

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Oct 2022

(Report as of November 16, 2022)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	172,025,469.90	-	-	-	448,461.17	(2,688,275.39)	169,785,655.68
Credit & Structured Finance	162,835,241.05	-	-	-	314,216.69	(926,934.69)	162,222,523.05
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	116,565,275.38	-	-	-	90,966.61	5,523,791.43	122,180,033.42
Non-US Emerging Markets Active Pool	75,107,602.73	-	-	-	48,036.40	(1,353,255.12)	73,802,384.01
Private Equity Pool	169,200,243.60	-	-	-	131,812.24	62,461.98	169,394,517.82
Real Estate Pool	131,463,576.75	-	-	-	206,431.16	(139,540.04)	131,530,467.87
Real Return Pool	52,959,160.93	-	-	-	173,203.88	580,664.83	53,713,029.64
US Large Cap Index Pool	153,387,155.94	-	-	-	169,410.79	12,134,580.50	165,691,147.23
US SMID Cap Alternative Weighted Index Pool	20,713,598.63	-	-	-	20,315.44	2,538,477.99	23,272,392.06
Sub - Total New Mexico Retiree Health Care	1,054,257,324.91	-	-	-	1,602,854.38	15,731,971.49	1,071,592,150.78
Total New Mexico Retiree Health Care /	1,054,257,324.91	-	-	-	1,602,854.38	15,731,971.49	1,071,592,150.78