

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Jan 2026

(Report as of February 18, 2026)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	382,623,393.58	-	-	-	988,658.10	184,786.44	(701,829.27)	(517,042.83)	383,095,008.85
Credit Plus Pool	94,740,881.85	-	-	-	439,788.42	32,465.67	(77,564.95)	(45,099.28)	95,135,570.99
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Large Cap Active Pool	100,391,295.93	-	-	-	54,670.83	752,158.64	4,660,433.82	5,412,592.46	105,858,559.22
Non-US Large Cap Passive Pool	139,791,170.45	-	-	-	84,836.38	15,550.86	7,946,623.50	7,962,174.36	147,838,181.19
Non-US SMID Cap Active Pool	23,474,195.43	-	-	-	17,016.27	245,433.42	1,669,212.18	1,914,645.60	25,405,857.30
Non-US SMID Cap Passive Pool	37,568,374.42	-	-	-	20,856.48	19,905.85	2,392,937.75	2,412,843.60	40,002,074.50
Private Debt Market Pool	235,287,725.17	-	-	-	298,878.66	279,220.97	(325,144.52)	(45,923.55)	235,540,680.28
Private Equity Pool	219,693,329.33	-	-	-	518,798.48	1,190,546.81	(1,464,356.94)	(273,810.13)	219,938,317.68
Real Estate Pool	188,691,446.84	-	-	-	518,813.33	302,377.33	(747,301.21)	(444,923.88)	188,765,336.29
Real Return Pool	97,675,713.81	-	-	-	99,842.61	156,563.96	673,954.61	830,518.57	98,606,074.99
US Large Cap Index Pool	375,126,087.66	-	-	-	316,057.60	(3,273.01)	4,806,756.43	4,803,483.42	380,245,628.68
US SMID Cap Alternative Weighted Index Pool	58,854,346.05	-	-	-	37,306.53	510,105.68	2,745,513.27	3,255,618.95	62,147,271.53
Sub - Total New Mexico Retiree Health Care Auth	1,953,917,960.52	-	-	-	3,395,523.69	3,685,842.62	21,579,234.67	25,265,077.29	1,982,578,561.50
Total New Mexico Retiree Health Care Auth	1,953,917,960.52	-	-	-	3,395,523.69	3,685,842.62	21,579,234.67	25,265,077.29	1,982,578,561.50