

NASPO 457B PLAN

Screens Summary (Data as of 12-31-2025)

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
																Updated	Updated	Updated
US Stock																		
DFA US Core Equity 1 I	DFEOX	Large Blend	16.00	20.06	13.41	13.79	🟢	12.73	1.03	13.93	🟢	🇺🇸	🟢	0.15	🟢	2	-	Medium Risk
percentile rank			55	61	44	47												
# of funds in category			1,379	1,265	1,169	906										12-31-2025	-	12-31-2022
State St S&P 500® Indx NL CI K		Large Blend Index	17.85	22.99	14.40	14.80	🟢	11.95	1.00	28.78	🟢	🇺🇸	🟢	0.01	🟢	3	-	Low Risk
percentile rank			25	23	19	12												
# of funds in category			1,379	1,265	1,169	906										12-31-2025	-	12-31-2022
Vanguard Growth Index Admiral	VIGAX	Large Growth	19.43	32.48	14.62	17.44	🟢	15.64	1.04	31.11	🟢	🇺🇸	🟢	0.05	🟢	3	1-Low	Low Risk
percentile rank			24	20	20	15												
# of funds in category			1,098	1,025	958	770										12-31-2025	02-15-2022	12-31-2022
DFA US Large Cap Value I	DFLVX	Large Value	16.36	13.51	12.03	10.64	🟢	13.54	1.06	13.93	🟢	🇺🇸	🟢	0.23	🟢	2	-	Medium Risk
percentile rank			36	54	46	53												
# of funds in category			1,122	1,073	1,011	847										12-31-2025	-	12-31-2022
Neuberger Mid Cap Growth R6	NRMGX	Mid-Cap Growth	5.93	16.11	4.78	11.40	🟢	18.61	1.01	6.05	🟢	🇺🇸	🟢	0.58	🟢	3	-	Medium Risk
percentile rank			52	38	37	33												
# of funds in category			503	485	459	384										12-31-2025	-	12-31-2022
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	12.05	11.93	10.71	9.94	🟢	14.60	0.93	2.50	🔴	🇺🇸	🟢	0.07	🟢	4	1-Low	Medium Risk
percentile rank			36	41	47	45												
# of funds in category			424	394	374	301										12-31-2025	02-15-2022	12-31-2022
PGIM Jennison Small Company R6	PJSQX	Small Growth	7.39	11.16	7.70	10.97	🟢	17.25	0.80	12.19	🟢	🇺🇸	🔴	0.69	🟢	4	-	Medium Risk
percentile rank			57	63	11	31												
# of funds in category			543	529	507	396										12-31-2025	-	12-31-2022
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	9.09	12.45	10.56	10.15	🟢	17.60	0.85	9.77	🟢	🇺🇸	🟢	0.07	🟢	5	1-Low	Medium Risk
percentile rank			31	24	35	19												
# of funds in category			491	468	445	365										12-31-2025	02-15-2022	12-31-2022
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	24.75	14.77	4.62	8.10	🟢	11.93	0.85	17.44	🟢	🇺🇸	🟢	0.13	🟢	2	1-Low	Medium Risk
percentile rank			79	68	47	48												
# of funds in category			756	709	626	462										12-31-2025	02-15-2022	12-31-2022
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	35.53	17.60	8.73	8.86	🟢	11.24	0.93	17.35	🟢	🇺🇸	🟢	0.53	🟢	2	1-Low	Low Risk
percentile rank			16	34	37	24												
# of funds in category			756	708	661	506										12-31-2025	02-15-2022	12-31-2022
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	35.17	17.91	9.11	8.71	🟢	12.70	1.05	12.95	🟢	🇺🇸	🟢	0.05	🟢	2	1-Low	Low Risk
percentile rank			18	29	26	28												
# of funds in category			756	708	661	506										12-31-2025	02-15-2022	12-31-2022
Vanguard International Growth Adm	VWILX	Foreign Large Growth	20.21	14.75	0.75	10.76	🟢	16.92	1.21	16.10	🟢	🇺🇸	🟢	0.26	🟢	3	-	Low Risk
percentile rank			49	40	81	1												
# of funds in category			391	368	340	224										12-31-2025	-	12-31-2022
DFA International Value I	DFIVX	Foreign Large Value	45.21	22.27	15.93	10.33	🟢	12.49	0.94	15.93	🟢	🇺🇸	🟢	0.28	🟢	1	-	Medium Risk
percentile rank			14	17	4	8												
# of funds in category			363	342	324	249										12-31-2025	-	12-31-2022

