

New Mexico Retiree Health Care Authority (CP)

Change in Market Value

For the Month of Mar 2026

(Report as of April 17, 2026)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	397,369,373.12	-	-	-	1,461,828.75	(237,917.21)	(9,500,125.69)	(9,738,042.90)	389,093,158.97
Credit Plus Pool	97,899,389.17	-	-	-	447,923.28	21,120.37	(1,697,532.98)	(1,676,412.61)	96,670,899.84
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Large Cap Active Pool	112,036,727.50	-	-	-	358,033.69	474,915.58	(12,325,838.48)	(11,850,922.90)	100,543,838.29
Non-US Large Cap Passive Pool	157,877,091.17	-	-	-	589,339.00	(15,675.15)	(16,481,511.95)	(16,497,187.10)	141,969,243.07
Non-US SMID Cap Active Pool	27,643,122.82	-	-	-	131,742.89	230,407.88	(3,366,808.21)	(3,136,400.33)	24,638,465.38
Non-US SMID Cap Passive Pool	42,864,221.29	-	-	-	162,627.89	68,288.43	(4,890,404.13)	(4,822,115.70)	38,204,733.48
Private Debt Market Pool	241,001,002.85	-	-	-	1,019,357.53	22,503.64	2,512,473.09	2,534,976.73	244,555,337.11
Private Equity Pool	224,970,608.56	-	-	-	156,001.02	543,318.89	4,288,036.96	4,831,355.85	229,957,965.43
Real Estate Pool	192,676,523.66	-	-	-	377,468.97	314,158.07	122,841.16	436,999.23	193,490,991.86
Real Return Pool	101,940,656.70	-	-	-	345,867.62	474,894.89	1,552,440.75	2,027,335.64	104,313,859.96
US Large Cap Index Pool	385,764,411.10	-	-	-	467,831.22	145,987.75	(19,789,977.78)	(19,643,990.03)	366,588,252.29
US SMID Cap Alternative Weighted Index Pool	64,719,764.90	-	-	-	139,849.46	703,334.94	(3,462,298.07)	(2,758,963.13)	62,100,651.23
Sub - Total New Mexico Retiree Health Care Auth	2,046,762,892.84	-	-	-	5,657,871.32	2,745,338.08	(63,038,705.33)	(60,293,367.25)	1,992,127,396.91
Total New Mexico Retiree Health Care Auth	2,046,762,892.84	-	-	-	5,657,871.32	2,745,338.08	(63,038,705.33)	(60,293,367.25)	1,992,127,396.91