

THRIFT PLAN AND TRUST OF LINCOLN

Screens Summary (Data as of 12-31-2024)

⊖ Fund Removed from Approved List

⚠ Fund on Watch List

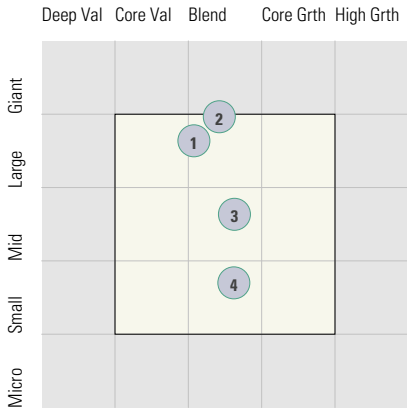
Name	Ticker	Asset Class	Trailing Performance and Risk							Management			Style	Expense			ESG Metrics		
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
US Stock																			
T. Rowe Price Dividend Growth percentile rank	PRDGX	Large Blend	13.50	5.01	10.71	11.38	✔	15.13	0.83	24.77	✔	🇺🇸	✔	0.64	✔	4	—	Low Risk	
# of funds in category			89	82	84	61													
			1,468	1,339	1,232	914										11-30-2024	—	12-31-2022	
Vanguard 500 Index Admiral percentile rank	VFIAX	Large Blend Index	24.97	8.89	14.48	13.06	✔	17.40	1.00	7.09	✔	🇺🇸	✔	0.04	✔	3	1-Low	Low Risk	
# of funds in category			24	23	21	8													
			1,468	1,339	1,232	914										11-30-2024	02-15-2022	12-31-2022	
Vanguard Mid Cap Index Admiral percentile rank	VIMAX	Mid-Cap Blend	15.22	2.80	9.85	9.55	✔	19.85	0.98	1.87	✖	🇺🇸	✔	0.05	✔	4	1-Low	Medium Risk	
# of funds in category			36	72	52	31													
			445	407	375	251										11-30-2024	02-15-2022	12-31-2022	
Vanguard Small Cap Index Admiral Shares percentile rank	VSMAX	Small Blend	14.23	3.61	9.30	9.09	✔	21.96	0.92	8.68	✔	🇺🇸	✔	0.05	✔	4	1-Low	Medium Risk	
# of funds in category			19	32	39	17													
			649	620	594	432										11-30-2024	02-15-2022	12-31-2022	
Non-US Stock																			
American Funds Intl Gr and Inc R6 percentile rank	RIGGX	Foreign Large Blend	3.68	0.60	3.94	4.72	✔	16.37	0.98	16.26	✔	🇺🇸	✔	0.54	✔	3	1-Low	Low Risk	
# of funds in category			64	58	68	65													
			771	705	668	442										11-30-2024	02-15-2022	12-31-2022	
Fixed Income																			
BlackRock Inflation Protected Bond Instl percentile rank	BPRIX	Inflation-Protected Bond	1.86	-2.21	2.02	2.12	✔	7.42	1.02	6.81	✔	—	—	0.84	✖	3	—	—	
# of funds in category			52	29	22	35													
			158	150	141	104										11-30-2024	—	—	
Baird Aggregate Bond Inst percentile rank	BAGIX	Intermediate-Term Bond	1.85	-2.07	0.11	1.76	✔	7.95	1.01	24.27	✔	🇺🇸	—	0.30	✔	4	1-Low	—	
# of funds in category			34	28	27	18													
			542	482	434	294										11-30-2024	02-15-2022	—	
Federated Hermes Govt Ultrashort IS percentile rank	FGUSX	Ultrashort Bond	5.65	3.70	2.49	1.80	✖	0.94	0.07	27.50	✔	—	—	0.26	✔	—	—	—	
# of funds in category			52	64	67	74													
			255	203	185	112										—	—	—	
Balanced																			
BlackRock Global Allocation Instl percentile rank	MALOX	Global Allocation	9.24	1.17	6.01	5.51	✔	12.24	0.92	8.00	✔	🇺🇸	✖	0.85	✔	3	—	Low Risk	
# of funds in category			35	58	19	23													
			358	342	329	255										11-30-2024	—	09-30-2022	

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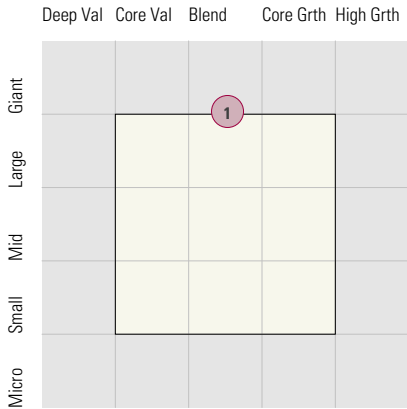
Style Analysis (Data as of 12-31-2024)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds			Super Sectors %			Asset Allocation %					
		Category	Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$		
1	T. Rowe Price Dividend Growth	Large Blend	31.47	26.83	41.70	1.52	93.54	4.93	180.59		
2	Vanguard 500 Index Admiral	Large Blend Index	28.32	18.14	53.53	0.10	99.34	0.56	362.38		
3	Vanguard Mid Cap Index Admiral	Mid-Cap Blend	33.59	22.68	43.73	0.33	98.14	1.53	34.27		
4	Vanguard Small Cap Index Admiral Shares	Small Blend	39.47	17.87	42.64	1.04	97.50	1.46	7.26		
Non-US Stock Funds			Super Sectors %			Regional Exposure %			Market Maturity %		
		Category	Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1	American Funds Intl Gr and Inc R6	Foreign Large Blend	36.43	21.80	41.76	12.63	29.98	57.38	86.75	13.25	57.70
Fixed Income Funds			Super Sectors %				Other Stats		Credit Quality %		
		Category	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	81.73	6.65	3.15	0.00	6.84		96.23	0.88	2.89
2	Baird Aggregate Bond Inst	Intermediate-Term Bond	28.07	21.85	43.22	0.00	6.08		99.80	0.20	0.00
3	Federated Hermes Govt Ultrashort IS	Ultrashort Bond	7.66	69.83	0.00	0.00	0.69		100.00	0.00	0.00