

New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Jun 2023
(Report as of July 14, 2023)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	194,243,483.27	6,000,000.00	-	(34,127.58)	728,979.83	(434,988.96)	(874,972.44)	(1,309,961.40)	199,628,374.12
Credit & Structured Finance	177,537,446.78	4,500,000.00	-	-	243,435.29	(27,542.40)	1,841,459.01	1,813,916.61	184,094,798.68
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	151,699,258.77	4,200,000.00	-	(19,725.35)	354,689.49	(82,215.79)	6,225,097.89	6,142,882.10	162,377,105.01
Non-US Emerging Markets Active Pool	88,952,898.23	3,000,000.00	-	(130,143.03)	453,674.49	(195,809.09)	3,896,875.26	3,701,066.17	95,977,495.86
Private Equity Pool	177,912,531.15	3,000,000.00	-	-	111,085.22	589,339.98	3,437,201.00	4,026,540.98	185,050,157.35
Real Estate Pool	134,419,749.36	3,000,000.00	-	-	405,462.60	144,982.38	(4,449,975.43)	(4,304,993.05)	133,520,218.91
Real Return Pool	59,832,055.68	1,500,000.00	-	(9,463.66)	249,902.82	260,654.29	82,538.40	343,192.69	61,915,687.53
US Large Cap Index Pool	190,362,334.10	4,200,000.00	-	(4,653.00)	261,852.35	164,071.37	12,709,297.25	12,873,368.62	207,692,902.07
US SMID Cap Alternative Weighted Index Pool	23,440,864.81	600,000.00	-	(2,548.53)	47,717.39	(219,020.26)	2,149,313.52	1,930,293.26	26,016,326.93
Sub - Total New Mexico Retiree Health Care	1,198,400,622.15	30,000,000.00	-	(200,661.15)	2,856,799.48	199,471.52	25,016,834.46	25,216,305.98	1,256,273,066.46
Total New Mexico Retiree Health Care	1,198,400,622.15	30,000,000.00	-	(200,661.15)	2,856,799.48	199,471.52	25,016,834.46	25,216,305.98	1,256,273,066.46