

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Nov 2021

(Report as of December 15, 2021)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	190,635,388.21	6,000,000.00	-	(55,956.67)	420,995.20	500,719.76	197,501,146.50
Credit & Structured Finance	148,012,746.54	4,500,000.00	-	-	494,237.37	146,827.79	153,153,811.70
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	149,699,416.08	4,200,000.00	-	(14,841.50)	195,783.61	(7,516,268.92)	146,564,089.27
Non-US Emerging Markets Active Pool	102,731,812.26	3,000,000.00	-	(144,637.98)	51,636.64	(5,551,287.02)	100,087,523.90
Private Equity Pool	146,959,556.35	3,000,000.00	-	-	57,333.48	(608,344.97)	149,408,544.86
Real Estate Pool	95,656,675.60	3,000,000.00	-	-	220,145.03	(119,162.16)	98,757,658.47
Real Return Pool	43,560,811.02	1,500,000.00	-	(10,243.37)	119,272.83	(492,726.60)	44,677,113.88
US Large Cap Index Pool	189,404,682.11	4,200,000.00	-	(4,533.48)	266,289.96	(2,846,031.81)	191,020,406.78
US SMID Cap Alternative Weighted Index Pool	25,235,943.10	600,000.00	-	(2,988.28)	36,945.66	(633,781.38)	25,236,119.10
Sub - Total New Mexico Retiree Health Care	1,091,897,031.27	30,000,000.00	-	(233,201.28)	1,862,639.78	(17,120,055.31)	1,106,406,414.46
Total New Mexico Retiree Health Care	1,091,897,031.27	30,000,000.00	-	(233,201.28)	1,862,639.78	(17,120,055.31)	1,106,406,414.46