

New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Feb 2025
(Report as of March 14, 2025)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	330,827,707.71	-	-	(74,769.35)	800,888.70	146,411.69	7,180,284.03	7,326,695.72	338,880,522.78
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	207,541,970.42	-	-	(22,486.44)	278,168.26	(266,833.60)	1,781,021.88	1,514,188.28	209,311,840.52
Non-US Emerging Markets Active Pool	123,838,207.51	-	-	(142,990.43)	131,880.53	97,979.32	(70,294.98)	27,684.34	123,854,781.95
Private Debt Market Pool	232,127,197.38	-	-	-	852,922.25	128,763.82	(637,788.55)	(509,024.73)	232,471,094.90
Private Equity Pool	215,136,881.28	-	-	-	100,642.15	125,917.48	(250,431.50)	(124,514.02)	215,113,009.41
Real Estate Pool	134,772,621.11	-	-	-	22,943.50	-	9,549.25	9,549.25	134,805,113.86
Real Return Pool	80,892,155.93	-	-	(14,610.80)	147,304.41	459,470.26	(621,224.04)	(161,753.78)	80,863,095.76
US Large Cap Index Pool	249,656,856.54	-	-	(5,935.96)	297,118.81	4,095.04	(4,657,881.17)	(4,653,786.13)	245,294,253.26
US SMID Cap Alternative Weighted Index Pool	35,077,787.43	-	-	(3,290.07)	44,857.48	(18,969.34)	(2,026,834.62)	(2,045,803.96)	33,073,550.88
Sub - Total New Mexico Retiree Health Care	1,609,871,385.31	-	-	(264,083.05)	2,676,726.09	676,834.67	706,400.30	1,383,234.97	1,613,667,263.32
Total New Mexico Retiree Health Care	1,609,871,385.31	-	-	(264,083.05)	2,676,726.09	676,834.67	706,400.30	1,383,234.97	1,613,667,263.32