

New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Jul 2019
(Report as of August 20, 2019)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Contributions - Client	Distributions - Client	Transfers	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Total	Market Value
Core Bonds Pool	149,338,189.52	-	-	-	-	-	-	337,595.53	88,592.59	(383,033.03)	(294,440.44)	149,381,344.61
Credit & Structured Finance	105,350,653.73	-	-	-	-	-	-	89,312.80	-	306,770.14	306,770.14	105,746,736.68
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	96,262,802.89	-	-	-	-	-	-	67,439.69	(6,116.38)	(1,083,565.68)	(1,089,682.06)	95,240,560.52
Non-US Emerging Markets Index Pool	69,359,863.77	-	-	-	-	-	-	314,843.36	(8,543.85)	(1,262,831.89)	(1,271,375.74)	68,403,331.39
Private Equity Pool	78,054,279.43	-	-	-	-	-	-	34,610.14	(457,240.84)	216,131.38	(241,109.46)	77,847,780.12
Real Estate Pool	72,216,567.38	-	-	-	-	-	-	201,780.15	42,670.04	(339,005.43)	(296,335.39)	72,122,012.14
Real Return Pool	34,646,560.92	-	-	-	-	-	-	78,343.08	9,501.37	(95,431.45)	(85,930.08)	34,638,973.91
US Large Cap Index Pool	99,580,510.67	-	-	-	-	-	-	128,052.67	128,575.90	1,295,294.01	1,423,869.91	101,132,433.25
US Small/Mid Cap Pool	12,925,911.23	-	-	-	-	-	-	2,545.08	73,601.41	290,259.68	363,861.09	13,292,317.40
Sub - Total New Mexico Retiree Health Care	717,735,339.54	-	-	-	-	-	-	1,254,522.50	(128,959.76)	(1,055,412.27)	(1,184,372.03)	717,805,490.02
Total New Mexico Retiree Health Care	717,735,339.54	-	-	-	-	-	-	1,254,522.50	(128,959.76)	(1,055,412.27)	(1,184,372.03)	717,805,490.02