

State of New Hampshire Public Employees Deferred Compensation Plan - 98961-01

Investment Performance as of 04/30/2024



Performance data quoted represents past performance and is not a guarantee or prediction of future results. The investment return and principal value of an investment will fluctuate so that, when redeemed, shares/units may be worth more or less than their original cost. Current performance may be lower or higher than performance data shown. Performance for a share class before its inception is derived from the historical performance of the oldest share class. If the newer fund has lower expenses, the extended performance is not adjusted for the lower expenses; had it, returns would have been higher. For performance data current to the most recent month-end, please visit www.NHDCP.com.

Carefully consider the investment option's objectives, risks, fees and expenses. Contact us for a prospectus, summary prospectus for SEC registered products or disclosure document for unregistered products, if available, containing this information. Read each carefully before investing.

For additional fund information, please refer to the Fund Fact Sheet or Prospectus.

INVESTMENT OPTION	Ticker	Gross/Net Expense Ratio	Inception Date	Returns as of Month Ending 04/30/2024						Returns as of Quarter Ending 03/28/2024					Calendar Year Returns		
				1 Month YTD	1 Year	3 Year	5 Year	10 Year/ Since Inception	3 Month	1 Year	3 Year	5 Year	10 Year/ Since Inception	2023	2022	2021	
Guaranteed Lifetime Income																	
Empower SecureFoundation Bal Inst ^{1,6,17,19,21,23}	MXCJX	0.27 / 0.25	05-01-2015	-3.42	0.66	8.41	0.89	5.91	6.06	4.23	13.00	2.94	7.12	6.46	13.55	-14.22	11.45
Asset Allocation																	
T Rowe Price Retirement 2005 Fund ^{1,19}	TRAJX	0.34 / 0.34	11-13-2023	-2.10	1.48	8.17	0.57	4.67	4.64	3.65	11.37	2.03	5.40	4.93	11.96	N/A	N/A
T Rowe Price Retirement 2010 Fund ^{1,19}	TRPUX	0.34 / 0.34	11-13-2023	-2.25	1.72	8.78	0.77	5.04	5.01	4.05	12.23	2.32	5.85	5.33	12.49	N/A	N/A
T Rowe Price Retirement 2015 Fund ^{1,19}	TRUBX	0.35 / 0.35	11-13-2023	-2.31	1.83	9.13	0.92	5.42	5.49	4.24	12.67	2.57	6.28	5.80	12.90	N/A	N/A
T Rowe Price Retirement 2020 Fund ^{1,19}	TRDBX	0.37 / 0.37	11-13-2023	-2.42	1.97	9.75	1.04	5.83	6.05	4.50	13.43	2.81	6.77	6.35	13.54	N/A	N/A
T Rowe Price Retirement 2025 Fund ^{1,19}	TREHX	0.38 / 0.38	11-13-2023	-2.61	2.23	10.64	1.20	6.44	6.64	4.96	14.71	3.12	7.48	6.94	14.60	N/A	N/A
T Rowe Price Retirement 2030 Fund ^{1,19}	TRFHX	0.40 / 0.40	11-13-2023	-2.88	2.80	12.34	1.50	7.11	7.24	5.85	16.88	3.64	8.29	7.57	16.28	N/A	N/A
T Rowe Price Retirement 2035 Fund ^{1,19}	TRFJX	0.42 / 0.42	11-13-2023	-3.16	3.48	14.31	1.96	7.87	7.79	6.85	19.41	4.32	9.15	8.15	18.17	N/A	N/A
T Rowe Price Retirement 2040 Fund ^{1,19}	TRHDX	0.43 / 0.43	11-13-2023	-3.32	4.16	16.02	2.35	8.51	8.26	7.74	21.49	4.87	9.87	8.63	19.60	N/A	N/A
T Rowe Price Retirement 2045 Fund ^{1,19}	TRIKX	0.44 / 0.44	11-13-2023	-3.43	4.62	17.16	2.71	8.98	8.56	8.33	22.84	5.33	10.40	8.94	20.48	N/A	N/A
T Rowe Price Retirement 2050 Fund ^{1,19}	TRJLX	0.45 / 0.45	11-13-2023	-3.44	4.73	17.45	2.84	9.08	8.61	8.46	23.20	5.48	10.50	8.98	20.81	N/A	N/A
T Rowe Price Retirement 2055 Fund ^{1,19}	TRJMX	0.46 / 0.46	11-13-2023	-3.48	4.80	17.54	2.82	9.04	8.58	8.58	23.36	5.46	10.46	8.96	20.78	N/A	N/A
T Rowe Price Retirement 2060 Fund ^{1,19}	TRLNX	0.46 / 0.46	11-13-2023	-3.49	4.81	17.63	2.85	9.05	14.67	8.60	23.42	5.48	10.49	18.82	20.85	N/A	N/A
T Rowe Price Retirement 2065 Fund ^{1,19}	TRMOX	0.46 / 0.46	11-13-2023	-3.53	4.71	17.50	2.86	N/A	14.55	8.54	23.33	5.56	N/A	18.75	20.84	N/A	N/A
International																	
American Funds Capital World G/I R6 ^{3,19,23}	RWIGX	0.41 / 0.41	05-01-2009	-3.04	4.97	17.90	3.99	8.95	7.81	8.27	23.44	6.29	10.22	8.26	21.22	-17.01	15.15
MFS International Diversification R4 ^{3,16,19,22,23}	MDITX	0.84 / 0.83	04-01-2005	-2.08	2.08	6.08	-0.12	5.55	5.56	4.25	10.74	1.46	6.63	5.88	14.28	-17.10	7.70
Vanguard Total Intl Stock Index I ^{3,19}	VTSNX	0.09 / 0.09	11-29-2010	-2.24	1.98	8.57	0.22	5.13	4.10	4.32	13.00	1.91	6.19	4.48	15.53	-15.98	8.68

