

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Dec 2023

(Report as of January 18, 2024)

| Investment Name | Prior Ending Market Value | Contributions | Distributions | Fees | Income | Gains - Realized | Gains - Unrealized | Gains - Realized & Unrealized | Market Value |
|---|---------------------------|---------------|---------------|----------|---------------------|---------------------|----------------------|-------------------------------|-------------------------|
| Core Bonds Pool | 205,262,551.85 | - | - | - | 1,034,555.72 | 70,314.03 | 6,675,136.29 | 6,745,450.32 | 213,042,557.89 |
| NM Retiree Health Care Authority Cash Account | - | - | - | - | - | - | - | - | - |
| Non-US Developed Markets Index Pool | 167,703,989.28 | - | - | - | 266,571.23 | 26,200.41 | 9,633,490.68 | 9,659,691.09 | 177,630,251.60 |
| Non-US Emerging Markets Active Pool | 99,001,978.64 | - | - | - | 278,175.92 | (486,087.28) | 3,974,414.38 | 3,488,327.10 | 102,768,481.66 |
| Private Debt Market Pool | 192,126,633.21 | - | - | - | 558,032.82 | 968,949.03 | 3,222,020.44 | 4,190,969.47 | 196,875,635.50 |
| Private Equity Pool | 192,061,812.41 | - | - | - | 246,029.59 | 1,843,814.43 | (1,972,142.58) | (128,328.15) | 192,179,513.85 |
| Real Estate Pool | 133,664,100.34 | - | - | - | 354,039.11 | 151,945.75 | (2,459,081.24) | (2,307,135.49) | 131,711,003.96 |
| Real Return Pool | 65,540,639.67 | - | - | - | 463,418.00 | 138,339.35 | 274,728.95 | 413,068.30 | 66,417,125.97 |
| US Large Cap Index Pool | 219,285,756.74 | - | - | - | 312,385.91 | 275,218.68 | 10,216,533.95 | 10,491,752.63 | 230,089,895.28 |
| US SMID Cap Alternative Weighted Index Pool | 25,891,222.42 | - | - | - | 49,107.64 | 152,845.32 | 3,109,850.40 | 3,262,695.72 | 29,203,025.78 |
| Sub - Total New Mexico Retiree Health Care | 1,300,538,684.56 | - | - | - | 3,562,315.94 | 3,141,539.72 | 32,674,951.27 | 35,816,490.99 | 1,339,917,491.49 |
| Total New Mexico Retiree Health Care | 1,300,538,684.56 | - | - | - | 3,562,315.94 | 3,141,539.72 | 32,674,951.27 | 35,816,490.99 | 1,339,917,491.49 |