

# New Mexico Retiree Health Care Authority (CP)

## Change in Market Value

For the Month of Aug 2020

(Report as of September 17, 2020)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	178,377,550.73	-	-	-	478,323.08	(1,876,008.14)	176,979,865.67
Credit & Structured Finance	110,527,804.14	-	-	-	271,258.97	1,959,330.43	112,758,393.54
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	102,303,801.35	-	-	-	214,158.00	5,330,858.39	107,848,817.74
Non-US Emerging Markets Index Pool	80,072,995.50	-	-	-	108,264.98	2,147,458.94	82,328,719.42
Private Equity Pool	84,547,086.50	-	-	-	33,100.72	120,360.29	84,700,547.51
Real Estate Pool	79,083,743.75	-	-	-	143,380.77	(73,444.96)	79,153,679.56
Real Return Pool	33,284,979.83	-	-	-	74,873.62	17,592.94	33,377,446.39
US Large Cap Index Pool	122,021,470.99	-	-	-	200,733.01	8,411,916.87	130,634,120.87
US Small/Mid Cap Pool	14,222,892.90	-	-	-	18,945.74	680,614.15	14,922,452.79
Sub - Total New Mexico Retiree Health Care	804,442,325.69	-	-	-	1,543,038.89	16,718,678.91	822,704,043.49
<b>Total New Mexico Retiree Health Care /</b>	<b>804,442,325.69</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,543,038.89</b>	<b>16,718,678.91</b>	<b>822,704,043.49</b>