

NATIONAL ASSOCIATION OF STATE

Screens Summary (Data as of 09-30-2024)

🔴 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	
US Stock																		
DFA US Core Equity 1 I	DFEOX	Large Blend	33.46	11.11	15.20	12.33	✔️	17.63	0.99	12.60	✔️	🏠	✔️	0.15	✔️	2	–	Medium Risk
<i>percentile rank</i>			56	38	42	44												
<i># of funds in category</i>			1,497	1,348	1,236	919												
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State St S&P 500® Indx NL CI K		Large Blend Index	36.33	11.90	15.95	13.36	✔️	17.53	1.00	27.44	✔️	🏠	✔️	0.01	✔️	3	–	Low Risk
<i>percentile rank</i>			22	20	20	8												
<i># of funds in category</i>			1,497	1,348	1,236	919												
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Vanguard Growth Index Admiral	VIGAX	Large Growth	41.90	10.46	19.00	15.54	✔️	22.22	1.06	29.77	✔️	🏠	✔️	0.05	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			37	24	17	18												
<i># of funds in category</i>			1,172	1,107	1,034	803												
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DFA US Large Cap Value I	DFLVX	Large Value	25.87	9.29	10.97	9.14	✔️	17.86	1.06	12.60	✔️	🏠	✔️	0.22	✔️	2	–	Medium Risk
<i>percentile rank</i>			66	57	55	56												
<i># of funds in category</i>			1,194	1,108	1,054	820												
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Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	31.37	0.90	11.06	11.13	✔️	20.87	0.96	4.71	✔️	🏠	✔️	0.60	✔️	3	–	Medium Risk
<i>percentile rank</i>			19	45	38	29												
<i># of funds in category</i>			548	528	493	389												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	31.04	8.73	10.76	9.56	✔️	18.68	0.94	1.62	✖️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			11	50	49	24												
<i># of funds in category</i>			406	388	374	285												
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PGIM Jennison Small Company R6	PJSQX	Small Growth	26.26	2.67	13.16	10.14	✔️	19.90	0.82	10.85	✔️	🏠	✖️	0.69	✔️	4	–	Medium Risk
<i>percentile rank</i>			47	22	13	43												
<i># of funds in category</i>			582	558	530	407												
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Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	28.69	8.22	11.60	9.58	✔️	21.00	0.90	8.43	✔️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			9	26	35	15												
<i># of funds in category</i>			485	456	428	329												
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Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	24.96	1.59	6.38	4.17	✔️	16.35	0.91	16.10	✔️	🏠	✔️	0.14	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			35	37	42	40												
<i># of funds in category</i>			805	721	647	431												
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American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	22.17	4.30	7.58	5.08	✔️	16.70	0.99	16.01	✔️	🏠	✔️	0.54	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			76	56	59	67												
<i># of funds in category</i>			789	723	675	442												
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Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	24.64	4.80	8.27	5.92	✔️	18.07	1.09	11.61	✔️	🏠	✔️	0.08	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			50	45	38	28												
<i># of funds in category</i>			789	723	675	442												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	28.94	-3.65	10.76	8.97	✔️	22.88	1.22	14.77	✔️	🏠	✔️	0.31	✔️	3	–	Low Risk
<i>percentile rank</i>			30	84	8	10												
<i># of funds in category</i>			407	391	342	228												
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DFA International Value I	DFIVX	Foreign Large Value	20.98	9.80	10.10	5.66	✔️	18.02	0.98	14.60	✔️	🏠	✔️	0.28	✔️	1	–	Medium Risk
<i>percentile rank</i>			71	13	13	16												
<i># of funds in category</i>			365	340	314	213												

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DFA Global Equity I	DGEIX	Global Stock	30.35	8.99	12.93	9.90	✔️	17.01	1.01	12.60	✔️	—	✔️	0.25	✔️	2	—	Medium Risk
<i>percentile rank</i>			38	20	13	19												
<i># of funds in category</i>			349	331	300	197									08-31-2024	—	12-31-2022	

Alternative

PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	3.25	2.36	8.98	0.50	✔️	17.12	1.09	5.92	✔️	—	—	1.00	✔️	2	—	—
<i>percentile rank</i>			22	90	43	53												
<i># of funds in category</i>			115	106	101	66									08-31-2024	—	—	
DFA Real Estate Securities I	DFREX	Real Estate	35.13	3.54	5.18	8.07	✔️	21.69	1.00	12.60	✔️	—	✔️	0.18	✔️	3	—	Low Risk
<i>percentile rank</i>			18	35	37	21												
<i># of funds in category</i>			247	238	219	156									08-31-2024	—	12-31-2022	

Fixed Income

Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	12.85	-0.67	1.21	2.58	✔️	7.62	0.99	24.02	✔️	—	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			34	27	31	19												
<i># of funds in category</i>			618	561	519	365									08-31-2024	02-15-2022	—	
American Funds Capital World Bond R6	RCWGX	Global Bond	12.81	-3.39	-0.67	0.76	✔️	10.23	0.94	5.59	✔️	—	—	0.48	✔️	3	1-Low	—
<i>percentile rank</i>			30	72	53	33												
<i># of funds in category</i>			167	165	147	123									08-31-2024	02-15-2022	—	
PIMCO High Yield Instl	PHIYX	High Yield Bond	14.72	2.64	3.83	4.60	✔️	8.75	1.01	5.19	✔️	—	—	0.60	✔️	1	—	—
<i>percentile rank</i>			40	57	64	26												
<i># of funds in category</i>			670	614	579	435									08-31-2024	—	—	
American Century Inflation-Adjs Bond R6	AIADX	Inflation-Protected Bond	10.04	-0.79	2.47	—	✔️	7.39	1.03	22.85	✔️	—	—	0.29	✔️	3	—	—
<i>percentile rank</i>			31	54	50	—												
<i># of funds in category</i>			161	153	145	107									05-31-2024	—	—	
BNY Mellon Bond Market Index I	DBIRX	Intermediate-Term Bond	11.32	-1.61	0.15	1.65	✔️	7.61	1.00	14.64	✔️	📊	—	0.15	✔️	3	—	—
<i>percentile rank</i>			75	71	76	63												
<i># of funds in category</i>			525	464	415	287									08-31-2024	—	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.44	✔️	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			14	—	—	—												
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	6.29	3.70	2.71	2.10	✔️	0.89	0.05	10.76	✔️	—	—	0.15	✔️	3	1-Low	—
<i>percentile rank</i>			54	26	25	35												
<i># of funds in category</i>			252	204	185	114									08-31-2024	02-15-2022	—	

Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	26.27	7.25	9.65	8.77	✔️	12.13	0.98	25.76	✔️	—	✔️	0.25	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			14	9	17	10												
<i># of funds in category</i>			743	694	655	497									08-31-2024	02-15-2022	12-31-2022	