

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Sep 2025

(Report as of October 16, 2025)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	369,217,946.01	-	-	-	1,908,509.91	71,009.23	2,277,773.94	2,348,783.17	373,475,239.09
NM Retiree Health Care Authority Cash Account	-	(987,820.48)	987,820.48	-	-	-	-	-	-
Non-US Developed Markets Index Pool	706,549.60	-	(706,549.60)	-	-	-	-	-	-
Non-US Emerging Markets Active Pool	281,270.88	-	(281,270.88)	-	-	-	-	-	-
Non-US Large Cap Active Pool	137,408,278.49	325,980.76	-	-	332,033.91	487,260.27	3,661,144.06	4,148,404.33	142,214,697.49
Non-US Large Cap Passive Pool	193,038,079.61	464,275.63	-	-	511,649.01	301,308.53	5,845,867.73	6,147,176.26	200,161,180.51
Non-US SMID Cap Active Pool	33,549,847.29	79,025.64	-	-	111,059.07	104,620.52	452,589.35	557,209.87	34,297,141.87
Non-US SMID Cap Passive Pool	51,695,672.38	118,538.45	-	-	191,583.82	254,981.61	585,544.09	840,525.70	52,846,320.35
Private Debt Market Pool	258,819,933.86	-	-	-	620,198.26	(130,577.95)	5,424,994.86	5,294,416.91	264,734,549.03
Private Equity Pool	231,077,816.08	-	-	-	164,889.17	1,274,418.19	5,233,816.91	6,508,235.10	237,750,940.35
Real Estate Pool	148,165,013.79	-	-	-	448,781.44	626,482.05	137,742.12	764,224.17	149,378,019.40
Real Return Pool	89,666,653.46	-	-	-	346,804.73	213,815.44	1,922,323.40	2,136,138.84	92,149,597.03
US Large Cap Index Pool	284,832,722.68	-	-	-	333,482.78	327,270.00	9,210,526.20	9,537,796.20	294,704,001.66
US SMID Cap Alternative Weighted Index Pool	37,593,947.09	-	-	-	70,443.74	441,440.11	(138,408.88)	303,031.23	37,967,422.06
Sub - Total New Mexico Retiree Health Care	1,836,053,731.22	-	-	-	5,039,435.84	3,972,028.00	34,613,913.78	38,585,941.78	1,879,679,108.84
Total New Mexico Retiree Health Care	1,836,053,731.22	-	-	-	5,039,435.84	3,972,028.00	34,613,913.78	38,585,941.78	1,879,679,108.84