

## New Mexico Retiree Health Care Authority (CP)

### Change in Market Value

For the Month of Jun 2021

(Report as of July 19, 2021)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	188,271,614.28	-	-	(54,528.01)	428,207.14	1,806,248.37	190,451,541.78
Credit & Structured Finance	140,049,577.47	-	-	-	29,457.26	2,867,017.60	142,946,052.33
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	148,701,236.55	-	-	(15,759.79)	181,067.93	(2,643,236.19)	146,223,308.50
Non-US Emerging Markets Active Pool	110,676,145.47	-	-	(144,601.73)	242,862.57	713,006.33	111,487,412.64
Private Equity Pool	118,446,278.61	-	-	-	67,039.11	11,436,231.66	129,949,549.38
Real Estate Pool	88,957,867.75	-	-	-	330,235.69	1,961,120.70	91,249,224.14
Real Return Pool	41,198,118.88	-	-	(8,211.49)	221,163.49	591,612.82	42,002,683.70
US Large Cap Index Pool	172,464,274.24	-	-	(3,871.05)	193,154.02	4,101,605.37	176,755,162.58
US SMID Cap Alternative Weighted Index Pool	25,028,295.31	-	-	(2,441.02)	31,554.75	61,573.12	25,118,982.16
Sub - Total New Mexico Retiree Health Care Authc	1,033,793,408.56	-	-	(229,413.09)	1,724,741.96	20,895,179.78	1,056,183,917.21
<b>Total New Mexico Retiree Health Care Authc</b>	<b>1,033,793,408.56</b>	<b>-</b>	<b>-</b>	<b>(229,413.09)</b>	<b>1,724,741.96</b>	<b>20,895,179.78</b>	<b>1,056,183,917.21</b>