969,032	-	-	-	-	11,257,182	(2,143,676)	3,120,082,538

Rural Libraries Endowment Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and accruals	36,815	-	-	50,000	-	383	-	87,198
Investment Pools:								
Core Bonds Pool	1,693,532	-	-	(500,000)	-	4,270	5,736	1,203,538
Credit Plus Pool	507,158	-	-	100,000	-	2,823	3,457	613,438
Non-US Developed Alternative Weighted Index Pool	3,815,501	-	-	(2,700,000)	-	7,773	35,490	1,158,765
Non-US Developed Markets Active Pool	-	-	-	2,000,000	-	9,612	52,858	2,062,471
Non-US Developed Markets Index Pool	-	-	-	600,000	-	2,944	17,820	620,765
Non-US Emerging Markets Active Pool	602,746	-	-	200,000	-	2,962	15,253	820,960
Private Debt Market Pool	2,676,507	-	-	-	-	4,162	27,111	2,707,781
Private Equity Pool	6,507,273	-	-	800,000	-	5,487	81,562	7,394,323
Real Estate Pool	5,000,385	-	-	(600,000)	-	11,641	(170,120)	4,241,906
Real Return Pool	3,925,634	-	-	150,000	-	18,476	96,077	4,190,187
US Large Cap Active Pool	-	-	-	1,500,000	-	1,674	50,403	1,552,077
US Large Cap Index Pool	4,698,283	-	-	(1,900,000)	-	3,264	86,334	2,887,882
US Small/Mid Cap Pool	-	-	-	300,000	-	370	13,016	313,386
Investment Pools	29,427,021	-	-	(50,000)	-	75,460	314,998	29,767,478
Sub - Total Rural Libraries Endowment Fund	29,463,836	-	-	-	-	75,842	314,998	29,854,676
Total Rural Libraries Endowment Fund	29,463,836	-	-	-	-	75,842	314,998	29,854,676

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

Early Childhood Education and Care Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and accruals	1,334,483,010	-	-	(225,000,000)	-	4,890,287	-	1,114,373,297
Investment Pools:								
Core Bonds Pool	976,533,442	-	-	-	-	3,493,741	4,693,444	984,720,627
Credit Plus Pool	129,757,432	-	-	-	-	603,277	738,887	131,099,596
Non-US Developed Alternative Weighted Index Pool	194,313,875	-	-	77,000,000	-	1,890,630	8,631,930	281,836,435
Non-US Developed Markets Active Pool	553,530,136	-	-	(10,000,000)	-	2,612,304	14,365,029	560,507,469
Non-US Developed Markets Index Pool	136,047,892	-	-	43,000,000	-	878,612	5,317,817	185,244,321
Non-US Emerging Markets Active Pool	225,802,115	-	-	-	-	833,060	4,290,534	230,925,709
Private Debt Market Pool	618,134,979	-	-	-	-	961,278	6,261,200	625,357,457
Private Equity Pool	336,337,422	-	-	-	-	252,565	3,754,116	340,344,103
Real Estate Pool	326,944,370	-	-	-	-	864,913	(12,639,778)	315,169,505
Real Return Pool	396,737,834	-	-	-	-	1,798,481	9,352,501	407,888,817
Short Term Duration Fixed Income Pool	631,421,777	-	-	-	-	2,585,165	1,117,651	635,124,593
US Large Cap Active Pool	191,846,241	-	-	200,000,000	-	437,428	13,166,815	405,450,484
US Large Cap Index Pool	801,334,729	-	-	(85,000,000)	-	835,672	22,100,675	739,271,076
US Small/Mid Cap Pool	77,001,567	-	-	-	-	95,013	3,340,890	80,437,470
US SMID Cap Alternative Weighted Index Pool	23,118,873	-	-	-	-	46,432	701,706	23,867,011
Investment Pools	5,618,862,684	-	-	225,000,000	-	18,188,571	85,193,417	5,947,244,673
Sub - Total Early Childhood Education and Care Fund	6,953,345,693	-	-	-	-	23,078,859	85,193,417	7,061,617,969
Total Early Childhood Education and Care Fund	6,953,345,693	-	-	-	-	23,078,859	85,193,417	7,061,617,969

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

Conservation Legacy Permanent Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and accruals	2,775,882	-	-	(2,600,000)	-	775	-	176,658
Investment Pools:								
Core Bonds Pool	8,254,290	-	-	(7,300,000)	-	3,414	4,587	962,290
Credit Plus Pool	-	-	-	1,600,000	-	7,439	9,111	1,616,550
Non-US Developed Alternative Weighted Index Pool	-	-	-	2,300,000	-	16,027	73,175	2,389,203
Non-US Developed Markets Active Pool	-	-	-	4,600,000	-	22,108	121,574	4,743,682
Non-US Developed Markets Index Pool	8,008,477	-	-	(6,500,000)	-	7,402	44,803	1,560,682
Non-US Emerging Markets Active Pool	1,378,753	-	-	500,000	-	6,931	35,699	1,921,383
Private Debt Market Pool	6,642,890	-	-	1,800,000	-	13,130	85,520	8,541,540
Private Equity Pool	6,047,845	-	-	1,800,000	-	5,893	87,596	7,941,334
Real Estate Pool	4,959,597	-	-	1,300,000	-	16,559	(241,998)	6,034,159
Real Return Pool	4,723,240	-	-	1,200,000	-	26,851	139,632	6,089,722
Short Term Duration Fixed Income Pool	-	-	-	600,000	-	2,457	1,062	603,519
US Large Cap Active Pool	-	-	-	3,400,000	-	3,796	114,247	3,518,042
US Large Cap Index Pool	9,902,212	-	-	(3,500,000)	-	7,469	197,524	6,607,205
US Small/Mid Cap Pool	-	-	-	200,000	-	247	8,677	208,924
US SMID Cap Alternative Weighted Index Pool	-	-	-	600,000	-	1,205	18,211	619,416
Investment Pools	49,917,304	-	-	2,600,000	-	140,928	699,418	53,357,651
Sub - Total Conservation Legacy Permanent Fund (CP)	52,693,186	-	-	-	-	141,704	699,418	53,534,308
Total Conservation Legacy Permanent Fund	52,693,186	-	-	-	-	141,704	699,418	53,534,308

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

Opioid Settlement Restricted Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and accruals	9,719,313	-	-	(9,500,000)	-	967	-	220,279
Investment Pools:								
Core Bonds Pool	15,702,011	-	-	(12,200,000)	-	12,529	16,831	3,531,372
Credit Plus Pool	-	-	-	5,700,000	-	26,501	32,458	5,758,959
Non-US Developed Alternative Weighted Index Pool	-	-	-	4,000,000	-	27,874	127,261	4,155,135
Non-US Developed Markets Active Pool	-	-	-	8,000,000	-	38,449	211,433	8,249,882
Non-US Developed Markets Index Pool	12,187,543	-	-	(9,600,000)	-	12,697	76,851	2,677,092
Non-US Emerging Markets Active Pool	2,098,260	-	-	1,000,000	-	11,431	58,871	3,168,562
Private Debt Market Pool	10,220,123	-	-	8,200,000	-	28,646	186,581	18,635,349
Private Equity Pool	8,652,309	-	-	-	-	6,497	96,575	8,755,381
Real Estate Pool	7,029,148	-	-	(800,000)	-	16,479	(240,821)	6,004,806
Real Return Pool	8,226,896	-	-	-	-	37,294	193,937	8,458,127
Short Term Duration Fixed Income Pool	-	-	-	2,400,000	-	9,826	4,248	2,414,074
US Large Cap Active Pool	-	-	-	5,800,000	-	6,475	194,892	6,001,366
US Large Cap Index Pool	15,069,437	-	-	(4,300,000)	-	12,564	332,263	11,114,264
US Small/Mid Cap Pool	-	-	-	300,000	-	370	13,016	313,386
US SMID Cap Alternative Weighted Index Pool	-	-	-	1,000,000	-	2,008	30,352	1,032,360
Investment Pools	79,185,728	-	-	9,500,000	-	249,640	1,334,749	90,270,117
Sub - Total Opioid Settlement Restricted Fund	88,905,041	-	-	-	-	250,606	1,334,749	90,490,396
Total Opioid Settlement Restricted Fund	88,905,041	-	-	-	-	250,606	1,334,749	90,490,396
Governmental Funds Grand Total	50,589,343,809	177,386,221	(135,757,343)	-	10,316,268	158,870,800	557,709,104	51,357,868,859

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

CCC Foundation Bonner Title V Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	458,824	-	-	-	-	2,133	2,613	463,570
US Large Cap Index Pool	435,360	-	-	-	-	508	13,432	449,300
US Large Cap Active Pool	424,376	-	-	-	-	474	14,260	439,110
Core Bonds Pool	334,614	-	-	-	-	1,197	1,608	337,419
Non-US Developed Markets Active Pool	237,796	-	-	-	-	1,143	6,285	245,224
Non-US Developed Markets Index Pool	237,005	-	-	-	-	1,163	7,039	245,208
US Small/Mid Cap Pool	131,084	-	-	-	-	162	5,687	136,933
US SMID Cap Alternative Weighted Index Pool	124,036	-	-	-	-	249	3,765	128,050
Non-US Emerging Markets Active Pool	117,430	-	-	-	-	433	2,231	120,094
CCC Foundation Bonner Title V Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CCC Foundation Bonner Title V Fund	2,500,525	-	-	-	-	7,462	56,920	2,564,907
Total CCC Foundation Bonner Title V Fund	2,500,525	-	-	-	-	7,462	56,920	2,564,907

Clovis Community College Foundation Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	413,764	-	-	-	-	462	13,903	428,129
Credit Plus Pool	370,218	-	-	-	-	1,721	2,108	374,048
US Large Cap Index Pool	331,031	-	-	-	-	386	10,213	341,630
Core Bonds Pool	329,311	-	-	-	-	1,178	1,583	332,072
Non-US Developed Markets Index Pool	233,866	-	-	-	-	1,148	6,946	241,960
Non-US Developed Markets Active Pool	234,359	-	-	-	-	1,126	6,194	241,679
US Small/Mid Cap Pool	128,922	-	-	-	-	159	5,594	134,675
US SMID Cap Alternative Weighted Index Pool	122,413	-	-	-	-	246	3,716	126,375
Non-US Emerging Markets Active Pool	115,600	-	-	-	-	426	2,197	118,224
Clovis Community College Foundation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Clovis Community College Foundation F	2,279,485	-	-	-	-	6,853	52,453	2,338,790
Total Clovis Community College Foundation F	2,279,485	-	-	-	-	6,853	52,453	2,338,790

City of Albuquerque

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Core Bonds Pool	592,877	-	-	-	-	2,121	2,850	597,848
City of Albuquerque Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Albuquerque	592,877	-	-	-	-	2,121	2,850	597,848
Total City of Albuquerque	592,877	-	-	-	-	2,121	2,850	597,848

City of Las Cruces

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	13,640,938	-	-	-	-	15,228	458,363	14,114,529
US Small/Mid Cap Pool	9,777,585	-	-	-	-	12,065	424,223	10,213,873
US Large Cap Index Pool	9,490,505	-	-	-	-	11,072	292,805	9,794,382
Non-US Developed Markets Index Pool	4,208,885	-	-	-	-	20,654	125,006	4,354,545
City of Las Cruces Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Las Cruces	37,117,914	-	-	-	-	59,018	1,300,397	38,477,328
Total City of Las Cruces	37,117,914	-	-	-	-	59,018	1,300,397	38,477,328

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

City of Rio Rancho Permanent Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	4,584,550	-	-	-	-	21,315	26,106	4,631,971
US Large Cap Index Pool	3,580,986	-	-	-	-	4,178	110,482	3,695,646
Non-US Developed Markets Active Pool	1,867,581	-	-	-	-	8,976	49,359	1,925,916
US SMID Cap Alternative Weighted Index Pool	1,194,391	-	-	-	-	2,399	36,252	1,233,042
Non-US Emerging Markets Index Pool	583,765	-	-	-	-	1	14,608	598,374
City of Rio Rancho Permanent Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Rio Rancho Permanent Fund	11,811,274	-	-	-	-	36,868	236,807	12,084,949
Total City of Rio Rancho Permanent Fund	11,811,274	-	-	-	-	36,868	236,807	12,084,949

CNM ECECD Higher Education Endowment

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	628,519	-	-	-	-	2,922	3,579	635,020
US Large Cap Index Pool	290,224	-	-	-	-	339	8,954	299,516
Non-US Developed Markets Active Pool	160,450	-	-	-	-	771	4,241	165,461
US SMID Cap Alternative Weighted Index Pool	137,555	-	-	-	-	276	4,175	142,006
Non-US Emerging Markets Index Pool	62,891	-	-	-	-	0	1,574	64,465
CNM ECECD Higher Education Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM ECECD Higher Education Endowment	1,279,638	-	-	-	-	4,308	22,523	1,306,468
Total CNM ECECD Higher Education Endowment	1,279,638	-	-	-	-	4,308	22,523	1,306,468

CNM Endowed Faculty in Nursing

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	1,649,912	-	-	-	-	7,671	9,395	1,666,978
US Large Cap Index Pool	762,444	-	-	-	-	889	23,523	786,856
Non-US Developed Markets Active Pool	421,239	-	-	-	-	2,025	11,133	434,396
US SMID Cap Alternative Weighted Index Pool	360,467	-	-	-	-	724	10,941	372,131
Non-US Emerging Markets Index Pool	165,062	-	-	-	-	0	4,131	169,192
CNM Endowed Faculty in Nursing Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM Endowed Faculty in Nursing	3,359,122	-	-	-	-	11,309	59,123	3,429,554
Total CNM Endowed Faculty in Nursing	3,359,122	-	-	-	-	11,309	59,123	3,429,554

CNM Endowment Funds

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	1,239,015	-	-	-	-	5,761	7,055	1,251,831
US Large Cap Index Pool	572,617	-	-	-	-	668	17,667	590,952
Non-US Developed Markets Active Pool	316,320	-	-	-	-	1,520	8,360	326,200
US SMID Cap Alternative Weighted Index Pool	270,912	-	-	-	-	544	8,223	279,679
Non-US Emerging Markets Index Pool	123,981	-	-	-	-	0	3,103	127,084
CNM Endowment Funds Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM Endowment Funds	2,522,845	-	-	-	-	8,493	44,407	2,575,746
Total CNM Endowment Funds	2,522,845	-	-	-	-	8,493	44,407	2,575,746

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

CNM General Funds

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	7,204,173	-	-	-	-	33,494	41,023	7,278,690
US Large Cap Index Pool	3,329,446	-	-	-	-	3,884	102,722	3,436,051
Non-US Developed Markets Active Pool	1,839,219	-	-	-	-	8,840	48,609	1,896,667
US SMID Cap Alternative Weighted Index Pool	1,575,188	-	-	-	-	3,164	47,810	1,626,162
Non-US Emerging Markets Index Pool	720,914	-	-	-	-	1	18,040	738,955
CNM General Funds Cash Account	-	-	-	-	-	-	-	-
Sub - Total CNM General Funds	14,668,939	-	-	-	-	49,382	258,204	14,976,526
Total CNM General Funds	14,668,939	-	-	-	-	49,382	258,204	14,976,526

CNM Teacher Education Faculty Fellowship Endowment

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	1,101,134	-	-	-	-	5,119	6,270	1,112,524
US Large Cap Index Pool	508,839	-	-	-	-	594	15,699	525,131
Non-US Developed Markets Active Pool	281,127	-	-	-	-	1,351	7,430	289,908
US SMID Cap Alternative Weighted Index Pool	240,583	-	-	-	-	483	7,302	248,368
Non-US Emerging Markets Index Pool	110,165	-	-	-	-	0	2,757	112,922
CNM Teacher Education Faculty Fellowship Endowment	-	-	-	-	-	-	-	-
Sub - Total CNM Teacher Education Faculty Fellows	2,241,848	-	-	-	-	7,548	39,458	2,288,854
Total CNM Teacher Education Faculty Fellows	2,241,848	-	-	-	-	7,548	39,458	2,288,854

CYFD - Next Generation Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	999,556	-	-	-	-	4,647	5,692	1,009,895
US Large Cap Active Pool	962,608	-	-	-	-	1,075	32,346	996,029
Non-US Developed Markets Index Pool	416,232	-	-	-	-	2,043	12,362	430,637
Non-US Emerging Markets Index Pool	183,089	-	-	-	-	0	4,582	187,671
US Small/Mid Cap Pool	52,236	-	-	-	-	64	2,266	54,567
CYFD - Next Generation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Next Generation Fund	2,613,722	-	-	-	-	7,829	57,248	2,678,799
Total CYFD - Next Generation Fund	2,613,722	-	-	-	-	7,829	57,248	2,678,799

