

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Apr 2023

(Report as of May 15, 2023)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	195,187,200.17	-	-	-	521,950.47	(169,061.61)	932,810.16	763,748.55	196,472,899.19
Credit & Structured Finance	176,968,470.15	-	-	-	443,776.26	-	(473,320.12)	(473,320.12)	176,938,926.29
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	154,366,522.10	-	-	-	531,620.57	126,917.38	2,997,441.07	3,124,358.45	158,022,501.12
Non-US Emerging Markets Active Pool	93,166,136.05	-	-	-	122,435.56	62,691.59	(2,560,070.08)	(2,497,378.49)	90,791,193.12
Private Equity Pool	178,229,399.61	-	-	-	128,156.78	149,736.06	57,755.93	207,491.99	178,565,048.38
Real Estate Pool	134,508,751.86	-	-	-	227,232.24	69,467.27	(173,839.79)	(104,372.52)	134,631,611.58
Real Return Pool	59,916,965.44	-	-	-	131,327.42	46,095.30	(45,815.94)	279.36	60,048,572.22
US Large Cap Index Pool	187,085,320.15	-	-	-	179,634.90	3,651.19	2,138,733.14	2,142,384.33	189,407,339.38
US SMID Cap Alternative Weighted Index Pool	24,541,985.58	-	-	-	22,559.60	(67,757.45)	(633,500.42)	(701,257.87)	23,863,287.31
Sub - Total New Mexico Retiree Health Care	1,203,970,751.11	-	-	-	2,308,693.80	221,739.73	2,240,193.95	2,461,933.68	1,208,741,378.59
Total New Mexico Retiree Health Care	1,203,970,751.11	-	-	-	2,308,693.80	221,739.73	2,240,193.95	2,461,933.68	1,208,741,378.59