

New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Jun 2024
(Report as of July 17, 2024)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	222,210,363.59	10,000,000.00	-	(68,026.46)	927,881.31	(58,188.46)	1,413,190.16	1,355,001.70	234,425,220.14
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	196,256,439.84	7,000,000.00	-	(21,931.05)	395,479.87	666,018.58	(4,523,891.59)	(3,857,873.01)	199,772,115.65
Non-US Emerging Markets Active Pool	111,077,433.85	5,000,000.00	-	(143,651.28)	421,953.68	566,267.87	3,755,927.05	4,322,194.92	120,677,931.17
Private Debt Market Pool	208,382,248.78	7,500,000.00	-	-	294,111.88	91,413.90	4,421,240.63	4,512,654.53	220,689,015.19
Private Equity Pool	200,636,334.33	5,000,000.00	-	-	96,423.61	3,421,674.44	(1,128,052.17)	2,293,622.27	208,026,380.21
Real Estate Pool	132,333,570.40	5,000,000.00	-	-	359,882.32	57,600.92	(2,417,161.15)	(2,359,560.23)	135,333,892.49
Real Return Pool	71,805,640.04	2,500,000.00	-	(12,743.95)	316,380.00	54,440.59	931,921.14	986,361.73	75,595,637.82
US Large Cap Index Pool	263,068,084.08	7,000,000.00	-	(6,762.20)	331,084.21	2,227,917.21	6,368,447.03	8,596,364.24	278,988,770.33
US SMID Cap Alternative Weighted Index Pool	30,858,106.03	1,000,000.00	-	(2,791.16)	59,824.22	(112,987.25)	(671,255.77)	(784,243.02)	31,130,896.07
Sub - Total New Mexico Retiree Health Care	1,436,628,220.94	50,000,000.00	-	(255,906.10)	3,203,021.10	6,914,157.80	8,150,365.33	15,064,523.13	1,504,639,859.07
Total New Mexico Retiree Health Care	1,436,628,220.94	50,000,000.00	-	(255,906.10)	3,203,021.10	6,914,157.80	8,150,365.33	15,064,523.13	1,504,639,859.07