

NATIONAL ASSOCIATION OF STATE

Screens Summary (Data as of 03-31-2025)

⊖ 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	5.26	8.28	18.99	11.24	✓	17.86	1.02	13.10	✓	■	✓	0.15	✓	2	—	Medium Risk	
percentile rank			64	47	14	52													
# of funds in category			1,457	1,331	1,218	912										02-28-2025	—	12-31-2022	
State St S&P 500® Indx NL CI K		Large Blend Index	8.24	9.05	18.57	12.49	✓	17.31	1.00	27.94	✓	■	✓	0.01	✓	3	—	Low Risk	
percentile rank			19	23	24	8													
# of funds in category			1,457	1,331	1,218	912										02-28-2025	—	12-31-2022	
Vanguard Growth Index Admiral	VIGAX	Large Growth	8.26	9.51	19.49	14.21	✓	21.77	1.06	30.27	✓	■	✓	0.05	✓	3	1-Low	Low Risk	
percentile rank			17	28	18	17													
# of funds in category			1,103	1,052	972	759										02-28-2025	02-15-2022	12-31-2022	
DFA US Large Cap Value I	DFLVX	Large Value	3.72	6.72	17.63	8.86	✓	18.48	1.07	13.10	✓	■	✓	0.23	✓	2	—	Medium Risk	
percentile rank			81	56	33	53													
# of funds in category			1,175	1,109	1,049	824										02-28-2025	—	12-31-2022	
Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	-1.17	3.27	13.19	9.10	✓	21.90	0.97	5.21	✓	■	✓	0.59	✓	3	—	Medium Risk	
percentile rank			35	30	34	36													
# of funds in category			509	493	459	369										02-28-2025	—	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	5.37	4.81	17.24	8.21	✓	19.09	0.94	2.12	✗	■	✓	0.07	✓	4	1-Low	Medium Risk	
percentile rank			19	45	52	35													
# of funds in category			424	397	373	285										02-28-2025	02-15-2022	12-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	-2.39	0.69	19.64	8.26	✓	20.21	0.82	11.35	✓	■	✗	0.69	✓	4	—	Medium Risk	
percentile rank			29	47	4	32													
# of funds in category			559	543	528	398										02-28-2025	—	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-0.78	4.21	18.41	7.70	✓	22.00	0.90	8.93	✓	■	✓	0.07	✓	4	1-Low	Medium Risk	
percentile rank			28	32	38	19													
# of funds in category			503	482	456	365										02-28-2025	02-15-2022	12-31-2022	
Non-US Stock																			
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	11.18	2.76	9.40	3.99	✓	16.08	0.90	16.60	✓	■	✓	0.13	✓	2	1-Low	Medium Risk	
percentile rank			10	32	39	38													
# of funds in category			787	724	646	439										02-28-2025	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	5.25	6.28	11.90	5.30	✓	16.15	0.97	16.51	✓	■	✓	0.54	✓	3	1-Low	Low Risk	
percentile rank			66	34	44	50													
# of funds in category			761	706	662	445										02-28-2025	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	4.73	5.31	12.15	5.60	✓	17.95	1.09	12.11	✓	■	✓	0.05	✓	3	1-Low	Low Risk	
percentile rank			75	56	36	33													
# of funds in category			761	706	662	445										02-28-2025	02-15-2022	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	5.46	1.83	10.61	8.25	✓	22.22	1.21	15.27	✓	■	✓	0.25	✓	3	—	Low Risk	
percentile rank			20	60	36	6													
# of funds in category			392	372	338	218										02-28-2025	—	12-31-2022	
DFA International Value I	DFIVX	Foreign Large Value	11.13	9.82	18.20	6.30	✓	17.68	1.00	15.10	✓	■	✓	0.28	✓	1	—	Medium Risk	
percentile rank			40	19	6	13													
# of funds in category			369	347	323	230										02-28-2025	—	12-31-2022	

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																Updated	Updated	Updated
DFA Global Equity I	DGEIX	Global Stock	5.15	6.89	17.09	9.10	✔	17.00	1.03	13.10	✔	—	✔	0.26	✔	1	—	Medium Risk
percentile rank			52	42	6	21												
# of funds in category			324	307	288	192										02-28-2025	—	12-31-2022

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	13.27	-2.04	17.04	3.44	✔	14.97	1.16	6.42	✔	—	—	1.00	✔	2	—	—
percentile rank			9	87	35	51												
# of funds in category			110	101	95	67										02-28-2025	—	—
DFA Real Estate Securities I	DFREX	Real Estate	9.41	-1.67	9.55	5.47	✔	20.40	0.99	13.10	✔	—	✔	0.18	✔	3	—	Low Risk
percentile rank			35	42	52	27												
# of funds in category			229	221	204	152										02-28-2025	—	12-31-2022

Fixed Income																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	5.39	1.44	1.07	2.23	✔	7.58	0.98	24.52	✔	—	—	0.30	✔	4	1-Low	—
percentile rank			41	24	41	21												
# of funds in category			583	542	490	354										02-28-2025	02-15-2022	—
American Funds Capital World Bond R6	RCWGX	Global Bond	2.46	-1.31	-0.94	0.61	✔	10.23	0.93	6.09	✔	—	—	0.48	✔	2	1-Low	—
percentile rank			66	60	73	48												
# of funds in category			162	160	153	127										02-28-2025	02-15-2022	—
PIMCO High Yield Instl	PHIYX	High Yield Bond	6.68	4.42	5.98	4.41	✔	8.45	1.01	5.68	✔	—	—	0.60	✔	1	—	—
percentile rank			52	52	73	41												
# of funds in category			632	600	551	434										09-30-2024	—	—
American Century Inflation-Adjs Bond R6	AIADX	Inflation- Protected Bond	6.29	-0.31	2.57	—	✔	7.46	1.03	23.35	✔	—	—	0.29	✔	3	—	—
percentile rank			30	68	32	—												
# of funds in category			158	150	141	117										05-31-2024	—	—
BNY Mellon Bond Market Index I	DBIRX	Intermediate- Term Bond	4.76	0.30	-0.65	1.26	✔	7.64	1.00	15.14	✔	🇺🇸	—	0.15	✔	3	—	—
percentile rank			69	72	88	68												
# of funds in category			529	470	423	294										02-28-2025	—	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.94	✔	—	—	—	—	—	—	—
percentile rank			—	—	—	—												
# of funds in category			10	—	—	—										—	—	—
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.50	4.66	3.16	2.32	✔	0.65	0.04	11.25	✔	—	—	0.15	✔	3	1-Low	—
percentile rank			47	32	44	36												
# of funds in category			255	201	183	113										02-28-2025	02-15-2022	—

Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	8.35	6.52	11.14	8.36	✔	11.97	0.97	26.26	✔	—	✔	0.25	✔	3	1-Low	Low Risk
percentile rank			10	7	24	8												
# of funds in category			715	690	638	496										02-28-2025	02-15-2022	12-31-2022