



# NATIONAL ASSOCIATION OF STATE

## 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	
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	