

NHRS DASHBOARD: FY 2024 Third Quarter

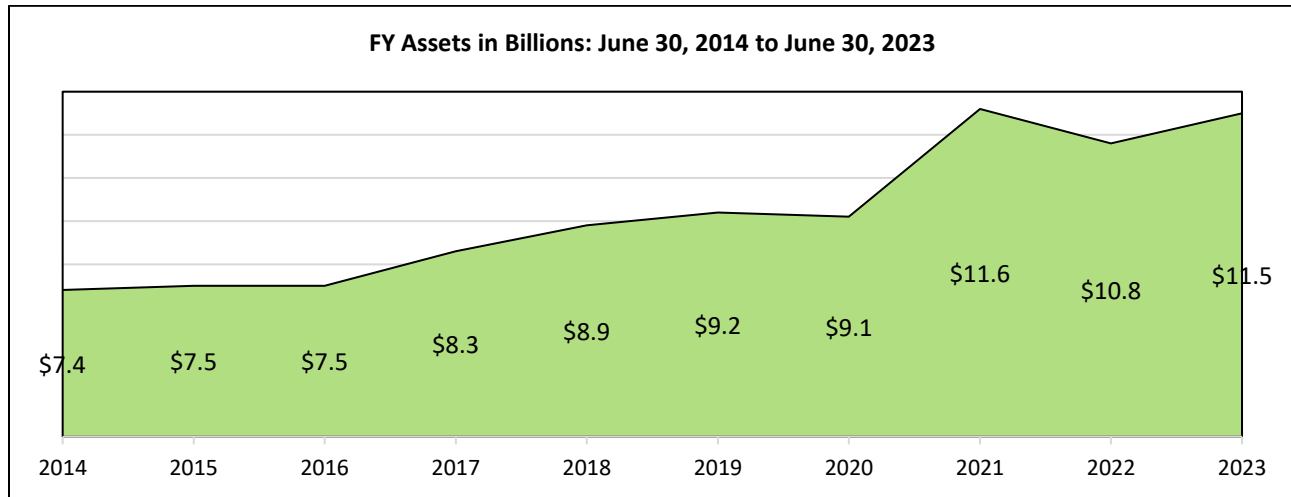
For the period January 1, 2024, to March 31, 2024

Updated: May 2024

TRUST FUND

3rd Quarter FY 2023: \$11.1 billion

3rd Quarter FY 2024: \$12.2 billion*



INVESTMENT PERFORMANCE

Net-of-fees returns	FYTD – 3/31/24*	1 yr. at 6/30/23	3 yr. at 6/30/23	5 yr. at 6/30/23	10 yr. at 6/30/23
Total Fund Composite	8.1%	8.2%	9.6%	7.1%	7.9%
Peer comparison (percentile)	NA	33rd	22nd	30th	17th

Assumed Rate of Return: 6.75%; * Annualized; valuation of real estate and alternative investments lagged three months.

