

NATIONAL ASSOCIATION OF STATE

Screens Summary (Data as of 06-30-2025)

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	13.19	17.90	16.45	12.26	🟢	16.53	1.03	13.35	🟢	🇺🇸	🟢	0.15	🟢	2	—	Medium Risk	
percentile rank			56	56	27	54													
# of funds in category			1,431	1,323	1,210	916									04-30-2025	—	12-31-2022		
State St S&P 500® Indx NL CI K		Large Blend Index	15.16	19.70	16.62	13.63	🟢	15.80	1.00	28.19	🟢	🇺🇸	🟢	0.01	🟢	3	—	Low Risk	
percentile rank			26	22	19	8													
# of funds in category			1,431	1,323	1,210	916									04-30-2025	—	12-31-2022		
Vanguard Growth Index Admiral	VIGAX	Large Growth	17.92	26.07	17.45	16.18	🟢	19.74	1.06	30.52	🟢	🇺🇸	🟢	0.05	🟢	3	1-Low	Low Risk	
percentile rank			27	28	18	15													
# of funds in category			1,107	1,057	977	768									05-31-2025	02-15-2022	12-31-2022		
DFA US Large Cap Value I	DFLVX	Large Value	9.29	12.25	14.61	8.95	🟢	17.10	1.06	13.35	🟢	🇺🇸	🟢	0.23	🟢	2	—	Medium Risk	
percentile rank			85	60	43	63													
# of funds in category			1,157	1,105	1,042	837									05-31-2025	—	12-31-2022		
Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	22.30	18.85	11.52	10.93	🟢	20.87	0.98	5.46	🟢	🇺🇸	🟢	0.59	🟢	3	—	Medium Risk	
percentile rank			20	19	24	28													
# of funds in category			507	492	459	379									05-31-2025	—	12-31-2022		
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	11.81	10.89	13.97	8.66	🟢	17.82	0.94	1.91	🔴	🇺🇸	🟢	0.07	🟢	4	1-Low	Medium Risk	
percentile rank			23	51	52	38													
# of funds in category			421	392	366	287									05-31-2025	02-15-2022	12-31-2022		
PGIM Jennison Small Company R6	PJSQX	Small Growth	7.03	9.30	14.03	8.83	🟢	19.30	0.82	11.60	🟢	🇺🇸	🔴	0.69	🟢	4	—	Medium Risk	
percentile rank			50	65	5	34													
# of funds in category			554	537	522	405									05-31-2025	—	12-31-2022		
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	9.12	11.65	15.18	8.39	🟢	20.93	0.89	9.18	🟢	🇺🇸	🟢	0.07	🟢	4	1-Low	Medium Risk	
percentile rank			19	22	35	20													
# of funds in category			501	484	453	373									05-31-2025	02-15-2022	12-31-2022		
Non-US Stock																			
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	15.61	9.37	7.43	4.76	🟢	15.75	0.91	16.85	🟢	🇺🇸	🟢	0.13	🟢	2	1-Low	Medium Risk	
percentile rank			29	63	46	49													
# of funds in category			778	720	638	459									05-31-2025	02-15-2022	12-31-2022		
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	18.79	15.13	11.36	6.53	🟢	15.10	0.98	16.76	🟢	🇺🇸	🟢	0.54	🟢	3	1-Low	Low Risk	
percentile rank			39	48	31	40													
# of funds in category			764	713	669	469									05-31-2025	02-15-2022	12-31-2022		
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	19.25	15.40	11.30	6.79	🟢	16.61	1.08	12.36	🟢	🇺🇸	🟢	0.05	🟢	3	1-Low	Low Risk	
percentile rank			36	43	33	27													
# of funds in category			764	713	669	469									05-31-2025	02-15-2022	12-31-2022		
Vanguard International Growth Adm	VWILX	Foreign Large Growth	17.94	13.87	7.34	9.60	🟢	20.94	1.23	15.52	🟢	🇺🇸	🟢	0.25	🟢	3	—	Low Risk	
percentile rank			32	48	55	6													
# of funds in category			391	368	336	224									05-31-2025	—	12-31-2022		
DFA International Value I	DFIVX	Foreign Large Value	23.61	18.35	17.21	7.12	🟢	15.78	0.97	15.35	🟢	🇺🇸	🟢	0.28	🟢	1	—	Medium Risk	
percentile rank			39	21	5	20													
# of funds in category			359	344	325	241									05-31-2025	—	12-31-2022		

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DFA Global Equity I	DGEIX	Global Stock	14.31	16.29	14.91	10.12	🟢	15.71	1.05	13.35	🟢	—	🟢	0.26	🟢	1	—	Medium Risk	
percentile rank			45	43	10	22													
# of funds in category			334	315	299	201										05-31-2025	—	12-31-2022	

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	7.01	-0.55	13.66	2.62		13.17	1.15	6.67		—	—	1.00		2	—	—
percentile rank			17	61	45	62												
# of funds in category			109	100	96	69										05-31-2025	—	—
DFA Real Estate Securities I	DFREX	Real Estate	9.16	3.49	6.75	6.55		19.65	1.00	13.35		—		0.18		3	—	Low Risk
percentile rank			48	55	58	23												
# of funds in category			225	218	201	153										05-31-2025	—	12-31-2022

Fixed Income																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	6.57	3.76	0.23	2.53		7.16	0.98	24.77		—	—	0.30		3	1-Low	—
percentile rank			38	31	44	21												
# of funds in category			588	556	495	362										05-31-2025	02-15-2022	—
American Funds Capital World Bond R6	RCWGX	Global Bond	9.24	3.32	-0.95	1.34		9.67	0.93	6.34		—	—	0.48		2	1-Low	—
percentile rank			41	63	75	44												
# of funds in category			162	162	154	129										05-31-2025	02-15-2022	—
PIMCO High Yield Instl	PHIYX	High Yield Bond	8.82	9.17	5.02	4.77		6.86	1.00	5.93		—	—	0.60		1	—	—
percentile rank			61	53	70	39												
# of funds in category			629	602	560	437										09-30-2024	—	—
American Century Inflation-Adjs Bond R6	AIADX	Inflation-Protected Bond	5.91	2.13	1.68	—		7.05	1.03	23.60		—	—	0.29		3	—	—
percentile rank			38	67	26	—												
# of funds in category			161	152	141	117										05-31-2024	—	—
BNY Mellon Bond Market Index I	DBIRX	Intermediate-Term Bond	5.95	2.40	-0.91	1.57		7.26	0.99	3.67			—	0.15		3	—	—
percentile rank			61	75	78	65												
# of funds in category			523	480	423	301										05-31-2025	—	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	42.19		—	—	—	—	—	—	—
percentile rank			—	—	—	—												
# of funds in category			13	—	—	—										—	—	—
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.30	5.06	3.05	2.42		0.51	0.04	11.50		—	—	0.15		3	1-Low	—
percentile rank			55	42	34	38												
# of funds in category			257	212	188	114										05-31-2025	02-15-2022	—

Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.62	13.27	10.41	9.27		11.01	0.98	26.51		—		0.25		2	1-Low	Low Risk
percentile rank			4	15	17	10												
# of funds in category			458	439	412	337										05-31-2025	02-15-2022	12-31-2022