

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Jul 2020

(Report as of August 19, 2020)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	174,843,473.09	-	-	-	427,390.73	3,106,686.91	178,377,550.73
Credit & Structured Finance	108,500,961.36	-	-	-	166.97	2,026,675.81	110,527,804.14
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	99,502,395.61	-	-	-	129,390.39	2,672,015.35	102,303,801.35
Non-US Emerging Markets Index Pool	73,372,486.39	-	-	-	358,141.22	6,342,367.89	80,072,995.50
Private Equity Pool	83,974,339.84	-	-	-	215.96	572,530.70	84,547,086.50
Real Estate Pool	78,826,011.37	-	-	-	172,516.38	85,216.00	79,083,743.75
Real Return Pool	33,338,774.55	-	-	-	119,137.14	(172,931.86)	33,284,979.83
US Large Cap Index Pool	112,486,968.91	2,794,201.00	-	-	132,489.61	6,607,811.47	122,021,470.99
US Small/Mid Cap Pool	13,455,489.68	-	-	-	3,712.35	763,690.87	14,222,892.90
Sub - Total New Mexico Retiree Health Care	778,300,900.80	2,794,201.00	-	-	1,343,160.75	22,004,063.14	804,442,325.69
Total New Mexico Retiree Health Care /	778,300,900.80	2,794,201.00	-	-	1,343,160.75	22,004,063.14	804,442,325.69