

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Apr 2020

(Report as of May 19, 2020)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains-Realized & Unrealized	Market Value
Core Bonds Pool	162,844,923.27	2,000,000.00	-	-	404,051.65	3,260,006.68	168,508,981.60
Credit & Structured Finance	112,430,999.74	1,500,000.00	-	-	1,454.68	(7,719,206.79)	106,213,247.63
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	81,927,198.83	1,400,000.00	-	-	219,877.58	6,075,102.97	89,622,179.38
Non-US Emerging Markets Index Pool	58,840,201.69	1,000,000.00	-	-	104,499.73	5,568,013.35	65,512,714.77
Private Equity Pool	87,618,866.81	1,000,000.00	-	-	9,538.90	40,805.80	88,669,211.51
Real Estate Pool	78,023,343.81	1,000,000.00	-	-	190,358.21	(250,779.96)	78,962,922.06
Real Return Pool	33,126,219.89	500,000.00	-	-	65,114.00	852,357.00	34,543,690.89
US Large Cap Index Pool	90,881,954.33	1,400,000.00	-	-	98,430.13	10,416,194.72	102,796,579.18
US Small/Mid Cap Pool	9,995,742.27	200,000.00	-	-	3,995.75	1,753,282.69	11,953,020.71
Sub - Total New Mexico Retiree Health Care Aut	715,689,450.64	10,000,000.00	-	-	1,097,320.63	19,995,776.46	746,782,547.73
Total New Mexico Retiree Health Care Aut	715,689,450.64	10,000,000.00	-	-	1,097,320.63	19,995,776.46	746,782,547.73