

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Jan 2020

(Report as of February 19, 2020)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains-Realized & Unrealized	Market Value
Core Bonds Pool	157,996,440.01	-	-	-	441,901.33	3,269,421.65	161,707,762.99
Credit & Structured Finance	110,810,257.66	-	-	-	128,792.49	658,928.77	111,597,978.92
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	107,341,655.01	-	-	-	59,793.52	(2,304,955.29)	105,096,493.24
Non-US Emerging Markets Index Pool	77,570,840.18	-	-	-	28,295.92	(3,685,196.86)	73,913,939.24
Private Equity Pool	84,695,050.86	-	-	-	18,620.10	(148,593.39)	84,565,077.57
Real Estate Pool	76,763,498.67	-	-	-	302,584.72	(343,213.09)	76,722,870.30
Real Return Pool	35,673,553.77	-	-	-	53,163.83	(239,216.08)	35,487,501.52
US Large Cap Index Pool	114,036,428.52	-	-	-	137,958.47	(138,481.40)	114,035,905.59
US Small/Mid Cap Pool	15,337,587.28	-	-	-	7,729.14	(759,776.55)	14,585,539.87
Sub - Total New Mexico Retiree Health Care	780,225,311.96	-	-	-	1,178,839.52	(3,691,082.24)	777,713,069.24
Total New Mexico Retiree Health Care /	780,225,311.96	-	-	-	1,178,839.52	(3,691,082.24)	777,713,069.24