

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Sep 2024

(Report as of October 17, 2024)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	243,325,367.82	-	-	-	1,068,588.35	276,017.51	1,955,220.89	2,231,238.40	246,625,194.57
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	212,543,720.60	-	-	-	714,350.97	123,737.94	3,219,564.82	3,343,302.76	216,601,374.33
Non-US Emerging Markets Active Pool	122,692,920.57	-	-	-	336,249.17	433,214.60	6,128,404.67	6,561,619.27	129,590,789.01
Private Debt Market Pool	220,893,980.29	-	-	-	467,287.15	(18,149.99)	5,141,195.67	5,123,045.68	226,484,313.12
Private Equity Pool	208,351,431.10	-	-	-	80,331.38	1,560,193.87	1,478,825.81	3,039,019.68	211,470,782.16
Real Estate Pool	135,652,183.99	-	-	-	340,973.17	168,755.52	(1,116,181.80)	(947,426.28)	135,045,730.88
Real Return Pool	76,072,718.35	-	-	-	446,669.49	44,136.50	696,343.64	740,480.14	77,259,867.98
US Large Cap Index Pool	289,752,712.28	-	-	-	332,480.36	555,230.10	5,300,295.42	5,855,525.52	295,940,718.16
US SMID Cap Alternative Weighted Index Pool	33,996,001.97	-	-	-	58,659.86	238,173.49	(9,345.90)	228,827.59	34,283,489.42
Sub - Total New Mexico Retiree Health Care	1,543,281,036.97	-	-	-	3,845,589.90	3,381,309.54	22,794,323.22	26,175,632.76	1,573,302,259.63
Total New Mexico Retiree Health Care	1,543,281,036.97	-	-	-	3,845,589.90	3,381,309.54	22,794,323.22	26,175,632.76	1,573,302,259.63