

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Aug 2022

(Report as of September 19, 2022)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	183,949,959.75	-	-	-	457,714.16	(5,171,587.70)	179,236,086.21
Credit & Structured Finance	163,101,063.79	-	-	-	504,897.86	(516,342.04)	163,089,619.61
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	135,121,433.04	-	-	-	322,389.71	(6,375,710.91)	129,068,111.84
Non-US Emerging Markets Active Pool	83,542,434.65	-	-	-	199,460.36	127,949.40	83,869,844.41
Private Equity Pool	174,344,945.63	-	-	-	16,458.98	(306,464.71)	174,054,939.90
Real Estate Pool	127,674,273.21	-	-	-	136,133.59	(268,407.34)	127,541,999.46
Real Return Pool	52,374,347.35	-	-	-	224,386.34	44,164.49	52,642,898.18
US Large Cap Index Pool	175,786,398.76	-	-	-	301,691.33	(7,068,702.66)	169,019,387.43
US SMID Cap Alternative Weighted Index Pool	24,080,414.27	-	-	-	35,291.69	(1,131,668.01)	22,984,037.95
Sub - Total New Mexico Retiree Health Care	1,119,975,270.45	-	-	-	2,198,424.02	(20,666,769.48)	1,101,506,924.99
Total New Mexico Retiree Health Care	1,119,975,270.45	-	-	-	2,198,424.02	(20,666,769.48)	1,101,506,924.99