

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Oct 2024

(Report as of November 15, 2024)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	246,625,194.57	-	-	-	618,206.31	(235,624.32)	(6,348,290.91)	(6,583,915.23)	240,659,485.65
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	216,601,374.33	-	-	-	133,998.60	34,544.32	(11,647,462.39)	(11,612,918.07)	205,122,454.86
Non-US Emerging Markets Active Pool	129,590,789.01	-	-	-	95,142.96	900,803.49	(5,075,204.74)	(4,174,401.25)	125,511,530.72
Private Debt Market Pool	226,484,313.12	-	-	-	473,048.13	176,877.36	(1,918,504.07)	(1,741,626.71)	225,215,734.54
Private Equity Pool	211,470,782.16	-	-	-	130,638.18	790,986.59	(1,467,716.22)	(676,729.63)	210,924,690.71
Real Estate Pool	135,045,730.88	-	-	-	281,949.43	3,503.55	(522,404.25)	(518,900.70)	134,808,779.61
Real Return Pool	77,259,867.98	-	-	-	112,987.26	364,221.02	(77,421.14)	286,799.88	77,659,655.12
US Large Cap Index Pool	295,940,718.16	-	-	-	245,663.64	1,192,126.94	(3,509,310.22)	(2,317,183.28)	293,869,198.52
US SMID Cap Alternative Weighted Index Pool	34,283,489.42	-	-	-	24,863.31	49,930.46	(975,600.69)	(925,670.23)	33,382,682.50
Sub - Total New Mexico Retiree Health Care	1,573,302,259.63	-	-	-	2,116,497.82	3,277,369.41	(31,541,914.63)	(28,264,545.22)	1,547,154,212.23
Total New Mexico Retiree Health Care A	1,573,302,259.63	-	-	-	2,116,497.82	3,277,369.41	(31,541,914.63)	(28,264,545.22)	1,547,154,212.23