

NEW MEXICO RETIREE HEALTH CARE AUTHORITY  
CHANGE IN NET ASSET VALUE  
FOR THE MONTH ENDED

March 31, 2019

	Core Plus Bonds	Large Cap Index	Non US Dev Index	Non US Emg Index	Small Mid Cap	Credit and Structure	Absolute Return	Core Bond	Private Equity	Real Estate	Real Asset	Total
<b>Market Value 2/28/2019</b>	\$0.00	\$90,463,662.37	\$89,002,854.69	\$65,922,230.91	\$12,181,841.80	\$99,688,682.71	\$0.00	\$136,722,422.71	\$72,373,413.28	\$67,930,606.31	\$32,742,189.90	\$667,027,904.68
<b>CONTRIBUTIONS</b>	0.00	1,400,000.00	1,400,000.00	1,000,000.00	200,000.00	1,500,000.00	0.00	2,000,000.00	1,000,000.00	1,000,000.00	500,000.00	10,000,000.00
<b>WITHDRAWALS</b>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>FEEES</b>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>INCOME EARNED</b>	0.00	141,670.47	442,537.87	81,199.15	16,275.47	16,487.12	0.00	352,213.10	44,624.41	177,372.06	71,940.91	1,344,320.56
<b>CAPITAL APPR/DEPR</b>	0.00	1,456,737.00	(31,215.23)	359,508.67	(195,930.63)	538,384.94	0.00	2,452,590.83	62,272.53	980,635.91	201,222.45	5,824,206.47
<b>Market Value 3/31/2019</b>	\$0.00	\$93,462,069.84	\$90,814,177.33	\$67,362,938.73	\$12,202,186.64	\$101,743,554.77	\$0.00	\$141,527,226.64	\$73,480,310.22	\$70,088,614.28	\$33,515,353.26	\$684,196,431.71