

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Dec 2022

(Report as of January 18, 2023)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	181,882,336.24	-	-	-	529,354.60	(1,294,988.30)	181,116,702.54
Credit & Structured Finance	166,559,150.51	-	-	-	248,378.46	989,676.06	167,797,205.03
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	139,449,714.77	-	-	-	258,604.99	(501,300.42)	139,207,019.34
Non-US Emerging Markets Active Pool	86,597,470.80	-	-	-	185,118.03	(1,743,552.20)	85,039,036.63
Private Equity Pool	173,209,845.99	-	-	-	356,616.65	(1,656,973.40)	171,909,489.24
Real Estate Pool	134,802,418.16	-	-	-	385,320.84	(255,078.81)	134,932,660.19
Real Return Pool	55,414,852.55	-	-	-	347,387.26	136,305.84	55,898,545.65
US Large Cap Index Pool	179,081,254.74	-	-	-	251,922.79	(10,663,178.98)	168,669,998.55
US SMID Cap Alternative Weighted Index Pool	24,861,909.58	-	-	-	53,751.70	(1,724,807.88)	23,190,853.40
Sub - Total New Mexico Retiree Health Care	1,141,858,953.34	-	-	-	2,616,455.32	(16,713,898.09)	1,127,761,510.57
Total New Mexico Retiree Health Care	1,141,858,953.34	-	-	-	2,616,455.32	(16,713,898.09)	1,127,761,510.57