

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Mar 2023

(Report as of April 17, 2023)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	182,371,879.52	8,000,000.00	-	-	533,472.09	(500,459.10)	4,782,307.66	4,281,848.56	195,187,200.17
Credit & Structured Finance	169,808,495.71	6,000,000.00	-	-	171,362.18	13,495.77	975,116.49	988,612.26	176,968,470.15
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	146,367,313.82	5,600,000.00	-	-	882,391.61	15,222.56	1,501,594.11	1,516,816.67	154,366,522.10
Non-US Emerging Markets Active Pool	85,985,386.12	4,000,000.00	-	-	334,482.89	(442,505.48)	3,288,772.52	2,846,267.04	93,166,136.05
Private Equity Pool	171,822,381.07	4,000,000.00	-	-	126,049.40	2,549,265.21	(268,296.07)	2,280,969.14	178,229,399.61
Real Estate Pool	134,924,662.66	4,000,000.00	-	-	345,071.97	134,640.47	(4,895,623.24)	(4,760,982.77)	134,508,751.86
Real Return Pool	56,173,177.22	2,000,000.00	-	-	212,435.94	39,113.02	1,492,239.26	1,531,352.28	59,916,965.44
US Large Cap Index Pool	175,765,135.26	5,600,000.00	-	-	293,395.61	(139,037.74)	5,565,827.02	5,426,789.28	187,085,320.15
US SMID Cap Alternative Weighted Index Pool	25,077,000.37	800,000.00	-	-	56,278.15	(166,703.28)	(1,224,589.66)	(1,391,292.94)	24,541,985.58
Sub - Total New Mexico Retiree Health Care	1,148,295,431.75	40,000,000.00	-	-	2,954,939.84	1,503,031.43	11,217,348.09	12,720,379.52	1,203,970,751.11
Total New Mexico Retiree Health Care	1,148,295,431.75	40,000,000.00	-	-	2,954,939.84	1,503,031.43	11,217,348.09	12,720,379.52	1,203,970,751.11