New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Sep 2026
(Report as of October 15, 2026)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	432,437,530.67	-	-	-	2,293,579.28	(2,223,682.32)	(11,428,361.85)	(13,652,044.17)	421,079,065.78
Credit Plus Pool	101,588,056.59	-	-	-	473,211.02	(125,063.54)	(2,507,919.20)	(2,632,982.74)	99,428,284.87
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Large Cap Active Pool	121,541,300.13	-	-	-	273,102.23	94,807.89	(4,518,906.87)	(4,424,098.98)	117,390,303.38
Non-US Large Cap Passive Pool	155,156,989.22	-	-	-	431,155.23	6,515.21	(4,043,338.55)	(4,036,823.34)	151,551,321.11
Non-US SMID Cap Active Pool	29,149,115.80	-	-	-	107,507.29	205,876.38	(804,882.39)	(599,006.01)	28,657,617.08
Non-US SMID Cap Passive Pool	44,961,747.55	-	-	-	165,310.79	32,576.87	(1,469,183.69)	(1,436,606.82)	43,690,451.52
Private Debt Market Pool	255,553,206.62	-	-	-	712,165.18	25,756.61	5,014,365.28	5,040,121.89	261,305,493.69
Private Equity Pool	237,967,917.85	-	-	-	59,950.17	1,079,035.15	10,311,613.46	11,390,648.61	249,418,516.63
Real Estate Pool	216,471,052.43	-	-	-	566,723.01	435,487.90	388,237.00	823,724.90	217,861,500.34
Real Return Pool	112,143,156.14	-	-	-	486,698.39	256,756.74	1,077,464.40	1,334,221.14	113,964,075.67
US Large Cap Index Pool	424,417,279.90	-	-	-	448,383.26	250,085.15	(3,444,031.12)	(3,193,945.97)	421,671,717.19
US SMID Cap Alternative Weighted Index Pool	64,558,434.86	-	-	-	108,216.08	312,339.63	(4,015,439.75)	(3,703,100.12)	60,963,550.82
Sub - Total New Mexico Retiree Health Care Authority (CP)	2,195,945,787.76	-	-	-	6,126,001.93	350,491.67	(15,440,383.28)	(15,089,891.61)	2,186,981,898.08
Total New Mexico Retiree Health Care Authority (CP)	**2,195,945,787.76**	**-**	**-**	**-**	**6,126,001.93**	**350,491.67**	**(15,440,383.28)**	**(15,089,891.61)**	**2,186,981,898.08**