

New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Jun 2025
(Report as of July 17, 2025)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	347,856,991.58	12,000,000.00	-	(99,433.37)	1,939,570.72	(121,392.62)	4,254,622.18	4,133,229.56	365,830,358.49
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	238,453,355.36	8,400,000.00	-	(24,517.06)	532,077.03	111,268.66	7,747,759.39	7,859,028.05	255,219,943.38
Non-US Emerging Markets Active Pool	136,774,536.43	6,000,000.00	-	(173,401.57)	385,790.07	616,983.46	5,736,164.44	6,353,147.90	149,340,072.83
Private Debt Market Pool	245,084,403.83	9,000,000.00	-	-	595,802.33	215.02	3,384,294.46	3,384,509.48	258,064,715.64
Private Equity Pool	222,929,545.56	6,000,000.00	-	-	168,885.84	2,406,799.17	(682,386.42)	1,724,412.75	230,822,844.15
Real Estate Pool	141,363,829.92	6,000,000.00	-	-	337,677.15	43,241.21	393,146.36	436,387.57	148,137,894.64
Real Return Pool	84,413,483.48	3,000,000.00	-	(16,597.68)	296,647.87	43,725.82	1,863,233.40	1,906,959.22	89,600,492.89
US Large Cap Index Pool	251,356,457.50	8,400,000.00	-	(6,098.46)	321,334.83	954,925.63	11,871,194.10	12,826,119.73	272,897,813.60
US SMID Cap Alternative Weighted Index Pool	32,243,648.11	1,200,000.00	-	(3,036.45)	65,811.80	10,563.32	1,275,232.48	1,285,795.80	34,792,219.26
Sub - Total New Mexico Retiree Health Care	1,700,476,251.77	60,000,000.00	-	(323,084.59)	4,643,597.64	4,066,329.67	35,843,260.39	39,909,590.06	1,804,706,354.88
Total New Mexico Retiree Health Care A	1,700,476,251.77	60,000,000.00	-	(323,084.59)	4,643,597.64	4,066,329.67	35,843,260.39	39,909,590.06	1,804,706,354.88