

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Dec 2020

(Report as of January 19, 2021)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	184,165,164.38	-	-	-	439,248.74	(27,089.45)	184,577,323.67
Credit & Structured Finance	122,325,727.78	-	-	-	157,524.35	2,498,119.36	124,981,371.49
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	120,919,249.30	-	-	-	153,748.48	5,684,777.71	126,757,775.49
Non-US Emerging Markets Index Pool	93,670,506.27	-	-	-	204,246.65	6,862,075.91	100,736,828.83
Private Equity Pool	94,148,153.64	-	-	-	431,857.90	7,252,793.05	101,832,804.59
Real Estate Pool	81,430,592.43	-	-	-	213,431.23	594,680.12	82,238,703.78
Real Return Pool	35,393,764.64	-	-	-	139,223.59	456,473.60	35,989,461.83
US Large Cap Index Pool	141,789,715.37	-	-	-	199,762.66	5,784,831.81	147,774,309.84
US Small/Mid Cap Pool	17,877,944.99	-	-	-	33,498.04	1,674,354.15	19,585,797.18
Sub - Total New Mexico Retiree Health Care	891,720,818.80	-	-	-	1,972,541.64	30,781,016.26	924,474,376.70
Total New Mexico Retiree Health Care /	891,720,818.80	-	-	-	1,972,541.64	30,781,016.26	924,474,376.70