CYFD - Trust Fund Non-Expendable

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	3,776,804	-	-	-	-	4,216	126,908	3,907,928
Credit Plus Pool	3,257,196	-	-	-	-	15,144	18,548	3,290,887
Non-US Developed Markets Index Pool	1,491,634	-	-	-	-	7,320	44,302	1,543,256
Non-US Emerging Markets Index Pool	590,022	-	-	-	-	1	14,765	604,787
US Small/Mid Cap Pool	174,120	-	-	-	-	215	7,555	181,889
CYFD - Trust Fund Non-Expendable Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Trust Fund Non-Expendable	9,289,776	-	-	-	-	26,895	212,078	9,528,748
Total CYFD - Trust Fund Non-Expendable	9,289,776	-	-	-	-	26,895	212,078	9,528,748

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

Eastern New Mexico University

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	17,732,058	-	-	-	-	20,686	547,077	18,299,821
Credit Plus Pool	9,106,412	-	-	-	-	42,338	51,855	9,200,606
US Small/Mid Cap Pool	3,510,331	-	-	-	-	4,331	152,304	3,666,966
Non-US Developed Markets Index Pool	2,901,007	-	-	-	-	14,236	86,161	3,001,404
Non-US Emerging Markets Index Pool	308,514	-	-	-	-	0	7,720	316,234
Eastern New Mexico University Cash Account	-	-	-	-	-	-	-	-
Sub - Total Eastern New Mexico University	33,558,322	-	-	-	-	81,592	845,118	34,485,031
Total Eastern New Mexico University	33,558,322	-	-	-	-	81,592	845,118	34,485,031

Interstate Stream Commission - Improvement to the Rio Grande

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	2,715,567	-	-	-	-	3,031	91,248	2,809,847
Credit Plus Pool	985,461	-	-	-	-	4,582	5,612	995,654
ISC - Improvement to the Rio Grande Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Improv	3,701,029	-	-	-	-	7,613	96,860	3,805,502
Total Interstate Stream Commission - Improv	3,701,029	-	-	-	-	7,613	96,860	3,805,502

Interstate Stream Commission - Irrigation Works Construction

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	14,118,965	-	-	-	-	15,761	474,425	14,609,152
Credit Plus Pool	6,970,552	-	-	-	-	32,408	39,693	7,042,653
ISC - Irrigation Works Construction Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Irrigati	21,089,518	-	-	-	-	48,169	514,118	21,651,805
Total Interstate Stream Commission - Irrigat	21,089,518	-	-	-	-	48,169	514,118	21,651,805

Interstate Stream Commission-NM Unit Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	26,436,050	-	-	-	-	122,908	150,537	26,709,495
US Large Cap Index Pool	24,740,445	-	-	-	-	28,862	763,303	25,532,611
Non-US Developed Markets Index Pool	12,401,366	-	-	-	-	60,855	368,327	12,830,548
US Small/Mid Cap Pool	6,165,775	-	-	-	-	7,608	267,516	6,440,900
Non-US Emerging Markets Active Pool	3,004,599	-	-	-	-	11,085	57,091	3,072,776
ISC - NM Unit Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission-NM Unit	72,748,236	-	-	-	-	231,318	1,606,775	74,586,329
Total Interstate Stream Commission-NM Unit	72,748,236	-	-	-	-	231,318	1,606,775	74,586,329

John R. Carver Testamentary Trust

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	616,995	-	-	-	-	720	19,036	636,750
Credit Plus Pool	287,765	-	-	-	-	1,338	1,639	290,741
John R. Carver Testamentary Trust Cash Account	-	-	-	-	-	-	-	-
Sub - Total John R. Carver Testamentary Trust	904,760	-	-	-	-	2,058	20,674	927,492
Total John R. Carver Testamentary Trust	904,760	-	-	-	-	2,058	20,674	927,492

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

Los Alamos County - Cemetery

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	372,227	-	-	-	-	434	11,484	384,146
Credit Plus Pool	338,040	-	-	-	-	1,572	1,925	341,536
US Large Cap Active Pool	302,965	-	-	-	-	338	10,180	313,483
US Small/Mid Cap Pool	225,143	-	-	-	-	278	9,768	235,189
Non-US Developed Markets Index Pool	169,399	-	-	-	-	831	5,031	175,262
Non-US Emerging Markets Index Pool	40,919	-	-	-	-	0	1,024	41,943
Los Alamos County - Cemetery Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - Cemetery	1,448,692	-	-	-	-	3,453	39,413	1,491,558
Total Los Alamos County - Cemetery	1,448,692	-	-	-	-	3,453	39,413	1,491,558

Los Alamos County - General Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	6,922,965	-	-	-	-	32,187	39,422	6,994,574
US Large Cap Active Pool	3,988,084	-	-	-	-	4,452	134,008	4,126,543
US Large Cap Index Pool	3,060,317	-	-	-	-	3,570	94,418	3,158,305
US Small/Mid Cap Pool	2,148,521	-	-	-	-	2,651	93,219	2,244,390
Non-US Developed Markets Index Pool	1,882,061	-	-	-	-	9,236	55,898	1,947,195
Non-US Emerging Markets Index Pool	871,036	-	-	-	-	1	21,797	892,834
Los Alamos County - General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - General Fund	18,872,983	-	-	-	-	52,097	438,762	19,363,841
Total Los Alamos County - General Fund	18,872,983	-	-	-	-	52,097	438,762	19,363,841

Los Alamos County - Permanent

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	10,319,159	-	-	-	-	12,038	318,371	10,649,568
Credit Plus Pool	9,371,378	-	-	-	-	43,570	53,364	9,468,312
US Large Cap Active Pool	8,399,011	-	-	-	-	9,376	282,224	8,690,610
US Small/Mid Cap Pool	6,241,560	-	-	-	-	7,702	270,804	6,520,066
Non-US Developed Markets Index Pool	4,696,207	-	-	-	-	23,045	139,480	4,858,732
Non-US Emerging Markets Index Pool	1,134,373	-	-	-	-	2	28,387	1,162,762
Los Alamos County - Permanent Cash Account	-	-	-	-	-	-	-	-
Sub - Total Los Alamos County - Permanent	40,161,687	-	-	-	-	95,732	1,092,630	41,350,050
Total Los Alamos County - Permanent	40,161,687	-	-	-	-	95,732	1,092,630	41,350,050

MRGCD Endowment Fund Investments

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	3,288,126	-	-	-	-	15,287	18,724	3,322,137
US Large Cap Index Pool	1,451,294	-	-	-	-	1,693	44,776	1,497,763
MRGCD Endowment Fund Investments Cash Account	-	-	-	-	-	-	-	-
Sub - Total MRGCD Endowment Fund Investments	4,739,420	-	-	-	-	16,980	63,500	4,819,900
Total MRGCD Endowment Fund Investments	4,739,420	-	-	-	-	16,980	63,500	4,819,900

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

New Mexico Commissioner of Public Lands-O&G

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	11,730,969	-	-	-	-	13,096	394,184	12,138,249
US Large Cap Index Pool	11,038,827	-	-	-	-	12,878	340,575	11,392,280
Credit Plus Pool	4,346,838	-	-	-	-	20,210	24,753	4,391,800
NM Commissioner of Public Lands-O&G Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Commissioner of Public Lands-O&G	27,116,634	-	-	-	-	46,183	759,511	27,922,328
Total New Mexico Commissioner of Public Lands-O&G	27,116,634	-	-	-	-	46,183	759,511	27,922,328

New Mexico Highlands University - Endowment Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	5,043,801	-	-	-	-	5,884	155,614	5,205,298
Credit Plus Pool	1,270,724	-	-	-	-	5,908	7,236	1,283,868
US Small/Mid Cap Pool	856,178	-	-	-	-	1,056	37,147	894,381
Non-US Developed Markets Index Pool	338,970	-	-	-	-	1,663	10,068	350,701
Non-US Emerging Markets Index Pool	155,217	-	-	-	-	0	3,884	159,102
NMHU - Endowment Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University - Endowment Fund	7,664,891	-	-	-	-	14,512	213,949	7,893,351
Total New Mexico Highlands University - Endowment Fund	7,664,891	-	-	-	-	14,512	213,949	7,893,351

NMHU SWEN Endowment

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Core Bonds Pool	6,231,894	-	-	-	-	22,296	29,952	6,284,142
US Large Cap Index Pool	4,725,208	-	-	-	-	5,512	145,784	4,876,505
Credit Plus Pool	4,244,695	-	-	-	-	19,735	24,171	4,288,600
Non-US Developed Markets Index Pool	2,839,844	-	-	-	-	13,936	84,345	2,938,124
Non-US Emerging Markets Index Pool	1,917,287	-	-	-	-	2	47,979	1,965,268
US Small/Mid Cap Pool	1,823,527	-	-	-	-	2,250	79,118	1,904,895
NMHU SWEN Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMHU SWEN Endowment	21,782,455	-	-	-	-	63,731	411,349	22,257,534
Total NMHU SWEN Endowment	21,782,455	-	-	-	-	63,731	411,349	22,257,534

New Mexico Highlands University Foundation

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	5,195,186	-	-	-	-	6,061	160,284	5,361,531
Core Bonds Pool	1,854,229	-	-	-	-	6,634	8,912	1,869,775
US Small/Mid Cap Pool	1,704,258	-	-	-	-	2,103	73,943	1,780,304
Credit Plus Pool	1,416,907	-	-	-	-	6,588	8,068	1,431,563
Non-US Emerging Markets Index Pool	1,106,453	-	-	-	-	1	27,688	1,134,143
Non-US Developed Markets Index Pool	916,523	-	-	-	-	4,497	27,221	948,242
NM Highlands University Foundation Cash	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University Foundation	12,193,557	-	-	-	-	25,884	306,117	12,525,558
Total New Mexico Highlands University Foundation	12,193,557	-	-	-	-	25,884	306,117	12,525,558

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

New Mexico Military Institute - Capital Operations

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	1,091,519	-	-	-	-	1,273	33,676	1,126,469
Credit Plus Pool	856,129	-	-	-	-	3,980	4,875	864,984
US Small/Mid Cap Pool	301,424	-	-	-	-	372	13,078	314,874
Non-US Developed Markets Index Pool	296,533	-	-	-	-	1,455	8,807	306,795
Non-US Emerging Markets Index Pool	74,153	-	-	-	-	0	1,856	76,009
NMMI - Capital Operations Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital Operations	2,619,758	-	-	-	-	7,081	62,292	2,689,131
Total New Mexico Military Institute - Capital Operations	2,619,758	-	-	-	-	7,081	62,292	2,689,131

New Mexico Military Institute - Capital Outlay

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	1,370,421	-	-	-	-	1,599	42,281	1,414,300
Credit Plus Pool	1,074,884	-	-	-	-	4,997	6,121	1,086,002
US Small/Mid Cap Pool	378,443	-	-	-	-	467	16,420	395,330
Non-US Developed Markets Index Pool	372,302	-	-	-	-	1,827	11,058	385,186
Non-US Emerging Markets Index Pool	93,100	-	-	-	-	0	2,330	95,430
NMMI - Capital Outlay Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital Outlay	3,289,150	-	-	-	-	8,890	78,209	3,376,249
Total New Mexico Military Institute - Capital Outlay	3,289,150	-	-	-	-	8,890	78,209	3,376,249

New Mexico Military Institute - Legislative Scholarship

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	9,910,000	-	-	-	-	11,561	305,748	10,227,308
Credit Plus Pool	7,770,761	-	-	-	-	36,128	44,250	7,851,139
US Small/Mid Cap Pool	2,735,355	-	-	-	-	3,375	118,680	2,857,409
Non-US Developed Markets Index Pool	2,690,057	-	-	-	-	13,200	79,896	2,783,154
Non-US Emerging Markets Index Pool	672,958	-	-	-	-	1	16,840	689,799
NMMI - Legislative Scholarship Cash Acct	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Legislative Scholarship	23,779,130	-	-	-	-	64,266	565,413	24,408,810
Total New Mexico Military Institute - Legislative Scholarship	23,779,130	-	-	-	-	64,266	565,413	24,408,810

New Mexico Military Institute - LFC/VC

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	4,422,538	-	-	-	-	5,159	136,446	4,564,143
Credit Plus Pool	3,468,198	-	-	-	-	16,125	19,749	3,504,071
US Small/Mid Cap Pool	1,220,916	-	-	-	-	1,506	52,972	1,275,395
Non-US Developed Markets Index Pool	1,200,845	-	-	-	-	5,893	35,666	1,242,403
Non-US Emerging Markets Index Pool	300,367	-	-	-	-	0	7,516	307,884
New Mexico Military Institute - LFC/VC Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - LFC/VC	10,612,863	-	-	-	-	28,683	252,350	10,893,897
Total New Mexico Military Institute - LFC/VC	10,612,863	-	-	-	-	28,683	252,350	10,893,897

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

New Mexico Military Institute - Patterson Account

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	3,812,655	-	-	-	-	4,448	117,630	3,934,733
Credit Plus Pool	2,990,441	-	-	-	-	13,903	17,029	3,021,373
US Small/Mid Cap Pool	1,052,870	-	-	-	-	1,299	45,681	1,099,850
Non-US Developed Markets Index Pool	1,035,783	-	-	-	-	5,083	30,763	1,071,629
Non-US Emerging Markets Index Pool	259,015	-	-	-	-	0	6,482	265,497
NMMI - Patterson Acct Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Patterson	9,150,763	-	-	-	-	24,733	217,585	9,393,081
Total New Mexico Military Institute - Patterson	9,150,763	-	-	-	-	24,733	217,585	9,393,081

New Mexico Military Institute - Trust Scholarship

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	4,818,936	-	-	-	-	5,622	148,676	4,973,234
Credit Plus Pool	3,779,714	-	-	-	-	17,573	21,523	3,818,810
US Small/Mid Cap Pool	1,330,755	-	-	-	-	1,642	57,738	1,390,135
Non-US Developed Markets Index Pool	1,309,158	-	-	-	-	6,424	38,883	1,354,465
Non-US Emerging Markets Index Pool	327,377	-	-	-	-	0	8,192	335,570
NMMI - Trust Scholarship Cash Acct	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Trust Scholarship	11,565,941	-	-	-	-	31,261	275,012	11,872,214
Total New Mexico Military Institute - Trust Scholarship	11,565,941	-	-	-	-	31,261	275,012	11,872,214

New Mexico Retiree Health Care Authority

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	245,871,496	8,400,000	-	-	-	296,632	7,844,896	262,413,024
Core Bonds Pool	209,832,998	12,000,000	-	-	-	793,651	1,066,180	223,692,829
Private Debt Market Pool	197,735,561	9,000,000	-	-	-	321,500	2,094,062	209,151,123
Private Equity Pool	191,806,349	6,000,000	-	-	-	148,538	2,207,866	200,162,754
Non-US Developed Markets Index Pool	178,912,785	8,400,000	-	-	-	919,169	5,563,289	193,795,242
Real Estate Pool	131,362,351	6,000,000	-	-	-	363,385	(5,310,474)	132,415,261
Non-US Emerging Markets Active Pool	103,041,631	6,000,000	-	-	-	402,291	2,071,933	111,515,855
Real Return Pool	66,666,433	3,000,000	-	-	-	315,810	1,642,282	71,624,525
US SMID Cap Alternative Weighted Index Pool	28,950,528	1,200,000	-	-	-	60,554	915,131	31,126,213
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Retiree Health Care Authority	1,354,180,132	60,000,000	-	-	-	3,621,530	18,095,165	1,435,896,826
Total New Mexico Retiree Health Care Authority	1,354,180,132	60,000,000	-	-	-	3,621,530	18,095,165	1,435,896,826

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

New Mexico School for the Blind and Visually Impaired

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	4,340,555	-	-	-	-	20,180	24,717	4,385,452
US Large Cap Index Pool	2,508,358	-	-	-	-	2,926	77,389	2,588,674
Non-US Developed Markets Index Pool	2,177,090	-	-	-	-	10,683	64,661	2,252,434
Core Bonds Pool	2,103,648	-	-	-	-	7,526	10,111	2,121,285
Private Debt Market Pool	1,938,462	-	-	-	-	3,015	19,635	1,961,111
Real Estate Pool	1,642,294	-	-	-	-	4,345	(63,492)	1,583,147
US Small/Mid Cap Pool	1,125,307	-	-	-	-	1,389	48,824	1,175,520
Non-US Emerging Markets Active Pool	934,554	-	-	-	-	3,448	17,758	955,760
New Mexico School for the Visually Handicapped Cash /	-	-	-	-	-	-	-	-
Sub - Total New Mexico School for the Blind and Vi	16,770,269	-	-	-	-	53,512	199,602	17,023,383
Total New Mexico School for the Blind and Vi	16,770,269	-	-	-	-	53,512	199,602	17,023,383

New Mexico Small Business Investment Corporation

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	9,940,221	-	-	-	-	46,215	56,603	10,043,039
New Mexico Small Business Investment Corp Cash Acco	-	-	-	-	-	-	-	-
Sub - Total New Mexico Small Business Investment	9,940,221	-	-	-	-	46,215	56,603	10,043,039
Total New Mexico Small Business Investment	9,940,221	-	-	-	-	46,215	56,603	10,043,039

