

NASPO 457B PLAN

Screens Summary (Data as of 12-31-2023)

🚫 Fund Removed from Approved List ⚠️ Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk							Management Style			Expense		ESG Metrics			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
US Stock																		
DFA US Core Equity 1 I	DFEOX	Large Blend	22.96	10.05	15.10	10.92	✔️	17.53	-	11.85	✔️	🏠	✔️	0.14	✔️	2	-	Medium Risk
<i>percentile rank</i>			56	24	39	47												
<i># of funds in category</i>			1,591	1,445	1,323	996												
															11-30-2023	-	12-31-2022	
State St S&P 500® Indx NL CI K		Large Blend	26.28	9.98	15.66	12.01	—	17.54	-	26.69	✔️	🏠	✔️	0.01	✔️	3	-	Low Risk
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			1,591	1,445	1,323	996												
															11-30-2023	-	12-31-2022	
Vanguard Growth Index Admiral	VIGAX	Large Growth	46.77	7.69	19.16	13.97	✔️	22.10	-	29.02	✔️	🏠	✔️	0.05	✔️	4	1-Low	Low Risk
<i>percentile rank</i>			17	26	12	15												
<i># of funds in category</i>			1,294	1,204	1,115	882												
															11-30-2023	02-15-2022	12-31-2022	
DFA US Large Cap Value I	DFLVX	Large Value	11.47	10.39	10.90	8.33	✔️	18.10	-	11.85	✔️	🏠	✔️	0.21	✔️	2	-	Medium Risk
<i>percentile rank</i>			50	39	60	53												
<i># of funds in category</i>			1,295	1,209	1,150	888												
															11-30-2023	-	12-31-2022	
Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	18.53	-1.47	12.38	9.36	✔️	20.87	-	3.96	✔️	🏠	✔️	0.60	✔️	3	-	Medium Risk
<i>percentile rank</i>			67	64	54	52												
<i># of funds in category</i>			603	568	537	434												
															11-30-2023	-	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	9.76	9.18	11.31	8.49	✔️	18.77	-	2.45	✖️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			77	65	55	27												
<i># of funds in category</i>			421	407	386	295												
															11-30-2023	02-15-2022	12-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	12.02	5.72	14.25	9.24	✔️	19.55	-	10.10	✔️	🏠	✖️	0.69	✔️	3	-	Medium Risk
<i>percentile rank</i>			80	7	11	23												
<i># of funds in category</i>			626	592	555	433												
															11-30-2023	-	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	15.99	10.45	11.85	8.49	✔️	20.55	-	7.68	✔️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			57	50	44	15												
<i># of funds in category</i>			510	475	446	352												
															11-30-2023	02-15-2022	12-31-2022	
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	9.21	-3.25	4.66	2.98	✔️	16.22	-	15.35	✔️	🏠	✔️	0.14	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			70	43	43	38												
<i># of funds in category</i>			847	751	687	428												
															11-30-2023	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.72	2.64	8.33	4.04	✔️	16.69	-	15.26	✔️	🏠	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			63	53	31	52												
<i># of funds in category</i>			837	782	710	467												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	17.67	3.55	8.36	4.54	✔️	17.84	-	10.86	✔️	🏠	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			37	37	30	24												
<i># of funds in category</i>			837	782	710	467												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	14.81	-7.61	10.62	7.09	✔️	22.73	-	14.02	✔️	🏠	✔️	0.31	✔️	3	-	Low Risk
<i>percentile rank</i>			69	92	18	10												
<i># of funds in category</i>			450	423	365	255												
															11-30-2023	-	12-31-2022	
DFA International Value I	DFIVX	Foreign Large Value	17.79	10.51	8.84	4.15	✔️	18.12	-	13.85	✔️	🏠	✔️	0.28	✔️	1	-	Medium Risk
<i>percentile rank</i>			51	5	23	23												
<i># of funds in category</i>			403	367	344	223												
															11-30-2023	-	12-31-2022	

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Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Sustain. Rating	Commit. Level	Carbon Risk	
DFA Global Equity I	DGEIX	Global Stock	20.29	8.13	12.69	8.49	✓	16.93	-	11.85	✓	-	✓	0.25	✓	2	-	Medium Risk
<i>percentile rank</i>			39	9	13	17												
<i># of funds in category</i>			375	354	314	212									11-30-2023	-	12-31-2022	

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-7.36	10.41	8.78	-0.61	✓	18.05	-	5.17	✓	-	-	0.99	✓	3	-	-
<i>percentile rank</i>			60	63	33	55												
<i># of funds in category</i>			114	109	104	67									06-30-2023	-	-	
DFA Real Estate Securities I	DFREX	Real Estate	11.18	5.78	7.56	8.04	✓	21.31	-	11.85	✓	-	✓	0.18	✓	3	-	Low Risk
<i>percentile rank</i>			62	36	34	18												
<i># of funds in category</i>			265	249	227	166									11-30-2023	-	12-31-2022	

