

NASPO 457B PLAN

Screens Summary (Data as of 06-30-2026)

⊖ 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	23.69	19.59	12.49	14.69	✔	13.03	0.97	14.35	✔	■	✔	0.15	✔	2	-	Medium Risk
percentile rank			23	48	42	45												
# of funds in category			1,444	1,334	1,245	988										06-30-2026	-	12-31-2022
State St S&P 500® Idx NL Cl K		Large Blend Index	22.30	20.60	13.39	15.49	✔	13.06	1.00	29.19	✔	■	✔	0.01	✔	3	-	Low Risk
percentile rank			34	26	20	17												
# of funds in category			1,444	1,334	1,245	988										06-30-2026	-	12-31-2022
Vanguard Morn Growth Index Admiral	VIGAX	Large Growth	18.59	22.91	13.17	18.00	✔	17.42	1.06	1.36	✖	■	✔	0.05	✔	4	1-Low	Low Risk
percentile rank			42	36	29	23												
# of funds in category			1,189	1,108	1,057	865										06-30-2026	02-15-2022	12-31-2022
DFA US Large Cap Value I	DFLVX	Large Value	29.55	17.99	11.23	11.89	✔	12.81	0.99	14.35	✔	■	✔	0.22	✔	2	-	Medium Risk
percentile rank			11	29	37	40												
# of funds in category			1,214	1,161	1,097	928										06-30-2026	-	12-31-2022
Neuberger Mid Cap Growth R6	NRMGX	Mid-Cap Growth	7.71	15.59	5.15	12.91	✔	19.26	1.05	6.46	✔	■	✔	0.58	✔	3	-	Medium Risk
percentile rank			70	40	39	31												
# of funds in category			573	553	535	460										06-30-2026	-	12-31-2022
Vanguard Morn Mid Cap Value Index Adm	VMVAX	Mid-Cap Value	22.61	15.14	9.45	10.76	✔	13.40	0.89	2.91	✖	■	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			44	43	48	46												
# of funds in category			467	439	418	347										06-30-2026	02-15-2022	12-31-2022
PGIM Jennison Small Company R6	PJSQX	Small Growth	32.59	15.36	7.63	12.64	✔	17.23	0.75	12.60	✔	■	✖	0.69	✔	3	-	Medium Risk
percentile rank			53	58	23	40												
# of funds in category			641	627	601	491										06-30-2026	-	12-31-2022
Vanguard Morn Small Cap Value Index Adm	VSIAX	Small Value	27.00	16.08	9.22	10.99	✔	16.43	0.82	1.36	✖	■	✔	0.07	✔	5	1-Low	Medium Risk
percentile rank			74	47	40	34												
# of funds in category			557	534	512	430										06-30-2026	02-15-2022	12-31-2022
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	24.01	17.05	5.05	8.43	✔	12.42	0.65	17.85	✔	■	✔	0.13	✔	2	1-Low	Medium Risk
percentile rank			83	80	74	74												
# of funds in category			805	769	707	535										06-30-2026	02-15-2022	12-31-2022
American Funds Intl Gr and Inc R-6	RIGGX	Foreign Large Blend	24.94	18.16	9.09	10.12	✔	12.33	0.86	17.76	✔	■	✔	0.53	✔	2	1-Low	Low Risk
percentile rank			29	32	37	30												
# of funds in category			820	784	738	583										06-30-2026	02-15-2022	12-31-2022
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	28.62	19.26	10.10	10.50	✔	13.86	0.97	13.36	✔	■	✔	0.05	✔	2	1-Low	Low Risk
percentile rank			11	19	17	20												
# of funds in category			820	784	738	583										06-30-2026	02-15-2022	12-31-2022
Vanguard International Growth Adm	VWILX	Foreign Large Growth	9.60	12.11	0.65	11.56	✔	16.14	1.04	16.52	✔	■	✔	0.26	✔	3	-	Low Risk
percentile rank			63	55	82	9												
# of funds in category			423	399	382	265										06-30-2026	-	12-31-2022
DFA International Value I	DFIVX	Foreign Large Value	30.34	22.31	14.73	12.00	✔	12.19	0.82	16.35	✔	■	✔	0.28	✔	1	-	Medium Risk
percentile rank			25	20	9	7												
# of funds in category			400	376	364	289										06-30-2026	-	12-31-2022

NASPO 457B PLAN

Screens Summary (Data as of 06-30-2026)

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
DFA Global Equity I percentile rank # of funds in category	DGEIX	Global Stock	24.75 24 347	19.10 33 316	11.31 20 310	12.94 18 229	🟢	12.42	0.95	14.35	🟢	—	🟢	0.25	🟢	1	-	Medium Risk
Alternative																		
PIMCO Commodity and Real Ret Bd Alp Inst percentile rank # of funds in category	PCRIX	Commodities Broad Basket	26.75 40 128	12.87 39 119	8.92 64 113	6.63 51 85	🟢	12.93	0.95	7.67	🟢	—	—	0.90	🟢	3	-	-
DFA Real Estate Securities I percentile rank # of funds in category	DFREX	Real Estate	14.60 45 248	9.96 38 239	3.64 44 231	5.68 36 185	🟢	16.60	1.00	14.35	🟢	—	🟢	0.18	🟢	3	-	Low Risk
Fixed Income																		
Baird Core Plus Bond Inst percentile rank # of funds in category	BCOIX	Core Plus Bond	4.09 49 624	4.99 36 585	0.68 34 548	2.34 31 434	🟢	5.44	0.98	25.77	🟢	—	—	0.30	🟢	4	1-Low	-
American Funds Capital World Bd R-6 percentile rank # of funds in category	RCWGX	Global Bond	-0.01 70 169	3.39 73 169	-1.78 71 167	0.68 57 147	🟢	7.35	0.87	7.34	🟢	—	—	0.48	🟢	2	1-Low	-
PIMCO High Yield Instl percentile rank # of funds in category	PHIYX	High Yield Bond	5.38 61 654	7.98 63 628	3.67 62 591	5.12 48 483	🟢	4.21	0.97	6.93	🟢	—	—	0.62	🟢	1	-	-
American Century Inflation-Adjs Bond R6 percentile rank # of funds in category	AIADX	Inflation- Protected Bond	3.40 26 176	3.92 42 169	0.93 44 162	- - 137	🟢	4.37	1.04	18.77	🟢	—	—	0.29	🟢	3	-	-
BNY Mellon Bond Market Index I percentile rank # of funds in category	DBIRX	Intermediate- Term Bond	3.56 65 545	3.99 74 509	-0.12 70 471	1.37 73 351	🟢	5.48	0.99	1.00	🔴	🔴	—	0.15	🟢	3	-	-
Lincoln Stable Value Account -LNGPA percentile rank # of funds in category		Stable Value	- - 82	- - -	- - -	- - -	—	-	-	43.19	🟢	—	—	-	—	-	-	-
Baird Ultra Short Bond Institutional percentile rank # of funds in category	BUBIX	Ultrashort Bond	4.23 41 254	5.18 49 231	3.78 30 189	2.77 39 123	🟢	0.37	0.04	12.50	🟢	—	—	0.15	🟢	4	1-Low	-
Balanced																		
American Funds American Balanced R-6 percentile rank # of funds in category	RLBGX	Moderate Allocation	21.02 7 535	17.32 3 512	10.06 1 494	10.67 7 423	🟢	9.32	1.03	27.51	🟢	—	🟢	0.25	🟢	3	1-Low	Low Risk