

New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Feb 2023
(Report as of March 15, 2023)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	186,851,723.92	-	-	(41,938.85)	502,330.08	(383,394.02)	(4,556,841.61)	(4,940,235.63)	182,371,879.52
Credit & Structured Finance	168,409,128.32	-	-	-	495,109.41	145,724.31	758,533.67	904,257.98	169,808,495.71
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	150,073,074.75	-	-	(14,253.80)	183,714.73	(7,265.50)	(3,867,956.36)	(3,875,221.86)	146,367,313.82
Non-US Emerging Markets Active Pool	92,034,950.70	-	-	(112,199.98)	27,346.72	16,322.52	(5,981,033.84)	(5,964,711.32)	85,985,386.12
Private Equity Pool	172,271,574.63	-	-	-	223,311.26	362,891.54	(1,035,396.36)	(672,504.82)	171,822,381.07
Real Estate Pool	135,069,717.79	-	-	-	17,019.10	2,249.55	(164,323.78)	(162,074.23)	134,924,662.66
Real Return Pool	56,194,948.83	-	-	(11,978.94)	138,618.88	117,981.71	(266,393.26)	(148,411.55)	56,173,177.22
US Large Cap Index Pool	180,046,116.00	-	-	(3,817.53)	312,252.16	(40,027.53)	(4,549,387.84)	(4,589,415.37)	175,765,135.26
US SMID Cap Alternative Weighted Index Pool	25,391,933.42	-	-	(2,259.70)	32,279.07	100,061.85	(445,014.27)	(344,952.42)	25,077,000.37
Sub - Total New Mexico Retiree Health Care	1,166,343,168.36	-	-	(186,448.80)	1,931,981.41	314,544.43	(20,107,813.65)	(19,793,269.22)	1,148,295,431.75
Total New Mexico Retiree Health Care	1,166,343,168.36	-	-	(186,448.80)	1,931,981.41	314,544.43	(20,107,813.65)	(19,793,269.22)	1,148,295,431.75