

# STATE INVESTMENT COUNCIL

## RHCA Holdings as of 5/31/21

Change In Market Value  
For the Month Ended May 31, 2021  
Third Party Investors

### New Mexico Retiree Health Care Authority

Investment Name	April 30, 2021 Market Value	Contributions	Distributions	Transfers	Fees	Income	Gains - Realized & Unrealized	May 31, 2021 Market Value
Core Bonds Pool	184,613,917	3,000,000	-	-	(50,814)	446,511	262,000	188,271,614
US Large Cap Index Pool	169,547,003	2,100,000	-	-	(3,868)	236,219	584,921	172,464,274
Non-US Developed Markets Index Pool	140,892,848	2,100,000	-	-	(15,735)	472,189	5,251,935	148,701,237
Credit & Structured Finance	136,806,969	2,250,000	-	-	-	354,992	637,616	140,049,577
Private Equity Pool	116,702,972	1,500,000	-	-	-	356,775	(113,468)	118,446,279
Non-US Emerging Markets Active Pool	108,173,636	1,500,000	-	-	(144,602)	112,963	1,034,148	110,676,145
Real Estate Pool	87,322,021	1,500,000	-	-	-	124,114	11,733	88,957,868
Real Return Pool	39,939,349	750,000	-	-	(8,314)	76,138	440,945	41,198,119
US SMID Cap Alternative Weighted Index Pool	24,227,302	300,000	-	-	(2,441)	28,992	474,442	25,028,295
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-
Sub - Total New Mexico Retiree Health Care Authori	1,008,226,018	15,000,000	-	-	(225,774)	2,208,894	8,584,271	1,033,793,409
<b>Total New Mexico Retiree Health Care Authori</b>	<b>1,008,226,018</b>	<b>15,000,000</b>	<b>-</b>	<b>-</b>	<b>(225,774)</b>	<b>2,208,894</b>	<b>8,584,271</b>	<b>1,033,793,409</b>