

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Oct 2019

(Report as of November 18, 2019)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains-Realized & Unrealized	Market Value
Core Bonds Pool	155,170,564.91	2,000,000.00	-	-	358,784.27	(17,080.34)	157,512,268.84
Credit & Structured Finance	107,506,936.99	1,500,000.00	-	-	104,349.11	109,380.44	109,220,666.55
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	96,933,478.19	1,400,000.00	-	-	115,639.19	3,176,782.13	101,625,899.50
Non-US Emerging Markets Index Pool	67,106,714.67	1,000,000.00	-	-	92,812.92	2,865,450.92	71,064,978.52
Private Equity Pool	82,080,402.97	1,000,000.00	-	-	20,762.83	184,926.57	83,286,092.37
Real Estate Pool	73,953,361.85	1,000,000.00	-	-	229,231.04	(103,700.35)	75,078,892.55
Real Return Pool	34,822,053.03	500,000.00	-	-	99,347.50	(355,686.45)	35,065,714.08
US Large Cap Index Pool	102,401,220.52	1,400,000.00	-	-	122,194.14	2,076,083.10	105,999,497.76
US Small/Mid Cap Pool	13,549,708.92	200,000.00	-	-	4,391.85	521,595.76	14,275,696.52
Sub - Total New Mexico Retiree Health Care	733,524,442.05	10,000,000.00	-	-	1,147,512.85	8,457,751.78	753,129,706.69
Total New Mexico Retiree Health Care	733,524,442.05	10,000,000.00	-	-	1,147,512.85	8,457,751.78	753,129,706.69