

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Oct 2020

(Report as of November 16, 2020)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	180,663,127.92	-	-	-	434,027.11	(1,700,047.13)	179,397,107.90
Credit & Structured Finance	117,914,073.74	-	-	-	17,569.48	888,514.59	118,820,157.81
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	107,852,328.51	-	-	-	97,220.90	(4,126,233.31)	103,823,316.10
Non-US Emerging Markets Index Pool	82,893,170.67	-	-	-	82,747.53	1,423,275.38	84,399,193.58
Private Equity Pool	92,937,049.44	-	-	-	77,379.42	(156,141.26)	92,858,287.60
Real Estate Pool	80,302,581.62	-	-	-	225,585.65	(250,369.81)	80,277,797.46
Real Return Pool	34,069,005.03	-	-	-	52,012.84	94,875.13	34,215,893.00
US Large Cap Index Pool	128,557,036.72	-	-	-	132,513.87	(3,223,610.75)	125,465,939.84
US Small/Mid Cap Pool	14,682,396.49	-	-	-	11,009.45	256,761.58	14,950,167.52
Sub - Total New Mexico Retiree Health Care	839,870,770.14	-	-	-	1,130,066.25	(6,792,975.58)	834,207,860.81
Total New Mexico Retiree Health Care	839,870,770.14	-	-	-	1,130,066.25	(6,792,975.58)	834,207,860.81