

403B THRIFT PLAN OF COMPREHENSIVE

Screens Summary (Data as of 12-31-2023)

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
US Stock																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	26.24	9.96	15.65	11.99		17.54	-	6.09				0.04		3	1-Low	Low Risk
<i>percentile rank</i>			27	28	21	10												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	02-15-2022	12-31-2022	
American Funds Growth Fund of Amer R6	RGAGX	Large Growth	37.65	4.62	15.27	12.20		19.92	-	30.18				0.30		1	1-Low	Low Risk
<i>percentile rank</i>			51	64	60	50												
<i># of funds in category</i>			1,294	1,204	1,115	882									11-30-2023	04-07-2022	12-31-2022	
American Funds Washington Mutual R6	RWMGX	Large Value	17.59	11.65	13.63	10.93		15.15	-	26.52				0.27		2	1-Low	Low Risk
<i>percentile rank</i>			79	7	69	46												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	02-15-2022	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	23.14	1.82	13.70	10.12		21.60	-	2.45				0.07		4	1-Low	Medium Risk
<i>percentile rank</i>			34	33	29	31												
<i># of funds in category</i>			603	568	537	434									11-30-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.41	-2.78	10.54	7.86		21.73	-	19.01				0.07		4	1-Low	Medium Risk
<i>percentile rank</i>			17	58	54	53												
<i># of funds in category</i>			626	592	555	433									11-30-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	15.99	10.45	11.85	8.49		20.55	-	7.68				0.07		4	1-Low	Medium Risk
<i>percentile rank</i>			57	50	44	15												
<i># of funds in category</i>			510	475	446	352									11-30-2023	02-15-2022	12-31-2022	
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	9.21	-3.25	4.66	2.98		16.22	-	15.35				0.14		2	1-Low	Medium Risk
<i>percentile rank</i>			70	43	43	38												
<i># of funds in category</i>			847	751	687	428									11-30-2023	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	17.67	3.55	8.36	4.54		17.84	-	10.86				0.07		2	1-Low	Low Risk
<i>percentile rank</i>			37	37	30	24												
<i># of funds in category</i>			837	782	710	467									11-30-2023	02-15-2022	12-31-2022	
American Funds Europacific Growth R6	RERGX	Foreign Large Growth	16.05	-2.66	8.04	4.90		17.92	-	22.60				0.47		2	1-Low	Medium Risk
<i>percentile rank</i>			53	57	60	48												
<i># of funds in category</i>			450	423	365	255									11-30-2023	02-15-2022	12-31-2022	
Alternative																		
Vanguard Real Estate Index Admiral	VGSIX	Real Estate	11.81	5.02	7.33	7.36		21.73	-	27.65		—		0.12		3	1-Low	Low Risk
<i>percentile rank</i>			52	62	43	44												
<i># of funds in category</i>			265	249	227	166									11-30-2023	02-15-2022	12-31-2022	
Fixed Income																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	6.89	-2.67	2.01	2.54		7.26	-	23.27		—	—	0.30		3	1-Low	—
<i>percentile rank</i>			28	31	23	13												
<i># of funds in category</i>			698	628	592	414									11-30-2023	02-15-2022	—	

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			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	
																Updated	Updated	Updated
Vanguard Inflation-Protected Secs Adm <i>percentile rank</i> <i># of funds in category</i>	VAIPX	Inflation-Protected Bond	3.79 52 234	-1.12 55 221	3.02 54 214	2.33 20 152	✔	7.12	-	2.15	✖	-	-	0.10	✔	3	-	-
Baird Aggregate Bond Inst <i>percentile rank</i> <i># of funds in category</i>	BAGIX	Intermediate-Term Bond	6.43 20 566	-3.14 31 510	1.56 18 457	2.25 9 329	✔	7.38	-	23.27	✔	☒	-	0.30	✔	3	1-Low	-
Lincoln Stable Value Account -LNGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	- - 75	- - -	- - -	- - -	-	-	-	40.69	✔	-	-	-	-	-	-	-
Vanguard Ultra-Short-Term Bond Admiral <i>percentile rank</i> <i># of funds in category</i>	VUSFX	Ultrashort Bond	5.53 60 245	1.74 72 216	2.14 43 195	- - 116	✔	1.13	-	5.72	✔	-	-	0.10	✔	3	-	-

