

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Jan 2025

(Report as of February 14, 2025)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	328,757,952.84	-	-	-	863,583.14	18,235.40	1,187,936.33	1,206,171.73	330,827,707.71
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	199,947,392.22	-	-	-	133,744.39	426,643.81	7,034,190.00	7,460,833.81	207,541,970.42
Non-US Emerging Markets Active Pool	121,679,386.42	-	-	-	150,584.47	377,327.21	1,630,909.41	2,008,236.62	123,838,207.51
Private Debt Market Pool	231,858,205.42	-	-	-	438,971.88	223,873.63	(393,853.55)	(169,979.92)	232,127,197.38
Private Equity Pool	215,046,603.23	-	-	-	171,102.38	196,357.86	(277,182.19)	(80,824.33)	215,136,881.28
Real Estate Pool	134,716,502.16	-	-	-	539,006.99	8,845.73	(491,733.77)	(482,888.04)	134,772,621.11
Real Return Pool	80,388,450.05	-	-	-	131,503.35	287,549.93	84,652.60	372,202.53	80,892,155.93
US Large Cap Index Pool	241,969,917.48	-	-	-	197,544.65	5,646.88	7,483,747.53	7,489,394.41	249,656,856.54
US SMID Cap Alternative Weighted Index Pool	34,084,276.88	-	-	-	25,883.83	38,873.31	928,753.41	967,626.72	35,077,787.43
Sub - Total New Mexico Retiree Health Care	1,588,448,686.70	-	-	-	2,651,925.08	1,583,353.76	17,187,419.77	18,770,773.53	1,609,871,385.31
Total New Mexico Retiree Health Care	1,588,448,686.70	-	-	-	2,651,925.08	1,583,353.76	17,187,419.77	18,770,773.53	1,609,871,385.31