

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Nov 2024

(Report as of December 16, 2024)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	240,659,485.65	90,000,000.00	-	(78,215.59)	842,901.54	(451,618.61)	3,340,448.68	2,888,830.07	334,313,001.67
NM Retiree Health Care Authority Cash Account	-	(60,000,000.00)	60,000,000.00	-	-	-	-	-	-
Non-US Developed Markets Index Pool	205,122,454.86	-	-	(24,779.48)	284,859.72	7,474.73	(219,792.76)	(212,318.03)	205,170,217.07
Non-US Emerging Markets Active Pool	125,511,530.72	-	-	(166,344.25)	93,020.12	(124,229.64)	(3,275,595.12)	(3,399,824.76)	122,038,381.83
Private Debt Market Pool	225,215,734.54	-	-	-	772,244.50	-	(731,386.48)	(731,386.48)	225,256,592.56
Private Equity Pool	210,924,690.71	-	-	-	129,962.72	581,481.56	(1,211,176.90)	(629,695.34)	210,424,958.09
Real Estate Pool	134,808,779.61	-	-	-	139,683.56	(3,441.70)	(371,118.53)	(374,560.23)	134,573,902.94
Real Return Pool	77,659,655.12	-	-	(14,259.28)	74,591.63	340,310.72	891,508.23	1,231,818.95	78,951,806.42
US Large Cap Index Pool	293,869,198.52	-	(60,000,000.00)	(5,527.96)	332,204.32	2,966.00	14,712,903.07	14,715,869.07	248,911,743.95
US SMID Cap Alternative Weighted Index Pool	33,382,682.50	-	-	(3,082.52)	56,795.78	203,510.94	3,385,375.46	3,588,886.40	37,025,282.16
Sub - Total New Mexico Retiree Health Care	1,547,154,212.23	30,000,000.00	-	(292,209.08)	2,726,263.89	556,454.00	16,521,165.65	17,077,619.65	1,596,665,886.69
Total New Mexico Retiree Health Care A	1,547,154,212.23	30,000,000.00	-	(292,209.08)	2,726,263.89	556,454.00	16,521,165.65	17,077,619.65	1,596,665,886.69