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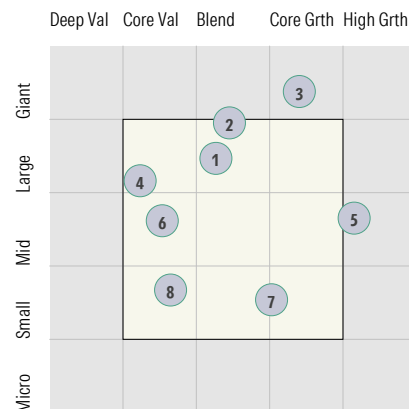
Name	Ticker	Asset Class	Trailing Performance and Risk							Management		Style		Expense		ESG Metrics		
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
																Updated	Updated	Updated
DFA Global Equity I percentile rank # of funds in category	DGEIX	Global Stock	20.17 51 331	18.71 46 307	11.94 18 299	11.93 13 200	🟢	12.09	1.03	13.93	🟢	—	🟢	0.26	🟢	1	-	Medium Risk
Alternative																		
PIMCO Commodity Real Ret Strat Instl percentile rank # of funds in category	PCRIX	Commodities Broad Basket	19.27 19 112	4.97 33 102	10.94 53 97	6.79 38 71	🟢	10.40	1.04	7.25	🟢	—	—	0.90	🟢	3	-	-
DFA Real Estate Securities I percentile rank # of funds in category	DFREX	Real Estate	1.51 58 215	6.00 63 204	4.86 45 195	5.54 35 150	🟢	16.69	1.00	13.93	🟢	—	🟢	0.18	🟢	2	-	Low Risk
Fixed Income																		
Baird Core Plus Bond Inst percentile rank # of funds in category	BCOIX	Core Plus Bond	7.47 46 546	5.61 35 510	0.32 37 471	2.87 28 349	🟢	5.93	0.98	25.36	🟢	—	—	0.30	🟢	4	1-Low	-
American Funds Capital World Bond R6 percentile rank # of funds in category	RCWGX	Global Bond	9.32 44 150	4.18 65 150	-2.25 69 144	1.54 51 127	🟢	8.08	0.91	6.93	🟢	—	—	0.48	🟢	2	1-Low	-
PIMCO High Yield Instl percentile rank # of funds in category	PHIYX	High Yield Bond	8.57 36 626	9.34 49 595	3.94 60 560	5.62 47 452	🟢	4.69	0.97	6.52	🟢	—	—	0.62	🟢	1	-	-
American Century Inflation-Adjs Bond R6 percentile rank # of funds in category	AIADX	Inflation- Protected Bond	6.96 37 158	4.09 48 149	1.10 24 142	- - 118	🟢	4.84	1.05	1.39	🔴	—	—	0.29	🟢	3	-	-
BNY Mellon Bond Market Index I percentile rank # of funds in category	DBIRX	Intermediate- Term Bond	7.04 61 512	4.51 75 471	-0.57 71 422	1.82 71 299	🟢	6.01	0.99	4.26	🟢	🔴	—	0.15	🟢	3	-	-
Lincoln Stable Value Account -LNGPA percentile rank # of funds in category		Stable Value	- - 37	- - -	- - -	- - -	—	-	-	42.78	🟢	—	—	-	—	-	-	-
Baird Ultra Short Bond Institutional percentile rank # of funds in category	BUBIX	Ultrashort Bond	4.81 48 247	5.39 49 209	3.44 28 182	2.67 37 111	🟢	0.35	0.04	12.09	🟢	—	—	0.15	🟢	3	1-Low	-
Balanced																		
American Funds American Balanced R6 percentile rank # of funds in category	RLBGX	Moderate Allocation	18.85 3 492	16.16 11 470	9.92 3 452	10.14 10 373	🟢	8.46	0.98	27.10	🟢	—	🟢	0.25	🟢	3	1-Low	Low Risk

