

# NASPO 457B PLAN

## Screens Summary (Data as of 06-30-2024)

🚫 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	Sustain. Rating	Commit. Level	Carbon Risk	
<b>US Stock</b>																		
DFA US Core Equity 1 I	DFEOX	Large Blend	22.15	8.76	13.99	11.51	✔️	17.86	0.99	12.35	✔️	🇺🇸	✔️	0.15	✔️	2	-	Medium Risk
<i>percentile rank</i>			57	45	48	52												
<i># of funds in category</i>			1,582	1,450	1,331	993												
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State St S&P 500® Indx NL CI K		Large Blend Index	24.54	9.99	15.02	12.84	✔️	17.86	1.00	27.19	✔️	🇺🇸	✔️	0.01	✔️	3	-	Low Risk
<i>percentile rank</i>			32	20	18	9												
<i># of funds in category</i>			1,582	1,450	1,331	993												
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Vanguard Growth Index Admiral	VIGAX	Large Growth	32.77	9.90	18.78	15.33	✔️	22.54	1.06	29.52	✔️	🇺🇸	✔️	0.05	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			36	20	13	18												
<i># of funds in category</i>			1,279	1,200	1,122	884												
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DFA US Large Cap Value I	DFLVX	Large Value	16.03	6.34	9.64	8.39	✔️	17.87	1.06	12.35	✔️	🇺🇸	✔️	0.22	✔️	2	-	Medium Risk
<i>percentile rank</i>			38	53	55	51												
<i># of funds in category</i>			1,273	1,193	1,126	890												
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Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	17.24	-0.81	9.67	10.38	✔️	20.96	0.95	4.46	✔️	🇺🇸	✔️	0.60	✔️	4	-	Medium Risk
<i>percentile rank</i>			20	42	32	27												
<i># of funds in category</i>			580	554	516	415												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	11.33	4.64	8.68	8.08	✔️	18.56	0.94	1.37	✖️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			54	58	54	29												
<i># of funds in category</i>			418	400	385	306												
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PGIM Jennison Small Company R6	PJSQX	Small Growth	8.18	0.59	10.65	8.90	✔️	19.83	0.83	10.60	✔️	🇺🇸	✖️	0.69	✔️	3	-	Medium Risk
<i>percentile rank</i>			58	15	13	38												
<i># of funds in category</i>			610	582	544	426												
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Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	12.86	3.89	9.18	7.89	✔️	20.63	0.93	8.18	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			35	37	42	16												
<i># of funds in category</i>			507	474	446	354												
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<b>Non-US Stock</b>																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	11.87	-3.73	3.74	3.00	✔️	16.42	0.91	15.85	✔️	🇺🇸	✔️	0.14	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			56	45	49	44												
<i># of funds in category</i>			845	758	681	455												
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American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	11.17	1.35	6.44	3.93	✔️	16.85	1.00	15.76	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			44	51	39	60												
<i># of funds in category</i>			831	769	718	473												
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Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	10.59	1.79	6.52	4.51	✔️	18.07	1.09	11.36	✔️	🇺🇸	✔️	0.08	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			58	43	37	31												
<i># of funds in category</i>			831	769	718	473												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	9.02	-7.21	8.52	7.64	✔️	23.03	1.23	14.52	✔️	🇺🇸	✔️	0.31	✔️	3	-	Low Risk
<i>percentile rank</i>			53	88	17	10												
<i># of funds in category</i>			429	409	358	243												
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DFA International Value I	DFIVX	Foreign Large Value	13.56	7.25	8.11	4.27	✔️	17.96	0.97	14.35	✔️	🇺🇸	✔️	0.28	✔️	1	-	Medium Risk
<i>percentile rank</i>			25	9	16	21												
<i># of funds in category</i>			376	349	319	210												

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			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
DFA Global Equity I	DGEIX	Global Stock	18.46	6.21	11.44	8.79	✔️	17.16	1.01	12.35	✔️	—	✔️	0.25	✔️	2	—	Medium Risk
<i>percentile rank</i>			35	23	18	23												
<i># of funds in category</i>			368	348	317	210									05-31-2024	—	12-31-2022	

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	6.01	4.16	7.97	-1.11	✔️	17.00	1.10	5.67	✔️	—	—	0.99	✔️	2	—	—
<i>percentile rank</i>			50	87	48	71												
<i># of funds in category</i>			113	105	101	66									05-31-2024	—	—	
DFA Real Estate Securities I	DFREX	Real Estate	6.27	-1.49	3.53	6.07	✔️	21.51	1.00	12.35	✔️	—	✔️	0.18	✔️	3	—	Low Risk
<i>percentile rank</i>			36	43	38	22												
<i># of funds in category</i>			253	240	220	163									05-31-2024	—	12-31-2022	

Fixed Income																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	4.32	-2.30	0.65	2.07	✔️	7.42	0.99	23.77	✔️	—	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			30	25	27	16												
<i># of funds in category</i>			692	625	587	416									05-31-2024	02-15-2022	—	
American Funds Capital World Bond R6	RCWGX	Global Bond	1.20	-5.77	-1.92	-0.19	✔️	9.95	0.95	5.34	✔️	—	—	0.48	✔️	3	1-Low	—
<i>percentile rank</i>			62	63	46	31												
<i># of funds in category</i>			184	181	163	139									05-31-2024	02-15-2022	—	
PIMCO High Yield Instl	PHIYX	High Yield Bond	9.78	1.45	3.25	3.98	✔️	8.66	1.02	4.93	✔️	—	—	0.57	✔️	1	—	—
<i>percentile rank</i>			52	53	60	25												
<i># of funds in category</i>			694	628	595	458									05-31-2024	—	—	
American Century Inflation-Adjs Bond R6	AIADX	Inflation-Protected Bond	2.47	-1.48	1.91	—	✔️	7.42	1.03	22.60	✔️	—	—	0.26	✔️	3	—	—
<i>percentile rank</i>			60	45	48	—												
<i># of funds in category</i>			176	165	159	120									05-31-2024	—	—	
BNY Mellon Bond Market Index I	DBIRX	Intermediate-Term Bond	2.51	-3.24	-0.39	1.15	✔️	7.41	1.00	14.39	✔️	📊	—	0.15	✔️	4	—	—
<i>percentile rank</i>			77	71	72	62												
<i># of funds in category</i>			556	507	455	317									05-31-2024	—	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.19	✔️	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			41	—	—	—												
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	6.02	3.12	2.50	1.94	✔️	0.89	0.05	10.50	✔️	—	—	0.15	✔️	3	1-Low	—
<i>percentile rank</i>			49	29	27	34												
<i># of funds in category</i>			258	212	194	122									05-31-2024	02-15-2022	—	

Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	16.43	5.19	8.82	8.27	✔️	12.28	0.98	25.51	✔️	—	✔️	0.25	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			14	12	19	11												
<i># of funds in category</i>			893	843	795	604									05-31-2024	02-15-2022	12-31-2022	