

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Jul 2021

(Report as of August 17, 2021)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	190,451,541.78	-	-	-	443,879.15	2,117,465.67	193,012,886.60
Credit & Structured Finance	142,946,052.33	-	-	-	127,893.29	1,023,705.58	144,097,651.20
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	146,223,308.50	-	-	-	135,644.18	1,025,859.84	147,384,812.52
Non-US Emerging Markets Active Pool	111,487,412.64	-	-	-	173,441.18	(8,150,474.58)	103,510,379.24
Private Equity Pool	129,949,549.38	-	-	-	69,239.10	(111,340.37)	129,907,448.11
Real Estate Pool	91,249,224.14	-	-	-	202,871.38	(215,885.64)	91,236,209.88
Real Return Pool	42,002,683.70	-	-	-	164,147.53	(392,415.79)	41,774,415.44
US Large Cap Index Pool	176,755,162.58	-	-	-	166,380.51	3,506,699.12	180,428,242.21
US SMID Cap Alternative Weighted Index Pool	25,118,982.16	-	-	-	15,218.62	(620,521.19)	24,513,679.59
Sub - Total New Mexico Retiree Health Care Authc	1,056,183,917.21	-	-	-	1,498,714.94	(1,816,907.36)	1,055,865,724.79
Total New Mexico Retiree Health Care Authc	1,056,183,917.21	-	-	-	1,498,714.94	(1,816,907.36)	1,055,865,724.79