

# THRIFT PLAN AND TRUST OF LINCOLN

## Screens Summary (Data as of 06-30-2021)

⊖ 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	
<b>US Stock</b>																
T. Rowe Price Dividend Growth	PRDGX	Large Blend	35.97	17.82	15.69	13.95	✓	16.31	0.86	21.26	✓	☐	✓	0.63	✓	
<i>percentile rank</i>			81	44	67	42										
<i># of funds in category</i>			1,395	1,265	1,107	825										
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	40.83	18.66	17.62	14.81	✓	18.53	1.00	5.18	✓	☐	✓	0.04	✓	
<i>percentile rank</i>			50	26	25	13										
<i># of funds in category</i>			1,395	1,265	1,107	825										
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	46.90	16.49	15.75	13.12	✓	21.61	0.98	23.13	✓	☐	✓	0.05	✓	
<i>percentile rank</i>			67	13	18	10										
<i># of funds in category</i>			389	357	290	202										
Vanguard Small Cap Index Adm	VSMAX	Small Blend	56.51	14.75	15.96	12.89	✓	24.62	0.95	5.18	✓	☐	✗	0.05	✓	
<i>percentile rank</i>			69	13	20	11										
<i># of funds in category</i>			653	603	512	356										
<b>Fixed Income</b>																
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	7.47	6.62	4.26	3.20	✓	4.18	1.05	4.38	✓	—	—	0.44	✓	
<i>percentile rank</i>			20	17	21	31										
<i># of funds in category</i>			206	202	176	123										
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	0.64	5.95	3.59	4.18	✓	3.91	1.08	20.76	✓	☐	—	0.30	✓	
<i>percentile rank</i>			45	17	18	5										
<i># of funds in category</i>			439	405	350	266										
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	0.33	1.53	1.36	0.82	✗	0.51	0.05	23.99	✓	—	—	0.26	✓	
<i>percentile rank</i>			73	73	74	79										
<i># of funds in category</i>			234	204	163	85										
<b>Balanced</b>																
BlackRock Global Allocation Instl	MALOX	World Allocation	28.50	12.63	10.65	7.11	✓	12.07	1.04	4.50	✓	☐	✓	0.83	✓	
<i>percentile rank</i>			28	4	10	25										
<i># of funds in category</i>			463	429	375	242										