New Mexico Tech - Employee Benefit Trust

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	718,008	-	-	-	-	838	22,152	740,998
Non-US Developed Markets Index Pool	528,168	-	-	-	-	2,592	15,687	546,447
Core Bonds Pool	471,018	-	-	-	-	1,685	2,264	474,967
Private Equity Pool	241,677	-	-	-	-	181	2,698	244,557
Non-US Emerging Markets Active Pool	232,081	-	-	-	-	856	4,410	237,347
US Small/Mid Cap Pool	162,682	-	-	-	-	201	7,058	169,942
Private Debt Market Pool	128,363	-	-	-	-	200	1,300	129,863
Real Estate Pool	117,503	-	-	-	-	311	(4,543)	113,271
NM Tech Employee Benefit Trust Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Employee Benefit Tr	2,599,501	-	-	-	-	6,863	51,026	2,657,391
Total New Mexico Tech - Employee Benefit Tr	2,599,501	-	-	-	-	6,863	51,026	2,657,391

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

New Mexico Tech - Endowment Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	19,327,504	-	-	-	-	22,547	596,301	19,946,352
Non-US Developed Markets Index Pool	14,337,916	-	-	-	-	70,358	425,844	14,834,118
Core Bonds Pool	12,683,940	-	-	-	-	45,379	60,962	12,790,281
Private Equity Pool	7,094,888	-	-	-	-	5,328	79,191	7,179,407
Non-US Emerging Markets Active Pool	6,312,552	-	-	-	-	23,289	119,947	6,455,788
US Small/Mid Cap Pool	4,344,316	-	-	-	-	5,360	188,488	4,538,165
Private Debt Market Pool	3,759,466	-	-	-	-	5,846	38,080	3,803,393
Real Estate Pool	3,413,321	-	-	-	-	9,030	(131,960)	3,290,391
NM Tech Endowment Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Endowment Fund	71,273,904	-	-	-	-	187,138	1,376,853	72,837,894
Total New Mexico Tech - Endowment Fund	71,273,904	-	-	-	-	187,138	1,376,853	72,837,894

New Mexico Tech - Foundation Enhanced

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	69,321	-	-	-	-	322	395	70,038
NM Tech Foundation Enhanced Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Enhance	69,321	-	-	-	-	322	395	70,038
Total New Mexico Tech - Foundation Enhance	69,321	-	-	-	-	322	395	70,038

New Mexico Tech - Foundation Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	4,565,764	-	-	-	-	5,326	140,865	4,711,955
Non-US Developed Markets Index Pool	3,694,728	-	-	-	-	18,131	109,735	3,822,594
Credit Plus Pool	3,426,678	-	-	-	-	15,932	19,513	3,462,122
Private Equity Pool	3,213,305	-	-	-	-	2,413	35,866	3,251,584
Real Estate Pool	1,500,271	-	-	-	-	3,969	(58,001)	1,446,239
Private Debt Market Pool	1,406,668	-	-	-	-	2,188	14,248	1,423,104
Non-US Emerging Markets Index Pool	1,361,298	-	-	-	-	2	34,066	1,395,366
US SMID Cap Alternative Weighted Index Pool	1,087,486	-	-	-	-	2,184	33,007	1,122,677
NM Tech Foundation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Fund	20,256,198	-	-	-	-	50,144	329,300	20,635,641
Total New Mexico Tech - Foundation Fund	20,256,198	-	-	-	-	50,144	329,300	20,635,641

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

New Mexico Tech - Foundation Restricted

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	4,665,105	-	-	-	-	5,442	143,930	4,814,477
Non-US Developed Markets Index Pool	3,689,663	-	-	-	-	18,106	109,585	3,817,354
Credit Plus Pool	3,377,669	-	-	-	-	15,704	19,234	3,412,606
Private Equity Pool	2,271,014	-	-	-	-	1,705	25,349	2,298,068
Non-US Emerging Markets Index Pool	1,541,147	-	-	-	-	2	38,566	1,579,715
US SMID Cap Alternative Weighted Index Pool	1,087,950	-	-	-	-	2,185	33,022	1,123,156
Private Debt Market Pool	1,048,860	-	-	-	-	1,631	10,624	1,061,116
Real Estate Pool	1,052,537	-	-	-	-	2,784	(40,691)	1,014,630
NM Tech Foundation Restricted Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Restrict	18,733,945	-	-	-	-	47,560	339,617	19,121,122
Total New Mexico Tech - Foundation Restrict	18,733,945	-	-	-	-	47,560	339,617	19,121,122

New Mexico Tech - NMTURPC- Operating Growth Investment

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	387,400	-	-	-	-	452	11,952	399,804
Non-US Developed Markets Index Pool	284,972	-	-	-	-	1,398	8,464	294,835
Core Bonds Pool	254,137	-	-	-	-	909	1,221	256,268
Private Equity Pool	130,397	-	-	-	-	98	1,455	131,950
Non-US Emerging Markets Active Pool	125,219	-	-	-	-	462	2,379	128,060
US Small/Mid Cap Pool	87,775	-	-	-	-	108	3,808	91,692
Private Debt Market Pool	69,258	-	-	-	-	108	702	70,067
Real Estate Pool	63,399	-	-	-	-	168	(2,451)	61,115
NM Tech - NMTURPC - Cash account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - NMTURPC- Operatin	1,402,556	-	-	-	-	3,703	27,531	1,433,791
Total New Mexico Tech - NMTURPC- Operatin	1,402,556	-	-	-	-	3,703	27,531	1,433,791

New Mexico Tech - Plant/Debt/Allocated Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	5,379,345	-	-	-	-	6,276	165,966	5,551,586
Non-US Developed Markets Index Pool	3,957,059	-	-	-	-	19,418	117,527	4,094,003
Core Bonds Pool	3,528,889	-	-	-	-	12,625	16,961	3,558,475
Private Equity Pool	1,810,656	-	-	-	-	1,360	20,210	1,832,226
Non-US Emerging Markets Active Pool	1,738,759	-	-	-	-	6,415	33,039	1,778,212
US Small/Mid Cap Pool	1,218,823	-	-	-	-	1,504	52,881	1,273,208
Private Debt Market Pool	961,698	-	-	-	-	1,496	9,741	972,935
Real Estate Pool	880,338	-	-	-	-	2,329	(34,034)	848,632
NM Tech Plant/Debt/Allocated Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Plant/Debt/Allocatex	19,475,567	-	-	-	-	51,422	382,291	19,909,279
Total New Mexico Tech - Plant/Debt/Allocate	19,475,567	-	-	-	-	51,422	382,291	19,909,279

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

New Mexico Tech - Proceeds from ABQ Building Sale

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	237,575	-	-	-	-	277	7,330	245,182
Non-US Developed Markets Index Pool	174,761	-	-	-	-	858	5,190	180,809
Core Bonds Pool	155,851	-	-	-	-	558	749	157,158
Private Equity Pool	79,967	-	-	-	-	60	893	80,919
Non-US Emerging Markets Active Pool	76,791	-	-	-	-	283	1,459	78,534
US Small/Mid Cap Pool	53,829	-	-	-	-	66	2,335	56,231
Private Debt Market Pool	42,473	-	-	-	-	66	430	42,969
Real Estate Pool	38,879	-	-	-	-	103	(1,503)	37,479
NM Tech Proceeds from ABQ Building Sale Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Proceeds from ABQ	860,126	-	-	-	-	2,271	16,884	879,281
Total New Mexico Tech - Proceeds from ABQ	860,126	-	-	-	-	2,271	16,884	879,281

NMMFA - IFT Housing

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	8,466,439	-	(246,326)	-	-	38,218	46,808	8,305,139
NMMFA - IFT Housing Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA - IFT Housing	8,466,439	-	(246,326)	-	-	38,218	46,808	8,305,139
Total NMMFA - IFT Housing	8,466,439	-	(246,326)	-	-	38,218	46,808	8,305,139

NMMFA General Fund

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	13,378,382	-	-	-	-	62,200	76,181	13,516,763
US Large Cap Index Pool	5,290,761	-	-	-	-	6,172	163,233	5,460,166
Non-US Emerging Markets Index Pool	1,011,259	-	-	-	-	1	25,306	1,036,567
Non-US Developed Markets Index Pool	716,622	-	-	-	-	3,517	21,284	741,423
US Small/Mid Cap Pool	602,193	-	-	-	-	743	26,128	629,063
NMMFA General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA General Fund	20,999,217	-	-	-	-	72,633	312,132	21,383,982
Total NMMFA General Fund	20,999,217	-	-	-	-	72,633	312,132	21,383,982

NMPSIA - Benefits

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	6,448,432	3,200,000	-	-	-	44,858	54,942	9,748,232
US Large Cap Index Pool	8,017,645	-	(2,500,000)	-	-	6,437	170,233	5,694,314
Non-US Developed Markets Active Pool	3,408,307	-	(700,000)	-	-	13,017	71,578	2,792,902
US SMID Cap Alternative Weighted Index Pool	1,314,013	-	-	-	-	2,639	39,883	1,356,535
Non-US Emerging Markets Index Pool	1,027,600	-	-	-	-	1	25,715	1,053,316
NMPSIA - Benefits Cash Account	-	(3,200,000)	3,200,000	-	-	-	-	-
Sub - Total NMPSIA - Benefits	20,215,996	-	-	-	-	66,952	362,351	20,645,299
Total NMPSIA - Benefits	20,215,996	-	-	-	-	66,952	362,351	20,645,299

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

NMPSIA - Risk

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	6,825,253	3,300,000	-	-	-	47,075	57,657	10,229,985
US Large Cap Index Pool	7,670,593	-	(2,500,000)	-	-	6,032	159,525	5,336,151
Non-US Developed Markets Active Pool	3,425,868	-	(800,000)	-	-	12,620	69,399	2,707,888
US SMID Cap Alternative Weighted Index Pool	1,882,249	-	-	-	-	3,780	57,130	1,943,160
Non-US Emerging Markets Index Pool	1,304,820	-	-	-	-	2	32,652	1,337,474
NMPSIA - Risk Cash Account	-	(3,300,000)	3,300,000	-	-	-	-	-
Sub - Total NMPSIA - Risk	21,108,784	-	-	-	-	69,509	376,364	21,554,657
Total NMPSIA - Risk	21,108,784	-	-	-	-	69,509	376,364	21,554,657

Office of the Superintendent of Insurance

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	28,582,772	-	-	-	-	132,889	162,761	28,878,422
US Large Cap Index Pool	9,328,968	-	-	-	-	10,883	287,821	9,627,673
US Small/Mid Cap Pool	2,697,401	-	-	-	-	3,328	117,033	2,817,762
Non-US Developed Markets Index Pool	2,536,497	-	-	-	-	12,447	75,335	2,624,279
Non-US Emerging Markets Index Pool	1,642,942	-	-	-	-	2	41,114	1,684,058
Office of the superintendent of Insurance Cash Account	-	-	-	-	-	-	-	-
Sub - Total Office of the Superintendent of Insuran	44,788,580	-	-	-	-	159,550	684,064	45,632,194
Total Office of the Superintendent of Insuran	44,788,580	-	-	-	-	159,550	684,064	45,632,194

San Juan College Foundation

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	4,696,419	-	-	-	-	5,243	157,809	4,859,470
Non-US Developed Markets Index Pool	3,542,631	-	-	-	-	17,384	105,218	3,665,233
US Small/Mid Cap Pool	2,331,587	-	-	-	-	2,877	101,161	2,435,626
Credit Plus Pool	2,157,312	-	-	-	-	10,030	12,285	2,179,626
Non-US Emerging Markets Index Pool	1,585,115	-	-	-	-	2	39,667	1,624,784
San Juan College Foundation Cash Account	-	-	-	-	-	-	-	-
Sub - Total San Juan College Foundation	14,313,064	-	-	-	-	35,536	416,139	14,764,739
Total San Juan College Foundation	14,313,064	-	-	-	-	35,536	416,139	14,764,739

Springer Municipal School District

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	77,672	-	-	-	-	91	2,396	80,159
US Small/Mid Cap Pool	74,440	-	-	-	-	92	3,230	77,762
Non-US Developed Markets Index Pool	62,589	-	-	-	-	307	1,859	64,755
Non-US Emerging Markets Index Pool	48,411	-	-	-	-	0	1,211	49,623
Credit Plus Pool	32,674	-	-	-	-	152	186	33,012
Springer Municipal School District Cash Account	-	-	-	-	-	-	-	-
Sub - Total Springer Municipal School District	295,786	-	-	-	-	642	8,883	305,310
Total Springer Municipal School District	295,786	-	-	-	-	642	8,883	305,310

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

Western New Mexico University

Investment Name	February 29, 2024 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	2,768,636	-	-	-	-	3,230	85,419	2,857,285
US SMID Cap Alternative Weighted Index Pool	2,375,604	-	-	-	-	4,771	72,105	2,452,479
Credit Plus Pool	2,102,042	-	-	-	-	9,773	11,970	2,123,785
WNMU Cash Account	-	-	-	-	-	-	-	-
Sub - Total Western New Mexico University	7,246,282	-	-	-	-	17,774	169,493	7,433,549
Total Western New Mexico University	7,246,282	-	-	-	-	17,774	169,493	7,433,549
Grand Total	2,070,273,638	60,000,000	(246,326)	-	-	5,613,816	33,453,605	2,169,094,734
Governmental Funds and Third Party Total	52,659,617,448	237,386,221	(136,003,669)	-	10,316,268	164,484,617	591,162,709	53,526,963,593

Change in Market Value
For the Quarter Ended March 31, 2024
By Asset Class

Portfolio	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized and Unrealized	March 31, 2024 Market Value
Absolute Return Pool	15,785,432	-	-	-	-	334	151,573	15,937,340
Core Bonds Pool	3,805,970,371	12,017,566	-	560,000,000	(879,346)	35,976,089	(63,958,842)	4,349,125,838
Credit Plus Pool	3,274,733,678	17,582,652	(4,579,523)	300,000,000	(1,564,193)	47,343,496	(25,783,618)	3,607,732,492
LGBP Beta Overlay Pool	-	-	-	2,207,863,185	-	12,675,169	(12,346,272)	2,208,192,082
Non-US Developed Alternative Weighted Index Pool	1,334,700,257	-	(1,500,000)	364,900,000	(283,792)	14,861,533	101,536,327	1,814,214,325
Non-US Developed Markets Active Pool	3,322,606,723	55,873	(455,000)	209,900,000	(3,289,710)	22,524,792	147,113,558	3,698,456,236
Non-US Developed Markets Index Pool	1,469,328,631	9,349,909	(1,147,975)	35,000,000	(165,909)	10,042,554	53,443,700	1,575,850,910
Non-US Emerging Markets Active Pool	1,210,947,117	6,008,783	-	240,400,000	(1,598,971)	7,112,175	40,767,767	1,503,636,870
Non-US Emerging Markets Index Pool	19,404,917	815,433	(809,855)	-	(5,521)	389	401,464	19,806,828
Private Debt Market Pool	3,844,048,322	9,026,741	-	436,171,811	-	31,826,614	36,847,425	4,357,920,913
Private Equity Pool	3,869,815,470	6,053,482	-	274,775,000	-	6,230,059	35,571,798	4,192,445,809
Real Estate Pool	3,834,372,187	6,026,741	-	79,350,000	-	19,518,008	(170,648,601)	3,768,618,334
Real Return Pool	3,533,509,174	3,000,000	-	(158,041,811)	(573,811)	27,806,149	80,798,274	3,486,497,975
Short Term Duration Fixed Income Pool	2,675,995,020	-	-	515,000,000	(447,437)	36,301,646	(7,844,973)	3,219,004,256
STPF Beta Overlay Pool	-	-	-	717,427,148	-	4,150,974	(6,199,388)	715,378,735
Unconstrained Fixed Income Pool	2,784,565	-	-	-	-	36,662	7,994	2,829,221
US Large Cap Active Pool	1,953,543,382	-	(5,747,751)	747,800,000	(896,092)	8,531,281	249,268,697	2,952,499,517
US Large Cap Index Pool	5,720,303,252	12,828,356	(11,030,982)	(464,700,000)	(125,607)	21,075,475	552,189,064	5,830,539,558
US Small/Mid Cap Pool	505,724,051	1,402,738	(1,574,085)	40,000,000	(468,385)	1,795,289	34,088,367	580,967,976
US SMID Cap Alternative Weighted Index Pool	191,926,338	1,526,819	(827,887)	20,000,000	(17,494)	941,279	4,904,904	218,453,959
Total	40,585,498,889	85,695,094	(27,673,058)	6,125,845,333	(10,316,268)	308,749,967	1,050,309,218	48,118,109,174

