

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Mar 2025

(Report as of April 15, 2025)

| Investment Name | Prior Ending Market Value | Contributions | Distributions | Fees | Income | Gains - Realized | Gains - Unrealized | Gains - Realized & Unrealized | Market Value |
|---|---------------------------|----------------------|---------------|----------|---------------------|---------------------|------------------------|-------------------------------|-------------------------|
| Core Bonds Pool | 338,880,522.78 | 10,000,000.00 | - | - | 1,430,512.36 | 29,131.28 | (1,456,640.15) | (1,427,508.87) | 348,883,526.27 |
| NM Retiree Health Care Authority Cash Account | - | - | - | - | - | - | - | - | - |
| Non-US Developed Markets Index Pool | 209,311,840.52 | 7,000,000.00 | - | - | 1,164,730.43 | 75,003.14 | (1,625,702.89) | (1,550,699.75) | 215,925,871.20 |
| Non-US Emerging Markets Active Pool | 123,854,781.95 | 5,000,000.00 | - | - | 306,010.93 | 328,878.86 | (1,157,691.04) | (828,812.18) | 128,331,980.70 |
| Private Debt Market Pool | 232,471,094.90 | 7,500,000.00 | - | - | 478,473.76 | 127,170.70 | 3,485,037.11 | 3,612,207.81 | 244,061,776.47 |
| Private Equity Pool | 215,113,009.41 | 5,000,000.00 | - | - | 144,360.72 | 1,680,437.30 | (134,327.42) | 1,546,109.88 | 221,803,480.01 |
| Real Estate Pool | 134,805,113.86 | 5,000,000.00 | - | - | 157,782.84 | 74,005.55 | 677,498.72 | 751,504.27 | 140,714,400.97 |
| Real Return Pool | 80,863,095.76 | 2,500,000.00 | - | - | 208,634.87 | 694,329.59 | (1,846,381.60) | (1,152,052.01) | 82,419,678.62 |
| US Large Cap Index Pool | 245,294,253.26 | 7,000,000.00 | - | - | 319,128.06 | 212,543.07 | (15,127,744.08) | (14,915,201.01) | 237,698,180.31 |
| US SMID Cap Alternative Weighted Index Pool | 33,073,550.88 | 1,000,000.00 | - | - | 74,026.89 | 38,563.77 | (2,206,053.35) | (2,167,489.58) | 31,980,088.19 |
| Sub - Total New Mexico Retiree Health Care | 1,613,667,263.32 | 50,000,000.00 | - | - | 4,283,660.86 | 3,260,063.26 | (19,392,004.70) | (16,131,941.44) | 1,651,818,982.74 |
| Total New Mexico Retiree Health Care | 1,613,667,263.32 | 50,000,000.00 | - | - | 4,283,660.86 | 3,260,063.26 | (19,392,004.70) | (16,131,941.44) | 1,651,818,982.74 |