

New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Feb 2020
(Report as of March 18, 2020)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains-Realized & Unrealized	Market Value
Core Bonds Pool	161,707,762.99	-	-	(23,459.63)	430,552.12	2,693,294.92	164,808,150.40
Credit & Structured Finance	111,597,978.92	-	-	-	278,906.61	741,777.02	112,618,662.55
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	105,096,493.24	-	-	(10,278.54)	194,055.99	(9,594,011.24)	95,686,259.45
Non-US Emerging Markets Index Pool	73,913,939.24	-	-	(21,709.81)	46,603.08	(4,198,081.20)	69,740,751.31
Private Equity Pool	84,565,077.57	-	-	-	138,711.56	(222,676.93)	84,481,112.20
Real Estate Pool	76,722,870.30	-	-	-	57,820.16	(127,437.88)	76,653,252.58
Real Return Pool	35,487,501.52	-	-	(9,176.30)	137,534.41	(717,396.44)	34,898,463.19
US Large Cap Index Pool	114,035,905.59	-	-	(2,468.41)	240,361.42	(9,559,344.40)	104,714,454.20
US Small/Mid Cap Pool	14,585,539.87	-	-	(18,255.20)	13,227.52	(1,202,464.71)	13,378,047.48
Sub - Total New Mexico Retiree Health Care	777,713,069.24	-	-	(85,347.89)	1,537,772.87	(22,186,340.86)	756,979,153.36
Total New Mexico Retiree Health Care	777,713,069.24	-	-	(85,347.89)	1,537,772.87	(22,186,340.86)	756,979,153.36