

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of May 2024

(Report as of June 17, 2024)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	218,622,478.22	-	-	(47,536.24)	596,013.60	(3,132,869.08)	6,172,277.09	3,039,408.01	222,210,363.59
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	189,072,712.30	-	-	(22,126.16)	931,297.72	194,556.56	6,079,999.42	6,274,555.98	196,256,439.84
Non-US Emerging Markets Active Pool	110,351,501.78	-	-	(140,645.97)	333,302.10	236,694.69	296,581.25	533,275.94	111,077,433.85
Private Debt Market Pool	209,530,808.18	-	-	-	962,314.85	(15,493.19)	(2,095,381.06)	(2,110,874.25)	208,382,248.78
Private Equity Pool	200,310,028.37	-	-	-	192,725.95	831,435.11	(697,855.10)	133,580.01	200,636,334.33
Real Estate Pool	132,198,046.82	-	-	-	18,810.98	8,065.86	108,646.74	116,712.60	132,333,570.40
Real Return Pool	71,602,987.00	-	-	(12,381.88)	279,579.41	221,999.64	(286,544.13)	(64,544.49)	71,805,640.04
US Large Cap Index Pool	251,243,294.20	-	-	(6,421.99)	389,149.61	2,305,749.99	9,136,312.27	11,442,062.26	263,068,084.08
US SMID Cap Alternative Weighted Index Pool	29,380,476.85	-	-	(2,759.25)	51,705.71	98,940.47	1,329,742.25	1,428,682.72	30,858,106.03
Sub - Total New Mexico Retiree Health Care	1,412,312,333.72	-	-	(231,871.49)	3,754,899.93	749,080.05	20,043,778.73	20,792,858.78	1,436,628,220.94
Total New Mexico Retiree Health Care	1,412,312,333.72	-	-	(231,871.49)	3,754,899.93	749,080.05	20,043,778.73	20,792,858.78	1,436,628,220.94