

# New Mexico Retiree Health Care Authority (CP)

## Change in Market Value

For the Month of Jan 2022

(Report as of February 14, 2022)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	197,076,419.67	-	-	-	420,279.95	(4,763,645.07)	192,733,054.55
Credit & Structured Finance	154,796,715.17	-	-	-	18,422.93	471,521.34	155,286,659.44
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	153,933,087.46	-	-	-	71,904.61	(7,093,896.56)	146,911,095.51
Non-US Emerging Markets Active Pool	102,562,085.69	-	-	-	49,397.29	(3,641,458.72)	98,970,024.26
Private Equity Pool	161,877,712.11	-	-	-	111,575.44	(435,272.03)	161,554,015.52
Real Estate Pool	108,030,476.59	-	-	-	380,408.27	(474,148.57)	107,936,736.29
Real Return Pool	45,817,401.48	-	-	-	125,707.46	683,675.33	46,626,784.27
US Large Cap Index Pool	198,762,039.91	-	-	-	160,338.00	(11,359,008.94)	187,563,368.97
US SMID Cap Alternative Weighted Index Pool	26,377,595.92	-	-	-	12,974.23	(1,930,056.57)	24,460,513.58
Sub - Total New Mexico Retiree Health Care	1,149,233,534.00	-	-	-	1,351,008.18	(28,542,289.79)	1,122,042,252.39
<b>Total New Mexico Retiree Health Care</b>	<b>1,149,233,534.00</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,351,008.18</b>	<b>(28,542,289.79)</b>	<b>1,122,042,252.39</b>