

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Feb 2026

(Report as of March 19, 2026)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	383,095,008.85	8,000,000.00	-	(100,248.82)	957,627.60	83,059.83	5,333,925.66	5,416,985.49	397,369,373.12
Credit Plus Pool	95,135,570.99	2,000,000.00	-	(49,483.42)	411,167.51	79,897.03	322,237.06	402,134.09	97,899,389.17
NM Retiree Health Care Authority Cash Account	-	(0.00)	-	-	-	-	-	-	-
Non-US Large Cap Active Pool	105,858,559.22	2,000,000.00	-	(89,819.75)	107,374.74	998,720.47	3,161,892.82	4,160,613.29	112,036,727.50
Non-US Large Cap Passive Pool	147,838,181.19	2,800,000.00	-	(10,734.83)	197,934.65	6,299.43	7,045,410.73	7,051,710.16	157,877,091.17
Non-US SMID Cap Active Pool	25,405,857.30	400,000.00	-	(30,660.94)	29,151.22	403,714.55	1,435,060.69	1,838,775.24	27,643,122.82
Non-US SMID Cap Passive Pool	40,002,074.50	800,000.00	-	(6,130.77)	(180,684.25)	558,688.19	1,690,273.62	2,248,961.81	42,864,221.29
Private Debt Market Pool	235,540,683.56	4,800,000.00	-	-	824,771.07	49,776.46	(214,229.93)	(164,453.47)	241,001,001.16
Private Equity Pool	219,938,319.43	4,400,000.00	-	-	37,966.03	1,652,099.84	(1,057,777.62)	594,322.22	224,970,607.68
Real Estate Pool	188,765,338.72	4,000,000.00	-	-	93,956.17	78,447.68	(261,220.16)	(182,772.48)	192,676,522.41
Real Return Pool	98,606,075.95	2,000,000.00	-	(17,155.60)	442,074.23	82,345.65	827,315.98	909,661.63	101,940,656.21
US Large Cap Index Pool	380,245,628.68	7,600,000.00	-	(8,934.36)	413,423.07	3,224.28	(2,488,930.57)	(2,485,706.29)	385,764,411.10
US SMID Cap Alternative Weighted Index Pool	62,147,271.53	1,200,000.00	-	(5,280.57)	77,396.47	204,429.47	1,095,948.00	1,300,377.47	64,719,764.90
Sub - Total New Mexico Retiree Health Care Authority	1,982,578,569.92	40,000,000.00	-	(318,449.06)	3,412,158.51	4,200,702.88	16,889,906.28	21,090,609.16	2,046,762,888.53
Total New Mexico Retiree Health Care Authority	1,982,578,569.92	40,000,000.00	-	(318,449.06)	3,412,158.51	4,200,702.88	16,889,906.28	21,090,609.16	2,046,762,888.53