

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Jan 2024

(Report as of February 16, 2024)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	213,042,557.89	-	-	-	554,236.43	(192,786.82)	(652,058.16)	(844,844.98)	212,751,949.34
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	177,630,251.60	-	-	-	95,327.61	23,545.90	(1,102,033.40)	(1,078,487.50)	176,647,091.71
Non-US Emerging Markets Active Pool	102,768,481.66	-	-	-	63,141.83	(149,953.82)	(3,724,866.65)	(3,874,820.47)	98,956,803.02
Private Debt Market Pool	196,875,635.50	-	-	-	489,165.91	4,240,675.53	(4,330,312.24)	(89,636.71)	197,275,164.70
Private Equity Pool	192,179,513.85	-	-	-	104,259.93	281,069.10	(703,943.83)	(422,874.73)	191,860,899.05
Real Estate Pool	131,711,003.96	-	-	-	332,495.22	(94,623.27)	(338,957.88)	(433,581.15)	131,609,918.03
Real Return Pool	66,417,125.97	-	-	-	99,783.93	(423,709.97)	282,900.18	(140,809.79)	66,376,100.11
US Large Cap Index Pool	230,089,895.28	-	-	-	204,656.97	(21,807.68)	3,025,572.69	3,003,765.01	233,298,317.26
US SMID Cap Alternative Weighted Index Pool	29,203,025.78	-	-	-	23,532.64	178,845.80	(1,353,863.23)	(1,175,017.43)	28,051,540.99
Sub - Total New Mexico Retiree Health Care	1,339,917,491.49	-	-	-	1,966,600.47	3,841,254.77	(8,897,562.52)	(5,056,307.75)	1,336,827,784.21
Total New Mexico Retiree Health Care A	1,339,917,491.49	-	-	-	1,966,600.47	3,841,254.77	(8,897,562.52)	(5,056,307.75)	1,336,827,784.21