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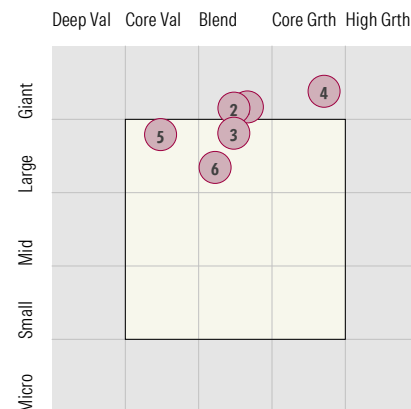
Style Analysis (Data as of 12-31-2025)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

US Stock Funds			Super Sectors %			Asset Allocation %			
		Category	Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$
1	DFA US Core Equity 1 I	Large Blend	28.86	17.22	53.91	0.79	98.21	1.00	181.33
2	State St S&P 500® Indx NL Cl K	Large Blend Index	27.16	16.55	56.28	0.45	99.03	0.53	460.55
3	Vanguard Growth Index Admiral	Large Growth	19.97	6.97	73.05	0.16	99.64	0.15	1,019.05
4	DFA US Large Cap Value I	Large Value	34.67	20.21	45.11	0.86	96.78	2.35	100.34
5	Neuberger Mid Cap Growth R6	Mid-Cap Growth	30.85	19.03	50.10	1.24	93.21	5.55	38.14
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	36.72	26.82	36.46	0.10	98.51	1.25	39.06
7	PGIM Jennison Small Company R6	Small Growth	43.92	17.43	38.64	2.38	88.76	8.86	6.13
8	Vanguard Small Cap Value Index Admiral	Small Value	47.49	17.76	34.74	0.63	97.42	1.85	8.11

Non-US Stock Funds

Non-US Stock Funds			Super Sectors %			Regional Exposure %			Market Maturity %		
		Category	Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Develop- ed	EM%	Avg Mkt Cap M\$
1	Vanguard Emerging Mkts Stock Idx Adm	Diversified Emerging Mkts	44.42	11.01	44.57	7.52	79.10	13.39	27.44	72.56	39.17
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	40.74	18.81	40.44	11.18	30.42	58.41	87.65	12.35	70.46
3	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	43.12	18.49	38.37	11.99	35.46	52.55	99.16	0.84	43.13
4	Vanguard International Growth Adm	Foreign Large Growth	32.43	15.91	51.66	19.93	37.49	42.58	81.08	18.92	104.79
5	DFA International Value I	Foreign Large Value	60.16	11.37	28.47	13.67	29.86	56.45	99.76	0.24	44.99
6	DFA Global Equity I	Global Stock	33.70	15.42	50.89	75.82	12.93	11.25	94.34	5.66	85.14

Fixed Income Funds

	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration		Inv Grade	Below Inv Grade	NR/NA
1	Baird Core Plus Bond Inst	Core Plus Bond	24.48	16.31	50.14	0.00	5.76	97.30	2.60	0.10
2	American Funds Capital World Bond R6	Global Bond	50.72	10.36	28.00	0.00	5.81	91.41	7.74	0.85
3	PIMCO High Yield Instl	High Yield Bond	13.03	0.00	62.93	0.00	2.72	25.27	74.73	0.00
4	American Century Inflation-Adjs Bond R6	Inflation-Protected Bond	87.57	0.00	5.67	0.00	6.32	95.84	0.86	3.30
5	BNY Mellon Bond Market Index I	Intermediate-Term Bond	46.10	24.87	23.32	0.00	5.83	100.00	0.00	0.00
6	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7	Baird Ultra Short Bond Institutional	Ultrashort Bond	18.08	0.00	53.72	0.00	0.50	99.80	0.00	0.20