

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Apr 2022

(Report as of May 17, 2022)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	190,634,185.67	-	-	-	435,060.98	(7,927,431.26)	183,141,815.39
Credit & Structured Finance	162,321,752.98	-	-	-	136,763.65	420,374.12	162,878,890.75
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	150,693,460.61	-	-	-	458,956.61	(10,125,433.44)	141,026,983.78
Non-US Emerging Markets Active Pool	98,325,953.77	-	-	-	100,305.88	(8,328,810.65)	90,097,449.00
Private Equity Pool	175,262,791.26	-	-	-	44,897.40	(1,048,328.67)	174,259,359.99
Real Estate Pool	119,499,050.92	-	-	-	229,088.38	154,754.13	119,882,893.43
Real Return Pool	50,300,569.64	-	-	-	133,075.05	(81,370.51)	50,352,274.18
US Large Cap Index Pool	192,916,885.61	-	-	-	153,089.32	(17,302,747.84)	175,767,227.09
US SMID Cap Alternative Weighted Index Pool	25,494,357.89	-	-	-	17,559.69	(2,000,471.45)	23,511,446.13
Sub - Total New Mexico Retiree Health Care	1,165,449,008.35	-	-	-	1,708,796.96	(46,239,465.57)	1,120,918,339.74
Total New Mexico Retiree Health Care	1,165,449,008.35	-	-	-	1,708,796.96	(46,239,465.57)	1,120,918,339.74