

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Sep 2021

(Report as of October 18, 2021)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	192,954,451.04	-	-	-	420,347.29	(2,640,445.38)	190,734,352.95
Credit & Structured Finance	144,326,597.32	-	-	-	382,853.62	2,321,042.88	147,030,493.82
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	149,839,920.08	-	-	-	431,467.38	(4,650,647.33)	145,620,740.13
Non-US Emerging Markets Active Pool	105,655,913.73	-	-	-	236,120.64	(4,332,105.27)	101,559,929.10
Private Equity Pool	129,866,131.26	-	-	-	180,901.99	16,940,937.03	146,987,970.28
Real Estate Pool	91,189,661.83	-	-	-	310,968.82	4,156,205.74	95,656,836.39
Real Return Pool	41,721,575.34	-	-	-	159,769.19	1,135,871.95	43,017,216.48
US Large Cap Index Pool	185,647,467.51	-	-	-	198,560.60	(8,724,367.55)	177,121,660.56
US SMID Cap Alternative Weighted Index Pool	25,008,579.50	-	-	-	32,109.04	(642,705.71)	24,397,982.83
Sub - Total New Mexico Retiree Health Care	1,066,210,297.61	-	-	-	2,353,098.57	3,563,786.36	1,072,127,182.54
Total New Mexico Retiree Health Care	1,066,210,297.61	-	-	-	2,353,098.57	3,563,786.36	1,072,127,182.54

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Oct 2021

(Report as of November 16, 2021)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	190,734,352.95	-	-	-	431,818.30	(530,783.04)	190,635,388.21
Credit & Structured Finance	147,030,493.82	-	-	-	133,327.27	848,925.45	148,012,746.54
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	145,620,740.13	-	-	-	144,689.00	3,933,986.95	149,699,416.08
Non-US Emerging Markets Active Pool	101,559,929.10	-	-	-	46,795.57	1,125,087.59	102,731,812.26
Private Equity Pool	146,987,970.28	-	-	-	94,695.55	(123,109.48)	146,959,556.35
Real Estate Pool	95,656,836.39	-	-	-	246,843.08	(247,003.87)	95,656,675.60
Real Return Pool	43,017,216.48	-	-	-	129,925.15	413,669.39	43,560,811.02
US Large Cap Index Pool	177,121,660.56	-	-	-	150,837.36	12,132,184.19	189,404,682.11
US SMID Cap Alternative Weighted Index Pool	24,397,982.83	-	-	-	18,888.82	819,071.44	25,235,943.10
Sub - Total New Mexico Retiree Health Care	1,072,127,182.54	-	-	-	1,397,820.10	18,372,028.62	1,091,897,031.27
Total New Mexico Retiree Health Care	1,072,127,182.54	-	-	-	1,397,820.10	18,372,028.62	1,091,897,031.27