

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Nov 2022

(Report as of December 15, 2022)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	169,785,655.68	6,000,000.00	-	(41,470.10)	463,107.57	5,675,043.09	181,882,336.24
Credit & Structured Finance	162,222,523.05	4,500,000.00	-	-	450,982.76	(614,355.30)	166,559,150.51
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	122,180,033.42	4,200,000.00	-	(11,592.63)	239,326.50	12,841,947.48	139,449,714.77
Non-US Emerging Markets Active Pool	73,802,384.01	3,000,000.00	-	(114,976.18)	158,723.55	9,751,339.42	86,597,470.80
Private Equity Pool	169,394,517.82	3,000,000.00	-	-	22,531.18	792,796.99	173,209,845.99
Real Estate Pool	131,530,467.87	3,000,000.00	-	-	118,767.20	153,183.09	134,802,418.16
Real Return Pool	53,713,029.64	1,500,000.00	-	(12,865.72)	244,680.52	(29,991.89)	55,414,852.55
US Large Cap Index Pool	165,691,147.23	4,200,000.00	-	(4,068.60)	336,211.03	8,857,965.08	179,081,254.74
US SMID Cap Alternative Weighted Index Pool	23,272,392.06	600,000.00	-	(2,150.46)	41,989.03	949,678.95	24,861,909.58
Sub - Total New Mexico Retiree Health Care	1,071,592,150.78	30,000,000.00	-	(187,123.69)	2,076,319.34	38,377,606.91	1,141,858,953.34
Total New Mexico Retiree Health Care /	1,071,592,150.78	30,000,000.00	-	(187,123.69)	2,076,319.34	38,377,606.91	1,141,858,953.34