

NASPO 457B PLAN

Screens Summary (Data as of 03-31-2024)

🚫 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	
US Stock																		
DFA US Core Equity 1 I	DFEOX	Large Blend	28.49	10.50	14.42	11.80	✔️	17.54	0.98	12.10	✔️	🇺🇸	✔️	0.15	✔️	2	–	Medium Risk
<i>percentile rank</i>			53	44	42	49												
<i># of funds in category</i>			1,591	1,449	1,319	995												
<hr/>																		
State St S&P 500® Indx NL CI K		Large Blend Index	29.87	11.47	15.03	12.94	—	17.59	1.00	26.94	✔️	🇺🇸	✔️	0.01	✔️	3	–	Low Risk
<i>percentile rank</i>			–	–	–	–												
<i># of funds in category</i>			1,591	1,449	1,319	995												
<hr/>																		
Vanguard Growth Index Admiral	VIGAX	Large Growth	38.82	10.91	17.91	15.06	✔️	22.37	1.06	29.27	✔️	🇺🇸	✔️	0.05	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			45	26	14	18												
<i># of funds in category</i>			1,293	1,207	1,129	887												
<hr/>																		
DFA US Large Cap Value I	DFLVX	Large Value	23.37	9.24	10.98	9.31	✔️	17.75	1.06	12.10	✔️	🇺🇸	✔️	0.22	✔️	2	–	Medium Risk
<i>percentile rank</i>			34	45	49	43												
<i># of funds in category</i>			1,284	1,197	1,134	887												
<hr/>																		
Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	26.21	2.44	11.65	10.86	✔️	21.33	0.96	4.21	✔️	🇺🇸	✔️	0.60	✔️	4	–	Medium Risk
<i>percentile rank</i>			28	49	33	32												
<i># of funds in category</i>			599	566	534	431												
<hr/>																		
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	19.10	7.37	10.17	8.93	✔️	18.46	0.95	2.70	✖️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			62	61	54	32												
<i># of funds in category</i>			428	408	389	307												
<hr/>																		
PGIM Jennison Small Company R6	PJSQX	Small Growth	16.08	4.25	12.48	9.76	✔️	19.44	0.81	10.35	✔️	🇺🇸	✖️	0.69	✔️	4	–	Medium Risk
<i>percentile rank</i>			63	8	11	28												
<i># of funds in category</i>			617	583	548	429												
<hr/>																		
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	23.47	7.31	10.60	8.87	✔️	20.22	0.92	7.93	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			27	31	37	14												
<i># of funds in category</i>			510	476	443	352												
<hr/>																		
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	7.40	-3.77	2.82	3.21	✔️	16.41	0.91	15.60	✔️	🇺🇸	✔️	0.14	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			66	46	53	44												
<i># of funds in category</i>			840	743	680	450												
<hr/>																		
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	13.88	2.99	7.28	4.44	✔️	16.82	1.00	15.51	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			49	55	35	53												
<i># of funds in category</i>			839	780	714	468												
<hr/>																		
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	14.87	3.94	7.36	5.01	✔️	17.90	1.08	11.11	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			35	37	33	24												
<i># of funds in category</i>			839	780	714	468												
<hr/>																		
Vanguard International Growth Adm	VWILX	Foreign Large Growth	7.46	-5.68	8.70	7.73	✔️	22.89	1.21	14.27	✔️	🇺🇸	✔️	0.31	✔️	3	–	Low Risk
<i>percentile rank</i>			84	91	28	11												
<i># of funds in category</i>			441	413	355	248												
<hr/>																		
DFA International Value I	DFIVX	Foreign Large Value	18.71	8.91	8.54	4.74	✔️	17.84	0.96	14.10	✔️	🇺🇸	✔️	0.28	✔️	1	–	Medium Risk
<i>percentile rank</i>			16	7	14	17												
<i># of funds in category</i>			391	356	331	216												

NASPO 457B PLAN

Screens Summary (Data as of 03-31-2024)

⊖ 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	
DFA Global Equity I	DGEIX	Global Stock	23.07	7.90	11.81	9.12	✔	16.91	1.01	12.10	✔	—	✔	0.25	✔	2	—	Medium Risk
<i>percentile rank</i>			34	25	15	22												
<i># of funds in category</i>			368	352	314	211									02-29-2024	—	12-31-2022	

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-1.16	8.24	7.35	-1.11	✔	17.75	1.10	5.42	✔	—	—	0.99	✔	3	—	—
<i>percentile rank</i>			72	76	46	58												
<i># of funds in category</i>			114	108	103	67									02-29-2024	—	—	
DFA Real Estate Securities I	DFREX	Real Estate	7.83	2.54	3.96	6.85	✔	21.32	1.00	12.10	✔	—	✔	0.18	✔	3	—	Low Risk
<i>percentile rank</i>			58	42	41	22												
<i># of funds in category</i>			276	261	240	180									02-29-2024	—	12-31-2022	

Fixed Income																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	3.56	-1.71	1.23	2.29	✔	7.25	0.99	23.52	✔	—	—	0.30	✔	3	1-Low	—
<i>percentile rank</i>			29	23	25	15												
<i># of funds in category</i>			682	611	577	404									02-29-2024	02-15-2022	—	
American Funds Capital World Bond R6	RCWGX	Global Bond	1.17	-4.86	-0.88	0.23	✔	9.88	0.94	5.09	✔	—	—	0.48	✔	2	1-Low	—
<i>percentile rank</i>			62	64	47	31												
<i># of funds in category</i>			178	171	155	131									02-29-2024	02-15-2022	—	
⚠ PIMCO High Yield Instl	PHIYX	High Yield Bond	9.65	1.89	3.59	4.05	✔	8.64	1.02	4.68	✔	—	—	0.57	✔	1	—	—
<i>percentile rank</i>			68	55	54	27												
<i># of funds in category</i>			696	633	601	457									02-29-2024	—	—	
American Century Inflation-Adjs Bond R6	AIADX	Inflation-Protected Bond	-0.37	-0.69	2.28	—	✔	7.37	1.03	22.35	✔	—	—	0.26	✔	3	—	—
<i>percentile rank</i>			81	60	65	—												
<i># of funds in category</i>			236	222	214	156									02-29-2024	—	—	
BNY Mellon Bond Market Index I	DBIRX	Intermediate-Term Bond	1.38	-2.71	0.16	1.34	✔	7.24	1.00	14.14	✔	⊠	—	0.15	✔	4	—	—
<i>percentile rank</i>			81	70	70	61												
<i># of funds in category</i>			557	503	452	322									02-29-2024	—	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	40.94	✔	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			43	—	—	—												
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.91	2.70	2.38	1.84	✔	0.88	0.05	10.25	✔	—	—	0.15	✔	3	1-Low	—
<i>percentile rank</i>			48	30	28	32												
<i># of funds in category</i>			249	214	194	122									02-29-2024	02-15-2022	—	

Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	18.11	6.21	8.91	8.37	✔	12.03	0.97	25.26	✔	—	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			18	12	21	11												
<i># of funds in category</i>			881	828	781	581									02-29-2024	02-15-2022	12-31-2022	