

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Aug 2025

(Report as of September 17, 2025)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	365,109,828.79	-	-	-	919,067.12	352,224.78	2,836,825.32	3,189,050.10	369,217,946.01
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	673,163.23	-	-	-	30,292.31	257.75	2,836.31	3,094.06	706,549.60
Non-US Emerging Markets Active Pool	201,523.32	-	-	-	93,962.26	26,669.05	(40,883.75)	(14,214.70)	281,270.88
Non-US Large Cap Active Pool	133,068,370.18	-	-	-	262,081.77	110,188.36	3,967,638.18	4,077,826.54	137,408,278.49
Non-US Large Cap Passive Pool	186,808,555.17	-	-	-	257,156.47	33,187.82	5,939,180.15	5,972,367.97	193,038,079.61
Non-US SMID Cap Active Pool	32,143,812.92	-	-	-	51,922.39	(8,510.87)	1,362,622.85	1,354,111.98	33,549,847.29
Non-US SMID Cap Passive Pool	49,499,056.82	-	-	-	83,214.75	863,821.07	1,249,579.74	2,113,400.81	51,695,672.38
Private Debt Market Pool	258,379,170.69	-	-	-	1,306,369.48	(41,360.13)	(824,246.18)	(865,606.31)	258,819,933.86
Private Equity Pool	230,387,818.98	-	-	-	89,851.15	1,467,152.07	(867,006.12)	600,145.95	231,077,816.08
Real Estate Pool	147,892,192.29	-	-	-	178,565.49	19,828.28	74,427.73	94,256.01	148,165,013.79
Real Return Pool	89,574,646.81	-	-	-	159,783.75	149,316.97	(217,094.07)	(67,777.10)	89,666,653.46
US Large Cap Index Pool	278,963,937.81	-	-	-	333,427.26	(248,385.63)	5,783,743.24	5,535,357.61	284,832,722.68
US SMID Cap Alternative Weighted Index Pool	35,115,998.77	-	-	-	59,751.01	(20,773.69)	2,438,971.00	2,418,197.31	37,593,947.09
Sub - Total New Mexico Retiree Health Care	1,807,818,075.78	-	-	-	3,825,445.21	2,703,615.83	21,706,594.40	24,410,210.23	1,836,053,731.22
Total New Mexico Retiree Health Care	1,807,818,075.78	-	-	-	3,825,445.21	2,703,615.83	21,706,594.40	24,410,210.23	1,836,053,731.22