

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Mar 2021

(Report as of April 19, 2021)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	178,820,979.81	6,000,000.00	-	-	442,450.95	(2,752,240.89)	182,511,189.87
Credit & Structured Finance	128,120,152.30	4,500,000.00	-	-	68,260.86	3,042,185.19	135,730,598.35
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	128,812,294.01	4,200,000.00	-	-	622,602.54	2,738,810.52	136,373,707.07
Non-US Emerging Markets Active Pool	105,197,850.92	3,000,000.00	-	-	163,477.11	(2,424,196.50)	105,937,131.53
Non-US Emerging Markets Index Pool	-	-	-	-	-	-	-
Private Equity Pool	101,726,045.62	3,000,000.00	-	-	83,276.34	11,045,625.31	115,854,947.27
Real Estate Pool	82,242,767.78	3,000,000.00	-	-	324,535.21	1,686,866.02	87,254,169.01
Real Return Pool	36,508,793.03	1,500,000.00	-	-	139,519.58	1,348,975.21	39,497,287.82
US Large Cap Index Pool	150,816,098.00	4,200,000.00	-	-	199,711.71	5,683,917.62	160,899,727.33
US SMID Cap Alternative Weighted Index Pool	22,394,821.75	600,000.00	-	-	40,668.53	709,793.92	23,745,284.20
Sub - Total New Mexico Retiree Health Care Aut	934,639,803.22	30,000,000.00	-	-	2,084,502.83	21,079,736.40	987,804,042.45
Total New Mexico Retiree Health Care Autl	934,639,803.22	30,000,000.00	-	-	2,084,502.83	21,079,736.40	987,804,042.45