

NHRS DASHBOARD: FY 2023 Fourth Quarter

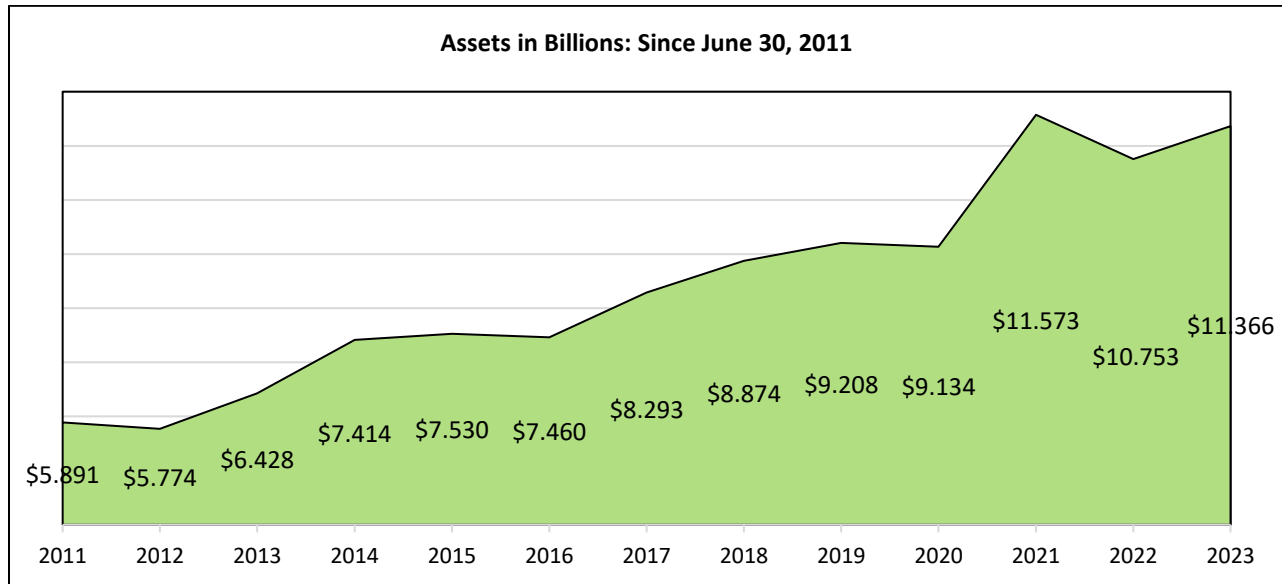
For the period April 1, 2023, to June 30, 2023

Updated: August 2023

TRUST FUND

4th Quarter FY 2022: \$10.753 billion

4th Quarter FY 2023: \$11.366*



* Unaudited

INVESTMENT PERFORMANCE

Net-of-fees returns	FYTD – 6/30/23*	1 yr. at 6/30/22	3 yr. at 6/30/22	5 yr. at 6/30/22	10 yr. at 6/30/22
Total Fund Composite	NA	-6.1%	7.1%	7.2%	8.5%
Peer comparison (percentile)	NA	34th	35th	36th	18th

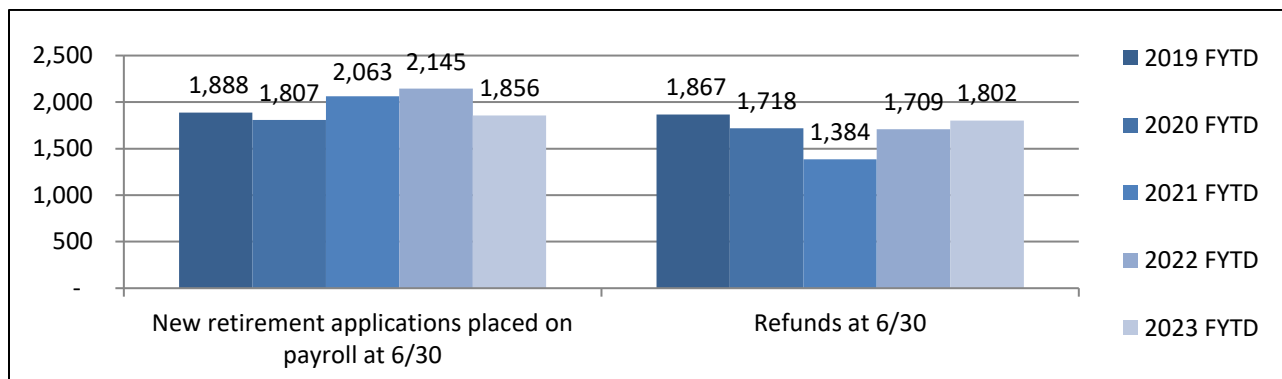
Assumed Rate of Return: 6.75%; * 6/30/23 return unavailable pending valuation of real estate and alternative investments

