New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Jun 2026
(Report as of July 17, 2026)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	391,664,988.16	13,000,000.00	-	(108,548.82)	1,800,679.99	370,741.63	(829,931.19)	(459,189.56)	405,897,929.77
Credit Plus Pool	98,203,988.13	3,250,000.00	-	(55,741.93)	463,922.02	172,233.25	(325,294.43)	(153,061.18)	101,709,107.04
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Large Cap Active Pool	114,657,721.43	3,250,000.00	-	(85,670.95)	234,697.05	2,551,076.80	(3,854,820.61)	(1,303,743.81)	116,753,003.72
Non-US Large Cap Passive Pool	162,161,866.86	4,550,000.00	-	(10,855.67)	266,578.67	(41,187.65)	(1,173,120.69)	(1,214,308.34)	165,753,281.52
Non-US SMID Cap Active Pool	28,612,060.53	650,000.00	-	(30,937.50)	81,906.27	568,306.16	(1,683,893.45)	(1,115,587.29)	28,197,442.01
Non-US SMID Cap Passive Pool	43,312,269.38	1,300,000.00	-	(5,988.65)	108,675.52	(1,206.40)	(1,801,363.25)	(1,802,569.65)	42,912,386.60
Private Debt Market Pool	244,003,988.01	7,800,000.00	-	-	382,247.10	(5,124.33)	2,965,862.28	2,960,737.95	255,146,973.06
Private Equity Pool	230,540,937.76	7,150,000.00	-	-	109,283.81	962,586.81	(1,157,874.01)	(195,287.20)	237,604,934.37
Real Estate Pool	193,807,385.66	6,500,000.00	-	-	659,414.98	413,942.10	(247,421.75)	166,520.35	201,133,320.99
Real Return Pool	104,402,823.73	3,250,000.00	-	(19,210.22)	192,931.92	87,187.79	3,036,167.46	3,123,355.25	110,949,900.68
US Large Cap Index Pool	424,194,359.38	12,350,000.00	-	(9,253.79)	504,412.50	1,934,536.18	(4,685,106.79)	(2,750,570.61)	434,288,947.48
US SMID Cap Alternative Weighted Index Pool	69,268,120.81	1,950,000.00	-	(5,543.65)	125,830.60	1,125,879.22	3,940,169.79	5,066,049.01	76,404,456.77
Sub - Total New Mexico Retiree Health Care Authority (CP)	2,104,830,509.84	65,000,000.00	-	(331,751.18)	4,930,580.43	8,138,971.56	(5,816,626.64)	2,322,344.92	2,176,751,684.01
Total New Mexico Retiree Health Care Authority (CP)	**2,104,830,509.84**	**65,000,000.00**	**-**	**(331,751.18)**	**4,930,580.43**	**8,138,971.56**	**(5,816,626.64)**	**2,322,344.92**	**2,176,751,684.01**