

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of May 2023

(Report as of June 15, 2023)

| Investment Name | Prior Ending Market Value | Contributions | Distributions | Fees | Income | Gains - Realized | Gains - Unrealized | Gains - Realized & Unrealized | Market Value |
|---|---------------------------|---------------|---------------|---------------------|---------------------|---------------------|------------------------|-------------------------------|-------------------------|
| Core Bonds Pool | 196,472,899.19 | - | - | (40,452.71) | 541,077.05 | (349,989.44) | (2,380,050.82) | (2,730,040.26) | 194,243,483.27 |
| Credit & Structured Finance | 176,938,926.29 | - | - | - | 301,972.42 | 206,595.04 | 89,953.03 | 296,548.07 | 177,537,446.78 |
| NM Retiree Health Care Authority Cash Account | - | - | - | - | - | - | - | - | - |
| Non-US Developed Markets Index Pool | 158,022,501.12 | - | - | (16,798.11) | 727,568.84 | 1,900,428.76 | (8,934,441.84) | (7,034,013.08) | 151,699,258.77 |
| Non-US Emerging Markets Active Pool | 90,791,193.12 | - | - | (126,229.38) | 177,002.73 | (1,309,040.98) | (580,027.26) | (1,889,068.24) | 88,952,898.23 |
| Private Equity Pool | 178,565,048.38 | - | - | - | 38,137.57 | 327,150.44 | (1,017,805.24) | (690,654.80) | 177,912,531.15 |
| Real Estate Pool | 134,631,611.58 | - | - | - | 117,959.94 | (5,562.99) | (324,259.17) | (329,822.16) | 134,419,749.36 |
| Real Return Pool | 60,048,572.22 | - | - | (9,405.29) | 219,132.32 | 109,652.51 | (535,896.08) | (426,243.57) | 59,832,055.68 |
| US Large Cap Index Pool | 189,407,339.38 | - | - | (4,228.11) | 344,322.15 | 3,365,993.87 | (2,751,093.19) | 614,900.68 | 190,362,334.10 |
| US SMID Cap Alternative Weighted Index Pool | 23,863,287.31 | - | - | (2,498.94) | 46,998.65 | 145.32 | (467,067.53) | (466,922.21) | 23,440,864.81 |
| Sub - Total New Mexico Retiree Health Care | 1,208,741,378.59 | - | - | (199,612.54) | 2,514,171.67 | 4,245,372.53 | (16,900,688.10) | (12,655,315.57) | 1,198,400,622.15 |
| Total New Mexico Retiree Health Care | 1,208,741,378.59 | - | - | (199,612.54) | 2,514,171.67 | 4,245,372.53 | (16,900,688.10) | (12,655,315.57) | 1,198,400,622.15 |