

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Sep 2020

(Report as of October 20, 2020)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains-Realized & Unrealized	Market Value
Core Bonds Pool	176,979,865.67	4,000,000.00	-	-	406,345.63	(723,083.38)	180,663,127.92
Credit & Structured Finance	112,758,393.54	3,000,000.00	-	-	36.30	2,155,643.90	117,914,073.74
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	107,848,817.74	2,800,000.00	-	-	303,760.40	(3,100,249.63)	107,852,328.51
Non-US Emerging Markets Index Pool	82,328,719.42	2,000,000.00	-	-	132,982.92	(1,568,531.67)	82,893,170.67
Private Equity Pool	84,700,547.51	2,000,000.00	-	-	152,421.59	6,084,080.34	92,937,049.44
Real Estate Pool	79,153,679.56	2,000,000.00	-	-	178,461.27	(1,029,559.21)	80,302,581.62
Real Return Pool	33,377,446.39	1,000,000.00	-	-	125,408.38	(433,849.74)	34,069,005.03
US Large Cap Index Pool	130,634,120.87	2,800,000.00	-	-	161,935.65	(5,039,019.80)	128,557,036.72
US Small/Mid Cap Pool	14,922,452.79	400,000.00	-	-	20,454.40	(660,510.70)	14,682,396.49
Sub - Total New Mexico Retiree Health Care Aut	822,704,043.49	20,000,000.00	-	-	1,481,806.54	(4,315,079.89)	839,870,770.14
Total New Mexico Retiree Health Care Aut	822,704,043.49	20,000,000.00	-	-	1,481,806.54	(4,315,079.89)	839,870,770.14