State of New Hampshire Public Employees Deferred Compensation Plan - 98961-01 (Continued)

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				1 Month YTD	1 Year	3 Year	5 Year	10 Year/ Since Inception	3 Month Year	1 Year	3 Year	5 Year	10 Year/ Since Inception	2023	2022	2021	
MSCI EAFE Index ^{7,8}	N/A	- / -		-2.56	3.08	9.28	2.86	6.18	4.38	5.78	15.32	4.78	7.33	4.80	18.24	-14.45	11.26
Small Cap																	
Goldman Sachs Small Cp Val Insghts Inv ^{4,15,19}	GTTTX	1.01 / 0.96	11-30-2007	-5.63	-1.12	16.94	2.40	7.23	7.82	4.78	21.64	5.44	9.35	8.18	17.37	-13.65	33.21
Janus Henderson Venture N ^{4,19,23}	JVTNX	0.67 / 0.67	05-31-2012	-5.49	1.20	11.13	-2.92	5.96	9.24	7.08	15.40	0.05	7.81	9.50	16.28	-24.07	7.79
Vanguard Small Cap Index Instl ^{4,19,23}	VSCIX	0.04 / 0.04	07-07-1997	-6.54	0.49	15.87	0.16	7.75	8.47	7.52	22.53	3.81	10.00	8.95	18.22	-17.60	17.73
Russell 2000 Index ^{7,8,11}	N/A	- / -		-7.04	-2.22	13.32	-3.18	5.83	7.22	5.18	19.71	-0.10	8.11	7.58	16.93	-20.44	14.82
Mid Cap																	
American Century Mid Cap Value R6 ^{4,19,23}	AMDVX	0.63 / 0.63	07-26-2013	-3.51	1.17	5.97	4.11	7.87	8.77	4.85	10.24	6.74	9.69	9.17	6.52	-1.13	23.56
BlackRock Mid-Cap Growth Equity Instl ^{4,13,19}	CMGIX	0.84 / 0.80	12-27-1996	-7.12	0.31	18.68	-5.07	7.47	12.07	8.00	24.37	-0.02	10.36	12.16	28.24	-37.36	14.49
Vanguard Mid Cap Index Ins ^{4,19,23}	VMCIX	0.04 / 0.04	05-21-1998	-4.75	2.73	15.58	2.40	9.06	9.46	7.86	20.45	5.72	10.94	9.90	16.00	-18.70	24.53
S & P MidCap 400 Index ^{7,8,10}	N/A	- / -		-6.02	3.33	16.82	3.25	9.47	9.48	9.95	23.33	6.96	11.71	9.99	16.44	-13.06	24.76
Large Cap																	
ClearBridge Large Cap Growth IS ^{19,23}	LSITX	0.66 / 0.66	03-15-2013	-5.68	6.84	31.78	5.89	12.53	14.09	13.28	41.23	10.45	15.17	14.57	45.33	-32.75	22.02
Fidelity 500 Index ¹⁹	FXAIX	0.01 / 0.01	05-04-2011	-4.09	6.03	22.66	8.05	13.18	12.40	10.55	29.87	11.48	15.04	12.95	26.29	-18.13	28.69
Fidelity Contrafund K6 ¹⁹	FLCNX	0.45 / 0.45	05-25-2017	-4.39	12.56	35.72	8.68	14.84	15.25	17.73	45.98	12.86	16.97	16.21	37.67	-27.12	24.14
JPMorgan Equity Income R6 ¹⁹	OIEJX	0.45 / 0.45	01-31-2012	-3.18	3.98	10.19	5.67	9.04	9.62	7.40	15.37	8.30	10.54	10.00	5.04	-1.64	25.44
Vanguard Dividend Growth Inv ^{19,23}	VDIGX	0.30 / 0.30	05-15-1992	-3.64	2.16	8.03	6.23	10.37	10.75	6.01	14.46	9.29	11.90	11.20	8.10	-4.88	24.84
S & P 500 Index ^{7,8,9}	N/A	- / -		-4.08	6.04	22.66	8.06	13.19	12.41	10.56	29.88	11.49	15.05	12.96	26.29	-18.11	28.71
Balanced																	
American Funds American Balanced R6 ^{1,19,23}	RLBGX	0.25 / 0.25	05-01-2009	-3.22	2.82	12.78	4.04	7.75	7.96	6.24	18.11	6.21	8.91	8.37	14.37	-11.83	16.11
Impax Sustainable Alloc Invst ^{1,19,22,23}	PAXWX	0.92 / 0.92	08-10-1971	-3.57	0.92	7.65	0.80	6.84	6.51	4.65	12.94	3.21	8.16	6.94	13.17	-16.42	15.31
Bond																	
Dodge & Cox Income Fund Class X ^{5,14,19}	DOXIX	0.36 / 0.33	05-02-2022	-2.49	-2.79	1.00	-2.01	1.31	2.19	-0.31	4.16	-0.86	1.93	2.54	7.76	-10.77	N/A
Fidelity US Bond Index ^{5,19}	FXNAX	0.03 / 0.03	05-04-2011	-2.48	-3.19	-1.46	-3.56	-0.16	1.18	-0.72	1.69	-2.48	0.33	1.52	5.56	-13.03	-1.79
Barclays Capital Aggregate Bond Index ^{7,8,12,24}	N/A	- / -		-2.53	-3.28	-1.47	-3.54	-0.16	1.20	-0.78	1.70	-2.46	0.36	1.54	5.53	-13.01	-1.54
Current Fixed Rate(s)																	
New Hampshire Stable Value Fund: ^{2,23} 2.48%																	

