

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Jul 2025

(Report as of August 21, 2025)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	365,830,358.49	-	-	-	962,716.94	265,415.75	(1,948,662.39)	(1,683,246.64)	365,109,828.79
NM Retiree Health Care Authority Cash Account	-	(403,676,079.64)	403,676,079.64	-	-	-	-	-	-
Non-US Developed Markets Index Pool	255,219,943.38	-	(254,547,654.05)	-	1,811.06	48,429,721.46	(48,430,658.62)	(937.16)	673,163.23
Non-US Emerging Markets Active Pool	149,340,072.83	-	(149,128,425.59)	-	21,645.25	21,908,501.58	(21,940,270.75)	(31,769.17)	201,523.32
Non-US Large Cap Active Index Pool	-	134,332,978.52	-	-	151,495.61	4,724,563.76	(6,140,667.71)	(1,416,103.95)	133,068,370.18
Non-US Large Cap Passive Pool	-	187,472,327.38	-	-	175,521.97	(120,974.75)	(718,319.43)	(839,294.18)	186,808,555.17
Non-US SMID Cap Active Index Pool	-	32,361,207.62	-	-	47,901.91	71,080.09	(336,376.70)	(265,296.61)	32,143,812.92
Non-US SMID Cap Passive Index Pool	-	49,509,566.12	-	-	82,054.69	621,459.94	(714,023.93)	(92,563.99)	49,499,056.82
Private Debt Market Pool	258,064,715.64	-	-	-	537,627.16	245,183.43	(468,355.54)	(223,172.11)	258,379,170.69
Private Equity Pool	230,822,844.15	-	-	-	87,502.10	1,369,266.78	(1,891,798.63)	(522,531.85)	230,387,814.40
Real Estate Pool	148,137,894.64	-	-	-	318,131.95	171,236.19	(735,070.49)	(563,834.30)	147,892,192.29
Real Return Pool	89,600,492.89	-	-	-	149,085.61	90,038.35	(264,970.04)	(174,931.69)	89,574,646.81
US Large Cap Index Pool	272,897,813.60	-	-	-	207,127.73	55,895.23	5,803,101.25	5,858,996.48	278,963,937.81
US SMID Cap Alternative Weighted Index Pool	34,792,219.26	-	-	-	26,605.98	156,559.93	140,613.60	297,173.53	35,115,998.77
Sub - Total New Mexico Retiree Health Care	1,804,706,354.88	-	-	-	2,769,227.96	77,987,947.74	(77,645,459.38)	342,488.36	1,807,818,071.20
Total New Mexico Retiree Health Care A	1,804,706,354.88	-	-	-	2,769,227.96	77,987,947.74	(77,645,459.38)	342,488.36	1,807,818,071.20