

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Aug 2021

(Report as of September 17, 2021)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	193,012,886.60	-	-	-	439,535.26	(497,970.82)	192,954,451.04
Credit & Structured Finance	144,097,651.20	-	-	-	366,604.10	(137,657.98)	144,326,597.32
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	147,384,812.52	-	-	-	309,134.01	2,145,973.55	149,839,920.08
Non-US Emerging Markets Active Pool	103,510,379.24	-	-	-	180,055.01	1,965,479.48	105,655,913.73
Private Equity Pool	129,907,448.11	-	-	-	793,331.01	(834,647.86)	129,866,131.26
Real Estate Pool	91,236,209.88	-	-	-	135,746.94	(182,294.99)	91,189,661.83
Real Return Pool	41,774,415.44	-	-	-	184,496.63	(237,336.73)	41,721,575.34
US Large Cap Index Pool	180,428,242.21	-	-	-	237,189.47	4,982,035.83	185,647,467.51
US SMID Cap Alternative Weighted Index Pool	24,513,679.59	-	-	-	50,725.09	444,174.82	25,008,579.50
Sub - Total New Mexico Retiree Health Care Auth	1,055,865,724.79	-	-	-	2,696,817.52	7,647,755.30	1,066,210,297.61
Total New Mexico Retiree Health Care Auth	1,055,865,724.79	-	-	-	2,696,817.52	7,647,755.30	1,066,210,297.61