

THRIFT PLAN AND TRUST OF LINCOLN

Screens Summary (Data as of 09-30-2020)

⊖ 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	8.69	11.81	13.54	13.27	✓	15.15	0.83	20.52	✓	■	✓	0.62	✓	
<i># of funds in category</i>			67	29	29	27										
			1,379	1,239	1,075	828										
Vanguard 500 Index Admiral <i>percentile rank</i>	VFIAX	Large Blend Index	15.11	12.24	14.11	13.71	✓	17.74	1.00	4.43	✓	■	✓	0.04	✓	
<i># of funds in category</i>			26	19	12	10										
			1,379	1,239	1,075	828										
Vanguard Mid Cap Index Admiral <i>percentile rank</i>	VIMAX	Mid-Cap Blend	7.08	7.98	10.33	11.97	✓	20.37	0.98	22.38	✓	■	✓	0.05	✓	
<i># of funds in category</i>			11	11	13	7										
			403	368	295	213										
Vanguard Small Cap Index Adm <i>percentile rank</i>	VSMAX	Small Blend	1.34	4.39	8.95	10.95	✓	22.78	0.98	4.43	✓	■	✖	0.05	✓	
<i># of funds in category</i>			14	7	5	3										
			658	617	503	358										
Non-US Stock																
American Funds Europacific Growth R6 <i>percentile rank</i>	REGGX	Foreign Large Blend	14.97	5.67	9.08	6.79	✓	17.32	1.09	19.35	✓	■	✓	0.46	✓	
<i># of funds in category</i>			58	60	50	52										
			469	420	336	246										
Fixed Income																
BlackRock Inflation Protected Bond Instl <i>percentile rank</i>	BPRIX	Inflation- Protected Bond	11.16	5.78	4.47	3.21	✓	4.05	1.05	3.63	✓	—	—	0.65	✓	
<i># of funds in category</i>			12	19	30	33										
			210	200	172	116										
Baird Aggregate Bond Inst <i>percentile rank</i>	BAGIX	Intermediate- Term Bond	7.80	5.62	4.69	4.44	✓	3.78	1.08	20.02	✓	■	—	0.30	✓	
<i># of funds in category</i>			14	13	12	4										
			418	381	336	256										
Federated Hermes Govt Ultrashort IS <i>percentile rank</i>	FGUSX	Ultrashort Bond	1.77	1.88	1.33	0.83	✖	0.46	0.06	23.24	✓	—	—	0.26	✓	
<i># of funds in category</i>			52	66	81	76										
			209	168	133	64										
Balanced																
BlackRock Global Allocation Instl <i>percentile rank</i>	MALOX	World Allocation	14.64	6.48	7.46	6.21	✓	10.96	1.01	3.75	✓	■	✓	0.80	✓	
<i># of funds in category</i>			3	6	8	25										
			477	406	349	219										