These returns and fund operating expenses are expressed as percentages. 3, 5 and 10 Year/Since Inception returns shown are annualized. For 10 Year/Since Inception, if the fund was not in existence for 10 years, returns shown are since inception. If the fund is less than one year old, returns are not annualized.

Returns reflect deduction of fund expenses. Your Plan may have higher or lower fund expenses and may assess a plan administrative fee that was not deducted in the returns shown.

For information related to investments in your Self-Directed Brokerage (SDB) account, contact Charles Schwab at www.schwab.com or 1-888-393-7272.

State of New Hampshire Public Employees Deferred Compensation Plan - 98961-01 (Continued)

Funds may impose redemption fees and/or transfer restrictions if assets are held for less than the published holding period.

Securities available through Schwab Personal Choice Retirement Account (R) (PCRA) are offered through Charles Schwab & Co., Inc. (Member SIPC), a registered broker-dealer. Additional information can be obtained by calling 888-393-7272. Charles Schwab and Co., Inc. and Empower Financial Services, Inc. are separated and unaffiliated.

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Expense ratios provided are the Funds' total annual operating expense ratios, gross of any fee waivers or expense reimbursement.

A ticker symbol is not available for those funds that are exempt from SEC registration.

The net expense ratio is less applicable fee waivers or expense reimbursements the investment adviser and/or administrator may have agreed upon, either voluntary or by contractual agreement; the gross expense ratio is not. Voluntary fee waivers and reimbursements may be modified or terminated at any time. Additional information can be found in the Fund's prospectus and/or other disclosure documents regarding effective dates and/or if waivers or reimbursements are voluntary or by contractual agreement. Absent waivers or reimbursements, the performance would have been lower.

