New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of May 2026
(Report as of June 18, 2026)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	390,281,623.78	-	-	(102,470.76)	1,012,115.53	(993,346.03)	1,467,065.64	473,719.61	391,664,988.16
Credit Plus Pool	97,665,014.55	-	-	(53,112.52)	425,079.03	(152,484.99)	319,492.06	167,007.07	98,203,988.13
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Large Cap Active Pool	109,787,222.62	-	-	(83,339.16)	508,987.69	2,053,586.19	2,391,264.09	4,444,850.28	114,657,721.43
Non-US Large Cap Passive Pool	154,834,933.27	-	-	(10,572.29)	540,565.03	(91,444.73)	6,888,385.58	6,796,940.85	162,161,866.86
Non-US SMID Cap Active Pool	27,446,288.03	-	-	(30,258.08)	107,425.63	500,386.28	588,218.67	1,088,604.95	28,612,060.53
Non-US SMID Cap Passive Pool	41,827,747.04	-	-	(5,823.52)	132,708.49	878,954.91	478,682.46	1,357,637.37	43,312,269.38
Private Debt Market Pool	243,513,028.94	-	-	-	835,241.35	592,869.03	(937,151.31)	(344,282.28)	244,003,988.01
Private Equity Pool	230,577,566.02	-	-	-	47,760.08	1,133,468.61	(1,217,856.95)	(84,388.34)	230,540,937.76
Real Estate Pool	193,889,172.71	-	-	-	233,156.70	129,857.51	(444,801.26)	(314,943.75)	193,807,385.66
Real Return Pool	104,968,124.11	-	-	(18,642.73)	347,976.74	565,924.27	(1,460,558.66)	(894,634.39)	104,402,823.73
US Large Cap Index Pool	403,626,402.18	-	-	(9,003.90)	469,853.27	(21,257.27)	20,128,365.10	20,107,107.83	424,194,359.38
US SMID Cap Alternative Weighted Index Pool	68,559,148.03	-	-	(5,420.41)	93,707.09	273,415.21	347,270.89	620,686.10	69,268,120.81
Sub - Total New Mexico Retiree Health Care Authority (CP)	2,066,976,271.28	-	-	(318,643.37)	4,754,576.63	4,869,928.99	28,548,376.31	33,418,305.30	2,104,830,509.84
Total New Mexico Retiree Health Care Authority (CP)	**2,066,976,271.28**	**-**	**-**	**(318,643.37)**	**4,754,576.63**	**4,869,928.99**	**28,548,376.31**	**33,418,305.30**	**2,104,830,509.84**