

# New Mexico Retiree Health Care Authority (CP)

## Change in Market Value

For the Month of Oct 2025

(Report as of November 14, 2025)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	373,475,239.09	-	(1,000,000.00)	-	959,225.66	222,113.94	1,476,917.07	1,699,031.01	375,133,495.76
Credit Plus Pool	-	92,000,000.00	-	-	419,423.80	93,343.34	48,236.47	141,579.81	92,561,003.61
NM Retiree Health Care Authority Cash Account	-	(214,000,000.00)	214,000,000.00	-	-	-	-	-	-
Non-US Developed Markets Index Pool	-	-	-	-	-	-	-	-	-
Non-US Emerging Markets Active Pool	-	-	-	-	-	-	-	-	-
Non-US Large Cap Active Pool	142,214,697.49	-	(48,000,000.00)	-	192,516.03	358,962.14	920,851.11	1,279,813.25	95,687,026.77
Non-US Large Cap Passive Pool	200,161,180.51	-	(69,000,000.00)	-	230,684.36	(1,933.60)	2,401,681.29	2,399,747.69	133,791,612.56
Non-US SMID Cap Active Pool	34,297,141.87	-	(12,000,000.00)	-	48,899.72	74,388.45	49,003.45	123,391.90	22,469,433.49
Non-US SMID Cap Passive Pool	52,846,320.35	-	(17,000,000.00)	-	25,036.14	44,842.71	(46,665.38)	(1,822.67)	35,869,533.82
Private Debt Market Pool	264,734,549.03	-	(38,000,000.00)	-	428,261.63	116,654.75	(481,265.72)	(364,610.97)	226,798,199.69
Private Equity Pool	237,750,940.35	-	(29,000,000.00)	-	94,650.04	615,309.48	(577,499.54)	37,809.94	208,883,400.33
Real Estate Pool	149,378,019.40	35,000,000.00	-	-	308,567.44	50,122.28	(556,905.67)	(506,783.39)	184,179,803.45
Real Return Pool	92,149,597.03	2,000,000.00	-	-	68,130.60	498,892.01	(1,094,528.66)	(595,636.65)	93,622,090.98
US Large Cap Index Pool	294,704,001.66	66,000,000.00	-	-	260,168.78	701.49	7,526,908.08	7,527,609.57	368,491,780.01
US SMID Cap Alternative Weighted Index Pool	37,967,422.06	19,000,000.00	-	-	44,331.29	350,039.82	(891,332.26)	(541,292.44)	56,470,460.91
Sub - Total New Mexico Retiree Health Care	1,879,679,108.84	-	-	-	3,079,895.49	2,423,436.81	8,775,400.24	11,198,837.05	1,893,957,841.38
<b>Total New Mexico Retiree Health Care A</b>	<b>1,879,679,108.84</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>3,079,895.49</b>	<b>2,423,436.81</b>	<b>8,775,400.24</b>	<b>11,198,837.05</b>	<b>1,893,957,841.38</b>