

New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Jul 2023
(Report as of August 16, 2023)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	199,628,374.12	-	-	-	563,304.30	(316,679.25)	(203,771.71)	(520,450.96)	199,671,227.46
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	162,377,105.01	-	-	-	183,295.98	22,471.20	6,046,603.62	6,069,074.82	168,629,475.81
Non-US Emerging Markets Active Pool	95,977,495.86	-	-	-	239,409.22	(101,021.29)	3,755,477.71	3,654,456.42	99,871,361.50
Private Debt Market Pool	184,094,798.68	-	-	-	552,250.16	279,465.89	(254,691.94)	24,773.95	184,671,822.79
Private Equity Pool	185,050,157.35	-	-	-	51,185.18	951,736.02	(781,964.08)	169,771.94	185,271,114.47
Real Estate Pool	133,520,218.91	-	-	-	217,732.30	49,115.74	(199,707.57)	(150,591.83)	133,587,359.38
Real Return Pool	61,915,687.53	-	-	-	122,184.39	25,807.72	231,466.12	257,273.84	62,295,145.76
US Large Cap Index Pool	207,692,902.07	-	-	-	200,022.92	444.11	6,941,281.43	6,941,725.54	214,834,650.53
US SMID Cap Alternative Weighted Index Pool	26,016,326.93	-	-	-	19,337.31	47,305.60	1,365,701.91	1,413,007.51	27,448,671.75
Sub - Total New Mexico Retiree Health Care	1,256,273,066.46	-	-	-	2,148,721.76	958,645.74	16,900,395.49	17,859,041.23	1,276,280,829.45
Total New Mexico Retiree Health Care A	1,256,273,066.46	-	-	-	2,148,721.76	958,645.74	16,900,395.49	17,859,041.23	1,276,280,829.45