

# New Mexico Retiree Health Care Authority (CP)

## Change in Market Value

For the Month of Jan 2021

(Report as of February 15, 2021)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	184,577,323.67	-	-	-	428,715.95	(2,454,429.98)	182,551,609.64
Credit & Structured Finance	124,981,371.49	-	-	-	24,825.91	1,139,553.37	126,145,750.77
NM Retiree Health Care Authority Cash Account	-	(121,115,196.07)	121,115,196.07	-	-	-	-
Non-US Developed Markets Index Pool	126,757,775.49	-	-	-	61,064.85	(1,230,257.10)	125,588,583.24
Non-US Emerging Markets Active Pool	-	100,736,828.83	-	-	43,533.70	3,929,149.80	104,709,512.33
Non-US Emerging Markets Index Pool	100,736,828.83	-	(100,736,828.83)	-	-	-	-
Private Equity Pool	101,832,804.59	-	-	-	29,728.12	(125,195.06)	101,737,337.65
Real Estate Pool	82,238,703.78	-	-	-	292,252.48	(314,030.31)	82,216,925.95
Real Return Pool	35,989,461.83	-	-	-	63,315.48	246,098.26	36,298,875.57
US Large Cap Index Pool	147,774,309.84	-	-	-	142,795.86	(1,365,329.81)	146,551,775.89
US Small/Mid Cap Pool	19,585,797.18	396,285.03	(19,982,082.21)	-	-	-	-
US SMID Cap Alternative Weighted Index Pool	-	19,982,082.21	(396,285.03)	-	10,124.20	1,200,743.36	20,796,664.74
Sub - Total New Mexico Retiree Health Care	924,474,376.70	-	-	-	1,096,356.55	1,026,302.53	926,597,035.78
<b>Total New Mexico Retiree Health Care</b>	<b>924,474,376.70</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,096,356.55</b>	<b>1,026,302.53</b>	<b>926,597,035.78</b>