

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Dec 2024

(Report as of January 17, 2025)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	334,313,001.67	-	-	-	2,298,960.84	151,788.77	(8,005,798.44)	(7,854,009.67)	328,757,952.84
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	205,170,217.07	-	-	-	383,370.45	9,451.42	(5,615,646.72)	(5,606,195.30)	199,947,392.22
Non-US Emerging Markets Active Pool	122,038,381.83	-	-	-	215,907.96	458,011.28	(1,032,914.65)	(574,903.37)	121,679,386.42
Private Debt Market Pool	225,256,592.56	-	-	-	892,115.60	3,559.51	5,705,937.75	5,709,497.26	231,858,205.42
Private Equity Pool	210,424,958.09	-	-	-	581,681.83	1,661,400.27	2,378,563.04	4,039,963.31	215,046,603.23
Real Estate Pool	134,573,902.94	-	-	-	372,462.74	156,595.01	(386,458.53)	(229,863.52)	134,716,502.16
Real Return Pool	78,951,806.42	-	-	-	1,364,537.51	357,798.03	(285,691.91)	72,106.12	80,388,450.05
US Large Cap Index Pool	248,911,743.95	-	-	-	302,771.58	364,533.87	(7,609,131.92)	(7,244,598.05)	241,969,917.48
US SMID Cap Alternative Weighted Index Pool	37,025,282.16	-	-	-	64,133.51	132,349.00	(3,137,487.79)	(3,005,138.79)	34,084,276.88
Sub - Total New Mexico Retiree Health Care	1,596,665,886.69	-	-	-	6,475,942.02	3,295,487.16	(17,988,629.17)	(14,693,142.01)	1,588,448,686.70
Total New Mexico Retiree Health Care A	1,596,665,886.69	-	-	-	6,475,942.02	3,295,487.16	(17,988,629.17)	(14,693,142.01)	1,588,448,686.70