

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of May 2025

(Report as of June 16, 2025)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	350,159,422.16	-	-	(96,418.78)	906,464.73	(1,114,949.77)	(1,997,526.76)	(3,112,476.53)	347,856,991.58
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	226,226,820.74	-	-	(23,766.54)	1,139,217.34	905,497.33	10,205,586.49	11,111,083.82	238,453,355.36
Non-US Emerging Markets Active Pool	130,202,503.85	-	-	(166,569.77)	498,387.72	(101,478.75)	6,341,693.38	6,240,214.63	136,774,536.43
Private Debt Market Pool	244,685,812.81	-	-	-	704,402.92	(3,076.46)	(302,735.44)	(305,811.90)	245,084,403.83
Private Equity Pool	222,874,516.51	-	-	-	788,564.53	750,482.58	(1,484,018.06)	(733,535.48)	222,929,545.56
Real Estate Pool	141,295,891.51	-	-	-	205,547.80	31,491.79	(169,101.18)	(137,609.39)	141,363,829.92
Real Return Pool	83,972,922.74	-	-	(15,965.22)	279,210.19	259,333.77	(82,018.00)	177,315.77	84,413,483.48
US Large Cap Index Pool	236,287,880.67	-	-	(5,907.97)	334,696.09	34,636.12	14,705,152.59	14,739,788.71	251,356,457.50
US SMID Cap Alternative Weighted Index Pool	30,643,305.71	-	-	(2,939.07)	50,769.90	1.46	1,552,510.11	1,552,511.57	32,243,648.11
Sub - Total New Mexico Retiree Health Care	1,666,349,076.70	-	-	(311,567.35)	4,907,261.22	761,938.07	28,769,543.13	29,531,481.20	1,700,476,251.77
Total New Mexico Retiree Health Care	1,666,349,076.70	-	-	(311,567.35)	4,907,261.22	761,938.07	28,769,543.13	29,531,481.20	1,700,476,251.77