¹ *Asset allocation and balanced investment options and models are subject to the risks of the underlying investments.*

² *This fixed fund is offered through a group fixed and variable deferred annuity contract issued by Empower Annuity Insurance Company of America. A ticker symbol is not available for this investment option.*

³ *Foreign securities involve risks, such as currency fluctuations, economic changes and political developments. These risks may be heightened in emerging markets, which may also experience liquidity risk.*

⁴ *Securities of small and mid-size companies may be more volatile than those of larger, more established companies.*

⁵ *Bond prices generally fall when interest rates rise (and vice versa) and are subject to risks including changes in credit quality, market valuations, inflation, liquidity, and default. High-yield bonds have a greater risk of default.*

⁶ *This investment option is no longer offered to new participants. However, ongoing deposits and transfers out of the investment option are still allowed for participants who were contributing to this investment option prior to its closure date to new participants.*

⁷ *A benchmark index is not actively managed, does not have a defined investment objective, and does not incur fees or expenses. You cannot invest directly in a benchmark index.*

⁸ *Benchmark index returns are supplied by Morningstar, Inc. There may be another benchmark that is more specific to each of the funds listed under the broad asset class. Please refer to the fund's prospectus for more specific information as to the fund's actual benchmark index.*

⁹ *The S&P 500 Index is a registered trademark of Standard & Poor's Financial Services LLC. It is an unmanaged index considered indicative of the domestic large-cap equity market and is used as a proxy for the stock market in general.*

¹⁰ *The S&P MidCap 400 Index is a registered trademark of Standard & Poor's Financial Services LLC and an unmanaged index considered indicative of the domestic mid-cap equity market.*

¹¹ *Russell 2000® Index is a trademark of Russell Investments and is an unmanaged index considered indicative of the domestic Small-Cap equity market.*

¹² *Bloomberg Barclays Capital U.S. Aggregate Bond Index is an unmanaged index representative of the broad bond market and is composed of government and corporate bonds, mortgage-backed bonds and asset-backed bonds.*

¹³ *The Fund has a Contractual Expense Ratio Waiver in the amount of .04% which expires on 30-JUN-2025.*

¹⁴ *The Fund has a Contractual Expense Ratio Waiver in the amount of .03% which expires on 30-APR-2026.*

¹⁵ *The Fund has a Contractual Other Fee Waiver in the amount of .05% which expires on 28-FEB-2025.*

¹⁶ *The Fund has a Contractual Expense Ratio Waiver in the amount of .01% which expires on 30-SEP-2024.*

¹⁷ *The Fund has a Contractual Expense Ratio Waiver in the amount of .02% which expires on 30-APR-2025.*

¹⁸ *The Fund has a Contractual Expense Ratio Waiver in the amount of .16% which expires on 31-JUL-2024.*

¹⁹ *Where data obtained from Morningstar, (C)2023 Morningstar, Inc. All rights reserved. The data: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed and (3) is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information.*

²⁰ *The Guaranteed Portfolio Fund is backed by the general assets of Empower Annuity Insurance Company of America, Corporate Headquarters: Greenwood Village, CO.*

²¹ *Empower Funds are underwritten by affiliate, Empower Financial Services, Inc., Member FINRA/SIPC. The investment adviser is its affiliate, Empower Capital Management, LLC.*

²² *This fund generates a revenue share credit which Empower will deposit into Participant accounts that are invested in this fund. Revenue payments shall be determined and allocated to the Participant accounts within 45 days after the end of the month.*

²³ *An annual administrative fee of 0.216% will be prorated and assessed monthly to Participant accounts based on the Participants' average daily account balance for the month. The annual administrative charge of 0.216% is comprised of the*

State of New Hampshire Public Employees Deferred Compensation Plan - 98961-01 (Continued)

Empower annual Recordkeeping and Communication Fee (0.155%) and (0.061%) for State of New Hampshire Public Employees Deferred Compensation Plan expenses.

²⁴ *Source: Bloomberg Index Services Limited. BLOOMBERG® is a trademark and service mark of Bloomberg Finance L.P. and its affiliates (collectively "Bloomberg"). Bloomberg or Bloomberg's licensors, own all proprietary rights in the Bloomberg Indices. Bloomberg does not approve or endorse this material, or guarantees that accuracy or completeness of any information herein, nor does Bloomberg make any warranty, express or implied, as to the results to be obtained therefrom and, to the maximum extent allowed by law, Bloomberg shall not have any liability or responsibility for injury or damages arising in connection therewith.*