

THRIFT PLAN AND TRUST OF LINCOLN

Screens Summary (Data as of 12-31-2025)

Fund Removed from Approved List

Fund on Watch List

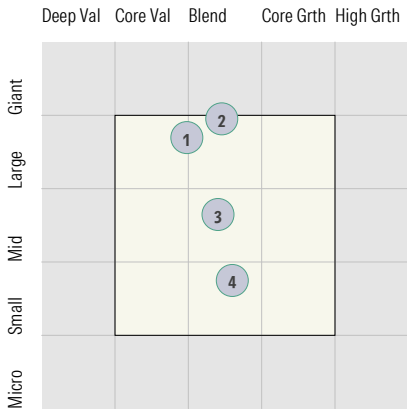
Name	Ticker	Asset Class	Trailing Performance and Risk							Management		Style		Expense			ESG Metrics		
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																Updated	Updated	Updated	
US Stock																			
T. Rowe Price Dividend Growth percentile rank	PRDGX	Large Blend	14.66	13.94	10.85	12.65	🟢	10.65	0.79	25.85	🟢	🗪	🟢	0.64	🟢	3	-	Low Risk	
# of funds in category			66	89	81	71													
			1,379	1,265	1,169	906										12-31-2025	-	12-31-2022	
Vanguard 500 Index Admiral percentile rank	VFIAX	Large Blend Index	17.83	22.96	14.38	14.78	🟢	11.95	1.00	8.18	🟢	🗪	🟢	0.04	🟢	3	1-Low	Low Risk	
			25	24	20	14													
# of funds in category			1,379	1,265	1,169	906										12-31-2025	02-15-2022	12-31-2022	
Vanguard Mid Cap Index Admiral percentile rank	VIMAX	Mid-Cap Blend	11.67	14.27	8.60	10.91	🟢	14.78	0.95	2.50	🔴	🗪	🟢	0.05	🟢	4	1-Low	Medium Risk	
			26	31	58	28													
# of funds in category			455	398	362	274										12-31-2025	02-15-2022	12-31-2022	
Vanguard Small Cap Index Admiral Shares percentile rank	VSMAX	Small Blend	8.83	13.69	7.34	10.43	🟢	17.94	0.88	9.77	🟢	🗪	🟢	0.05	🟢	4	1-Low	Medium Risk	
			45	28	51	19													
# of funds in category			645	608	587	454										12-31-2025	02-15-2022	12-31-2022	
Non-US Stock																			
American Funds Intl Gr and Inc R6 percentile rank	RIGGX	Foreign Large Blend	35.53	17.60	8.73	8.86	🟢	11.24	0.93	17.35	🟢	🗪	🟢	0.53	🟢	2	1-Low	Low Risk	
			16	34	37	24													
# of funds in category			756	708	661	506										12-31-2025	02-15-2022	12-31-2022	
Fixed Income																			
🟡 BlackRock Inflation Protected Bond Instl percentile rank	BPRIX	Inflation- Protected Bond	6.85	4.13	1.11	3.02	🟢	4.62	1.00	1.93	🔴	—	—	1.09	🔴	3	-	-	
			45	46	24	25													
# of funds in category			158	149	142	118										10-31-2025	-	-	
Baird Aggregate Bond Inst percentile rank	BAGIX	Intermediate- Term Bond	7.36	5.19	-0.13	2.43	🟢	6.13	1.01	25.36	🟢	🗪	—	0.30	🟢	4	1-Low	-	
			32	25	27	16													
# of funds in category			512	471	422	299										12-31-2025	02-15-2022	-	
Federated Hermes Govt Ultrashort IS percentile rank	FGUSX	Ultrashort Bond	5.09	5.28	3.21	2.30	🔴	0.59	0.08	28.58	🟢	—	—	0.26	🟢	-	-	-	
			27	58	59	73													
# of funds in category			247	209	182	111										-	-	-	
Balanced																			
BlackRock Global Allocation Instl percentile rank	MALOX	Global Allocation	19.62	13.75	5.74	7.50	🟢	9.22	1.00	9.09	🟢	🗪	🟢	0.87	🟢	2	-	Low Risk	
			16	26	67	35													
# of funds in category			425	418	405	327										12-31-2025	-	09-30-2022	

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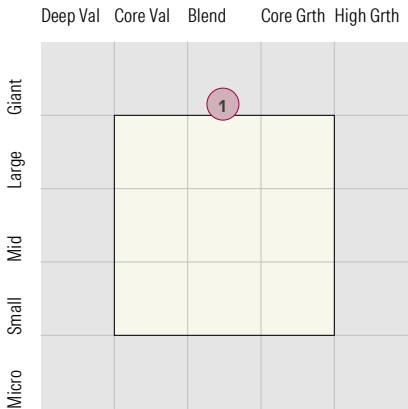
Style Analysis (Data as of 12-31-2025)

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	32.19	22.80	45.01	0.99	92.24	6.78	250.37		
2	Vanguard 500 Index Admiral	Large Blend Index	27.06	16.58	56.36	0.22	99.07	0.53	461.00		
3	Vanguard Mid Cap Index Admiral	Mid-Cap Blend	34.97	22.47	42.56	0.37	97.72	1.58	41.45		
4	Vanguard Small Cap Index Admiral Shares	Small Blend	37.14	19.09	43.79	1.13	96.90	1.96	9.00		
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	40.74	18.81	40.44	11.18	30.42	58.41	87.65	12.35	70.46
Fixed Income Funds			Super Sectors %				Other Stats		Credit Quality %		
		Category	US Govt Debt	Mtg Credit	US Non US	Avg Eff Duration			Inv Grade	Below Inv Grade	NR/NA
1	BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	65.08	2.97	1.93	0.00	6.66		95.11	1.93	2.96
2	Baird Aggregate Bond Inst	Intermediate-Term Bond	29.47	19.85	42.33	0.00	5.98		99.70	0.30	0.00
3	Federated Hermes Govt Ultrashort IS	Ultrashort Bond	9.35	65.89	0.00	0.00	0.81		100.00	0.00	0.00