

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Jul 2024

(Report as of August 19, 2024)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	234,425,220.14	-	-	-	616,191.60	308,127.69	4,572,961.48	4,881,089.17	239,922,500.91
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	199,772,115.65	-	-	-	284,874.34	54,056.59	6,775,100.33	6,829,156.92	206,886,146.91
Non-US Emerging Markets Active Pool	120,677,931.17	-	-	-	289,174.66	270,960.66	(1,742,506.18)	(1,471,545.52)	119,495,560.31
Private Debt Market Pool	220,689,015.19	-	-	-	497,822.07	1,237,432.15	(1,878,900.71)	(641,468.56)	220,545,368.70
Private Equity Pool	208,026,380.21	-	-	-	183,732.82	366,205.05	(383,816.38)	(17,611.33)	208,192,501.70
Real Estate Pool	135,333,892.49	-	-	-	328,851.72	19,977.76	(238,965.28)	(218,987.52)	135,443,756.69
Real Return Pool	75,595,637.82	-	-	-	142,515.66	273,722.90	(184,014.15)	89,708.75	75,827,862.23
US Large Cap Index Pool	278,988,770.33	-	-	-	239,525.00	(1,849.19)	3,825,221.74	3,823,372.55	283,051,667.88
US SMID Cap Alternative Weighted Index Pool	31,130,896.07	-	-	-	32,600.97	268,112.71	3,059,019.48	3,327,132.19	34,490,629.23
Sub - Total New Mexico Retiree Health Care	1,504,639,859.07	-	-	-	2,615,288.84	2,796,746.32	13,804,100.33	16,600,846.65	1,523,855,994.56
Total New Mexico Retiree Health Care	1,504,639,859.07	-	-	-	2,615,288.84	2,796,746.32	13,804,100.33	16,600,846.65	1,523,855,994.56