

# New Mexico Retiree Health Care Authority (CP)

## Change in Market Value

For the Month of Nov 2025

(Report as of December 15, 2025)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	375,133,495.76	6,000,000.00	-	(95,355.36)	923,350.39	596,560.38	987,857.29	1,584,417.67	383,545,908.46
Credit Plus Pool	92,561,003.61	1,500,000.00	-	(47,815.51)	436,745.58	40,478.34	54,287.80	94,766.14	94,544,699.82
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	-	-	-	-	-	-	-	-	-
Non-US Emerging Markets Active Pool	-	-	-	-	-	-	-	-	-
Non-US Large Cap Active Pool	95,687,026.77	1,500,000.00	-	(70,274.89)	125,691.41	519,762.03	(277,492.99)	242,269.04	97,484,712.33
Non-US Large Cap Passive Pool	133,791,612.56	2,100,000.00	-	(8,004.74)	187,856.93	(95,701.70)	(71,805.23)	(167,506.93)	135,903,957.82
Non-US SMID Cap Active Pool	22,469,433.49	300,000.00	-	(22,255.12)	17,549.19	15,473.56	75,697.60	91,171.16	22,855,898.72
Non-US SMID Cap Passive Pool	35,869,533.82	600,000.00	-	(6,013.36)	31,344.44	401,432.02	(48,668.88)	352,763.14	36,847,628.04
Private Debt Market Pool	226,798,199.69	3,600,000.00	-	-	1,057,458.57	(5,412.57)	(704,081.53)	(709,494.10)	230,746,164.16
Private Equity Pool	208,883,400.33	3,300,000.00	-	-	252,079.59	485,732.51	(606,747.82)	(121,015.31)	212,314,464.61
Real Estate Pool	184,179,803.45	3,000,000.00	-	-	259,871.72	247,006.35	(387,683.38)	(140,677.03)	187,298,998.14
Real Return Pool	93,622,090.98	1,500,000.00	-	(17,267.49)	65,149.53	229,240.09	205,158.70	434,398.79	95,604,371.81
US Large Cap Index Pool	368,491,780.01	5,700,000.00	-	(8,241.19)	429,030.12	(2,447.98)	489,405.64	486,957.66	375,099,526.60
US SMID Cap Alternative Weighted Index Pool	56,470,460.91	900,000.00	-	(4,565.22)	78,393.78	1,164,060.60	275,727.61	1,439,788.21	58,884,077.68
Sub - Total New Mexico Retiree Health Care	1,893,957,841.38	30,000,000.00	-	(279,792.88)	3,864,521.25	3,596,183.63	(8,345.19)	3,587,838.44	1,931,130,408.19
<b>Total New Mexico Retiree Health Care A</b>	<b>1,893,957,841.38</b>	<b>30,000,000.00</b>	<b>-</b>	<b>(279,792.88)</b>	<b>3,864,521.25</b>	<b>3,596,183.63</b>	<b>(8,345.19)</b>	<b>3,587,838.44</b>	<b>1,931,130,408.19</b>