

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Aug 2023

(Report as of September 18, 2023)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	199,671,227.46	-	-	-	632,423.76	(497,187.79)	(1,222,081.66)	(1,719,269.45)	198,584,381.77
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	168,629,475.81	-	-	-	358,663.62	(97,694.46)	(6,374,959.62)	(6,472,654.08)	162,515,485.35
Non-US Emerging Markets Active Pool	99,871,361.50	-	-	-	114,888.19	(792,278.24)	(4,542,212.33)	(5,334,490.57)	94,651,759.12
Private Debt Market Pool	184,671,822.79	-	-	-	455,872.16	12,528.66	350,330.79	362,859.45	185,490,554.40
Private Equity Pool	185,271,114.47	-	-	-	549,460.53	1,530,415.47	(2,343,275.53)	(812,860.06)	185,007,714.94
Real Estate Pool	133,587,359.38	-	-	-	176,735.77	50,624.23	(333,759.17)	(283,134.94)	133,480,960.21
Real Return Pool	62,295,145.76	-	-	-	196,045.72	401,313.23	(524,849.47)	(123,536.24)	62,367,655.24
US Large Cap Index Pool	214,834,650.53	-	-	-	372,902.67	14,289.96	(4,128,506.92)	(4,114,216.96)	211,093,336.24
US SMID Cap Alternative Weighted Index Pool	27,448,671.75	-	-	-	53,915.73	8,883.29	(1,199,314.21)	(1,190,430.92)	26,312,156.56
Sub - Total New Mexico Retiree Health Care	1,276,280,829.45	-	-	-	2,910,908.15	630,894.35	(20,318,628.12)	(19,687,733.77)	1,259,504,003.83
Total New Mexico Retiree Health Care	1,276,280,829.45	-	-	-	2,910,908.15	630,894.35	(20,318,628.12)	(19,687,733.77)	1,259,504,003.83