Portfolio	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Land Grant Permanent Fund:								
Cash and Accruals	3,139,324,872	566,192,788	(334,866,321)	(509,400,000)	(218,914)	46,976,566	-	2,908,008,991
LGBP Beta Overlay	2,223,245,604	-	-	(2,207,863,185)	-	4,615,507	(19,997,926)	(0)
Severance Tax Permanent Fund:								
Cash and Accruals	1,571,147,920	-	(72,405,708)	(1,079,935,436)	35,182	12,952,470	-	431,794,428
Small Business Investment Corp & Recovery Loan Program & ETI	275,694,820	-	-	21,227,884	-	2,070,714	(7,001,075)	291,992,342
Private Equity New Mexico	421,109,974	-	-	8,707,552	-	71,603	(10,214,710)	419,674,419
Stock Distributions/Private Equity	182,570	-	-	-	-	-	(5,196)	177,374
STPF Beta Overlay	718,025,373	-	-	(717,427,148)	-	1,855,704	(2,453,929)	(0)
Tobacco Settlement Permanent Fund:								
Cash and accruals	282,288	-	-	(180,000)	-	1,357	-	103,645
Water Trust Fund								
Cash and Accruals	105,329	-	-	-	-	1,370	-	106,699
Tax Stabilization Reserve Fund								
Cash and Accruals	234,987,945	723,853,059	-	(720,000,000)	-	3,298,086	-	242,139,090
Rural Libraries Endowment Fund								
Cash and Accruals	55,585	-	(94,220)	125,000	-	832	-	87,198
Early Childhood Education and Care Fund								
Cash and Accruals	852,516,372	1,149,824,573	-	(902,000,000)	-	14,032,351	-	1,114,373,297
Conservation Legacy Permanent Fund								
Cash and Accruals	2,752,313	-	-	(2,600,000)	-	24,345	-	176,658
Opioid Settlement Restricted Fun								
Cash and Accruals	16,608,469	-	-	(16,500,000)	-	111,810	-	220,279
Total Investment Pools and Fund Specific	50,041,538,323	2,525,565,514	(435,039,307)	(0)	(10,500,000)	394,762,681	1,010,636,383	53,526,963,593

**Change in Market Value
For the Quarter Ended March 31, 2024
Investment Pools**

US Large Cap Active Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
NT Russell Fundamental LC Active	951,972,116	458,680,000	-	-	(166,701)	6,632,576	109,812,122	1,526,930,113
T. Rowe Price Associates	1,000,897,419	289,120,000	(5,747,751)	-	(729,391)	1,736,987	139,456,575	1,424,733,838
SIC Managed Large Cap Active	619,565	-	-	-	-	51,120	-	670,685
US Large Cap Active Pool Cash	54,283	-	-	-	-	110,599	-	164,882
Sub - Total US Large Cap Active Pool	1,953,543,382	747,800,000	(5,747,751)	-	(896,092)	8,531,281	249,268,697	2,952,499,517
Management Fee	-	-	-	-	-	-	-	-
Total US Large Cap Active Pool	1,953,543,382	747,800,000	(5,747,751)	-	(896,092)	8,531,281	249,268,697	2,952,499,517

US Large Cap Index Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
NT Russell 1000 Index	5,720,173,602	12,828,356	(475,730,982)	-	(125,607)	21,069,277	552,189,064	5,830,403,710
US Large Cap Index Pool Cash	129,650	-	(0)	-	-	6,198	-	135,848
Sub - Total US Large Cap Index Pool	5,720,303,252	12,828,356	(475,730,982)	-	(125,607)	21,075,475	552,189,064	5,830,539,558
Management Fee	-	-	-	-	-	-	-	-
Total US Large Cap Index Pool	5,720,303,252	12,828,356	(475,730,982)	-	(125,607)	21,075,475	552,189,064	5,830,539,558

US Small/Mid Cap Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
BlackRock Small/Mid Cap	505,646,149	41,402,738	(1,574,085)	-	(468,385)	1,773,214	34,088,367	580,867,999
US Small/Mid Cap Pool Cash	77,901	67,300,000	(67,300,000)	-	-	22,076	-	99,977
Sub - Total US Small/Mid Cap Pool	505,724,051	108,702,738	(68,874,085)	-	(468,385)	1,795,289	34,088,367	580,967,976
Management Fee	-	-	-	-	-	-	-	-
Total US Small/Mid Cap Pool	505,724,051	108,702,738	(68,874,085)	-	(468,385)	1,795,289	34,088,367	580,967,976

US SMID Cap Alternative Weighted Index Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
NT S&P 600	191,923,603	21,526,819	(827,887)	-	(17,494)	929,827	4,904,904	218,439,772
US SMID Cap Alternative Weighted Index Pool Cash Accr	-	7,600,000	(7,600,000)	-	-	11,417	-	11,417
Citi Transition US SMID Cap Alt Weighted	2,734	-	-	-	-	36	-	2,770
Sub - Total US SMID Cap Alternative Weighted Inde:	191,926,338	29,126,819	(8,427,887)	-	(17,494)	941,279	4,904,904	218,453,959
Management Fee	-	-	-	-	-	-	-	-
Total US SMID Cap Alternative Weighted Inde	191,926,338	29,126,819	(8,427,887)	-	(17,494)	941,279	4,904,904	218,453,959

**Change in Market Value
For the Quarter Ended March 31, 2024
Investment Pools**

Credit Plus Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Prudential	1,326,146,349	150,000,000	-	-	(431,537)	19,106,416	(15,094,248)	1,479,726,981
Shenkman Credit Plus	1,088,501,193	150,000,000	-	-	(722,875)	18,274,339	389,642	1,256,442,300
Loomis Sayles Core Plus	859,272,849	17,582,652	(4,579,523)	-	(409,781)	9,952,158	(11,079,013)	870,739,342
Credit Plus Pool Cash	813,286	15,000,000	(15,000,000)	-	-	10,583	-	823,869
Sub - Total Credit Plus Pool	3,274,733,678	332,582,652	(19,579,523)	-	(1,564,193)	47,343,496	(25,783,618)	3,607,732,492
Management Fee	-	-	-	-	-	-	-	-
Total Credit Plus Pool	3,274,733,678	332,582,652	(19,579,523)	-	(1,564,193)	47,343,496	(25,783,618)	3,607,732,492

Core Bonds Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
BlackRock Core Bonds	2,165,682,393	420,000,000	-	-	(96,124)	17,306,541	(45,305,236)	2,557,587,574
PIMCO	1,640,056,263	152,017,566	-	-	(783,222)	18,606,611	(18,653,606)	1,791,243,612
Core Bonds Pool Cash	231,716	25,200,000	(25,200,000)	-	-	62,937	-	294,653
Sub - Total Core Bonds Pool	3,805,970,371	597,217,566	(25,200,000)	-	(879,346)	35,976,089	(63,958,842)	4,349,125,838
Management Fee	-	-	-	-	-	-	-	-
Total Core Bonds Pool	3,805,970,371	597,217,566	(25,200,000)	-	(879,346)	35,976,089	(63,958,842)	4,349,125,838

Unconstrained Fixed Income Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Unconstrained Fixed Income Pool Cash	2,166,764	-	570,000	-	-	31,515	-	2,768,278
Loomis Sayles Fixed Income	617,802	-	(570,000)	-	-	5,147	7,994	60,943
Sub - Total Unconstrained Fixed Income Pool	2,784,565	-	-	-	-	36,662	7,994	2,829,221
Management Fee	-	-	-	-	-	-	-	-
Total Unconstrained Fixed Income Pool	2,784,565	-	-	-	-	36,662	7,994	2,829,221

Short Term Duration Fixed Income Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
J.P. Morgan Asset Management	2,168,402,953	115,000,000	-	-	(381,337)	25,102,583	(9,746,544)	2,298,377,655
AB Low Vol Short Duration HY	506,954,810	400,000,000	-	-	(66,100)	11,190,773	1,901,572	919,981,055
Short Term Duration Fixed Income Pool Cash	637,257	4,300,000	(4,300,000)	-	-	8,290	-	645,547
Sub - Total Short Term Duration Fixed Income Pool	2,675,995,020	519,300,000	(4,300,000)	-	(447,437)	36,301,646	(7,844,973)	3,219,004,256
Management Fee	-	-	-	-	-	-	-	-
Total Short Term Duration Fixed Income Pool	2,675,995,020	519,300,000	(4,300,000)	-	(447,437)	36,301,646	(7,844,973)	3,219,004,256

**Change in Market Value
For the Quarter Ended March 31, 2024
Investment Pools**

Non-US Developed Markets Index Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Alliance Bernstein - Developed Markets	1,021,738,524	60,449,909	(17,247,975)	-	(96,754)	7,664,746	45,317,361	1,117,825,811
AB MSCI ACWI EX-US SC INDEX	446,986,976	-	-	-	(69,155)	2,368,953	8,126,342	457,413,116
Citigroup Global Transition	513,678	-	-	-	-	6,586	(0)	520,264
SIC Tax Reclaims	86,667	-	-	-	-	2,233	(3)	88,897
Non-US Developed Markets Index Pool Cash	2,786	65,000,000	(65,000,000)	-	-	36	-	2,822
Sub - Total Non-US Developed Markets Index Pool	1,469,328,631	125,449,909	(82,247,975)	-	(165,909)	10,042,554	53,443,700	1,575,850,910
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Developed Markets Index Pool	1,469,328,631	125,449,909	(82,247,975)	-	(165,909)	10,042,554	53,443,700	1,575,850,910

Non-US Emerging Markets Index Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Alliance Bernstein - Emerging Markets	19,404,732	815,433	(809,855)	-	(5,521)	386	401,464	19,806,639
Non-US Emerging Markets Index Pool Cash	186	-	-	-	-	3	-	188
Sub - Total Non-US Emerging Markets Index Pool	19,404,917	815,433	(809,855)	-	(5,521)	389	401,464	19,806,828
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Emerging Markets Index Pool	19,404,917	815,433	(809,855)	-	(5,521)	389	401,464	19,806,828

Non-US Developed Markets Active Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
LSV Asset Management	1,007,071,176	114,850,000	(9,150,000)	-	(1,104,450)	9,946,477	44,785,916	1,166,399,120
MFS Institutional Advisors, Inc. (MFSI)	997,306,364	114,850,000	(9,150,000)	-	(1,031,048)	3,644,671	48,422,082	1,154,042,069
T. Rowe Price Associates - Developed Markets	1,020,108,012	55,873	(1,955,000)	-	(833,110)	7,121,443	39,212,024	1,063,709,242
Neuberger Berman	297,429,372	-	-	-	(321,102)	1,827,335	14,691,714	313,627,318
Non-US Developed Markets Active Pool Cash	619,709	170,000,000	(170,000,000)	-	-	(13,113)	1,831	608,427
Citigroup Global Transition	72,089	-	-	-	-	(2,021)	(9)	70,058
Transition	2	-	-	-	-	-	-	2
Sub - Total Non-US Developed Markets Active Pool	3,322,606,723	399,755,873	(190,255,000)	-	(3,289,710)	22,524,792	147,113,558	3,698,456,236
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Developed Markets Active Pool	3,322,606,723	399,755,873	(190,255,000)	-	(3,289,710)	22,524,792	147,113,558	3,698,456,236

**Change in Market Value
For the Quarter Ended March 31, 2024
Investment Pools**

Non-US Emerging Markets Active Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
William Blair	615,167,646	128,708,783	-	-	(670,739)	2,730,739	10,458,221	756,394,650
BlackRock	595,719,011	117,700,000	-	-	(928,232)	4,361,945	30,309,546	747,162,270
Non-US Emerging Markets Active Pool Cash	60,460	-	-	-	-	19,490	-	79,950
Citigroup Global Transition	-	-	-	-	-	-	-	-
Sub - Total Non-US Emerging Markets Active Pool	1,210,947,117	246,408,783	-	-	(1,598,971)	7,112,175	40,767,767	1,503,636,870
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Emerging Markets Active Pool	1,210,947,117	246,408,783	-	-	(1,598,971)	7,112,175	40,767,767	1,503,636,870

Non-US Developed Alternative Weighted Index Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
BLK MSCI WORLD EX-USA IMI Custom Factor Index	1,070,506,269	205,000,000	-	-	(246,306)	11,220,840	97,875,603	1,384,356,406
BLK FTSE Developed EX-US Minimum Variance	263,930,888	158,400,000	-	-	(37,486)	3,423,296	3,664,209	429,380,907
Non-US Developed Alternative Weighted Index Pool Cash	188,777	27,400,000	(27,400,000)	-	-	217,221	-	405,998
BlackRock Transition Account	74,323	-	-	-	-	176	(3,485)	71,014
Sub - Total Non-US Developed Alternative Weighted	1,334,700,257	390,800,000	(27,400,000)	-	(283,792)	14,861,533	101,536,327	1,814,214,325
Management Fee	-	-	-	-	-	-	-	-
Total Non-US Developed Alternative Weighted	1,334,700,257	390,800,000	(27,400,000)	-	(283,792)	14,861,533	101,536,327	1,814,214,325

LGPF Beta Overlay Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
LGPF Overlay - Cash - Parametric	-	2,207,863,185	-	-	-	12,675,169	(12,346,272)	2,208,192,082
LGPF Beta Overlay Pool Cash	-	0	-	-	-	-	-	-
Sub - Total LGPF Beta Overlay Pool	-	2,207,863,185	-	-	-	12,675,169	(12,346,272)	2,208,192,082
Total LGPF Beta Overlay Pool	-	2,207,863,185	-	-	-	12,675,169	(12,346,272)	2,208,192,082

STPF Beta Overlay Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
STPF Overlay - Cash - Parametric	-	717,427,148	-	-	-	4,150,974	(6,199,388)	715,378,735
STPF Beta Overlay Pool Cash	-	-	-	-	-	-	-	-
Sub - Total STPF Beta Overlay Pool	-	717,427,148	-	-	-	4,150,974	(6,199,388)	715,378,735
Total STPF Beta Overlay Pool	-	717,427,148	-	-	-	4,150,974	(6,199,388)	715,378,735

**Change in Market Value
For the Quarter Ended March 31, 2024
Investment Pools**

Absolute Return Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Equivalents	25,700	-	-	-	-	334	-	26,034
Hedge Fund	15,759,733	-	-	-	-	-	151,573	15,911,306
Sub - Total Absolute Return Pool	15,785,432	-	-	-	-	334	151,573	15,937,340
Total Absolute Return Pool	15,785,432	-	-	-	-	334	151,573	15,937,340

Private Debt Market Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Equivalents	663,712,884	(561,832,888)	284,231,490	-	-	4,290,846	-	390,402,332
Private Debt Market	3,180,335,439	1,007,031,440	(284,231,490)	-	-	27,535,768	36,847,425	3,967,518,581
Sub - Total Private Debt Market Pool	3,844,048,322	445,198,552	(0)	-	-	31,826,614	36,847,425	4,357,920,913
Total Private Debt Market Pool	3,844,048,322	445,198,552	(0)	-	-	31,826,614	36,847,425	4,357,920,913

Private Equity Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Equivalents	89,398,157	149,065,229	77,646,114	-	-	2,421,380	-	318,530,879
Private Equity	3,780,408,215	134,338,253	(80,221,114)	-	-	3,808,680	35,571,855	3,873,905,889
Stocks	9,098	-	-	-	-	-	(57)	9,041
Sub - Total Private Equity Pool	3,869,815,470	283,403,482	(2,575,000)	-	-	6,230,059	35,571,798	4,192,445,809
Total Private Equity Pool	3,869,815,470	283,403,482	(2,575,000)	-	-	6,230,059	35,571,798	4,192,445,809

Real Estate Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Equivalents	43,202,253	(50,305,526)	34,509,472	-	-	918,525	-	28,324,724
Real Estate	3,791,169,934	137,082,267	(35,909,472)	-	-	18,599,483	(170,648,601)	3,740,293,611
Sub - Total Real Estate Pool	3,834,372,187	86,776,741	(1,400,000)	-	-	19,518,008	(170,648,601)	3,768,618,334
Total Real Estate Pool	3,834,372,187	86,776,741	(1,400,000)	-	-	19,518,008	(170,648,601)	3,768,618,334

**Change in Market Value
For the Quarter Ended March 31, 2024
Investment Pools**

Real Return Pool

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Equivalents	38,688,500	(13,532,559)	73,412,667	-	-	967,485	-	99,536,093
Private Debt Market	282,191,811	-	(282,191,811)	-	-	-	-	-
Real Return	2,854,190,612	140,682,559	(73,412,667)	-	-	21,366,537	34,922,086	2,977,749,126
Harvest MLP	358,438,251	-	-	-	(573,811)	5,472,127	45,876,188	409,212,755
Sub - Total Real Return Pool	3,533,509,174	127,150,000	(282,191,811)	-	(573,811)	27,806,149	80,798,274	3,486,497,975
Management Fee	-	-	-	-	-	-	-	-
Total Real Return Pool	3,533,509,174	127,150,000	(282,191,811)	-	(573,811)	27,806,149	80,798,274	3,486,497,975
Grand Total	40,585,498,889	7,378,607,238	(1,194,739,869)	-	(10,316,268)	308,749,967	1,050,309,218	48,118,109,174

