New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Aug 2026
(Report as of September 16, 2026)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	400,746,234.62	30,000,000.00	-	-	1,104,597.75	-	586,698.30	586,698.30	432,437,530.67
Credit Plus Pool	100,974,898.68	-	-	-	427,290.50	-	185,867.41	185,867.41	101,588,056.59
NM Retiree Health Care Authority Cash Account	-	(45,000,000.00)	45,000,000.00	-	-	-	-	-	-
Non-US Large Cap Active Pool	118,771,364.76	-	-	-	227,628.52	-	2,542,306.85	2,542,306.85	121,541,300.13
Non-US Large Cap Passive Pool	166,273,964.72	-	(15,000,000.00)	-	259,800.66	-	3,623,223.84	3,623,223.84	155,156,989.22
Non-US SMID Cap Active Pool	27,817,316.46	-	-	-	55,648.55	-	1,276,150.79	1,276,150.79	29,149,115.80
Non-US SMID Cap Passive Pool	42,513,086.91	-	-	-	81,082.81	-	2,367,577.83	2,367,577.83	44,961,747.55
Private Debt Market Pool	255,407,611.12	-	-	-	1,001,842.66	16,549.74	(872,796.90)	(856,247.16)	255,553,206.62
Private Equity Pool	237,775,155.00	-	-	-	107,177.83	471,725.31	(386,140.29)	85,585.02	237,967,917.85
Real Estate Pool	201,265,270.23	15,000,000.00	-	-	290,909.11	323,581.63	(408,708.54)	(85,126.91)	216,471,052.43
Real Return Pool	111,703,484.07	-	-	-	170,235.02	78,921.03	190,516.02	269,437.05	112,143,156.14
US Large Cap Index Pool	432,780,525.76	-	(20,000,000.00)	-	423,299.50	-	11,213,454.64	11,213,454.64	424,417,279.90
US SMID Cap Alternative Weighted Index Pool	74,946,423.71	-	(10,000,000.00)	-	85,358.66	-	(473,347.51)	(473,347.51)	64,558,434.86
Sub - Total New Mexico Retiree Health Care Authority (CP)	2,170,975,336.04	-	-	-	4,234,871.57	890,777.71	19,844,802.44	20,735,580.15	2,195,945,787.76
Total New Mexico Retiree Health Care Authority (CP)	**2,170,975,336.04**	**-**	**-**	**-**	**4,234,871.57**	**890,777.71**	**19,844,802.44**	**20,735,580.15**	**2,195,945,787.76**