

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Jun 2020

(Report as of July 19, 2020)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains-Realized & Unrealized	Market Value
Core Bonds Pool	169,420,644.86	4,000,000.00	-	(41,973.42)	389,901.59	1,074,900.06	174,843,473.09
Credit & Structured Finance	104,998,483.66	3,000,000.00	-	-	501.87	501,975.83	108,500,961.36
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	93,723,155.04	2,800,000.00	-	(10,159.35)	230,445.26	2,758,954.66	99,502,395.61
Non-US Emerging Markets Index Pool	66,092,989.99	2,000,000.00	-	(21,261.26)	279,919.31	5,020,838.35	73,372,486.39
Private Equity Pool	88,849,533.30	2,000,000.00	-	-	102,788.83	(6,977,982.29)	83,974,339.84
Real Estate Pool	78,961,542.35	2,000,000.00	-	-	163,348.02	(2,298,879.00)	78,826,011.37
Real Return Pool	34,729,964.74	1,000,000.00	-	(7,959.50)	109,530.85	(2,492,761.54)	33,338,774.55
US Large Cap Index Pool	107,545,893.36	2,800,000.00	-	(2,496.99)	141,693.95	2,001,878.59	112,486,968.91
US Small/Mid Cap Pool	12,747,846.52	400,000.00	-	(15,420.76)	16,519.84	306,544.08	13,455,489.68
Sub - Total New Mexico Retiree Health Care Aut	757,070,053.82	20,000,000.00	-	(99,271.28)	1,434,649.52	(104,531.26)	778,300,900.80
Total New Mexico Retiree Health Care Aut	757,070,053.82	20,000,000.00	-	(99,271.28)	1,434,649.52	(104,531.26)	778,300,900.80