

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Sep 2022

(Report as of October 18, 2022)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	179,236,086.21	-	-	-	471,350.37	(7,681,966.68)	172,025,469.90
Credit & Structured Finance	163,089,619.61	-	-	-	32,479.88	(286,858.44)	162,835,241.05
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	129,068,111.84	-	-	-	447,270.96	(12,950,107.42)	116,565,275.38
Non-US Emerging Markets Active Pool	83,869,844.41	-	-	-	173,690.51	(8,935,932.19)	75,107,602.73
Private Equity Pool	174,054,939.90	-	-	-	223,610.56	(5,078,306.86)	169,200,243.60
Real Estate Pool	127,541,999.46	-	-	-	405,326.31	3,516,250.98	131,463,576.75
Real Return Pool	52,642,898.18	-	-	-	285,306.98	30,955.77	52,959,160.93
US Large Cap Index Pool	169,019,387.43	-	-	-	233,297.35	(15,865,528.84)	153,387,155.94
US SMID Cap Alternative Weighted Index Pool	22,984,037.95	-	-	-	42,072.91	(2,312,512.23)	20,713,598.63
Sub - Total New Mexico Retiree Health Care	1,101,506,924.99	-	-	-	2,314,405.83	(49,564,005.91)	1,054,257,324.91
Total New Mexico Retiree Health Care	1,101,506,924.99	-	-	-	2,314,405.83	(49,564,005.91)	1,054,257,324.91