

TAX DEFERRED ANNUITY PLAN OF

Screens Summary (Data as of 06-30-2023)

🔴 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	Sustain. Rating	Commit. Level	Carbon Risk	
US Stock																		
Vanguard Dividend Growth Inv	VDIGX	Large Blend	10.75	13.78	12.17	11.76	✔	15.89	0.79	17.42	✔	🇺🇸	✔	0.30	✔	4	2-Basic	Low Risk
percentile rank			90	52	22	48												
# of funds in category			1,557	1,413	1,305	984												

Vanguard 500 Index Admiral	VFIAX	Large Blend Index	19.54	14.56	12.27	12.82	✔	18.19	1.00	7.18	✔	🇺🇸	✔	0.04	✔	3	1-Low	Low Risk
percentile rank			26	27	19	10												
# of funds in category			1,557	1,413	1,305	984												

JPMorgan Large Cap Growth R6	JLGMX	Large Growth	25.97	12.48	16.27	17.00	✔	20.35	0.92	18.92	✔	🇺🇸	✔	0.44	✔	3	2-Basic	Low Risk
percentile rank			34	27	4	4												
# of funds in category			1,321	1,215	1,126	879												

🟡 Vanguard Equity-Income Adm	VEIRX	Large Value	8.85	14.68	9.37	10.31	✔	16.07	0.91	2.34	✖	🇺🇸	✔	0.19	✔	2	-	Medium Risk
percentile rank			69	49	27	18												
# of funds in category			1,309	1,223	1,168	886												

Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	18.35	8.27	9.66	11.00	✔	21.38	1.00	10.36	✔	🇺🇸	✔	0.07	✔	3	1-Low	Medium Risk
percentile rank			48	44	29	45												
# of funds in category			605	562	528	418												

Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	9.54	15.60	7.12	9.63	✔	18.90	0.96	16.88	✔	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			74	66	48	22												
# of funds in category			436	418	399	305												

PGIM Jennison Small Company R6	PJSQX	Small Growth	12.79	18.54	8.67	10.54	✔	20.09	0.82	9.59	✔	🇺🇸	✖	0.71	✔	3	-	Medium Risk
percentile rank			67	3	19	25												
# of funds in category			619	588	552	419												

DFA US Small Cap Value I	DFS VX	Small Value	15.43	24.56	6.54	8.65	✔	22.94	0.99	11.34	✔	🇺🇸	✔	0.30	✔	2	-	Medium Risk
percentile rank			25	14	23	26												
# of funds in category			502	468	441	345												

Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	14.69	5.95	5.94	6.33	✔	17.16	0.85	24.05	✔	🇺🇸	✔	0.57	✔	3	1-Low	Medium Risk
percentile rank			8	29	4	1												
# of funds in category			844	751	672	412												

Hartford Schroders International Stk SDR	SCIJX	Foreign Large Blend	18.23	9.62	7.54	-	✔	19.02	1.09	13.34	✔	🇺🇸	✔	0.71	✔	4	-	Low Risk
percentile rank			26	20	4	-												
# of funds in category			796	744	680	460												

MFS International Equity R6	MIEIX	Foreign Large Growth	21.17	10.61	7.63	7.43	✔	18.55	1.05	13.75	✔	🇺🇸	✔	0.68	✔	4	2-Basic	Low Risk
percentile rank			7	9	4	4												
# of funds in category			796	744	680	460												

DFA International Value I	DFIVX	Foreign Large Value	18.10	16.37	4.35	5.46	✔	20.84	1.06	13.34	✔	🇺🇸	✔	0.28	✔	1	-	Medium Risk
percentile rank			33	4	31	16												
# of funds in category			394	358	328	210												

DFA Global Equity I	DGEIX	Global Stock	16.14	13.95	8.28	9.42	✔	17.67	1.01	11.34	✔	---	✔	0.25	✔	2	-	Medium Risk
percentile rank			44	9	33	19												
# of funds in category			386	359	308	202												

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			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	Sustain. Rating	Commit. Level	Carbon Risk	
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-13.30	18.69	5.30	-0.62		18.82	1.13	4.66		—	—	0.76		3	—	—
<i>percentile rank</i>			78	53	39	54												
<i># of funds in category</i>			116	111	101	68									05-31-2023	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-3.95	5.87	4.39	6.13		20.22	1.00	27.15		—		0.12		3	1-Low	Low Risk
<i>percentile rank</i>			62	71	49	49												
<i># of funds in category</i>			268	244	225	162									05-31-2023	02-15-2022	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	1.97	-1.44	1.05	3.12		4.38	0.59	8.76		—	—	0.51		3	—	—
<i>percentile rank</i>			18	14	17	1												
<i># of funds in category</i>			135	124	102	63									05-31-2023	—	—	
BlackRock High Yield Bond K	BRHYX	High Yield Bond	9.74	3.86	3.53	4.65		8.59	1.00	15.51		—	—	0.51		—	2-Basic	—
<i>percentile rank</i>			13	27	20	9												
<i># of funds in category</i>			725	662	620	451									—	02-15-2022	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-1.78	-0.23	2.36	2.00		6.89	0.99	1.64		—	—	0.10		3	—	—
<i>percentile rank</i>			70	58	44	17												
<i># of funds in category</i>			237	221	217	155									05-31-2023	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-0.25	-3.69	1.09	1.94		6.27	1.01	22.76			—	0.30		3	1-Low	—
<i>percentile rank</i>			17	34	18	9												
<i># of funds in category</i>			530	474	441	330									05-31-2023	02-15-2022	—	
Loomis Sayles Investment Grade Bond N	LGBNX	Multisector Bond	1.14	-1.15	2.25	2.69		5.83	0.91	16.76		—	—	0.44		2	1-Low	—
<i>percentile rank</i>			13	7	6	5												
<i># of funds in category</i>			673	602	563	398									05-31-2023	02-15-2022	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	40.19		—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			61	—	—	—									—	—	—	
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	3.88	1.35	1.89	—		0.68	0.05	9.50		—	—	0.15		2	1-Low	—
<i>percentile rank</i>			44	32	25	—												
<i># of funds in category</i>			245	221	193	112									05-31-2023	02-15-2022	—	
Balanced																		
BlackRock 20/80 Target Allocation K	BKCPX	Target Risk	2.78	0.35	2.85	—		8.08	1.09	8.10		—		0.23		3	—	—
<i>percentile rank</i>			63	61	23	—												
<i># of funds in category</i>			172	158	146	103									05-31-2023	—	—	
BlackRock 40/60 Target Allocation K	BKMPX	Target Risk	6.36	3.54	5.08	—		10.20	1.07	8.10		—		0.25		3	—	Low Risk
<i>percentile rank</i>			25	30	8	—												
<i># of funds in category</i>			541	510	475	347									05-31-2023	—	09-30-2022	
BlackRock 60/40 Target Allocation K	BKGPX	Target Risk	9.91	6.38	6.56	—		12.52	1.03	8.10		—		0.26		3	—	Low Risk
<i>percentile rank</i>			34	50	29	—												
<i># of funds in category</i>			888	821	786	581									05-31-2023	—	12-31-2022	

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																	Updated	Updated	Updated
BlackRock 80/20 Target Allocation K	BKAPX	Target Risk	13.58	9.44	8.15	—	✔	14.84	1.03	8.10	✔	—	✔	0.27	✔	4	—	Low Risk	
<i>percentile rank</i>			<i>19</i>	<i>26</i>	<i>9</i>	<i>—</i>													
<i># of funds in category</i>			<i>381</i>	<i>346</i>	<i>324</i>	<i>248</i>									05-31-2023	—	12-31-2022		