

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Jan 2023

(Report as of February 15, 2023)

| Investment Name | Prior Ending Market Value | Contributions | Distributions | Fees | Income | Gains - Realized & Unrealized | Market Value |
|---|---------------------------|---------------|---------------|----------|---------------------|-------------------------------|-------------------------|
| Core Bonds Pool | 181,116,702.54 | - | - | - | 537,549.86 | 5,197,471.52 | 186,851,723.92 |
| Credit & Structured Finance | 167,797,205.03 | - | - | - | 232,336.57 | 379,586.72 | 168,409,128.32 |
| NM Retiree Health Care Authority Cash Account | - | - | - | - | - | - | - |
| Non-US Developed Markets Index Pool | 139,207,019.34 | - | - | - | 104,827.14 | 10,761,228.27 | 150,073,074.75 |
| Non-US Emerging Markets Active Pool | 85,039,036.63 | - | - | - | 41,766.64 | 6,954,147.43 | 92,034,950.70 |
| Private Equity Pool | 171,909,489.24 | - | - | - | 10,014.13 | 352,071.26 | 172,271,574.63 |
| Real Estate Pool | 134,932,660.19 | - | - | - | 301,227.75 | (164,170.15) | 135,069,717.79 |
| Real Return Pool | 55,898,545.65 | - | - | - | 176,170.10 | 120,233.08 | 56,194,948.83 |
| US Large Cap Index Pool | 168,669,998.55 | - | - | - | 172,382.72 | 11,203,734.73 | 180,046,116.00 |
| US SMID Cap Alternative Weighted Index Pool | 23,190,853.40 | - | - | - | 20,913.62 | 2,180,166.40 | 25,391,933.42 |
| Sub - Total New Mexico Retiree Health Care | 1,127,761,510.57 | - | - | - | 1,597,188.53 | 36,984,469.26 | 1,166,343,168.36 |
| Total New Mexico Retiree Health Care / | 1,127,761,510.57 | - | - | - | 1,597,188.53 | 36,984,469.26 | 1,166,343,168.36 |