



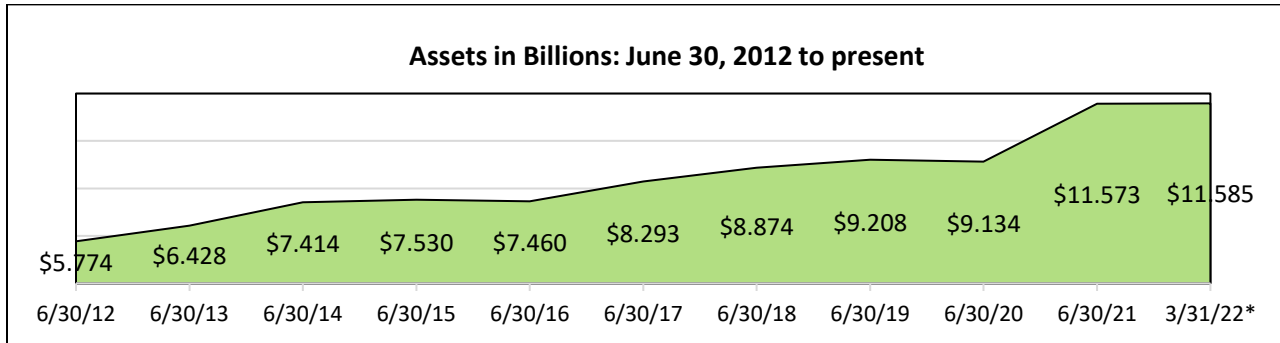
## NHRS DASHBOARD: FY 2022 Third Quarter

For the period January 1, 2022 to March 31, 2022

Prepared: May 2022

### TRUST FUND

3rd Quarter FY 2021: \$10.672 billion	3rd Quarter FY 2022: \$11.585 billion*
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\* Unaudited

### INVESTMENT PERFORMANCE

Net-of-fees returns	FYTD – 3/31/22*	1 yr. at 6/30/21	3 yr. at 6/30/21	5 yr. at 6/30/21	10 yr. at 6/30/21
Total Fund Composite	1.19%	29.4%	11.4%	11.3%	9.3%
Peer comparison (percentile)	NA	19th	29th	28th	18th

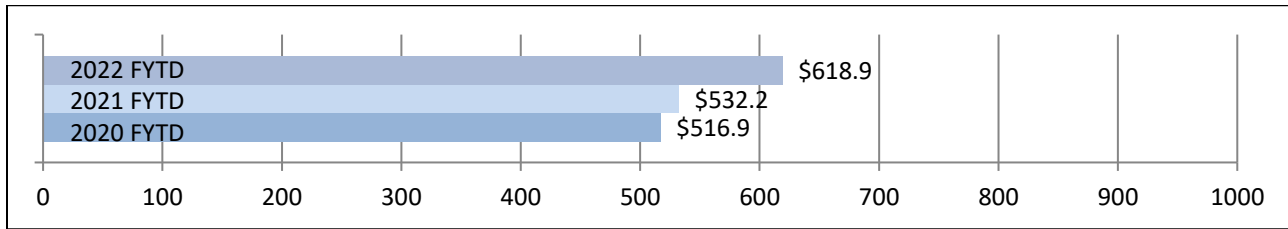
Assumed Rate of Return: 6.75%; \* Annualized; valuation of real estate and alternative investments lagged three months

### KEY PERFORMANCE MEASURES

January 2022: 95.29%	February 2022: 92.94%	March 2022: 96.43%	12-month rolling average: 93.78%
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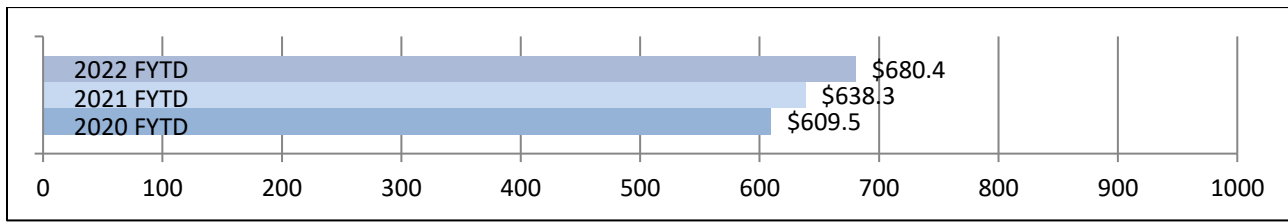
Target: 95%