**Change in Market Value
For the Quarter Ended March 31, 2024
Governmental Funds**

Land Grant Permanent Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Accruals	3,139,324,872	566,192,788	(334,866,321)	(509,400,000)	(218,914)	46,976,566	-	2,908,008,991
Beta Overlay	2,223,245,604	-	-	(2,207,863,185)	-	4,615,507	(19,997,926)	(0)
Total Fund Specific	5,362,570,476	566,192,788	(334,866,321)	(2,717,263,185)	(218,914)	51,592,072	(19,997,926)	2,908,008,991
Investment Pools:								
Absolute Return Pool	15,785,432	-	-	-	-	334	151,573	15,937,340
Core Bonds Pool	1,923,407,829	-	-	10,700,000	(387,322)	16,508,221	(29,125,227)	1,921,103,501
Credit Plus Pool	2,049,118,820	-	-	2,900,000	(895,036)	27,860,033	(15,313,631)	2,063,670,186
LGPf Beta Overlay Pool	-	-	-	2,207,863,185	-	12,675,169	(12,346,272)	2,208,192,082
Non-US Developed Alternative Weighted Index Pool	1,003,021,309	-	-	45,000,000	(181,631)	9,317,084	65,142,432	1,122,299,194
Non-US Developed Markets Active Pool	1,823,972,572	-	-	370,000,000	(1,975,156)	13,805,059	91,051,913	2,296,854,389
Non-US Developed Markets Index Pool	834,500,409	-	-	(65,000,000)	(86,859)	5,181,219	26,907,517	801,502,287
Non-US Emerging Markets Active Pool	706,227,921	-	-	85,000,000	(873,112)	3,888,257	20,446,321	814,689,386
Private Debt Market Pool	2,162,957,512	-	-	186,481,757	-	17,705,315	20,128,185	2,387,272,768
Private Equity Pool	3,005,131,455	-	-	135,000,000	-	4,760,756	26,741,907	3,171,634,118
Real Estate Pool	2,169,321,427	-	-	-	-	10,850,987	(94,514,471)	2,085,657,944
Real Return Pool	2,268,643,547	-	-	(186,481,757)	(354,187)	17,229,237	49,682,995	2,148,719,836
Short Term Duration Fixed Income Pool	1,186,092,521	-	-	(4,300,000)	(166,431)	14,229,960	(2,821,202)	1,193,034,847
Unconstrained Fixed Income Pool	2,784,565	-	-	-	-	36,662	7,994	2,829,221
US Large Cap Active Pool	1,583,130,969	-	-	100,000,000	(640,038)	5,987,543	174,407,097	1,862,885,570
US Large Cap Index Pool	3,098,689,150	-	-	(100,000,000)	(68,060)	11,594,599	303,829,300	3,314,044,989
US Small/Mid Cap Pool	382,279,972	-	-	(67,300,000)	(270,450)	1,077,263	17,266,936	333,053,722
US SMID Cap Alternative Weighted Index Pool	112,692,777	-	-	(2,600,000)	(9,289)	502,141	2,063,896	112,649,525
Investment Pools	24,327,758,189	-	-	2,717,263,185	(5,907,572)	173,209,838	643,707,267	27,856,030,907
Sub - Total Land Grant Permanent Fund	29,690,328,665	566,192,788	(334,866,321)	-	(6,126,486)	224,801,910	623,709,341	30,764,039,898
Total Land Grant Permanent Fund	29,690,328,665	566,192,788	(334,866,321)	-	(6,126,486)	224,801,910	623,709,341	30,764,039,898

**Change in Market Value
For the Quarter Ended March 31, 2024
Governmental Funds**

Severance Tax Permanent Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Fund Specific:								
Cash and Accruals	1,571,147,920	-	(72,405,708)	(1,079,935,436)	35,182	12,952,470	-	431,794,428
Small Business Investment Corp & Other misc. loans	275,694,820	-	-	21,227,884	-	2,070,714	(7,001,075)	291,992,342
Private Equity New Mexico	421,109,974	-	-	8,707,552	-	71,603	(10,214,710)	419,674,419
Stock Distributions/Private Equity	182,570	-	-	-	-	-	(5,196)	177,374
STPF Beta Overlay	718,025,373	-	-	(717,427,148)	-	1,855,704	(2,453,929)	(0)
Fund Specific total:	2,986,160,657	-	(72,405,708)	(1,767,427,148)	35,182	16,950,491	(19,674,910)	1,143,638,564
Investment Pools:								
Core Bonds Pool	410,347,217	-	-	230,000,000	(129,012)	4,886,747	(8,805,015)	636,299,938
Credit Plus Pool	482,925,907	-	-	160,000,000	(280,736)	8,014,865	(4,290,732)	646,369,304
Non-US Developed Alternative Weighted Index Pool	249,073,405	-	-	115,000,000	(62,935)	3,184,730	21,680,505	388,875,705
Non-US Developed Markets Active Pool	833,336,437	-	-	(80,000,000)	(745,643)	4,911,848	31,725,161	789,227,803
Non-US Developed Markets Index Pool	291,818,553	-	-	-	(32,955)	1,952,495	10,359,536	304,097,630
Non-US Emerging Markets Active Pool	241,993,548	-	-	65,000,000	(340,120)	1,494,318	9,213,481	317,361,227
Private Debt Market Pool	493,192,158	-	-	62,071,959	-	4,184,456	4,757,075	564,205,648
Private Equity Pool	300,744,559	-	-	100,000,000	-	541,390	3,641,626	404,927,575
Real Estate Pool	813,660,240	-	-	-	-	4,069,944	(35,450,102)	782,280,082
Real Return Pool	777,243,798	-	-	(62,071,959)	(121,654)	5,917,823	17,064,898	738,032,906
Short Term Duration Fixed Income Pool	32,669,295	-	-	290,000,000	(45,096)	2,733,318	(920,528)	324,436,988
STPF Beta Overlay Pool	-	-	-	717,427,148	-	4,150,974	(6,199,388)	715,378,735
US Large Cap Active Pool	192,618,911	-	-	350,000,000	(158,848)	1,453,837	42,780,613	586,694,514
US Large Cap Index Pool	1,369,646,893	-	-	(245,000,000)	(30,083)	4,890,660	128,099,984	1,257,607,454
US Small/Mid Cap Pool	60,703,618	-	-	40,000,000	(87,180)	318,088	7,200,720	108,135,246
US SMID Cap Alternative Weighted Index Pool	9,123,322	-	-	25,000,000	(2,897)	137,277	1,715,551	35,973,252
Investment Pools	6,559,097,862	-	-	1,767,427,148	(2,037,161)	52,842,772	222,573,384	8,599,904,005
Sub - Total Severance Tax Permanent Fund	9,545,258,519	-	(72,405,708)	-	(2,001,979)	69,793,262	202,898,474	9,743,542,569
Total Severance Tax Permanent Fund	9,545,258,519	-	(72,405,708)	-	(2,001,979)	69,793,262	202,898,474	9,743,542,569

**Change in Market Value
For the Quarter Ended March 31, 2024
Governmental Funds**

Tobacco Settlement Permanent Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and accruals	282,288	-	-	(180,000)	-	1,357	-	103,645
Investment Pools:								
Core Bonds Pool	9,609,534	-	-	14,500,000	(1,935)	134,162	(76,079)	24,165,682
Credit Plus Pool	25,878,359	-	-	(15,000,000)	(11,303)	281,936	(279,020)	10,869,971
Non-US Developed Alternative Weighted Index Pool	31,871,482	-	-	(24,700,000)	(5,526)	111,938	1,208,291	8,486,185
Non-US Developed Markets Active Pool	-	-	-	15,100,000	-	72,573	399,080	15,571,653
Non-US Developed Markets Index Pool	-	-	-	5,000,000	-	24,536	148,503	5,173,038
Non-US Emerging Markets Active Pool	5,482,026	-	-	700,000	(6,024)	29,786	131,414	6,337,201
Private Debt Market Pool	79,699,531	-	-	13,708,083	-	663,248	810,866	94,881,728
Real Estate Pool	66,762,908	-	-	1,400,000	-	337,653	(2,962,896)	65,537,665
Real Return Pool	84,246,755	-	-	(5,828,083)	(13,186)	645,523	1,870,909	80,921,918
US Large Cap Active Pool	-	-	-	11,200,000	-	12,503	376,342	11,588,845
US Large Cap Index Pool	35,594,830	-	-	(17,000,000)	(782)	114,696	3,001,055	21,709,799
US Small/Mid Cap Pool	1,572,941	-	-	500,000	(1,348)	5,840	116,765	2,194,199
US SMID Cap Alternative Weighted Index Pool	-	-	-	600,000	-	1,205	18,211	619,416
Investment Pools	340,718,367	-	-	180,000	(40,105)	2,435,597	4,763,440	348,057,299
Sub - Total Tobacco Settlement Permanent Fund	341,000,655	-	-	-	(40,105)	2,436,954	4,763,440	348,160,944
Total Tobacco Settlement Permanent Fund	341,000,655	-	-	-	(40,105)	2,436,954	4,763,440	348,160,944

**Change in Market Value
For the Quarter Ended March 31, 2024
Governmental Funds**

Water Trust Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Accruals	105,329	-	-	-	-	1,370	-	106,699
Investment Pools:								
Core Bonds Pool	8,353,273	-	-	(5,200,000)	(1,682)	52,924	(151,705)	3,052,810
Credit Plus Pool	295,125	-	-	4,700,000	(129)	25,862	24,556	5,045,414
Non-US Developed Alternative Weighted Index Pool	2,255,885	-	-	2,500,000	(391)	37,527	220,684	5,013,704
Non-US Developed Markets Active Pool	17,910,439	-	-	(8,300,000)	(17,735)	76,104	543,837	10,212,645
Non-US Developed Markets Index Pool	619,538	-	-	2,500,000	(70)	16,413	96,245	3,232,126
Non-US Emerging Markets Active Pool	861,823	-	-	3,000,000	(947)	15,345	75,572	3,951,793
Private Debt Market Pool	11,427,602	-	-	1,980,194	-	99,546	115,258	13,622,599
Private Equity Pool	36,761,935	-	-	(850,000)	-	56,360	299,214	36,267,510
Real Estate Pool	20,725,226	-	-	800,000	-	105,784	(933,899)	20,697,112
Real Return Pool	21,664,901	-	-	(1,730,194)	(3,391)	164,953	475,667	20,571,936
Short Term Duration Fixed Income Pool	689,052	-	-	1,300,000	(97)	13,599	667	2,003,221
US Large Cap Active Pool	1,143,384	-	-	5,900,000	(462)	10,830	321,787	7,375,538
US Large Cap Index Pool	19,886,590	-	-	(8,000,000)	(437)	65,827	1,722,879	13,674,859
US Small/Mid Cap Pool	244,641	-	-	1,000,000	(210)	2,046	58,174	1,304,651
US SMID Cap Alternative Weighted Index Pool	-	-	-	400,000	-	803	12,141	412,944
Investment Pools	142,839,413	-	-	-	(25,551)	743,925	2,881,077	146,438,864
Sub - Total Water Trust Fund	142,944,741	-	-	-	(25,551)	745,295	2,881,077	146,545,562
Total Water Trust Fund	142,944,741	-	-	-	(25,551)	745,295	2,881,077	146,545,562

**Change in Market Value
For the Quarter Ended March 31, 2024
Governmental Funds**

Tax Stabilization Reserve Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Accruals	234,987,945	723,853,059	-	(720,000,000)	-	3,298,086	-	242,139,090
Investment Pools:								
Core Bonds Pool	194,738,140	-	-	330,000,000	(105,759)	3,637,460	(6,656,281)	521,613,561
Credit Plus Pool	385,872,617	-	-	140,000,000	(229,619)	6,514,440	(3,479,919)	528,677,519
Private Debt Market Pool	417,359,538	-	-	-	-	3,145,211	3,575,615	424,080,363
Real Estate Pool	330,892,099	-	-	25,000,000	-	1,717,116	(15,424,224)	342,184,990
Short Term Duration Fixed Income Pool	827,396,286	-	-	225,000,000	(147,531)	11,755,045	(2,616,785)	1,061,387,014
Investment Pools	2,156,258,679	-	-	720,000,000	(482,909)	26,769,272	(24,601,594)	2,877,943,448
Sub - Total Tax Stabilization Reserve Fund	2,391,246,624	723,853,059	-	-	(482,909)	30,067,359	(24,601,594)	3,120,082,538
Total Tax Stabilization Reserve Fund	2,391,246,624	723,853,059	-	-	(482,909)	30,067,359	(24,601,594)	3,120,082,538

Rural Libraries Endowment Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Accruals	55,585	-	(94,220)	125,000	-	832	-	87,198
Investment Pools:								
Core Bonds Pool	1,719,436	-	-	(500,000)	(346)	12,935	(28,486)	1,203,538
Credit Plus Pool	509,514	-	-	100,000	(223)	7,389	(3,242)	613,438
Non-US Developed Alternative Weighted Index Pool	3,699,668	-	-	(2,700,000)	(641)	14,159	145,579	1,158,765
Non-US Developed Markets Active Pool	-	-	-	2,000,000	-	9,612	52,858	2,062,471
Non-US Developed Markets Index Pool	-	-	-	600,000	-	2,944	17,820	620,765
Non-US Emerging Markets Active Pool	601,148	-	-	200,000	(661)	3,721	16,752	820,960
Private Debt Market Pool	2,338,443	-	-	326,425	-	20,082	22,831	2,707,781
Private Equity Pool	8,246,387	-	-	(925,000)	-	11,185	61,751	7,394,323
Real Estate Pool	3,513,042	-	-	900,000	-	21,470	(192,607)	4,241,906
Real Return Pool	4,087,379	-	-	(26,425)	(665)	33,042	96,856	4,190,187
US Large Cap Active Pool	-	-	-	1,500,000	-	1,674	50,403	1,552,077
US Large Cap Index Pool	4,396,717	-	-	(1,900,000)	(97)	14,401	376,860	2,887,882
US Small/Mid Cap Pool	-	-	-	300,000	-	370	13,016	313,386
Investment Pools	29,111,734	-	-	(125,000)	(2,633)	152,985	630,392	29,767,478
Sub - Total Rural Libraries Endowment Fund	29,167,320	-	(94,220)	-	(2,633)	153,817	630,392	29,854,676
Total Rural Libraries Endowment Fund	29,167,320	-	(94,220)	-	(2,633)	153,817	630,392	29,854,676

**Change in Market Value
For the Quarter Ended March 31, 2024
Governmental Funds**

Early Childhood Education and Care Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and Accruals	852,516,372	1,149,824,573	-	(902,000,000)	-	14,032,351	-	1,114,373,297
Investment Pools:								
Core Bonds Pool	991,470,286	-	-	-	(199,655)	8,489,856	(15,039,860)	984,720,627
Credit Plus Pool	130,360,271	-	-	-	(56,940)	1,771,534	(975,269)	131,099,596
Non-US Developed Alternative Weighted Index Pool	44,778,509	-	-	222,000,000	(32,667)	2,152,194	12,938,400	281,836,435
Non-US Developed Markets Active Pool	634,992,272	-	-	(100,000,000)	(539,297)	3,518,579	22,535,914	560,507,469
Non-US Developed Markets Index Pool	69,710,866	-	-	108,000,000	(15,254)	1,079,672	6,469,037	185,244,321
Non-US Emerging Markets Active Pool	136,929,464	-	-	85,000,000	(247,486)	1,063,273	8,180,458	230,925,709
Private Debt Market Pool	456,834,603	-	-	158,885,596	-	4,303,244	5,334,014	625,357,457
Private Equity Pool	298,958,563	-	-	38,000,000	-	511,629	2,873,911	340,344,103
Real Estate Pool	278,812,124	-	-	49,000,000	-	1,639,723	(14,282,341)	315,169,505
Real Return Pool	299,087,245	-	-	96,114,404	(67,235)	3,142,823	9,611,580	407,888,817
Short Term Duration Fixed Income Pool	629,147,867	-	-	-	(88,281)	7,557,442	(1,492,434)	635,124,593
US Large Cap Active Pool	110,225,680	-	-	270,000,000	(72,213)	829,418	24,467,599	405,450,484
US Large Cap Index Pool	749,899,954	-	-	(85,000,000)	(16,471)	2,735,029	71,652,564	739,271,076
US Small/Mid Cap Pool	9,000,137	-	-	65,000,000	(64,850)	219,216	6,282,966	80,437,470
US SMID Cap Alternative Weighted Index Pool	28,525,754	-	-	(5,000,000)	(1,922)	109,187	233,992	23,867,011
Investment Pools	4,868,733,593	-	-	902,000,000	(1,402,271)	39,122,819	138,790,531	5,947,244,673
Sub - Total Early Childhood Education and Care Fun	5,721,249,965	1,149,824,573	-	-	(1,402,271)	53,155,170	138,790,531	7,061,617,969
Total Early Childhood Education and Care Fun	5,721,249,965	1,149,824,573	-	-	(1,402,271)	53,155,170	138,790,531	7,061,617,969

