

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Nov 2019

(Report as of December 17, 2019)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains-Realized & Unrealized	Market Value
Core Bonds Pool	157,512,268.84	-	-	(25,895.61)	383,061.52	(611,591.63)	157,257,843.12
Credit & Structured Finance	109,220,666.55	-	-	-	249,991.34	298,497.47	109,769,155.36
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	101,625,899.50	-	-	(9,823.08)	158,841.34	1,227,352.83	103,002,270.58
Non-US Emerging Markets Index Pool	71,064,978.52	-	-	(20,405.93)	503,513.26	(56,502.40)	71,491,583.45
Private Equity Pool	83,286,092.37	-	-	-	168,771.28	(295,272.33)	83,159,591.32
Real Estate Pool	75,078,892.55	-	-	-	156,173.34	(185,512.51)	75,049,553.38
Real Return Pool	35,065,714.08	-	-	(9,834.79)	114,678.73	(282,443.35)	34,888,114.67
US Large Cap Index Pool	105,999,497.76	-	-	(2,553.05)	224,618.53	3,770,737.30	109,992,300.54
US Small/Mid Cap Pool	14,275,696.52	-	-	(16,793.47)	17,570.93	459,658.06	14,736,132.04
Sub - Total New Mexico Retiree Health Care	753,129,706.69	-	-	(85,305.93)	1,977,220.27	4,324,923.44	759,346,544.46
Total New Mexico Retiree Health Care /	753,129,706.69	-	-	(85,305.93)	1,977,220.27	4,324,923.44	759,346,544.46