

# THRIFT PLAN AND TRUST OF LINCOLN

## Screens Summary (Data as of 12-31-2021)

⊖ Fund Removed from Approved List    ⚠ Fund on Watch List

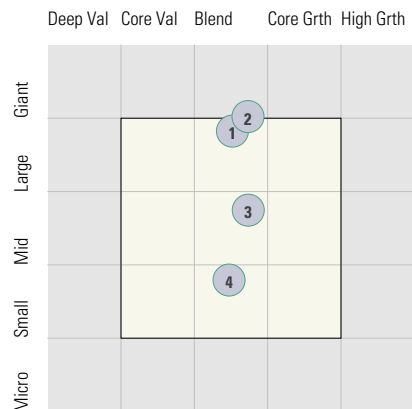
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	
<b>US Stock</b>																
T. Rowe Price Dividend Growth <i>percentile rank</i>	PRDGX	Large Blend	26.04	23.45	17.30	15.62	✓	15.78	0.88	21.77	✓	☐	✓	0.63	✓	
<i># of funds in category</i>			59	63	46	42										
			1,394	1,256	1,121	831										
Vanguard 500 Index Admiral <i>percentile rank</i>	VFIAX	Large Blend Index	28.66	26.03	18.43	16.51	✓	17.42	1.00	5.68	✓	☐	✓	0.04	✓	
<i># of funds in category</i>			23	24	18	11										
			1,394	1,256	1,121	831										
Vanguard Mid Cap Index Admiral <i>percentile rank</i>	VIMAX	Mid-Cap Blend	24.51	24.48	15.86	15.12	✓	20.29	0.97	23.63	✓	☐	✓	0.05	✓	
<i># of funds in category</i>			47	11	6	9										
			392	361	314	207										
Vanguard Small Cap Index Adm <i>percentile rank</i>	VSMAX	Small Blend	17.73	21.33	13.49	14.16	✓	22.92	0.96	5.68	✓	☐	✗	0.05	✓	
<i># of funds in category</i>			85	27	13	12										
			632	598	530	354										
<b>Non-US Stock</b>																
American Funds Europacific Growth R6 <i>percentile rank</i>	REGGX	Foreign Large Growth	2.84	17.95	12.87	10.01	✓	17.88	0.99	20.60	✓	☐	✓	0.46	✓	
<i># of funds in category</i>			80	70	67	47										
			452	387	333	225										
<b>Fixed Income</b>																
BlackRock Inflation Protected Bond Instl <i>percentile rank</i>	BPRIX	Inflation- Protected Bond	5.74	8.56	5.29	2.90	✓	4.05	1.02	4.88	✓	—	—	0.44	✓	
<i># of funds in category</i>			30	16	23	34										
			210	203	180	125										
Baird Aggregate Bond Inst <i>percentile rank</i>	BAGIX	Intermediate- Term Bond	-1.46	5.43	4.01	3.74	✓	3.86	1.09	21.27	✓	☐	—	0.30	✓	
<i># of funds in category</i>			40	20	13	9										
			426	389	351	256										
Federated Hermes Govt Ultrashort IS <i>percentile rank</i>	FGUSX	Ultrashort Bond	-0.06	1.18	1.30	0.80	✗	0.54	0.05	24.49	✓	—	—	0.26	✓	
<i># of funds in category</i>			76	73	74	80										
			239	214	175	94										
<b>Balanced</b>																
BlackRock Global Allocation Instl <i>percentile rank</i>	MALOX	World Allocation	6.73	14.97	9.84	7.88	✓	11.71	1.04	5.00	✓	☐	✓	0.82	✓	
<i># of funds in category</i>			81	10	18	29										
			433	412	358	245										

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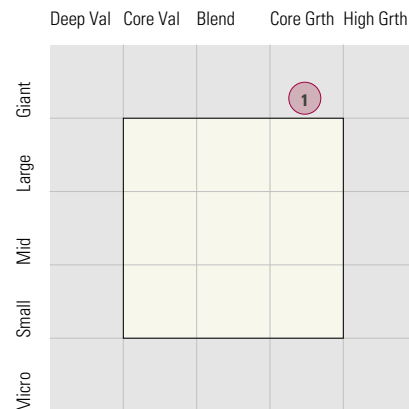
## Style Analysis (Data as of 12-31-2021)

### Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



**US Stock Funds**

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$	
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign		
1	T. Rowe Price Dividend Growth	Large Blend	31.60	30.01	38.40	3.47	90.59	5.93	155.85
2	Vanguard 500 Index Admiral	Large Blend Index	30.22	22.16	47.62	0.47	98.51	1.02	230.90
3	Vanguard Mid Cap Index Admiral	Mid-Cap Blend	35.40	20.87	43.74	0.90	97.64	1.46	27.29
4	Vanguard Small Cap Index Adm	Small Blend	41.54	18.60	39.87	1.47	97.84	0.69	5.99

**Non-US Stock Funds**

	Category	Super Sectors %			Regional Exposure %			Market Maturity %			
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$	
1	American Funds Europacific Growth R6	Foreign Large Growth	36.08	19.48	44.44	13.65	37.75	48.60	77.71	22.29	61.49

**Fixed Income Funds**

	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	95.96	0.00	1.91	0.00	6.91	98.70	0.15	1.15
2	Baird Aggregate Bond Inst	Intermediate-Term Bond	30.09	18.36	43.28	0.00	6.78	99.30	0.70	0.00
3	Federated Hermes Govt Ultrashort IS	Ultrashort Bond	12.75	49.06	0.00	0.00	0.40	100.00	0.00	0.00