**Change in Market Value
For the Quarter Ended March 31, 2024
Governmental Funds**

Conservation Legacy Permanent Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and accruals	2,752,313	-	-	(2,600,000)	-	24,345	-	176,658
Investment Pools:								
Core Bonds Pool	8,380,545	-	-	(7,300,000)	(1,688)	45,645	(162,212)	962,290
Credit Plus Pool	-	-	-	1,600,000	-	7,439	9,111	1,616,550
Non-US Developed Alternative Weighted Index Pool	-	-	-	2,300,000	-	16,027	73,175	2,389,203
Non-US Developed Markets Active Pool	-	-	-	4,600,000	-	22,108	121,574	4,743,682
Non-US Developed Markets Index Pool	7,951,068	-	-	(6,500,000)	(898)	21,303	89,209	1,560,682
Non-US Emerging Markets Active Pool	1,375,098	-	-	500,000	(1,511)	8,668	39,128	1,921,383
Private Debt Market Pool	6,205,590	-	-	2,208,411	-	52,642	74,896	8,541,540
Private Equity Pool	6,059,611	-	-	1,800,000	-	10,747	70,976	7,941,334
Real Estate Pool	4,972,761	-	-	1,300,000	-	28,313	(266,915)	6,034,159
Real Return Pool	5,113,988	-	-	791,589	(800)	44,377	140,569	6,089,722
Short Term Duration Fixed Income Pool	-	-	-	600,000	-	2,457	1,062	603,519
US Large Cap Active Pool	-	-	-	3,400,000	-	3,796	114,247	3,518,042
US Large Cap Index Pool	9,266,625	-	-	(3,500,000)	(204)	30,939	809,844	6,607,205
US Small/Mid Cap Pool	-	-	-	200,000	-	247	8,677	208,924
US SMID Cap Alternative Weighted Index Pool	-	-	-	600,000	-	1,205	18,211	619,416
Investment Pools	49,325,287	-	-	2,600,000	(5,101)	295,912	1,141,552	53,357,651
Sub - Total Conservation Legacy Permanent Fund (C)	52,077,599	-	-	-	(5,101)	320,257	1,141,552	53,534,308
Total Conservation Legacy Permanent Fund (C)	52,077,599	-	-	-	(5,101)	320,257	1,141,552	53,534,308

**Change in Market Value
For the Quarter Ended March 31, 2024
Governmental Funds**

Opioid Settlement Restricted Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Cash and accruals	16,608,469	-	-	(16,500,000)	-	111,810	-	220,279
Investment Pools:								
Core Bonds Pool	15,942,186	-	-	(12,200,000)	(3,210)	92,863	(300,467)	3,531,372
Credit Plus Pool	-	-	-	5,700,000	-	26,501	32,458	5,758,959
Non-US Developed Alternative Weighted Index Pool	-	-	-	4,000,000	-	27,874	127,261	4,155,135
Non-US Developed Markets Active Pool	-	-	-	8,000,000	-	38,449	211,433	8,249,882
Non-US Developed Markets Index Pool	12,100,177	-	-	(9,600,000)	(1,366)	33,851	144,430	2,677,092
Non-US Emerging Markets Active Pool	2,092,698	-	-	1,000,000	(2,300)	14,074	64,090	3,168,562
Private Debt Market Pool	7,869,835	-	-	10,509,386	-	85,096	171,032	18,635,349
Private Equity Pool	6,916,236	-	-	1,750,000	-	12,490	76,655	8,755,381
Real Estate Pool	5,296,461	-	-	950,000	-	28,716	(270,370)	6,004,806
Real Return Pool	7,004,435	-	-	1,190,614	(1,394)	65,190	199,282	8,458,127
Short Term Duration Fixed Income Pool	-	-	-	2,400,000	-	9,826	4,248	2,414,074
US Large Cap Active Pool	-	-	-	5,800,000	-	6,475	194,892	6,001,366
US Large Cap Index Pool	14,102,184	-	-	(4,300,000)	(310)	48,282	1,264,108	11,114,264
US Small/Mid Cap Pool	-	-	-	300,000	-	370	13,016	313,386
US SMID Cap Alternative Weighted Index Pool	-	-	-	1,000,000	-	2,008	30,352	1,032,360
Investment Pools	71,324,212	-	-	16,500,000	(8,581)	492,065	1,962,420	90,270,117
Sub - Total Opioid Settlement Restricted Fund	87,932,682	-	-	-	(8,581)	603,875	1,962,420	90,490,396
Total Opioid Settlement Restricted Fund	87,932,682	-	-	-	(8,581)	603,875	1,962,420	90,490,396
Permanent Fund Total	48,001,206,770	2,439,870,420	(407,366,249)	-	(10,095,614)	382,077,900	952,175,633	51,357,868,859

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

CCC Foundation Bonner Title V Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	460,956	-	-	-	(201)	6,264	(3,449)	463,570
US Large Cap Index Pool	407,416	-	-	-	(9)	1,540	40,353	449,300
US Large Cap Active Pool	395,114	-	-	-	(160)	1,466	42,689	439,110
Core Bonds Pool	339,732	-	-	-	(68)	2,909	(5,153)	337,419
Non-US Developed Markets Active Pool	233,970	-	-	-	(232)	1,515	9,970	245,224
Non-US Developed Markets Index Pool	235,306	-	-	-	(27)	1,574	8,353	245,208
US Small/Mid Cap Pool	128,829	-	-	-	(110)	428	7,787	136,933
US SMID Cap Alternative Weighted Index Pool	125,118	-	-	-	(10)	563	2,379	128,050
Non-US Emerging Markets Active Pool	117,118	-	-	-	(129)	581	2,523	120,094
CCC Foundation Bonner Title V Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CCC Foundation Bonner Title V Fund	2,443,559	-	-	-	(946)	16,841	105,453	2,564,907
Total CCC Foundation Bonner Title V Fund	2,443,559	-	-	-	(946)	16,841	105,453	2,564,907

Clovis Community College Foundation Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	385,233	-	-	-	(156)	1,430	41,622	428,129
Credit Plus Pool	371,938	-	-	-	(162)	5,054	(2,783)	374,048
US Large Cap Index Pool	309,783	-	-	-	(7)	1,171	30,683	341,630
Core Bonds Pool	334,348	-	-	-	(67)	2,863	(5,072)	332,072
Non-US Developed Markets Index Pool	232,190	-	-	-	(26)	1,554	8,243	241,960
Non-US Developed Markets Active Pool	230,588	-	-	-	(228)	1,493	9,826	241,679
US Small/Mid Cap Pool	126,704	-	-	-	(109)	421	7,658	134,675
US SMID Cap Alternative Weighted Index Pool	123,481	-	-	-	(10)	556	2,348	126,375
Non-US Emerging Markets Active Pool	115,294	-	-	-	(127)	572	2,484	118,224
Clovis Community College Foundation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Clovis Community College Foundation Fund	2,229,560	-	-	-	(892)	15,114	95,009	2,338,790
Total Clovis Community College Foundation Fund	2,229,560	-	-	-	(892)	15,114	95,009	2,338,790

City of Albuquerque

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Core Bonds Pool	601,945	-	-	-	(121)	5,154	(9,131)	597,848
City of Albuquerque Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Albuquerque	601,945	-	-	-	(121)	5,154	(9,131)	597,848
Total City of Albuquerque	601,945	-	-	-	(121)	5,154	(9,131)	597,848

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

City of Las Cruces

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	12,700,337	-	-	-	(5,135)	47,138	1,372,188	14,114,529
US Small/Mid Cap Pool	9,609,389	-	-	-	(8,235)	31,910	580,809	10,213,873
US Large Cap Index Pool	8,881,344	-	-	-	(195)	33,566	879,667	9,794,382
Non-US Developed Markets Index Pool	4,178,714	-	-	-	(472)	27,959	148,344	4,354,545
City of Las Cruces Cash Account	-	-	-	-	-	-	-	-
Sub - Total City of Las Cruces	35,369,783	-	-	-	(14,036)	140,573	2,981,008	38,477,328
Total City of Las Cruces	35,369,783	-	-	-	(14,036)	140,573	2,981,008	38,477,328

City of Rio Rancho Permanent Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	4,305,850	300,000	-	-	(2,012)	62,591	(34,458)	4,631,971
US Large Cap Index Pool	3,951,136	-	(600,000)	-	(74)	12,665	331,919	3,695,646
Non-US Developed Markets Active Pool	1,837,534	-	-	-	(1,820)	11,901	78,301	1,925,916
US SMID Cap Alternative Weighted Index Pool	904,808	300,000	-	-	(99)	5,424	22,909	1,233,042
Non-US Emerging Markets Index Pool	586,481	-	-	-	(167)	12	12,049	598,374
City of Rio Rancho Permanent Fund Cash Account	-	(600,000)	600,000	-	-	-	-	-
Sub - Total City of Rio Rancho Permanent Fund	11,585,807	-	-	-	(4,171)	92,593	410,719	12,084,949
Total City of Rio Rancho Permanent Fund	11,585,807	-	-	-	(4,171)	92,593	410,719	12,084,949

CNM ECECD Higher Education Endowment

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	624,577	6,871	-	-	(276)	8,550	(4,702)	635,020
US Large Cap Index Pool	276,798	-	(5,275)	-	(6)	1,031	26,968	299,516
Non-US Developed Markets Active Pool	156,341	1,521	-	-	(156)	1,022	6,734	165,461
US SMID Cap Alternative Weighted Index Pool	142,919	-	(4,001)	-	(11)	628	2,471	142,006
Non-US Emerging Markets Index Pool	62,261	884	-	-	(18)	1	1,337	64,465
CNM ECECD Higher Education Endowment Cash Account	-	(9,276)	9,276	-	-	-	-	-
Sub - Total CNM ECECD Higher Education Endowment	1,262,896	-	-	-	(468)	11,232	32,808	1,306,468
Total CNM ECECD Higher Education Endowment	1,262,896	-	-	-	(468)	11,232	32,808	1,306,468

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

CNM Endowed Faculty in Nursing

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	1,592,595	65,064	-	-	(724)	22,233	(12,190)	1,666,978
US Large Cap Index Pool	764,531	-	(51,737)	-	(16)	2,742	71,336	786,856
Non-US Developed Markets Active Pool	403,019	11,396	-	-	(410)	2,679	17,713	434,396
US SMID Cap Alternative Weighted Index Pool	390,864	-	(26,179)	-	(30)	1,659	5,817	372,131
Non-US Emerging Markets Index Pool	164,310	1,456	-	-	(47)	3	3,470	169,192
CNM Endowed Faculty in Nursing Cash Account	-	(77,916)	77,916	-	-	-	-	-
Sub - Total CNM Endowed Faculty in Nursing	3,315,319	-	-	-	(1,227)	29,317	86,146	3,429,554
Total CNM Endowed Faculty in Nursing	3,315,319	-	-	-	(1,227)	29,317	86,146	3,429,554

CNM Endowment Funds

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	1,195,080	49,754	-	-	(544)	16,692	(9,152)	1,251,831
US Large Cap Index Pool	577,763	-	(42,484)	-	(12)	2,063	53,622	590,952
Non-US Developed Markets Active Pool	305,852	5,357	-	-	(308)	2,013	13,286	326,200
US SMID Cap Alternative Weighted Index Pool	288,198	-	(14,334)	-	(23)	1,242	4,596	279,679
Non-US Emerging Markets Index Pool	122,776	1,707	-	-	(35)	3	2,633	127,084
CNM Endowment Funds Cash Account	-	(56,818)	56,818	-	-	-	-	-
Sub - Total CNM Endowment Funds	2,489,668	-	-	-	(922)	22,013	64,986	2,575,746
Total CNM Endowment Funds	2,489,668	-	-	-	(922)	22,013	64,986	2,575,746

CNM General Funds

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	6,948,748	289,259	-	-	(3,161)	97,055	(53,211)	7,278,690
US Large Cap Index Pool	3,359,396	-	(247,053)	-	(68)	11,992	311,784	3,436,051
Non-US Developed Markets Active Pool	1,778,741	30,760	-	-	(1,792)	11,706	77,251	1,896,667
US SMID Cap Alternative Weighted Index Pool	1,676,046	-	(83,684)	-	(131)	7,224	26,708	1,626,162
Non-US Emerging Markets Index Pool	713,083	10,718	-	-	(206)	14	15,346	738,955
CNM General Funds Cash Account	-	(330,737)	330,737	-	-	-	-	-
Sub - Total CNM General Funds	14,476,014	-	-	-	(5,359)	127,992	377,877	14,976,526
Total CNM General Funds	14,476,014	-	-	-	(5,359)	127,992	377,877	14,976,526

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

CNM Teacher Education Faculty Fellowship Endowment

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	1,063,068	43,236	-	-	(483)	14,839	(8,136)	1,112,524
US Large Cap Index Pool	509,687	-	(33,976)	-	(10)	1,830	47,601	525,131
Non-US Developed Markets Active Pool	269,737	6,839	-	-	(274)	1,788	11,818	289,908
US SMID Cap Alternative Weighted Index Pool	260,576	-	(17,189)	-	(20)	1,107	3,894	248,368
Non-US Emerging Markets Index Pool	109,540	1,091	-	-	(31)	2	2,321	112,922
CNM Teacher Education Faculty Fellowship Endowment (	-	(51,165)	51,165	-	-	-	-	-
Sub - Total CNM Teacher Education Faculty Fellowsh	2,212,608	-	-	-	(819)	19,566	57,498	2,288,854
Total CNM Teacher Education Faculty Fellowst	2,212,608	-	-	-	(819)	19,566	57,498	2,288,854

CYFD - Next Generation Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	1,004,200	-	-	-	(439)	13,647	(7,513)	1,009,895
US Large Cap Active Pool	896,232	-	-	-	(362)	3,326	96,832	996,029
Non-US Developed Markets Index Pool	413,249	-	-	-	(47)	2,765	14,670	430,637
Non-US Emerging Markets Index Pool	183,941	-	-	-	(52)	4	3,779	187,671
US Small/Mid Cap Pool	51,337	-	-	-	(44)	170	3,103	54,567
CYFD - Next Generation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Next Generation Fund	2,548,959	-	-	-	(944)	19,912	110,871	2,678,799
Total CYFD - Next Generation Fund	2,548,959	-	-	-	(944)	19,912	110,871	2,678,799

CYFD - Trust Fund Non-Expendable

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	3,516,377	-	-	-	(1,422)	13,051	379,921	3,907,928
Credit Plus Pool	3,272,328	-	-	-	(1,429)	44,469	(24,481)	3,290,887
Non-US Developed Markets Index Pool	1,480,942	-	-	-	(167)	9,909	52,573	1,543,256
Non-US Emerging Markets Index Pool	592,766	-	-	-	(169)	12	12,178	604,787
US Small/Mid Cap Pool	171,124	-	-	-	(147)	568	10,343	181,889
CYFD - Trust Fund Non-Expendable Cash Account	-	-	-	-	-	-	-	-
Sub - Total CYFD - Trust Fund Non-Expendable	9,033,538	-	-	-	(3,333)	68,010	430,534	9,528,748
Total CYFD - Trust Fund Non-Expendable	9,033,538	-	-	-	(3,333)	68,010	430,534	9,528,748

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

Eastern New Mexico University

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	12,293,901	4,300,000	-	-	(364)	62,715	1,643,569	18,299,821
Credit Plus Pool	6,568,720	2,580,000	-	-	(3,996)	124,327	(68,445)	9,200,606
US Small/Mid Cap Pool	2,589,945	860,000	-	-	(2,956)	11,456	208,521	3,666,966
Non-US Developed Markets Index Pool	2,106,211	774,000	-	-	(325)	19,271	102,247	3,001,404
Non-US Emerging Markets Index Pool	223,949	86,000	-	-	(88)	6	6,368	316,234
Eastern New Mexico University Cash Account	-	-	-	-	-	-	-	-
Sub - Total Eastern New Mexico University	23,782,726	8,600,000	-	-	(7,730)	217,775	1,892,260	34,485,031
Total Eastern New Mexico University	23,782,726	8,600,000	-	-	(7,730)	217,775	1,892,260	34,485,031

Interstate Stream Commission - Improvement to the Rio Grande

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	2,528,317	-	-	-	(1,022)	9,384	273,168	2,809,847
Credit Plus Pool	990,040	-	-	-	(432)	13,454	(7,407)	995,654
ISC - Improvement to the Rio Grande Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Improve	3,518,357	-	-	-	(1,455)	22,838	265,761	3,805,502
Total Interstate Stream Commission - Improve	3,518,357	-	-	-	(1,455)	22,838	265,761	3,805,502

