THRIFT PLAN AND TRUST OF LINCOLN

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

		Asset Class	Trailing Performance and Risk					Management Style			Expense		ESG Metrics					
Name	Ticker		1 Yr	3 Yr	5 Yr	10 Yr		Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updateo</i>
US Stock																		
T. Rowe Price Dividend Growth percentile rank # of funds in category	PRDGX	Large Blend	13.65 <i>90</i> 1,591	8.74 56 1,445	13.93 <i>64</i> 1,323	11.27 <i>38</i> <i>996</i>	C	15.62	-	23.77	0		0	0.64	¢	4 11-30-2023	_	Low Risk 12-31-2022
Vanguard 500 Index Admiral percentile rank	VFIAX	Large Blend Index	26.24 27	9.96 <i>28</i>	15.65 <i>21</i>	11.99 <i>10</i> <i>996</i>	0	17.54	_	6.09		Ħ	©	0.04	0	3 11-30-2023	1-Low 02-15-2022	Low Risk
# of funds in category Vanguard Mid Cap Index Admiral percentile rank	VIMAX	Mid-Cap Blend	1,591 15.98 52	5.49 73	1,323 12.71 31	990 9.41 <i>17</i>	0	19.20	_	2.45	8	×	0	0.05	0	4	1-Low	Medium Risk
# of funds in category Vanguard Small Cap Index Adm percentile rank	VSMAX	Small Blend	473 18.20 <i>28</i>	<i>432</i> 4.66 <i>71</i>	403 11.70 <i>37</i>	267 8.43 15	S	20.32	-	7.68	©	Ħ	0	0.05	©	11-30-2023 4	02-15-2022 1-Low	12-31-2022 Medium Risk
# of funds in category			672	651	614	440										11-30-2023	02-15-2022	12-31-2022
Non-US Stock																		
American Funds Intl Gr and Inc R6 percentile rank # of funds in category	RIGGX	Foreign Large Blend	15.72 63 837	2.64 53 782	8.33 31 710	4.04 52 467	¢	16.69	-	15.26	0		C	0.54	C	2 11-30-2023	1-Low 02-15-2022	Low Risk 12-31-2022
Fixed Income																		
BlackRock Inflation Protected Bond Instl percentile rank # of funds in category	BPRIX	Inflation- Protected Bond	3.73 57 234	-0.98 48 221	3.27 24 214	2.20 <i>33</i> 152	¢	7.32	_	6.88	¢			0.56	C	3 11-30-2023	_	_
Baird Aggregate Bond Inst percentile rank	BAGIX	Intermediate- Term Bond	6.43 <i>20</i>	-3.14 <i>31</i>	1.56 <i>18</i>	2.25 9	•	7.38	_	23.27				0.30	0	3	1-Low	-
# of funds in category			566	510	457	329										11-30-2023	02-15-2022	-
Federated Hermes Govt Ultrashort IS percentile rank # of funds in category	FGUSX	Ultrashort Bond	I 5.10 <i>81</i> <i>245</i>	1.80 <i>70</i> <i>216</i>	1.80 77 195	1.27 75 116	8	0.88	-	26.49	Č		_	0.26	~	_	_	_
Delement																		
Balanced	MALOY	Global	10.00	0.20	7 57	4.00		11.00		7 00				0.04		0		Lou: D:-I
BlackRock Global Allocation Instl percentile rank	MALOX	Allocation	12.62 <i>36</i>	0.39 <i>79</i>	7.57 <i>21</i>	4.80 <i>28</i>	0	11.89	-	7.00	0		0	0.84	0	3	-	Low Risk
# of funds in category			420	407	396	285										11-30-2023	-	09-30-2022

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Fund on Watch List

Fund Removed from Approved List



THRIFT PLAN AND TRUST OF LINCOLN

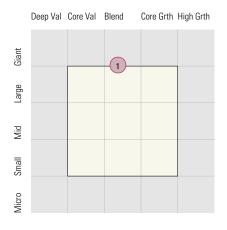
Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



\bigcirc	US Stock Funds		Super Sectors %				Asset A	llocation	%			
		Category	Cyclical	Defensiv	e Sensitive	9	Cash	US	Foreign	Avg Mkt		
								Stock		Cap M\$		
1	T. Rowe Price Dividend Growth	Large Blend	29.24	31.16	39.61		2.97	90.81	6.21	134.89		
2	Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64		0.27	99.17	0.56	241.88		
3	Vanguard Mid Cap Index Admiral	Mid-Cap Blend	34.17	21.66	44.15		0.75	97.81	1.44	27.67		
4	Vanguard Small Cap Index Adm	Small Blend	39.61	17.64	4 42.75		1.53	97.56	0.92	6.01		
\bigcirc	Non-US Stock Funds		Super Sectors %				Regional Exposure %			Market Maturity %		
		Category	Cyclical	Cyclical Defensive Sensitive				s Greater	Greater	Develop-	EM%	Avg Mkt
								Asia	Europe	ed		Cap M\$
1	American Funds Intl Gr and Inc R6	Foreign Large Blend	35.54	24.92	39.53		15.01	27.74	57.25	86.52	13.48	48.53
\bigcirc	Fixed Income Funds		Super Sectors %					Other Stats		Credit Quality %		
		Category	US Govt	Mtg	US	Non		Avg Eff		Inv	Below	NR/
			Debt		Credit	US		Duration	1	Grade	Inv Grad	e NA
1	BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	72.41	4.83	2.88	0.00		6.08		97.25	0.08	2.67
2	Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00		6.15		99.90	0.10	0.00
3	Federated Hermes Govt Ultrashort IS	Ultrashort Bond	3.96	68.84	0.00	0.00		0.57		100.00	0.00	0.00

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