

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Jun 2022

(Report as of July 18, 2022)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	183,269,519.48	-	-	(54,669.10)	425,565.40	(4,006,904.70)	179,633,511.08
Credit & Structured Finance	162,927,600.42	-	-	-	94,649.63	636,524.04	163,658,774.09
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	141,952,456.60	-	-	(15,109.34)	194,044.30	(13,600,711.87)	128,530,679.69
Non-US Emerging Markets Active Pool	89,810,566.62	-	-	(135,960.99)	590,967.57	(6,136,789.06)	84,128,784.14
Private Equity Pool	174,602,018.48	-	-	-	112,333.30	42,215.89	174,756,567.67
Real Estate Pool	119,986,810.38	-	-	-	463,093.23	7,379,513.76	127,829,417.37
Real Return Pool	50,751,442.94	-	-	(11,777.60)	315,387.94	281,160.15	51,336,213.43
US Large Cap Index Pool	175,504,571.18	-	-	(5,102.71)	249,726.79	(14,940,853.44)	160,808,341.82
US SMID Cap Alternative Weighted Index Pool	23,945,040.76	-	-	(2,882.35)	40,485.23	(2,094,542.57)	21,888,101.07
Sub - Total New Mexico Retiree Health Care	1,122,750,026.86	-	-	(225,502.09)	2,486,253.39	(32,440,387.80)	1,092,570,390.36
Total New Mexico Retiree Health Care	1,122,750,026.86	-	-	(225,502.09)	2,486,253.39	(32,440,387.80)	1,092,570,390.36