

New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Aug 2019
(Report as of September 19, 2019)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	149,381,344.61	2,000,000.00	-	-	345,456.71	4,622,746.66	156,349,547.98
Credit & Structured Finance	105,746,736.68	1,500,000.00	-	-	104,422.73	378,602.67	107,729,762.08
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	95,240,560.52	1,400,000.00	-	-	266,817.74	(2,551,307.81)	94,356,070.45
Non-US Emerging Markets Index Pool	68,403,331.39	1,000,000.00	-	-	134,314.51	(3,593,600.91)	65,944,045.00
Private Equity Pool	77,847,780.12	1,000,000.00	-	-	41,169.32	(128,603.69)	78,760,345.75
Real Estate Pool	72,122,012.14	1,000,000.00	-	-	163,098.09	(190,342.93)	73,094,767.29
Real Return Pool	34,638,973.91	500,000.00	-	-	97,708.93	(416,837.10)	34,819,845.74
US Large Cap Index Pool	101,132,433.25	1,400,000.00	-	-	221,778.18	(2,100,796.89)	100,653,414.55
US Small/Mid Cap Pool	13,292,317.40	200,000.00	-	-	16,508.58	(335,474.83)	13,173,351.15
Sub - Total New Mexico Retiree Health Care Authority (CP)	717,805,490.02	10,000,000.00	-	-	1,391,274.79	(4,315,614.83)	724,881,149.99
Total New Mexico Retiree Health Care Authority (CP)	717,805,490.02	10,000,000.00	-	-	1,391,274.79	(4,315,614.83)	724,881,149.99