



# NATIONAL ASSOCIATION OF STATE

## 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	Pass/ Fail	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	