KEY PERFORMANCE MEASURES

January 2024: 98.5%

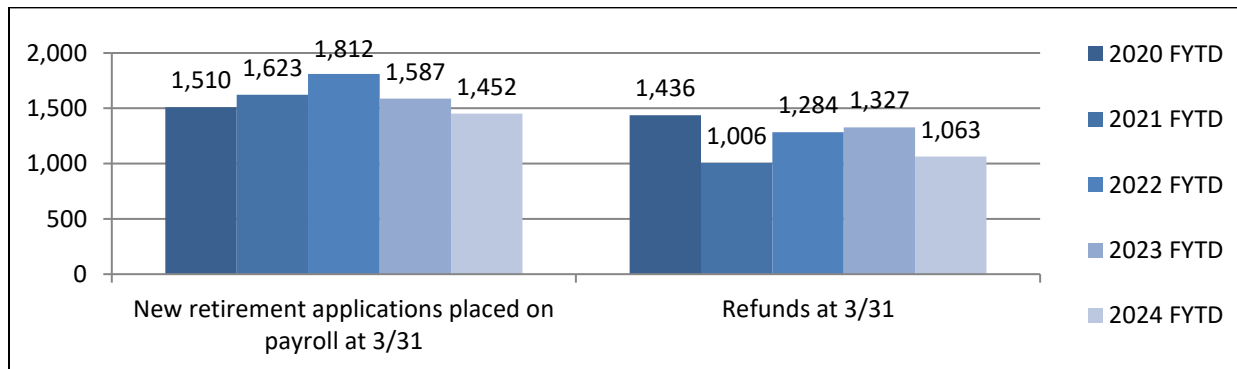
February 2024: 97.0%

March 2024: 100%

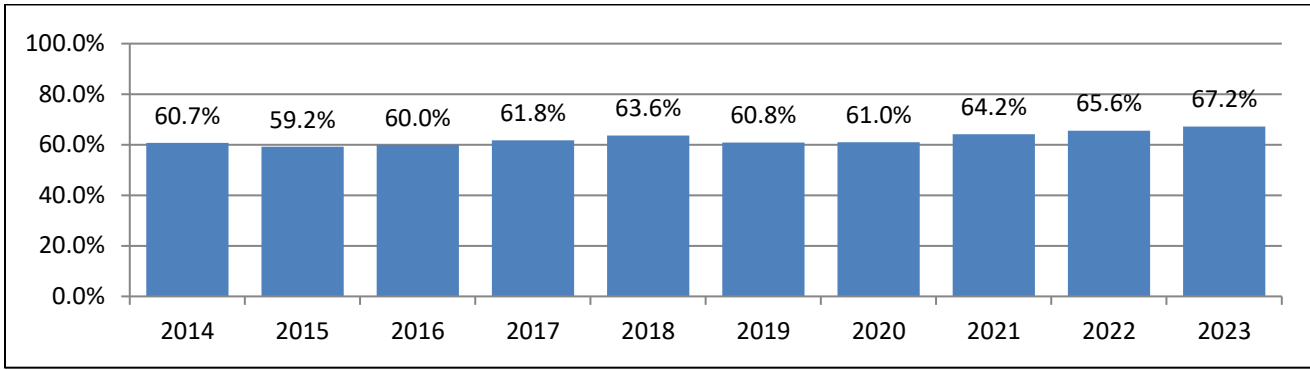
12-month rolling average: 97.9%

Target: 95%

RETIREMENTS AND REFUNDS

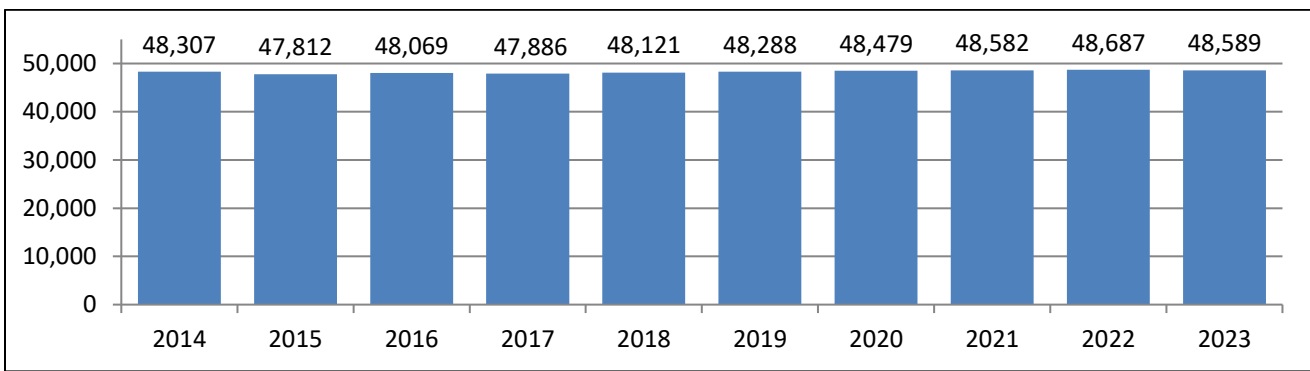


ACTUARIAL FUNDED RATIO



Funded ratio impacted by reductions to assumed rate of return and revised actuarial assumptions effective in 2015 and 2019

ACTIVE MEMBERS



RETIREES & BENEFICIARIES

