

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Feb 2024

(Report as of March 15, 2024)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	212,751,949.34	-	-	(42,901.01)	519,305.75	(299,287.29)	(3,096,069.03)	(3,395,356.32)	209,832,997.76
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	176,647,091.71	-	-	(20,059.79)	215,209.33	(254,861.53)	2,325,405.14	2,070,543.61	178,912,784.86
Non-US Emerging Markets Active Pool	98,956,803.02	-	-	(112,936.70)	66,662.58	179,065.31	3,952,036.33	4,131,101.64	103,041,630.54
Private Debt Market Pool	197,275,164.70	-	-	-	686,980.17	(5,322.52)	(221,260.97)	(226,583.49)	197,735,561.38
Private Equity Pool	191,860,899.05	-	-	-	49,676.99	538,558.68	(642,785.59)	(104,226.91)	191,806,349.13
Real Estate Pool	131,609,918.03	-	-	-	(21,186.15)	(68,817.53)	(157,563.55)	(226,381.08)	131,362,350.80
Real Return Pool	66,376,100.11	-	-	(11,297.90)	147,586.50	77,155.95	76,888.42	154,044.37	66,666,433.08
US Large Cap Index Pool	233,298,317.26	-	-	(5,053.75)	378,117.87	6,875,248.37	5,324,866.51	12,200,114.88	245,871,496.26
US SMID Cap Alternative Weighted Index Pool	28,051,540.99	-	-	(2,407.06)	49,800.34	(1,649.39)	853,242.93	851,593.54	28,950,527.81
Sub - Total New Mexico Retiree Health Care	1,336,827,784.21	-	-	(194,656.21)	2,092,153.38	7,040,090.05	8,414,760.19	15,454,850.24	1,354,180,131.62
Total New Mexico Retiree Health Care A	1,336,827,784.21	-	-	(194,656.21)	2,092,153.38	7,040,090.05	8,414,760.19	15,454,850.24	1,354,180,131.62