Interstate Stream Commission - Irrigation Works Construction

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	13,145,402	-	-	-	(5,315)	48,790	1,420,274	14,609,152
Credit Plus Pool	7,002,937	-	-	-	(3,059)	95,167	(52,391)	7,042,653
ISC - Irrigation Works Construction Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission - Irrigatio	20,148,339	-	-	-	(8,373)	143,957	1,367,883	21,651,805
Total Interstate Stream Commission - Irrigatio	20,148,339	-	-	-	(8,373)	143,957	1,367,883	21,651,805

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

Interstate Stream Commission-NM Unit Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	26,558,869	-	-	-	(11,601)	360,922	(198,696)	26,709,495
US Large Cap Index Pool	23,152,446	-	-	-	(509)	87,503	2,293,170	25,532,611
Non-US Developed Markets Index Pool	12,312,467	-	-	-	(1,390)	82,380	437,092	12,830,548
US Small/Mid Cap Pool	6,059,710	-	-	-	(5,193)	20,122	366,260	6,440,900
Non-US Emerging Markets Active Pool	2,996,635	-	-	-	(3,293)	14,870	64,564	3,072,776
ISC - NM Unit Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total Interstate Stream Commission-NM Unit F	71,080,126	-	-	-	(21,986)	565,798	2,962,391	74,586,329
Total Interstate Stream Commission-NM Unit I	71,080,126	-	-	-	(21,986)	565,798	2,962,391	74,586,329

John R. Carver Testamentary Trust

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	577,392	-	-	-	(13)	2,182	57,189	636,750
Credit Plus Pool	289,102	-	-	-	(126)	3,929	(2,163)	290,741
John R. Carver Testamentary Trust Cash Account	-	-	-	-	-	-	-	-
Sub - Total John R. Carver Testamentary Trust	866,494	-	-	-	(139)	6,111	55,026	927,492
Total John R. Carver Testamentary Trust	866,494	-	-	-	(139)	6,111	55,026	927,492

Los Alamos County - Cemetery

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	367,384	-	(19,048)	-	(8)	1,317	34,501	384,146
Credit Plus Pool	253,405	86,205	-	-	(148)	4,615	(2,541)	341,536
US Large Cap Active Pool	374,327	-	(92,253)	-	(114)	1,047	30,476	313,483
US Small/Mid Cap Pool	202,558	18,711	-	-	(190)	735	13,374	235,189
Non-US Developed Markets Index Pool	165,785	2,400	-	-	(19)	1,125	5,971	175,262
Non-US Emerging Markets Index Pool	37,124	3,984	-	-	(12)	1	845	41,943
Los Alamos County - Cemetery Cash Account	-	(111,301)	111,301	-	-	-	-	-
Sub - Total Los Alamos County - Cemetery	1,400,583	-	-	-	(490)	8,839	82,626	1,491,558
Total Los Alamos County - Cemetery	1,400,583	-	-	-	(490)	8,839	82,626	1,491,558

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

Los Alamos County - General Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	4,610,888	5,183,079	(2,838,839)	-	(3,038)	94,517	(52,034)	6,994,574
US Large Cap Active Pool	6,811,164	-	(3,098,075)	-	(1,501)	13,781	401,175	4,126,543
US Large Cap Index Pool	6,684,665	-	(3,820,778)	-	(63)	10,824	283,658	3,158,305
US Small/Mid Cap Pool	3,685,646	-	(1,574,085)	-	(1,809)	7,012	127,627	2,244,390
Non-US Developed Markets Index Pool	3,016,544	-	(1,147,975)	-	(211)	12,502	66,334	1,947,195
Non-US Emerging Markets Index Pool	675,512	554,430	(354,855)	-	(249)	18	17,978	892,834
Los Alamos County - General Fund Cash Account	-	(5,737,509)	5,737,509	-	-	-	-	-
Sub - Total Los Alamos County - General Fund	25,484,418	-	(7,097,098)	-	(6,871)	138,654	844,738	19,363,841
Total Los Alamos County - General Fund	25,484,418	-	(7,097,098)	-	(6,871)	138,654	844,738	19,363,841

Los Alamos County - Permanent

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	10,184,939	-	(528,130)	-	(212)	36,497	956,474	10,649,568
Credit Plus Pool	7,025,130	2,389,786	-	-	(4,112)	127,944	(70,436)	9,468,312
US Large Cap Active Pool	10,377,286	-	(2,557,423)	-	(3,161)	29,024	844,885	8,690,610
US Small/Mid Cap Pool	5,615,434	518,757	-	-	(5,257)	20,370	370,762	6,520,066
Non-US Developed Markets Index Pool	4,595,997	66,546	-	-	(527)	31,196	165,520	4,858,732
Non-US Emerging Markets Index Pool	1,029,185	110,465	-	-	(324)	23	23,413	1,162,762
Los Alamos County - Permanent Cash Account	-	(3,085,554)	3,085,554	-	-	-	-	-
Sub - Total Los Alamos County - Permanent	38,827,971	-	-	-	(13,593)	245,054	2,290,618	41,350,050
Total Los Alamos County - Permanent	38,827,971	-	-	-	(13,593)	245,054	2,290,618	41,350,050

MRGCD Endowment Fund Investments

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	3,303,402	-	-	-	(1,443)	44,892	(24,714)	3,322,137
US Large Cap Index Pool	1,358,141	-	-	-	(30)	5,133	134,519	1,497,763
MRGCD Endowment Fund Investments Cash Account	-	-	-	-	-	-	-	-
Sub - Total MRGCD Endowment Fund Investments	4,661,543	-	-	-	(1,473)	50,025	109,805	4,819,900
Total MRGCD Endowment Fund Investments	4,661,543	-	-	-	(1,473)	50,025	109,805	4,819,900

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

New Mexico Commissioner of Public Lands-O&G

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	10,922,068	-	-	-	(4,416)	40,538	1,180,058	12,138,249
US Large Cap Index Pool	10,330,285	-	-	-	(227)	39,042	1,023,179	11,392,280
Credit Plus Pool	4,367,033	-	-	-	(1,907)	59,346	(32,671)	4,391,800
NM Commissioner of Public Lands-O&G Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Commissioner of Public Lands-O&G	25,619,386	-	-	-	(6,550)	138,926	2,170,566	27,922,328
Total New Mexico Commissioner of Public Lands-O&G	25,619,386	-	-	-	(6,550)	138,926	2,170,566	27,922,328

New Mexico Highlands University - Endowment Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	4,720,057	-	-	-	(104)	17,839	467,506	5,205,298
Credit Plus Pool	1,276,628	-	-	-	(558)	17,349	(9,551)	1,283,868
US Small/Mid Cap Pool	841,450	-	-	-	(721)	2,794	50,859	894,381
Non-US Developed Markets Index Pool	336,540	-	-	-	(38)	2,252	11,947	350,701
Non-US Emerging Markets Index Pool	155,939	-	-	-	(44)	3	3,204	159,102
NMHU - Endowment Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University - Endowment Fund	7,330,615	-	-	-	(1,465)	40,237	523,964	7,893,351
Total New Mexico Highlands University - Endowment Fund	7,330,615	-	-	-	(1,465)	40,237	523,964	7,893,351

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

NMHU SWEN Endowment

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Core Bonds Pool	6,327,216	-	-	-	(1,274)	54,179	(95,979)	6,284,142
US Large Cap Index Pool	4,421,914	-	-	-	(97)	16,712	437,975	4,876,505
Credit Plus Pool	4,264,415	-	-	-	(1,863)	57,951	(31,904)	4,288,600
Non-US Developed Markets Index Pool	2,819,486	-	-	-	(318)	18,865	100,092	2,938,124
Non-US Emerging Markets Index Pool	1,926,205	-	-	-	(548)	39	39,572	1,965,268
US Small/Mid Cap Pool	1,792,158	-	-	-	(1,536)	5,951	108,321	1,904,895
NMHU SWEN Endowment Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMHU SWEN Endowment	21,551,395	-	-	-	(5,636)	153,697	558,078	22,257,534
Total NMHU SWEN Endowment	21,551,395	-	-	-	(5,636)	153,697	558,078	22,257,534

New Mexico Highlands University Foundation

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	4,861,726	-	-	-	(107)	18,375	481,537	5,361,531
Core Bonds Pool	1,882,591	-	-	-	(379)	16,120	(28,558)	1,869,775
US Small/Mid Cap Pool	1,674,941	-	-	-	(1,435)	5,562	101,237	1,780,304
Credit Plus Pool	1,423,490	-	-	-	(622)	19,345	(10,650)	1,431,563
Non-US Emerging Markets Index Pool	1,111,600	-	-	-	(316)	22	22,837	1,134,143
Non-US Developed Markets Index Pool	909,953	-	-	-	(103)	6,088	32,303	948,242
NM Highlands University Foundation Cash	-	-	-	-	-	-	-	-
Sub - Total New Mexico Highlands University Founda	11,864,301	-	-	-	(2,962)	65,512	598,707	12,525,558
Total New Mexico Highlands University Founda	11,864,301	-	-	-	(2,962)	65,512	598,707	12,525,558

New Mexico Military Institute - Capital Operations

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	1,021,459	-	-	-	(22)	3,860	101,172	1,126,469
Credit Plus Pool	860,106	-	-	-	(376)	11,688	(6,435)	864,984
US Small/Mid Cap Pool	296,239	-	-	-	(254)	984	17,905	314,874
Non-US Developed Markets Index Pool	294,407	-	-	-	(33)	1,970	10,451	306,795
Non-US Emerging Markets Index Pool	74,498	-	-	-	(21)	2	1,531	76,009
NMMI - Capital Operations Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital O	2,546,709	-	-	-	(706)	18,504	124,624	2,689,131
Total New Mexico Military Institute - Capital C	2,546,709	-	-	-	(706)	18,504	124,624	2,689,131

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

New Mexico Military Institute - Capital Outlay

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	1,282,458	-	-	-	(28)	4,847	127,023	1,414,300
Credit Plus Pool	1,079,878	-	-	-	(472)	14,675	(8,079)	1,086,002
US Small/Mid Cap Pool	371,933	-	-	-	(319)	1,235	22,480	395,330
Non-US Developed Markets Index Pool	369,633	-	-	-	(42)	2,473	13,122	385,186
Non-US Emerging Markets Index Pool	93,533	-	-	-	(27)	2	1,922	95,430
NMMI - Capital Outlay Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Capital Outlay	3,197,436	-	-	-	(887)	23,232	156,468	3,376,249
Total New Mexico Military Institute - Capital Outlay	3,197,436	-	-	-	(887)	23,232	156,468	3,376,249

New Mexico Military Institute - Legislative Scholarship

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	9,273,913	-	-	-	(204)	35,050	918,549	10,227,308
Credit Plus Pool	7,806,863	-	-	-	(3,410)	106,092	(58,406)	7,851,139
US Small/Mid Cap Pool	2,688,300	-	-	-	(2,304)	8,927	162,486	2,857,409
Non-US Developed Markets Index Pool	2,670,774	-	-	-	(302)	17,870	94,812	2,783,154
Non-US Emerging Markets Index Pool	676,088	-	-	-	(192)	14	13,890	689,799
NMMI - Legislative Scholarship Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Legislative Scholarship	23,115,938	-	-	-	(6,411)	167,952	1,131,331	24,408,810
Total New Mexico Military Institute - Legislative Scholarship	23,115,938	-	-	-	(6,411)	167,952	1,131,331	24,408,810

New Mexico Military Institute - LFC/VC

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	4,138,671	-	-	-	(91)	15,642	409,921	4,564,143
Credit Plus Pool	3,484,311	-	-	-	(1,522)	47,350	(26,067)	3,504,071
US Small/Mid Cap Pool	1,199,914	-	-	-	(1,028)	3,985	72,525	1,275,395
Non-US Developed Markets Index Pool	1,192,237	-	-	-	(135)	7,977	42,324	1,242,403
Non-US Emerging Markets Index Pool	301,764	-	-	-	(86)	6	6,200	307,884
New Mexico Military Institute - LFC/VC Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - LFC/VC	10,316,896	-	-	-	(2,862)	74,959	504,903	10,893,897
Total New Mexico Military Institute - LFC/VC	10,316,896	-	-	-	(2,862)	74,959	504,903	10,893,897

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

New Mexico Military Institute - Patterson Account

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	3,567,935	-	-	-	(78)	13,485	353,392	3,934,733
Credit Plus Pool	3,004,334	-	-	-	(1,312)	40,827	(22,476)	3,021,373
US Small/Mid Cap Pool	1,034,758	-	-	-	(887)	3,436	62,543	1,099,850
Non-US Developed Markets Index Pool	1,028,358	-	-	-	(116)	6,881	36,507	1,071,629
Non-US Emerging Markets Index Pool	260,220	-	-	-	(74)	5	5,346	265,497
NMMI - Patterson Acct Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Patterson	8,895,604	-	-	-	(2,468)	64,634	435,311	9,393,081
Total New Mexico Military Institute - Patterson	8,895,604	-	-	-	(2,468)	64,634	435,311	9,393,081

New Mexico Military Institute - Trust Scholarship

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	4,509,626	-	-	-	(99)	17,044	446,663	4,973,234
Credit Plus Pool	3,797,274	-	-	-	(1,659)	51,603	(28,409)	3,818,810
US Small/Mid Cap Pool	1,307,863	-	-	-	(1,121)	4,343	79,050	1,390,135
Non-US Developed Markets Index Pool	1,299,774	-	-	-	(147)	8,697	46,142	1,354,465
Non-US Emerging Markets Index Pool	328,900	-	-	-	(94)	7	6,757	335,570
NMMI - Trust Scholarship Cash Acct	-	-	-	-	-	-	-	-
Sub - Total New Mexico Military Institute - Trust Sch	11,243,437	-	-	-	(3,119)	81,693	550,203	11,872,214
Total New Mexico Military Institute - Trust Sch	11,243,437	-	-	-	(3,119)	81,693	550,203	11,872,214

New Mexico Retiree Health Care Authority

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	230,089,895	8,400,000	-	-	(5,054)	879,407	23,048,776	262,413,024
Core Bonds Pool	213,042,558	12,000,000	-	-	(42,901)	1,867,194	(3,174,021)	223,692,829
Private Debt Market Pool	196,875,636	9,000,000	-	-	-	1,497,646	1,777,841	209,151,123
Private Equity Pool	192,179,514	6,000,000	-	-	-	302,475	1,680,765	200,162,754
Non-US Developed Markets Index Pool	177,630,252	8,400,000	-	-	(20,060)	1,229,706	6,555,345	193,795,242
Real Estate Pool	131,711,004	6,000,000	-	-	-	674,694	(5,970,437)	132,415,261
Non-US Emerging Markets Active Pool	102,768,482	6,000,000	-	-	(112,937)	532,096	2,328,214	111,515,855
Real Return Pool	66,417,126	3,000,000	-	-	(11,298)	563,180	1,655,517	71,624,525
US SMID Cap Alternative Weighted Index Pool	29,203,026	1,200,000	-	-	(2,407)	133,887	591,707	31,126,213
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Retiree Health Care Authorit	1,339,917,491	60,000,000	-	-	(194,656)	7,680,284	28,493,707	1,435,896,826
Total New Mexico Retiree Health Care Authori	1,339,917,491	60,000,000	-	-	(194,656)	7,680,284	28,493,707	1,435,896,826

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

New Mexico School for the Blind and Visually Impaired

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	4,360,721	-	-	-	(1,905)	59,260	(32,624)	4,385,452
US Large Cap Index Pool	2,347,356	-	-	-	(52)	8,872	232,498	2,588,674
Non-US Developed Markets Index Pool	2,161,483	-	-	-	(244)	14,462	76,732	2,252,434
Core Bonds Pool	2,135,825	-	-	-	(430)	18,289	(32,399)	2,121,285
Private Debt Market Pool	1,930,031	-	-	-	-	14,545	16,535	1,961,111
Real Estate Pool	1,646,653	-	-	-	-	8,237	(71,742)	1,583,147
US Small/Mid Cap Pool	1,105,950	-	-	-	(948)	3,672	66,846	1,175,520
Non-US Emerging Markets Active Pool	932,077	-	-	-	(1,024)	4,625	20,082	955,760
New Mexico School for the Visually Handicapped Cash Ac	-	-	-	-	-	-	-	-
Sub - Total New Mexico School for the Blind and Visi	16,620,096	-	-	-	(4,603)	131,962	275,927	17,023,383
Total New Mexico School for the Blind and Visi	16,620,096	-	-	-	(4,603)	131,962	275,927	17,023,383

New Mexico Small Business Investment Corporation

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	9,986,402	-	-	-	(4,362)	135,710	(74,712)	10,043,039
New Mexico Small Business Investment Corp Cash Accou	-	-	-	-	-	-	-	-
Sub - Total New Mexico Small Business Investment (	9,986,402	-	-	-	(4,362)	135,710	(74,712)	10,043,039
Total New Mexico Small Business Investment (	9,986,402	-	-	-	(4,362)	135,710	(74,712)	10,043,039

