

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Dec 2025

(Report as of January 20, 2026)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	383,545,908.46	-	-	-	4,037,988.26	145,647.35	(5,106,150.49)	(4,960,503.14)	382,623,393.58
Credit Plus Pool	94,544,699.82	-	-	-	422,910.50	24,252.86	(250,981.33)	(226,728.47)	94,740,881.85
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Large Cap Active Pool	97,484,712.33	-	-	-	149,470.93	247,226.15	2,509,886.52	2,757,112.67	100,391,295.93
Non-US Large Cap Passive Pool	135,903,957.82	-	-	-	233,328.02	4,858.33	3,649,026.28	3,653,884.61	139,791,170.45
Non-US SMID Cap Active Pool	22,855,898.72	-	-	-	54,949.75	92,173.40	471,173.56	563,346.96	23,474,195.43
Non-US SMID Cap Passive Pool	36,847,628.04	-	-	-	74,168.55	149,318.65	497,259.18	646,577.83	37,568,374.42
Private Debt Market Pool	230,746,164.20	-	-	-	391,490.08	(6,253.94)	4,156,324.83	4,150,070.89	235,287,725.17
Private Equity Pool	212,314,464.63	-	-	-	105,034.80	475,496.73	6,798,333.17	7,273,829.90	219,693,329.33
Real Estate Pool	187,298,998.18	-	-	-	496,065.80	263,765.51	632,617.35	896,382.86	188,691,446.84
Real Return Pool	95,604,371.83	-	-	-	516,833.77	237,283.91	1,317,224.30	1,554,508.21	97,675,713.81
US Large Cap Index Pool	375,099,526.60	-	-	-	436,845.54	524,233.32	(934,517.80)	(410,284.48)	375,126,087.66
US SMID Cap Alternative Weighted Index Pool	58,884,077.68	-	-	-	125,183.11	714,233.29	(869,148.03)	(154,914.74)	58,854,346.05
Sub - Total New Mexico Retiree Health Care Auth	1,931,130,408.31	-	-	-	7,044,269.11	2,872,235.56	12,871,047.54	15,743,283.10	1,953,917,960.52
Total New Mexico Retiree Health Care Auth	1,931,130,408.31	-	-	-	7,044,269.11	2,872,235.56	12,871,047.54	15,743,283.10	1,953,917,960.52