Fixed Income																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	6.89	-2.67	2.01	2.54	✓	7.26	-	23.27	✓	-	-	0.30	✓	3	1-Low	-
<i>percentile rank</i>			28	31	23	13												
<i># of funds in category</i>			698	628	592	414									11-30-2023	02-15-2022	-	
⚠ PIMCO High Yield Instl	PHIYX	High Yield Bond	12.75	1.53	4.85	4.21	✓	8.62	-	4.44	✓	-	-	0.57	✓	-	-	-
<i>percentile rank</i>			36	60	43	24												
<i># of funds in category</i>			706	652	619	465												
American Century Inflation-Adjs Bond R6	AIADX	Inflation-Protected Bond	3.43	-1.06	2.98	-	✓	7.39	-	22.10	✓	-	-	0.26	✓	3	-	-
<i>percentile rank</i>			68	49	58	-												
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-	
BNY Mellon Bond Market Index I	DBIRX	Intermediate-Term Bond	5.39	-3.54	0.92	1.61	✓	7.24	-	13.89	✓	⚠	-	0.15	✓	4	-	-
<i>percentile rank</i>			69	66	67	60												
<i># of funds in category</i>			566	510	457	329									11-30-2023	-	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	-	-	-	40.69	✓	-	-	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-												
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.71	2.26	2.31	1.79	✓	0.87	-	10.01	✓	-	-	0.15	✓	2	1-Low	-
<i>percentile rank</i>			50	28	26	26												
<i># of funds in category</i>			245	216	195	116									11-30-2023	02-15-2022	-	

Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✓	12.00	-	25.01	✓	-	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591									11-30-2023	02-15-2022	12-31-2022	

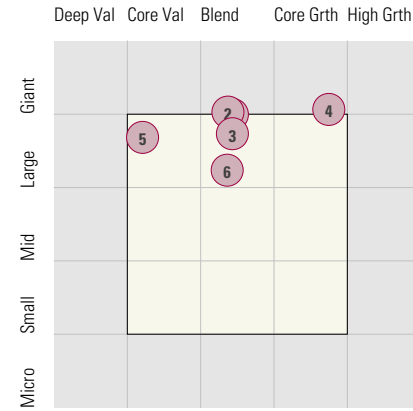
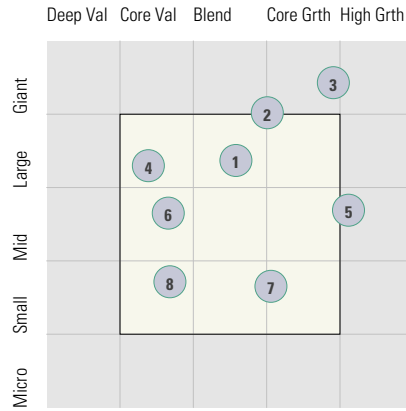
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Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock

Morningstar Style Box Non-US Stock



US Stock Funds

Fund	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1 DFA US Core Equity 1 I	Large Blend	29.01	19.39	51.59	0.56	98.51	0.93	84.52
2 State St S&P 500® Indx NL CI K	Large Blend	28.24	21.11	50.64	0.09	99.34	0.57	241.58
3 Vanguard Growth Index Admiral	Large Growth	25.80	9.50	64.70	0.22	99.56	0.21	467.37
4 DFA US Large Cap Value I	Large Value	35.91	19.20	44.89	0.79	98.05	1.16	69.47
5 Neuberger Berman Mid Cap Growth R6	Mid-Cap Growth	24.83	20.42	54.77	2.65	94.56	2.80	25.61
6 Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	42.70	26.97	30.33	0.16	98.41	1.43	25.28
7 PGIM Jennison Small Company R6	Small Growth	40.39	18.70	40.93	2.55	92.75	4.71	4.76
8 Vanguard Small Cap Value Index Admiral	Small Value	50.27	14.16	35.57	1.06	98.06	0.88	5.62

Non-US Stock Funds

Fund	Category	Super Sectors %			Regional Exposure %			Market Maturity %		
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1 Vanguard Emerging Mkts Stock Idx Adm	Diversified Emerging Mkts	45.48	14.37	40.14	10.87	75.42	13.72	23.55	76.45	20.55
2 American Funds Intl Gr and Inc R6	Foreign Large Blend	35.54	24.92	39.53	15.01	27.74	57.25	86.52	13.48	48.53
3 Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	41.06	21.35	37.60	10.38	36.03	53.58	99.41	0.59	31.81
4 Vanguard International Growth Adm	Foreign Large Growth	33.48	23.16	43.35	23.74	29.19	47.08	79.91	20.09	54.71
5 DFA International Value I	Foreign Large Value	55.72	11.76	32.52	11.32	30.04	58.64	99.83	0.17	31.74
6 DFA Global Equity I	Global Stock	34.36	18.33	47.30	74.32	13.49	12.19	94.14	5.86	40.88

Fixed Income Funds

Fund	Category	Super Sectors %				Other Stats	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Avg Eff Duration	Inv Grade	Below Inv Grade
1 Baird Core Plus Bond Inst	Core Plus Bond	19.25	20.83	53.79	0.00	5.91	97.00	2.60	0.40
2 PIMCO High Yield Instl	High Yield Bond	12.13	0.00	75.62	0.00	3.62	19.01	80.99	0.00
3 American Century Inflation-Adjs Bond R6	Inflation-Protected Bond	93.84	0.70	2.83	0.00	7.17	97.92	0.00	2.08
4 BNY Mellon Bond Market Index I	Intermediate-Term Bond	42.79	26.90	24.78	0.00	6.06	100.00	0.00	0.00
5 Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
6 Baird Ultra Short Bond Institutional	Ultrashort Bond	13.28	0.00	57.64	0.00	0.53	100.00	0.00	0.00