

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Nov 2023

(Report as of December 18, 2023)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	190,743,726.50	6,000,000.00	-	(41,539.99)	502,865.51	(373,687.20)	8,431,187.03	8,057,499.83	205,262,551.85
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	149,113,814.18	4,200,000.00	-	(18,369.24)	305,614.73	(124,841.35)	14,227,770.94	14,102,929.59	167,703,989.28
Non-US Emerging Markets Active Pool	88,265,633.13	3,000,000.00	-	(134,013.40)	122,065.70	(234,154.84)	7,982,448.04	7,748,293.20	99,001,978.64
Private Debt Market Pool	188,826,815.01	4,500,000.00	-	-	546,962.11	(52,803.45)	(1,694,340.46)	(1,747,143.91)	192,126,633.21
Private Equity Pool	188,378,244.50	3,000,000.00	-	-	402,341.54	330,258.09	(49,031.72)	281,226.37	192,061,812.41
Real Estate Pool	130,406,192.67	3,000,000.00	-	-	165,327.00	(66,143.95)	158,724.62	92,580.67	133,664,100.34
Real Return Pool	63,613,772.18	1,500,000.00	-	(10,389.56)	339,532.84	50,282.58	47,441.61	97,724.19	65,540,639.67
US Large Cap Index Pool	196,311,796.42	4,200,000.00	-	(5,293.08)	424,094.78	33,517.29	18,321,641.32	18,355,158.61	219,285,756.74
US SMID Cap Alternative Weighted Index Pool	23,315,590.79	600,000.00	-	(2,758.48)	67,175.94	93,136.33	1,818,077.83	1,911,214.16	25,891,222.42
Sub - Total New Mexico Retiree Health Care	1,218,975,585.38	30,000,000.00	-	(212,363.75)	2,875,980.15	(344,436.50)	49,243,919.21	48,899,482.71	1,300,538,684.56
Total New Mexico Retiree Health Care	1,218,975,585.38	30,000,000.00	-	(212,363.75)	2,875,980.15	(344,436.50)	49,243,919.21	48,899,482.71	1,300,538,684.56