KEY PERFORMANCE MEASURES

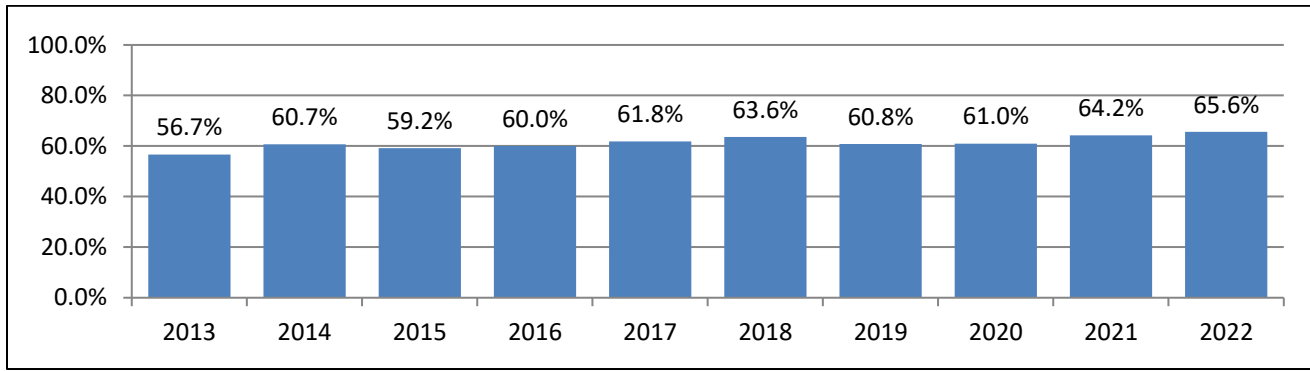
April 2023: 97.59%	May 2023: 97.67%	June 2023: 96.47%	12-month rolling average: 97.13%
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Target: 95%

RETIREMENTS AND REFUNDS

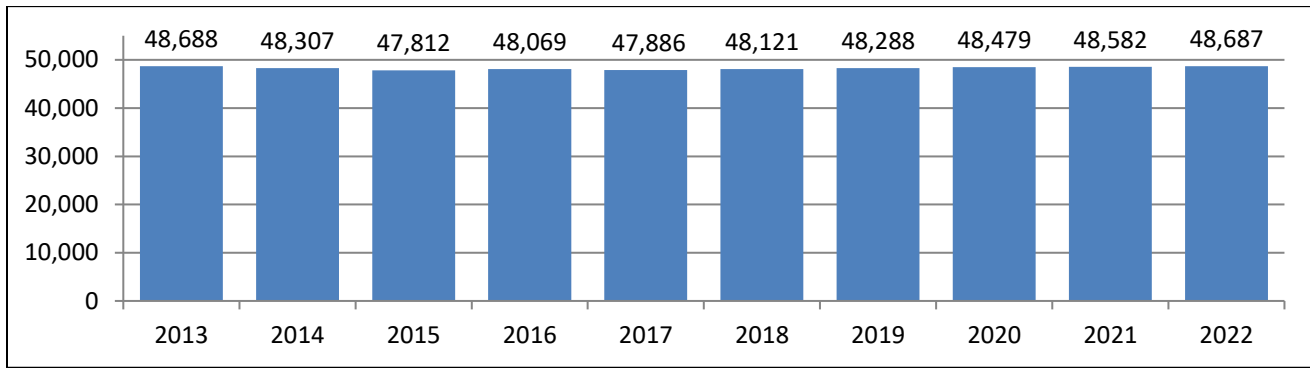


ACTUARIAL FUNDED RATIO



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

ACTIVE MEMBERS



RETIREEES & BENEFICIARIES

