

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of May 2020

(Report as of June 17, 2020)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains-Realized & Unrealized	Market Value
Core Bonds Pool	168,508,981.60	-	-	(39,684.67)	375,197.41	576,150.52	169,420,644.86
Credit & Structured Finance	106,213,247.63	-	-	-	239,239.27	(1,454,003.24)	104,998,483.66
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	89,622,179.38	-	-	(9,573.84)	239,937.83	3,870,611.67	93,723,155.04
Non-US Emerging Markets Index Pool	65,512,714.77	-	-	(20,487.67)	110,595.64	490,167.25	66,092,989.99
Private Equity Pool	88,669,211.51	-	-	-	6,954.07	173,367.72	88,849,533.30
Real Estate Pool	78,962,922.06	-	-	-	98,232.72	(99,612.43)	78,961,542.35
Real Return Pool	34,543,690.89	-	-	(7,511.38)	65,331.71	128,453.52	34,729,964.74
US Large Cap Index Pool	102,796,579.18	-	-	(2,354.74)	190,496.96	4,561,171.96	107,545,893.36
US Small/Mid Cap Pool	11,953,020.71	-	-	(14,481.09)	14,100.62	795,206.28	12,747,846.52
Sub - Total New Mexico Retiree Health Care Aut	746,782,547.73	-	-	(94,093.39)	1,340,086.23	9,041,513.25	757,070,053.82
Total New Mexico Retiree Health Care Aut	746,782,547.73	-	-	(94,093.39)	1,340,086.23	9,041,513.25	757,070,053.82