

# New Mexico Retiree Health Care Authority (CP)

## Change in Market Value

For the Month of Mar 2022

(Report as of April 18, 2022)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	190,209,137.38	6,000,000.00	-	-	440,234.06	(6,015,185.77)	190,634,185.67
Credit & Structured Finance	156,197,438.44	4,500,000.00	-	-	167,508.98	1,456,805.56	162,321,752.98
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	144,834,338.55	4,200,000.00	-	-	788,275.40	870,846.66	150,693,460.61
Non-US Emerging Markets Active Pool	95,227,439.92	3,000,000.00	-	-	192,008.36	(93,494.51)	98,325,953.77
Private Equity Pool	161,602,526.18	3,000,000.00	-	-	52,461.98	10,607,803.10	175,262,791.26
Real Estate Pool	107,948,020.86	3,000,000.00	-	-	346,223.62	8,204,806.44	119,499,050.92
Real Return Pool	47,139,501.00	1,500,000.00	-	-	204,726.90	1,456,341.74	50,300,569.64
US Large Cap Index Pool	182,416,611.12	4,200,000.00	-	-	241,460.92	6,058,813.57	192,916,885.61
US SMID Cap Alternative Weighted Index Pool	24,799,903.81	600,000.00	-	-	46,875.73	47,578.35	25,494,357.89
Sub - Total New Mexico Retiree Health Care	1,110,374,917.26	30,000,000.00	-	-	2,479,775.95	22,594,315.14	1,165,449,008.35
<b>Total New Mexico Retiree Health Care /</b>	<b>1,110,374,917.26</b>	<b>30,000,000.00</b>	<b>-</b>	<b>-</b>	<b>2,479,775.95</b>	<b>22,594,315.14</b>	<b>1,165,449,008.35</b>