Balanced

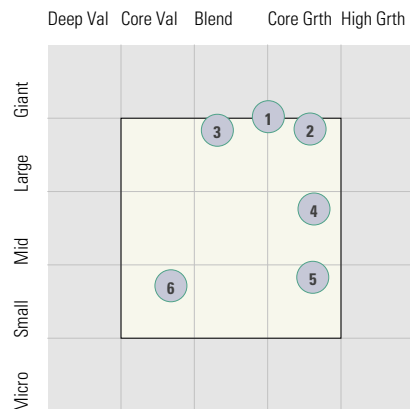
Vanguard LifeStrategy Cnsvr Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSCGX	Target Risk	12.48 11 528	0.46 76 506	5.52 47 469	4.77 21 346	✔	10.09	-	1.85	✖	-	✔	0.12	✔	3	1-Low	-
Vanguard LifeStrategy Growth Inv <i>percentile rank</i> <i># of funds in category</i>	VASGX	Target Risk	18.55 22 366	3.97 55 350	9.83 32 324	7.36 24 250	✔	14.41	-	1.85	✖	-	✔	0.14	✔	3	1-Low	Low Risk
Vanguard LifeStrategy Income Inv <i>percentile rank</i> <i># of funds in category</i>	VASIX	Target Risk	9.48 24 179	-1.34 87 169	3.27 62 153	3.36 37 117	✔	8.18	-	1.85	✖	-	✔	0.11	✔	4	1-Low	-
Vanguard LifeStrategy Mod Gr Inv Shrs <i>percentile rank</i> <i># of funds in category</i>	VSMGX	Target Risk	15.49 30 905	2.21 72 850	7.68 61 795	6.09 47 591	✔	12.21	-	1.85	✖	-	✔	0.13	✔	3	1-Low	Low Risk

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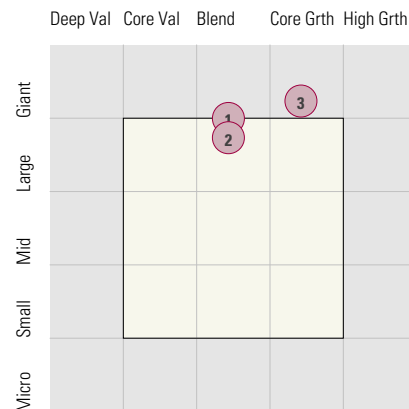
Style Analysis (Data as of 12-31-2023)

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	Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
2	American Funds Growth Fund of Amer R6	Large Growth	28.69	16.71	54.61	6.31	82.96	10.21	136.67
3	American Funds Washington Mutual R6	Large Value	26.43	29.26	44.31	3.12	90.30	6.55	145.74
4	Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	24.35	15.40	60.26	0.30	98.24	1.45	30.73
5	Vanguard Small Cap Growth Index Admiral	Small Growth	25.70	22.19	52.12	2.21	96.83	0.96	6.54
6	Vanguard Small Cap Value Index Admiral	Small Value	50.27	14.16	35.57	1.06	98.06	0.88	5.62

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	Vanguard Emerging Mkts Stock Idx Adm	Diversified Emerging Mkts	45.48	14.37	40.14	10.87	75.42	13.72	23.55	76.45	20.55
2	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	41.06	21.35	37.60	10.38	36.03	53.58	99.41	0.59	31.81
3	American Funds Europacific Growth R6	Foreign Large Growth	34.87	22.81	42.31	14.94	35.51	49.55	82.04	17.96	56.54

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	Baird Core Plus Bond Inst	Core Plus Bond	19.25	20.83	53.79	0.00	5.91	97.00	2.60	0.40
2	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09
3	Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00
4	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
5	Vanguard Ultra-Short-Term Bond Admiral	Ultrashort Bond	9.95	0.27	79.16	0.00	0.91	99.99	0.00	0.01