### CONTRIBUTIONS (in millions through 3/31\*)



\* 3/31/22 data is unaudited

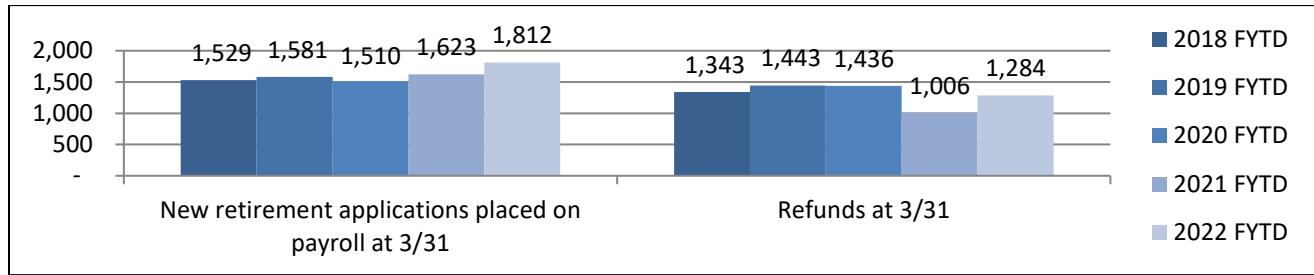
### BENEFITS PAID (in millions through 3/31\*)



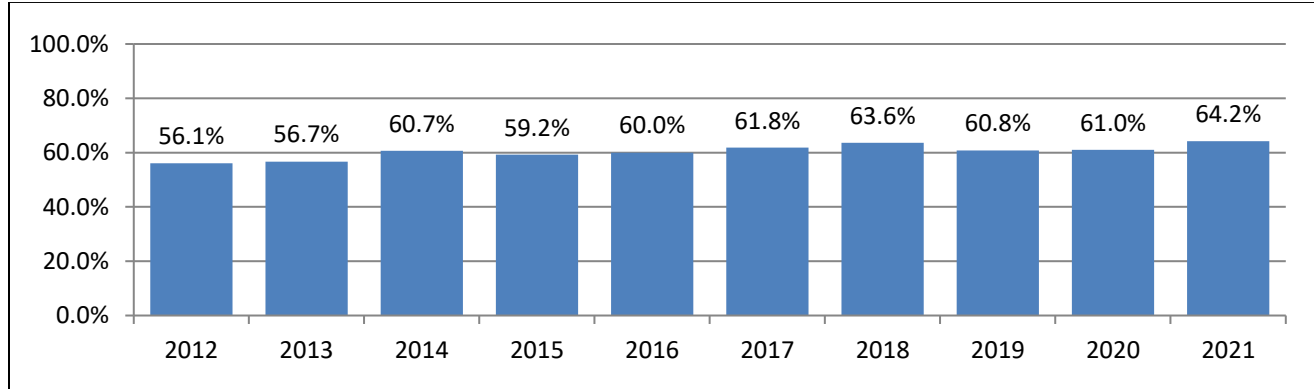
\* 3/31/22 data is unaudited

**Note:** Benefits are paid from member and employer contributions and investment income. Historically, investment income has accounted for the majority of trust fund assets. There is a one-month lag in the reporting of member and employer contributions to NHRS, which accounts for the majority of the quarterly difference between contributions and benefits.

## RETIREMENTS AND REFUNDS

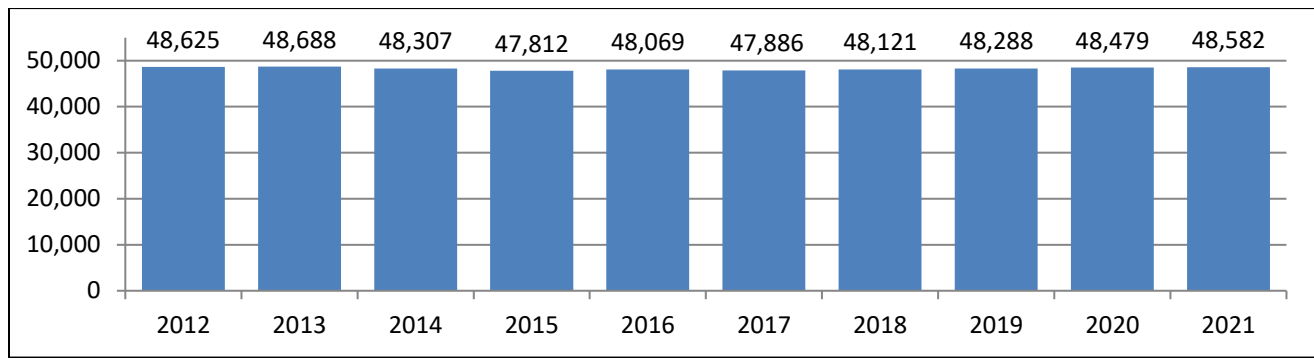


## ACTUARIAL FUNDED RATIO



*Funded ratio impacted by reductions to assumed rate of return and revised actuarial assumptions in 2016 and 2020*

## ACTIVE MEMBERS



## RETIRES & BENEFICIARIES

