New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Jul 2026
(Report as of August 17, 2026)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	405,897,929.77	-	-	-	1,243,108.58	325,619.34	(6,720,423.07)	(6,394,803.73)	400,746,234.62
Credit Plus Pool	101,709,107.04	-	-	-	458,781.28	46,857.56	(1,239,847.20)	(1,192,989.64)	100,974,898.68
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Large Cap Active Pool	116,753,003.72	-	-	-	132,765.55	905,199.67	980,395.82	1,885,595.49	118,771,364.76
Non-US Large Cap Passive Pool	165,753,281.52	-	-	-	197,160.84	42,012.33	281,510.03	323,522.36	166,273,964.72
Non-US SMID Cap Active Pool	28,197,442.01	-	-	-	36,843.34	319,882.13	(736,851.02)	(416,968.89)	27,817,316.46
Non-US SMID Cap Passive Pool	42,912,386.60	-	-	-	55,994.69	6,022.89	(461,317.27)	(455,294.38)	42,513,086.91
Private Debt Market Pool	255,146,973.06	-	-	-	630,161.70	72,908.40	(442,432.04)	(369,523.64)	255,407,611.12
Private Equity Pool	237,604,934.37	-	-	-	60,978.54	741,916.41	(632,674.32)	109,242.09	237,775,155.00
Real Estate Pool	201,133,320.99	-	-	-	566,160.42	179,902.01	(614,113.19)	(434,211.18)	201,265,270.23
Real Return Pool	110,949,900.68	-	-	-	266,868.35	2,778,942.63	(2,292,227.59)	486,715.04	111,703,484.07
US Large Cap Index Pool	434,288,947.48	-	-	-	284,538.86	19,623.75	(1,812,584.33)	(1,792,960.58)	432,780,525.76
US SMID Cap Alternative Weighted Index Pool	76,404,456.77	-	-	-	65,864.03	1,094,019.98	(2,617,917.07)	(1,523,897.09)	74,946,423.71
Sub - Total New Mexico Retiree Health Care Authority (CP)	2,176,751,684.01	-	-	-	3,999,226.18	6,532,907.10	(16,308,481.25)	(9,775,574.15)	2,170,975,336.04
Total New Mexico Retiree Health Care Authority (CP)	**2,176,751,684.01**	**-**	**-**	**-**	**3,999,226.18**	**6,532,907.10**	**(16,308,481.25)**	**(9,775,574.15)**	**2,170,975,336.04**