

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Dec 2021

(Report as of January 18, 2022)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	197,501,146.50	-	-	-	434,458.50	(859,185.33)	197,076,419.67
Credit & Structured Finance	153,153,811.70	-	-	-	(105,177.82)	1,748,081.29	154,796,715.17
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	146,564,089.27	-	-	-	173,583.68	7,195,414.51	153,933,087.46
Non-US Emerging Markets Active Pool	100,087,523.90	-	-	-	269,217.80	2,205,343.99	102,562,085.69
Private Equity Pool	149,408,544.86	-	-	-	284,561.58	12,184,605.67	161,877,712.11
Real Estate Pool	98,757,658.47	-	-	-	528,804.36	8,744,013.76	108,030,476.59
Real Return Pool	44,677,113.88	-	-	-	275,362.85	864,924.75	45,817,401.48
US Large Cap Index Pool	191,020,406.78	-	-	-	224,634.69	7,516,998.44	198,762,039.91
US SMID Cap Alternative Weighted Index Pool	25,236,119.10	-	-	-	45,998.33	1,095,478.49	26,377,595.92
Sub - Total New Mexico Retiree Health Care	1,106,406,414.46	-	-	-	2,131,443.97	40,695,675.57	1,149,233,534.00
Total New Mexico Retiree Health Care	1,106,406,414.46	-	-	-	2,131,443.97	40,695,675.57	1,149,233,534.00