

| Investment Name | Prior Ending Market Value | Contributions | Distributions | Fees | Income | Gains - Realized & Unrealized | Market Value |
|-----------------|---------------------------|---------------|---------------|------|--------|-------------------------------|--------------|
|-----------------|---------------------------|---------------|---------------|------|--------|-------------------------------|--------------|

**New Mexico Retiree Health Care Authority (CP)**  
**Change in Market Value**  
**For the Month of Apr 2021**  
 (Report as of May 17, 2021)

| Investment Name  | Prior Ending Market Value | Contributions | Distributions | Fees     | Income              | Gains - Realized & Unrealized | Market Value            |
|--|---------------------------|---------------|---------------|----------|---------------------|-------------------------------|-------------------------|
| Core Bonds Pool  | 182,511,189.87            | -             | -             | -        | 438,751.85          | 1,663,975.50                  | 184,613,917.22          |
| Credit & Structured Finance                              | 135,730,598.35            | -             | -             | -        | 30,462.27           | 1,045,908.52                  | 136,806,969.14          |
| NM Retiree Health Care Authority Cash Account            | -                         | -             | -             | -        | -                   | -                             | -                       |
| Non-US Developed Markets Index Pool                      | 136,373,707.07            | -             | -             | -        | 426,411.52          | 4,092,729.54                  | 140,892,848.13          |
| Non-US Emerging Markets Active Pool                      | 105,937,131.53            | -             | -             | -        | 177,650.89          | 2,058,853.53                  | 108,173,635.95          |
| Private Equity Pool                                      | 115,854,947.27            | -             | -             | -        | 401,137.25          | 446,887.66                    | 116,702,972.18          |
| Real Estate Pool   | 87,254,169.01             | -             | -             | -        | 171,379.90          | (103,527.58)                  | 87,322,021.33           |
| Real Return Pool   | 39,497,287.82             | -             | -             | -        | 136,397.62          | 305,663.20                    | 39,939,348.64           |
| US Large Cap Index Pool                                  | 160,899,727.33            | -             | -             | -        | 137,817.68          | 8,509,457.95                  | 169,547,002.96          |
| US SMID Cap Alternative Weighted Index Pool              | 23,745,284.20             | -             | -             | -        | 12,280.37           | 469,737.57                    | 24,227,302.14           |
| Sub - Total New Mexico Retiree Health Care Authority (C  | 987,804,042.45            | -             | -             | -        | 1,932,289.35        | 18,489,685.89                 | 1,008,226,017.69        |
| <b>Total New Mexico Retiree Health Care Authority (C</b> | <b>987,804,042.45</b>     | <b>-</b>      | <b>-</b>      | <b>-</b> | <b>1,932,289.35</b> | <b>18,489,685.89</b>          | <b>1,008,226,017.69</b> |