

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Feb 2022

(Report as of March 17, 2022)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	192,733,054.55	-	-	(56,286.74)	399,122.32	(2,866,752.75)	190,209,137.38
Credit & Structured Finance	155,286,659.44	-	-	-	433,881.96	476,897.04	156,197,438.44
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	146,911,095.51	-	-	(15,111.00)	248,137.37	(2,309,783.33)	144,834,338.55
Non-US Emerging Markets Active Pool	98,970,024.26	-	-	(140,886.51)	31,114.53	(3,632,812.36)	95,227,439.92
Private Equity Pool	161,554,015.52	-	-	-	140,499.78	(91,989.12)	161,602,526.18
Real Estate Pool	107,936,736.29	-	-	-	116,666.53	(105,381.96)	107,948,020.86
Real Return Pool	46,626,784.27	-	-	(10,315.08)	263,118.96	259,912.85	47,139,501.00
US Large Cap Index Pool	187,563,368.97	-	-	(4,522.53)	261,604.92	(5,403,840.24)	182,416,611.12
US SMID Cap Alternative Weighted Index Pool	24,460,513.58	-	-	(2,713.95)	23,828.05	318,276.13	24,799,903.81
Sub - Total New Mexico Retiree Health Care	1,122,042,252.39	-	-	(229,835.81)	1,917,974.42	(13,355,473.74)	1,110,374,917.26
Total New Mexico Retiree Health Care	1,122,042,252.39	-	-	(229,835.81)	1,917,974.42	(13,355,473.74)	1,110,374,917.26