

THRIFT PLAN AND TRUST OF LINCOLN

Screens Summary (Data as of 06-30-2020)

⊖ 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	
US Stock																
T. Rowe Price Dividend Growth <i>percentile rank</i>	PRDGX	Large Blend	3.04	10.05	10.46	13.48	✓	14.63	0.84	20.26	✓	☐	✓	0.62	✓	
<i># of funds in category</i>			62	33	18	28										
			1,383	1,234	1,062	811										
Vanguard 500 Index Admiral <i>percentile rank</i>	VFIAX	Large Blend Index	7.47	10.69	10.69	13.95	✓	16.96	1.00	4.18	✓	☐	✓	0.04	✓	
<i># of funds in category</i>			23	18	11	8										
			1,383	1,234	1,062	811										
Vanguard Mid Cap Index Admiral <i>percentile rank</i>	VIMAX	Mid-Cap Blend	-0.20	6.45	6.99	12.47	✓	20.04	0.98	22.13	✓	☐	✓	0.05	✓	
<i># of funds in category</i>			12	8	10	5										
			410	370	296	216										
Vanguard Small Cap Index Adm <i>percentile rank</i>	VSMAX	Small Blend	-5.60	3.99	5.40	11.59	✓	22.62	0.98	4.18	✓	☐	✗	0.05	✓	
<i># of funds in category</i>			12	5	6	4										
			669	615	495	359										
Non-US Stock																
American Funds Europacific Growth R6 <i>percentile rank</i>	REGGX	Foreign Large Blend	3.17	4.76	4.90	7.48	✓	16.90	1.08	19.09	✓	☐	✓	0.46	✓	
<i># of funds in category</i>			62	58	52	51										
			477	421	344	249										
Fixed Income																
BlackRock Inflation Protected Bond Instl <i>percentile rank</i>	BPRIX	Inflation- Protected Bond	8.50	4.80	3.36	3.12	✓	3.84	1.03	3.38	✓	—	—	0.65	✓	
<i># of funds in category</i>			15	32	37	41										
			212	196	170	115										
Baird Aggregate Bond Inst <i>percentile rank</i>	BAGIX	Intermediate- Term Bond	9.25	5.60	4.69	4.68	✓	3.70	1.08	19.76	✓	☐	—	0.30	✓	
<i># of funds in category</i>			15	11	9	4										
			421	380	331	249										
Federated Hermes Govt Ultrashort IS <i>percentile rank</i>	FGUSX	Ultrashort Bond	2.16	1.88	1.26	0.83	✗	0.46	0.07	22.99	✓	—	—	0.26	✓	
<i># of funds in category</i>			36	69	85	77										
			205	164	127	60										
Balanced																
BlackRock Global Allocation Instl <i>percentile rank</i>	MALOX	World Allocation	6.85	4.92	4.49	6.34	✓	10.40	1.00	3.50	✓	☐	✓	0.80	✓	
<i># of funds in category</i>			5	9	16	31										
			480	409	351	218										