

# NATIONAL ASSOCIATION OF STATE

## Screens Summary (Data as of 03-31-2026)

🚫 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 Updated	Commit. Level Updated	Carbon Risk Updated
<b>US Stock</b>																		
DFA US Core Equity 1 I	DFEOX	Large Blend	18.96	17.18	11.06	13.42	✔️	12.69	1.02	14.10	✔️	🏠	✔️	0.15	✔️	2	-	Medium Risk
percentile rank			23	48	42	41												
# of funds in category			1,457	1,349	1,250	987									02-28-2026	-	12-31-2022	
State St S&P 500® Indx NL CI K		Large Blend Index	17.77	18.30	12.04	14.14	✔️	12.06	1.00	28.94	✔️	🏠	✔️	0.01	✔️	3	-	Low Risk
percentile rank			33	24	18	14												
# of funds in category			1,457	1,349	1,250	987									02-28-2026	-	12-31-2022	
Vanguard Growth Index Admiral	VIGAX	Large Growth	18.25	21.13	11.80	16.12	✔️	15.54	1.02	31.27	✔️	🏠	✔️	0.05	✔️	3	1-Low	Low Risk
percentile rank			38	32	24	20												
# of funds in category			1,213	1,135	1,073	882									02-28-2026	02-15-2022	12-31-2022	
DFA US Large Cap Value I	DFLVX	Large Value	18.41	14.85	9.87	11.07	✔️	13.35	1.03	14.10	✔️	🏠	✔️	0.22	✔️	2	-	Medium Risk
percentile rank			23	38	48	42												
# of funds in category			1,198	1,155	1,089	918									02-28-2026	-	12-31-2022	
Neuberger Mid Cap Growth R6	NRMGX	Mid-Cap Growth	10.33	11.23	3.23	11.22	✔️	18.96	1.03	6.21	✔️	🏠	✔️	0.58	✔️	3	-	Medium Risk
percentile rank			52	43	41	34												
# of funds in category			584	566	545	460									02-28-2026	-	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	17.21	13.73	8.86	10.24	✔️	14.36	0.93	2.66	✖️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
percentile rank			37	30	40	34												
# of funds in category			482	455	432	354									02-28-2026	02-15-2022	12-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	18.05	10.18	5.48	10.99	✔️	17.04	0.79	12.35	✔️	🏠	✖️	0.69	✔️	3	-	Medium Risk
percentile rank			49	47	14	36												
# of funds in category			643	626	602	489									02-28-2026	-	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	18.94	13.37	7.84	10.11	✔️	17.00	0.85	9.93	✔️	🏠	✔️	0.07	✔️	5	1-Low	Medium Risk
percentile rank			56	29	27	20												
# of funds in category			563	541	517	427									02-28-2026	02-15-2022	12-31-2022	
<b>Non-US Stock</b>																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	21.91	13.33	3.85	7.52	✔️	11.85	0.72	17.60	✔️	🏠	✔️	0.13	✔️	2	1-Low	Medium Risk
percentile rank			85	73	60	58												
# of funds in category			816	775	697	531									02-28-2026	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	28.19	15.39	8.07	9.06	✔️	12.39	0.91	17.51	✔️	🏠	✔️	0.53	✔️	3	1-Low	Low Risk
percentile rank			17	29	38	27												
# of funds in category			839	800	749	589									02-28-2026	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	29.60	15.96	8.80	9.20	✔️	13.68	1.00	13.11	✔️	🏠	✔️	0.05	✔️	2	1-Low	Low Risk
percentile rank			12	22	22	22												
# of funds in category			839	800	749	589									02-28-2026	02-15-2022	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	12.45	8.41	-0.10	10.40	✔️	15.82	0.99	16.27	✔️	🏠	✔️	0.26	✔️	3	-	Low Risk
percentile rank			48	54	78	1												
# of funds in category			432	409	382	268									02-28-2026	-	12-31-2022	
DFA International Value I	DFIVX	Foreign Large Value	38.20	22.16	14.68	11.42	✔️	12.90	0.88	16.10	✔️	🏠	✔️	0.28	✔️	1	-	Medium Risk
percentile rank			17	12	5	4												
# of funds in category			399	376	358	286									02-28-2026	-	12-31-2022	

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															Updated	Updated	Updated	
DFA Global Equity I	DGEIX	Global Stock	21.94	16.42	10.01	11.74	✔️	12.17	1.01	14.10	✔️	—	✔️	0.25	✔️	1	—	Medium Risk
percentile rank			24	30	22	14												
# of funds in category			347	322	316	226									02-28-2026	—	12-31-2022	
<b>Alternative</b>																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	30.78	13.56	13.44	8.70	✔️	12.05	0.95	7.42	✔️	—	—	0.90	✔️	2	—	—
percentile rank			57	51	59	53												
# of funds in category			127	118	112	83									02-28-2026	—	—	
DFA Real Estate Securities I	DFREX	Real Estate	2.48	6.53	3.87	5.25	✔️	16.30	1.00	14.10	✔️	—	✔️	0.18	✔️	2	—	Low Risk
percentile rank			56	50	45	37												
# of funds in category			248	237	230	185									02-28-2026	—	12-31-2022	
<b>Fixed Income</b>																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	4.57	4.50	0.92	2.54	✔️	5.51	0.98	25.52	✔️	—	—	0.30	✔️	4	1-Low	—
percentile rank			46	36	34	30												
# of funds in category			622	582	540	430									02-28-2026	02-15-2022	—	
American Funds Capital World Bond R6	RCWGX	Global Bond	3.99	2.53	-1.71	0.81	✔️	7.40	0.87	7.09	✔️	—	—	0.48	✔️	2	1-Low	—
percentile rank			64	70	69	52												
# of funds in category			172	172	166	150									02-28-2026	02-15-2022	—	
PIMCO High Yield Instl	PHIYX	High Yield Bond	6.62	7.64	3.77	5.25	✔️	4.29	0.97	6.68	✔️	—	—	0.62	✔️	1	—	—
percentile rank			50	62	57	52												
# of funds in category			661	637	594	481									02-28-2026	—	—	
American Century Inflation-Adjs Bond R6	AIADX	Inflation-Protected Bond	2.97	2.93	1.40	—	✔️	4.46	1.04	18.52	✔️	—	—	0.29	✔️	3	—	—
percentile rank			39	62	41	—												
# of funds in category			181	174	166	140									05-31-2024	—	—	
BNY Mellon Bond Market Index I	DBIRX	Intermediate-Term Bond	4.23	3.44	0.11	1.52	✔️	5.56	0.99	4.42	✔️	🚫	—	0.15	✔️	3	—	—
percentile rank			58	74	70	74												
# of funds in category			551	515	468	345									02-28-2026	—	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	42.94	✔️	—	—	—	—	—	—	—
percentile rank			—	—	—	—												
# of funds in category			38	—	—	—									—	—	—	
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	4.45	5.29	3.60	2.72	✔️	0.36	0.04	12.25	✔️	—	—	0.15	✔️	4	1-Low	—
percentile rank			38	45	28	37												
# of funds in category			256	219	187	117									02-28-2026	02-15-2022	—	
<b>Balanced</b>																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	17.76	14.65	8.86	9.82	✔️	8.74	1.02	27.26	✔️	—	✔️	0.25	✔️	3	1-Low	Low Risk
percentile rank			8	5	4	8												
# of funds in category			541	517	499	419									02-28-2026	02-15-2022	12-31-2022	