

## NHRS DASHBOARD: FY 2024 First Quarter

For the period July 1, 2023, to September 30, 2023

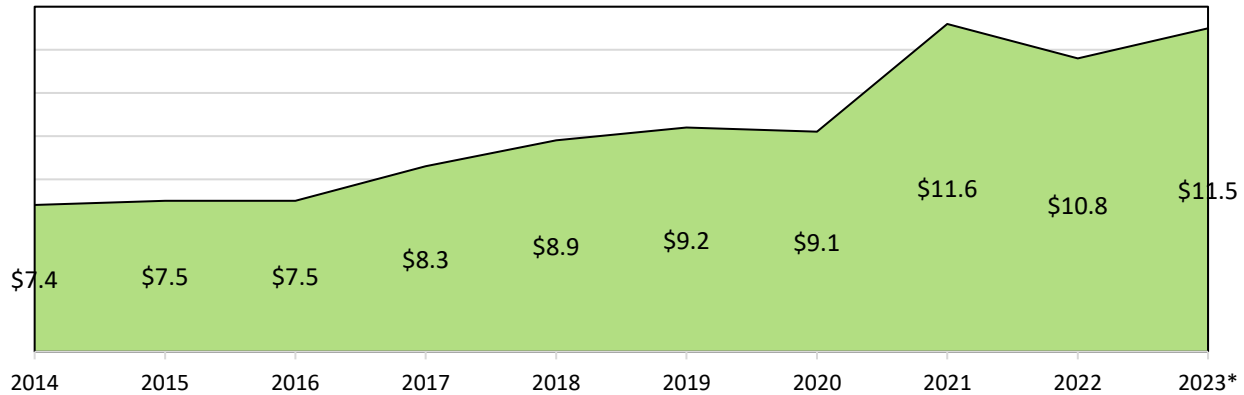
Updated: November 2023

### TRUST FUND

1st Quarter FY 2023: \$10.3 billion

1st Quarter FY 2024: \$11.1 billion\*

FY Assets in Billions: June 30, 2014 to present



\* Unaudited

### INVESTMENT PERFORMANCE

Net-of-fees returns	FYTD – 9/30/23*	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	-2.5%	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

July 2023: 96.4%

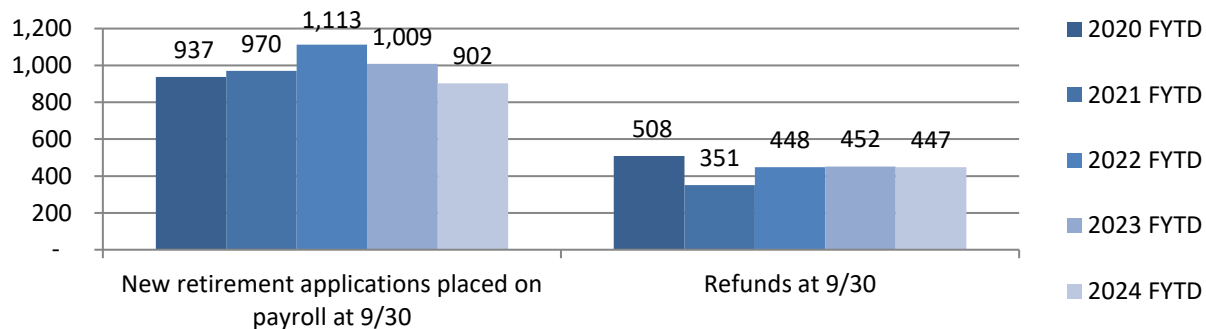
August 2023: 94.9%

Sept. 2023: 98.8%

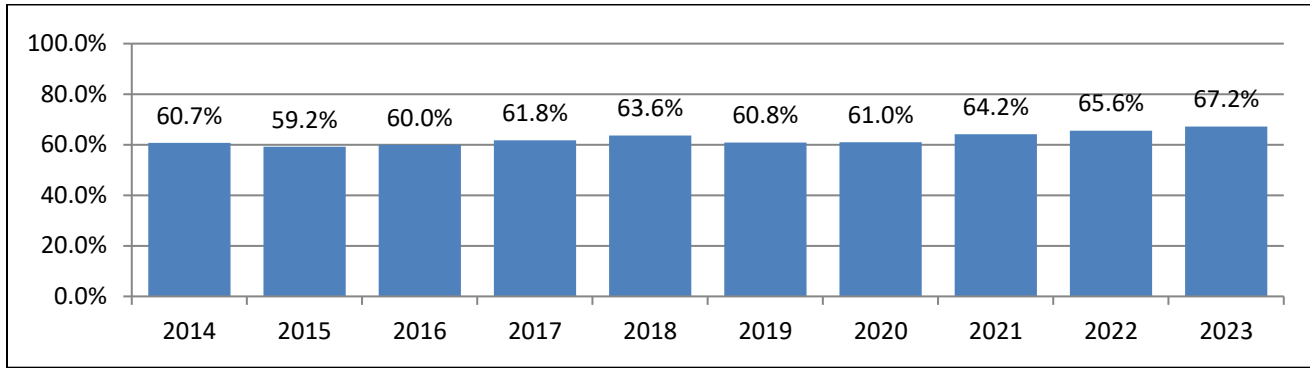
12-month rolling average: 96.6%

Target: 95%

### RETIREMENTS AND REFUNDS

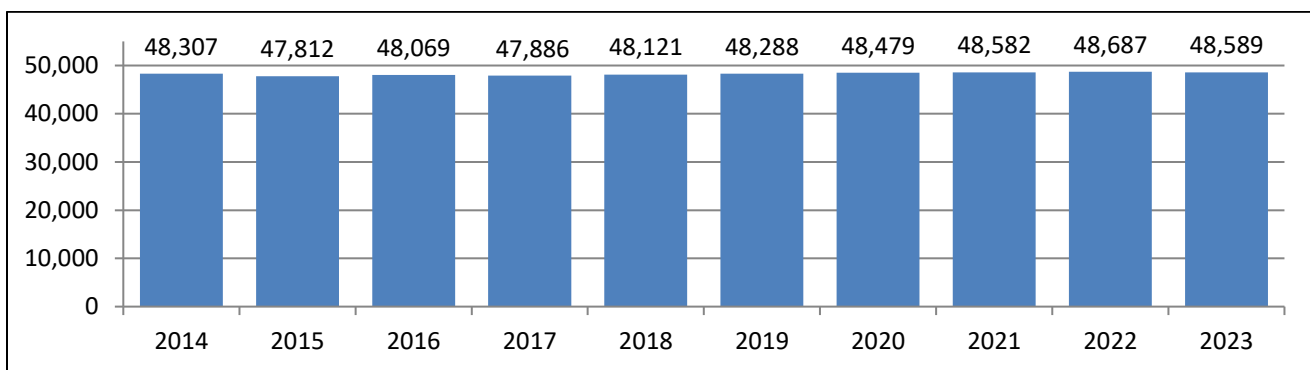


## ACTUARIAL FUNDED RATIO



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

## ACTIVE MEMBERS



## RETIREEES & BENEFICIARIES