New Mexico Tech - Employee Benefit Trust

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	671,922	-	-	-	(15)	2,539	66,552	740,998
Non-US Developed Markets Index Pool	524,382	-	-	-	(59)	3,509	18,616	546,447
Core Bonds Pool	478,223	-	-	-	(96)	4,095	(7,254)	474,967
Private Equity Pool	242,148	-	-	-	-	375	2,033	244,557
Non-US Emerging Markets Active Pool	231,466	-	-	-	(254)	1,149	4,987	237,347
US Small/Mid Cap Pool	159,884	-	-	-	(137)	531	9,664	169,942
Private Debt Market Pool	127,804	-	-	-	-	963	1,095	129,863
Real Estate Pool	117,815	-	-	-	-	589	(5,133)	113,271
NM Tech Employee Benefit Trust Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Employee Benefit Tru	2,553,643	-	-	-	(562)	13,750	90,559	2,657,391
Total New Mexico Tech - Employee Benefit Tru	2,553,643	-	-	-	(562)	13,750	90,559	2,657,391

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

New Mexico Tech - Endowment Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	18,066,152	21,080	-	-	(397)	68,340	1,791,178	19,946,352
Non-US Developed Markets Index Pool	14,217,471	17,566	-	-	(1,608)	95,235	505,453	14,834,118
Core Bonds Pool	12,860,360	17,566	-	-	(2,593)	110,227	(195,279)	12,790,281
Private Equity Pool	7,099,894	8,783	-	-	-	11,017	59,713	7,179,407
Non-US Emerging Markets Active Pool	6,286,697	8,783	-	-	(6,919)	31,236	135,991	6,455,788
US Small/Mid Cap Pool	4,264,178	5,270	-	-	(3,659)	14,175	258,200	4,538,165
Private Debt Market Pool	3,738,734	4,392	-	-	-	28,197	32,070	3,803,393
Real Estate Pool	3,417,986	4,392	-	-	-	17,108	(149,094)	3,290,391
NM Tech Endowment Fund Cash Account	-	(0)	-	-	-	-	-	-
Sub - Total New Mexico Tech - Endowment Fund	69,951,471	87,832	-	-	(15,176)	375,534	2,438,233	72,837,894
Total New Mexico Tech - Endowment Fund	69,951,471	87,832	-	-	(15,176)	375,534	2,438,233	72,837,894

New Mexico Tech - Foundation Enhanced

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	69,643	-	-	-	(30)	946	(521)	70,038
NM Tech Foundation Enhanced Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Enhanced	69,643	-	-	-	(30)	946	(521)	70,038
Total New Mexico Tech - Foundation Enhanced	69,643	-	-	-	(30)	946	(521)	70,038

New Mexico Tech - Foundation Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	4,272,704	-	-	-	(94)	16,148	423,197	4,711,955
Non-US Developed Markets Index Pool	3,668,242	-	-	-	(414)	24,543	130,222	3,822,594
Credit Plus Pool	3,442,598	-	-	-	(1,504)	46,783	(25,755)	3,462,122
Private Equity Pool	3,219,557	-	-	-	-	4,992	27,036	3,251,584
Real Estate Pool	1,504,253	-	-	-	-	7,524	(65,538)	1,446,239
Private Debt Market Pool	1,400,551	-	-	-	-	10,555	11,999	1,423,104
Non-US Emerging Markets Index Pool	1,367,630	-	-	-	(389)	28	28,097	1,395,366
US SMID Cap Alternative Weighted Index Pool	1,096,971	-	-	-	(90)	4,939	20,858	1,122,677
NM Tech Foundation Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Fund	19,972,505	-	-	-	(2,491)	115,512	550,115	20,635,641
Total New Mexico Tech - Foundation Fund	19,972,505	-	-	-	(2,491)	115,512	550,115	20,635,641

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

New Mexico Tech - Foundation Restricted

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	4,259,868	107,276	-	-	(96)	16,406	431,023	4,814,477
Non-US Developed Markets Index Pool	3,573,319	89,397	-	-	(414)	24,462	130,590	3,817,354
Credit Plus Pool	3,304,077	89,397	-	-	(1,482)	45,712	(25,098)	3,412,606
Private Equity Pool	2,230,659	44,699	-	-	-	3,504	19,206	2,298,068
Non-US Emerging Markets Index Pool	1,501,672	44,699	-	-	(440)	30	33,754	1,579,715
US SMID Cap Alternative Weighted Index Pool	1,069,518	26,819	-	-	(90)	4,918	21,991	1,123,156
Private Debt Market Pool	1,021,995	22,349	-	-	-	7,814	8,957	1,061,116
Real Estate Pool	1,032,965	22,349	-	-	-	5,222	(45,906)	1,014,630
NM Tech Foundation Restricted Cash Account	-	(0)	-	-	-	-	-	-
Sub - Total New Mexico Tech - Foundation Restrict	17,994,073	446,985	-	-	(2,523)	108,068	574,518	19,121,122
Total New Mexico Tech - Foundation Restrict	17,994,073	446,985	-	-	(2,523)	108,068	574,518	19,121,122

New Mexico Tech - NMTURPC- Operating Growth Investment

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	362,534	-	-	-	(8)	1,370	35,908	399,804
Non-US Developed Markets Index Pool	282,930	-	-	-	(32)	1,893	10,044	294,835
Core Bonds Pool	258,024	-	-	-	(52)	2,209	(3,914)	256,268
Private Equity Pool	130,650	-	-	-	-	203	1,097	131,950
Non-US Emerging Markets Active Pool	124,887	-	-	-	(137)	620	2,691	128,060
US Small/Mid Cap Pool	86,265	-	-	-	(74)	286	5,214	91,692
Private Debt Market Pool	68,957	-	-	-	-	520	591	70,067
Real Estate Pool	63,567	-	-	-	-	318	(2,770)	61,115
NM Tech - NMTURPC - Cash account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - NMTURPC- Operating	1,377,814	-	-	-	(303)	7,419	48,861	1,433,791
Total New Mexico Tech - NMTURPC- Operating	1,377,814	-	-	-	(303)	7,419	48,861	1,433,791

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

New Mexico Tech - Plant/Debt/Allocated Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	5,034,064	-	-	-	(111)	19,026	498,607	5,551,586
Non-US Developed Markets Index Pool	3,928,693	-	-	-	(444)	26,286	139,468	4,094,003
Core Bonds Pool	3,582,866	-	-	-	(721)	30,680	(54,349)	3,558,475
Private Equity Pool	1,814,179	-	-	-	-	2,813	15,234	1,832,226
Non-US Emerging Markets Active Pool	1,734,149	-	-	-	(1,906)	8,605	37,363	1,778,212
US Small/Mid Cap Pool	1,197,857	-	-	-	(1,026)	3,978	72,401	1,273,208
Private Debt Market Pool	957,516	-	-	-	-	7,216	8,203	972,935
Real Estate Pool	882,674	-	-	-	-	4,415	(38,457)	848,632
NM Tech Plant/Debt/Allocated Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Plant/Debt/Allocated	19,131,998	-	-	-	(4,208)	103,018	678,470	19,909,279
Total New Mexico Tech - Plant/Debt/Allocated	19,131,998	-	-	-	(4,208)	103,018	678,470	19,909,279

New Mexico Tech - Proceeds from ABQ Building Sale

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	222,326	-	-	-	(5)	840	22,021	245,182
Non-US Developed Markets Index Pool	173,508	-	-	-	(20)	1,161	6,160	180,809
Core Bonds Pool	158,235	-	-	-	(32)	1,355	(2,400)	157,158
Private Equity Pool	80,122	-	-	-	-	124	673	80,919
Non-US Emerging Markets Active Pool	76,588	-	-	-	(84)	380	1,650	78,534
US Small/Mid Cap Pool	52,903	-	-	-	(45)	176	3,198	56,231
Private Debt Market Pool	42,288	-	-	-	-	319	362	42,969
Real Estate Pool	38,983	-	-	-	-	195	(1,698)	37,479
NM Tech Proceeds from ABQ Building Sale Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Tech - Proceeds from ABQ E	844,953	-	-	-	(186)	4,550	29,964	879,281
Total New Mexico Tech - Proceeds from ABQ B	844,953	-	-	-	(186)	4,550	29,964	879,281

NMMFA - IFT Housing

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	8,775,039	-	(515,684)	-	(3,715)	114,777	(65,276)	8,305,139
NMMFA - IFT Housing Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA - IFT Housing	8,775,039	-	(515,684)	-	(3,715)	114,777	(65,276)	8,305,139
Total NMMFA - IFT Housing	8,775,039	-	(515,684)	-	(3,715)	114,777	(65,276)	8,305,139

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

NMMFA General Fund

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	13,440,537	-	-	-	(5,871)	182,650	(100,553)	13,516,763
US Large Cap Index Pool	4,951,166	-	-	-	(109)	18,713	490,396	5,460,166
Non-US Emerging Markets Index Pool	1,015,963	-	-	-	(289)	20	20,872	1,036,567
Non-US Developed Markets Index Pool	711,485	-	-	-	(80)	4,760	25,258	741,423
US Small/Mid Cap Pool	591,834	-	-	-	(507)	1,965	35,772	629,063
NMMFA General Fund Cash Account	-	-	-	-	-	-	-	-
Sub - Total NMMFA General Fund	20,710,985	-	-	-	(6,856)	208,109	471,744	21,383,982
Total NMMFA General Fund	20,710,985	-	-	-	(6,856)	208,109	471,744	21,383,982

NMPSIA - Benefits

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	7,703,391	3,200,000	(1,225,000)	-	(2,830)	102,916	(30,245)	9,748,232
US Large Cap Index Pool	8,185,521	-	(3,182,500)	-	(165)	25,441	666,017	5,694,314
Non-US Developed Markets Active Pool	3,808,471	-	(1,155,000)	-	(3,321)	18,354	124,398	2,792,902
US SMID Cap Alternative Weighted Index Pool	2,007,973	-	(682,500)	-	(109)	5,968	25,203	1,356,535
Non-US Emerging Markets Index Pool	1,487,380	-	(455,000)	-	(294)	21	21,209	1,053,316
NMPSIA - Benefits Cash Account	-	(3,200,000)	3,200,000	-	-	-	-	-
Sub - Total NMPSIA - Benefits	23,192,735	-	(3,500,000)	-	(6,718)	152,699	806,583	20,645,299
Total NMPSIA - Benefits	23,192,735	-	(3,500,000)	-	(6,718)	152,699	806,583	20,645,299

NMPSIA - Risk

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	6,856,962	3,300,000	-	-	(2,995)	108,525	(32,508)	10,229,985
US Large Cap Index Pool	7,178,246	-	(2,500,000)	-	(158)	24,213	633,850	5,336,151
Non-US Developed Markets Active Pool	3,370,750	-	(800,000)	-	(3,338)	17,985	122,491	2,707,888
US SMID Cap Alternative Weighted Index Pool	1,898,666	-	-	-	(157)	8,548	36,102	1,943,160
Non-US Emerging Markets Index Pool	1,310,889	-	-	-	(373)	26	26,931	1,337,474
NMPSIA - Risk Cash Account	-	(3,300,000)	3,300,000	-	-	-	-	-
Sub - Total NMPSIA - Risk	20,615,512	-	-	-	(7,020)	159,299	786,866	21,554,657
Total NMPSIA - Risk	20,615,512	-	-	-	(7,020)	159,299	786,866	21,554,657

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

Office of the Superintendent of Insurance

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
Credit Plus Pool	28,715,564	-	-	-	(12,543)	390,231	(214,831)	28,878,422
US Large Cap Index Pool	8,730,176	-	-	-	(192)	32,995	864,694	9,627,673
US Small/Mid Cap Pool	2,650,999	-	-	-	(2,272)	8,803	160,231	2,817,762
Non-US Developed Markets Index Pool	2,518,314	-	-	-	(284)	16,849	89,400	2,624,279
Non-US Emerging Markets Index Pool	1,650,584	-	-	-	(469)	33	33,910	1,684,058
Office of the superintendent of Insurance Cash Account	-	-	-	-	-	-	-	-
Sub - Total Office of the Superintendent of Insuranc	44,265,637	-	-	-	(15,760)	448,912	933,405	45,632,194
Total Office of the Superintendent of Insuranc	44,265,637	-	-	-	(15,760)	448,912	933,405	45,632,194

San Juan College Foundation

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Active Pool	4,372,580	-	-	-	(1,768)	16,229	472,429	4,859,470
Non-US Developed Markets Index Pool	3,517,236	-	-	-	(397)	23,533	124,862	3,665,233
US Small/Mid Cap Pool	2,291,479	-	-	-	(1,964)	7,609	138,501	2,435,626
Credit Plus Pool	2,167,334	-	-	-	(947)	29,453	(16,215)	2,179,626
Non-US Emerging Markets Index Pool	1,592,488	-	-	-	(453)	32	32,717	1,624,784
San Juan College Foundation Cash Account	-	-	-	-	-	-	-	-
Sub - Total San Juan College Foundation	13,941,118	-	-	-	(5,528)	76,857	752,293	14,764,739
Total San Juan College Foundation	13,941,118	-	-	-	(5,528)	76,857	752,293	14,764,739

Springer Municipal School District

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	72,686	-	-	-	(2)	275	7,199	80,159
US Small/Mid Cap Pool	73,160	-	-	-	(63)	243	4,422	77,762
Non-US Developed Markets Index Pool	62,140	-	-	-	(7)	416	2,206	64,755
Non-US Emerging Markets Index Pool	48,636	-	-	-	(14)	1	999	49,623
Credit Plus Pool	32,826	-	-	-	(14)	446	(246)	33,012
Springer Municipal School District Cash Account	-	-	-	-	-	-	-	-
Sub - Total Springer Municipal School District	289,449	-	-	-	(99)	1,380	14,581	305,310
Total Springer Municipal School District	289,449	-	-	-	(99)	1,380	14,581	305,310

**Change in Market Value
For the Quarter Ended March 31, 2024
Third Party Investors**

Western New Mexico University

Investment Name	December 31, 2023 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	March 31, 2024 Market Value
US Large Cap Index Pool	2,590,927	-	-	-	(57)	9,792	256,622	2,857,285
US SMID Cap Alternative Weighted Index Pool	2,396,323	-	-	-	(198)	10,789	45,565	2,452,479
Credit Plus Pool	2,111,808	-	-	-	(922)	28,698	(15,799)	2,123,785
WNMU Cash Account	-	-	-	-	-	-	-	-
Sub - Total Western New Mexico University	7,099,058	-	-	-	(1,177)	49,279	286,388	7,433,549
Total Western New Mexico University	7,099,058	-	-	-	(1,177)	49,279	286,388	7,433,549
Grand Total	2,040,331,552	69,134,817	(11,112,782)	-	(404,386)	12,684,781	58,460,750	2,169,094,734
Governmental Funds and Third Party Total	50,041,538,323	2,509,005,238	(418,479,031)	-	(10,500,000)	394,762,681	1,010,636,383	53,526,963,593

**Investment Holdings Report
Notes to Report
March 31, 2024**

Page 13 reflects the summary of activity in the State Investment Council's portfolio for the month ended March 31, 2024. Items to note are as follows:

- The monthly contribution from the State Land Office in the amount of \$177,386,221 is a decrease of \$1,725,331 from February. For year-to-year comparison purposes, the March 2023 contribution from the State Land Office was \$233,161,343.
- The monthly beneficiary distributions of \$111,622,107 and \$24,135,236 from the permanent funds are reflected in the Land Grant Permanent Funds (LGPF) and Severance Tax Permanent Fund (STPF), respectively. The LGPF beneficiary distribution consists of the monthly distribution to all beneficiaries in the amount of \$91,595,360 and the additional \$20,026,747 to the common schools, per the adoption of Constitutional Amendment 1.
- The fees column reflects management fee reimbursement of \$7,781,086 and \$2,535,182 into LGPF and STPF, respectively.
- The February 2024 New Mexico Small Business Investment Corporation (NMSBIC) value of \$154,210,417 and the January 2024 Small Business Recovery Loan program value of \$139,585,642 less cash receipts of \$1,803,717 are reflected in the Severance Tax Permanent Fund's Small Business Investment Corp and Small Business Recovery Loan amount.
- Contributions, withdrawals, and rebalancing by Third Party Clients are reflected on pages 27 through 40. In March, the following activity was processed:
 - New Mexico Retiree Health Care Authority invested \$60,000,000.
 - NMMFA withdrew \$246,326 from their IFT Housing account.
 - NMPSIA rebalanced their Benefits and Risk accounts.
- The differences between the JPM month-end daily NAV and the IHR values are mainly due to timing differences. JPM will not reflect the SLO amounts received, or any other amounts at DFA, until the cash is transferred to JPM. Those funds are reflected at DFA and incorporated into the IHR. Also, the month-end daily NAV is a pre-reconciled value, meaning there are market value adjustments or other investment transactions that are pending processing and reconciling.

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

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

This report contains the second quarter summaries on pages 41-73.