

# New Mexico Retiree Health Care Authority (CP)

## Change in Market Value

For the Month of Nov 2020

(Report as of December 16, 2020)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	179,397,107.90	2,000,000.00	-	(50,294.87)	421,598.37	2,396,752.98	184,165,164.38
Credit & Structured Finance	118,820,157.81	1,500,000.00	-	-	204,804.64	1,800,765.33	122,325,727.78
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	103,823,316.10	1,400,000.00	-	(10,583.46)	142,001.37	15,564,515.29	120,919,249.30
Non-US Emerging Markets Index Pool	84,399,193.58	1,000,000.00	-	(23,651.84)	35,016.24	8,259,948.29	93,670,506.27
Private Equity Pool	92,858,287.60	1,000,000.00	-	-	101,766.83	188,099.21	94,148,153.64
Real Estate Pool	80,277,797.46	1,000,000.00	-	-	133,403.55	19,391.42	81,430,592.43
Real Return Pool	34,215,893.00	500,000.00	-	(7,045.36)	90,814.27	594,102.73	35,393,764.64
US Large Cap Index Pool	125,465,939.84	1,400,000.00	-	(1,434.06)	230,598.85	14,694,610.74	141,789,715.37
US Small/Mid Cap Pool	14,950,167.52	200,000.00	-	(15,620.57)	25,853.42	2,717,544.62	17,877,944.99
Sub - Total New Mexico Retiree Health Care	834,207,860.81	10,000,000.00	-	(108,630.16)	1,385,857.54	46,235,730.61	891,720,818.80
<b>Total New Mexico Retiree Health Care /</b>	<b>834,207,860.81</b>	<b>10,000,000.00</b>	<b>-</b>	<b>(108,630.16)</b>	<b>1,385,857.54</b>	<b>46,235,730.61</b>	<b>891,720,818.80</b>