

# New Mexico Retiree Health Care Authority (CP)

## Change in Market Value

For the Month of Jul 2022

(Report as of August 15, 2022)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	179,633,511.08	-	-	-	446,355.87	3,870,092.80	183,949,959.75
Credit & Structured Finance	163,658,774.09	-	-	-	45,190.84	(602,901.14)	163,101,063.79
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	128,530,679.69	-	-	-	95,321.86	6,495,431.49	135,121,433.04
Non-US Emerging Markets Active Pool	84,128,784.14	-	-	-	229,052.33	(815,401.82)	83,542,434.65
Private Equity Pool	174,756,567.67	-	-	-	46,869.69	(458,491.73)	174,344,945.63
Real Estate Pool	127,829,417.37	-	-	-	227,196.72	(382,340.88)	127,674,273.21
Real Return Pool	51,336,213.43	-	-	-	109,153.73	928,980.19	52,374,347.35
US Large Cap Index Pool	160,808,341.82	-	-	-	178,058.41	14,799,998.53	175,786,398.76
US SMID Cap Alternative Weighted Index Pool	21,888,101.07	-	-	-	19,978.59	2,172,334.61	24,080,414.27
Sub - Total New Mexico Retiree Health Care	1,092,570,390.36	-	-	-	1,397,178.04	26,007,702.05	1,119,975,270.45
<b>Total New Mexico Retiree Health Care /</b>	<b>1,092,570,390.36</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,397,178.04</b>	<b>26,007,702.05</b>	<b>1,119,975,270.45</b>