

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Feb 2021

(Report as of March 16, 2021)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	182,551,609.64	-	-	(49,749.46)	400,517.65	(4,081,398.02)	178,820,979.81
Credit & Structured Finance	126,145,750.77	-	-	-	201,917.95	1,772,483.58	128,120,152.30
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	125,588,583.24	-	-	(11,760.52)	215,721.54	3,019,749.75	128,812,294.01
Non-US Emerging Markets Active Pool	104,709,512.33	-	-	(128,735.41)	3,224.58	613,849.42	105,197,850.92
Non-US Emerging Markets Index Pool	-	-	-	-	-	-	-
Private Equity Pool	101,737,337.65	-	-	-	21,488.10	(32,780.13)	101,726,045.62
Real Estate Pool	82,216,925.95	-	-	-	26,279.58	(437.75)	82,242,767.78
Real Return Pool	36,298,875.57	-	-	(7,250.97)	105,017.44	112,150.99	36,508,793.03
US Large Cap Index Pool	146,551,775.89	-	-	(3,247.51)	206,221.67	4,061,347.95	150,816,098.00
US SMID Cap Alternative Weighted Index Pool	20,796,664.74	-	-	(1,565.96)	18,723.06	1,580,999.91	22,394,821.75
Sub - Total New Mexico Retiree Health Care	926,597,035.78	-	-	(202,309.83)	1,199,111.57	7,045,965.70	934,639,803.22
Total New Mexico Retiree Health Care /	926,597,035.78	-	-	(202,309.83)	1,199,111.57	7,045,965.70	934,639,803.22