

TAX DEFERRED ANNUITY PLAN OF

Screens Summary (Data as of 09-30-2023)

🔴 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		
																Updated	Updated	Updated	
US Stock																			
Vanguard Dividend Growth Inv	VDIGX	Large Blend	10.78	8.22	9.20	10.64	✔️	15.88	0.80	17.67	✔️	🇺🇸	✔️	0.30	✔️	4	2-Basic	Low Risk	
<i>percentile rank</i>			93	75	42	52													
<i># of funds in category</i>			1,562	1,422	1,309	984											08-31-2023	02-15-2022	12-31-2022
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	21.57	10.11	9.88	11.87	✔️	17.85	1.00	7.43	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			30	32	20	9													
<i># of funds in category</i>			1,562	1,422	1,309	984											08-31-2023	02-15-2022	12-31-2022
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	23.20	5.61	13.38	15.32	✔️	19.05	0.90	19.17	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk	
<i>percentile rank</i>			58	47	5	4													
<i># of funds in category</i>			1,321	1,222	1,135	895											08-31-2023	04-07-2022	12-31-2022
Vanguard Equity-Income Adm	VEIRX	Large Value	12.64	12.02	7.80	9.70	✔️	16.33	0.91	2.59	❌	🇺🇸	✔️	0.19	✔️	2	-	Medium Risk	
<i>percentile rank</i>			70	48	24	16													
<i># of funds in category</i>			1,291	1,210	1,153	883											08-31-2023	-	12-31-2022
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	15.06	3.24	7.18	9.46	✔️	21.38	1.01	10.61	✔️	🇺🇸	✔️	0.07	✔️	3	1-Low	Medium Risk	
<i>percentile rank</i>			38	42	28	40													
<i># of funds in category</i>			609	568	537	431											08-31-2023	02-15-2022	12-31-2022
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	10.35	11.31	5.41	8.40	✔️	19.22	0.96	17.13	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk	
<i>percentile rank</i>			77	73	56	27													
<i># of funds in category</i>			430	409	393	298											08-31-2023	02-15-2022	12-31-2022
PGIM Jennison Small Company R6	PJSQX	Small Growth	7.38	10.88	6.80	8.74	✔️	20.29	0.82	9.85	✔️	🇺🇸	❌	0.71	✔️	3	-	Medium Risk	
<i>percentile rank</i>			64	7	11	25													
<i># of funds in category</i>			617	586	547	420											08-31-2023	-	12-31-2022
DFA US Small Cap Value I	DFS VX	Small Value	17.51	22.85	6.11	7.70	✔️	23.11	0.98	11.59	✔️	🇺🇸	✔️	0.30	✔️	2	-	Medium Risk	
<i>percentile rank</i>			33	14	19	21													
<i># of funds in category</i>			507	469	439	346											08-31-2023	-	12-31-2022
Non-US Stock																			
American Funds New World R6	RNWGX	Diversified Emerging Mkts	17.35	1.56	5.29	5.04	✔️	17.07	0.85	24.30	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk	
<i>percentile rank</i>			26	32	9	3													
<i># of funds in category</i>			853	753	682	417											08-31-2023	02-15-2022	12-31-2022
Hartford Schrodgers International Stk SDR	SCIJX	Foreign Large Blend	22.99	3.71	5.56	-	✔️	18.96	1.07	13.59	✔️	🇺🇸	❌	0.71	✔️	4	-	Low Risk	
<i>percentile rank</i>			56	64	6	-													
<i># of funds in category</i>			800	746	686	460											08-31-2023	-	12-31-2022
MFS International Equity R6	MIEIX	Foreign Large Growth	23.50	5.92	5.72	5.60	✔️	18.83	1.05	14.01	✔️	🇺🇸	✔️	0.68	✔️	4	2-Basic	Low Risk	
<i>percentile rank</i>			52	22	5	5													
<i># of funds in category</i>			800	746	686	460											08-31-2023	02-15-2022	12-31-2022
DFA International Value I	DFIVX	Foreign Large Value	31.93	15.70	4.14	4.11	✔️	20.62	1.05	13.59	✔️	🇺🇸	✔️	0.28	✔️	1	-	Medium Risk	
<i>percentile rank</i>			24	3	26	15													
<i># of funds in category</i>			401	362	337	218											08-31-2023	-	12-31-2022
DFA Global Equity I	DGEIX	Global Stock	20.53	10.15	6.79	8.22	✔️	17.62	1.02	11.59	✔️	—	✔️	0.25	✔️	2	-	Medium Risk	
<i>percentile rank</i>			37	6	27	18													
<i># of funds in category</i>			389	359	307	205											08-31-2023	-	12-31-2022

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



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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 Updated	Commit. Level Updated	Carbon Risk Updated	
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-0.88	16.10	6.73	-0.52	✔️	18.27	1.12	4.92	✔️	—	—	0.99	✔️	3	—	—
<i>percentile rank</i>			57	57	43	62												
<i># of funds in category</i>			114	110	105	66									06-30-2023	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-1.27	2.33	2.44	5.51	✔️	20.72	1.01	27.40	✔️	—	✔️	0.12	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			63	74	56	49												
<i># of funds in category</i>			271	248	230	166									08-31-2023	02-15-2022	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	4.22	-2.21	1.00	2.99	✔️	4.30	0.57	9.02	✔️	—	—	0.63	✔️	4	—	—
<i>percentile rank</i>			19	10	17	1												
<i># of funds in category</i>			122	114	105	66									08-31-2023	—	—	
BlackRock High Yield Bond K	BRHYX	High Yield Bond	10.81	2.40	3.18	4.33	✔️	8.15	1.00	13.76	✔️	—	—	0.51	✔️	—	2-Basic	—
<i>percentile rank</i>			22	32	24	11												
<i># of funds in category</i>			721	664	621	456									—	02-15-2022	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	1.04	-2.06	2.00	1.64	✔️	6.81	0.99	1.89	⚠️	—	—	0.10	✔️	3	—	—
<i>percentile rank</i>			75	59	52	25												
<i># of funds in category</i>			241	224	220	158									08-31-2023	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	1.41	-5.02	0.44	1.55	✔️	6.29	1.01	23.02	✔️	📊	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			24	36	22	11												
<i># of funds in category</i>			529	477	437	321									08-31-2023	02-15-2022	—	
Loomis Sayles Investment Grade Bond N	LGBNX	Multisector Bond	2.29	-2.56	1.58	2.27	✔️	5.78	0.90	17.01	✔️	—	—	0.44	✔️	2	1-Low	—
<i>percentile rank</i>			19	6	4	6												
<i># of funds in category</i>			676	608	568	401									08-31-2023	02-15-2022	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	40.44	✔️	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			73	—	—	—									—	—	—	
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.01	1.73	2.03	—	✔️	0.76	0.05	9.75	✔️	—	—	0.15	✔️	2	1-Low	—
<i>percentile rank</i>			43	29	25	—												
<i># of funds in category</i>			243	216	192	107									08-31-2023	02-15-2022	—	
Balanced																		
BlackRock 20/80 Target Allocation K	BKCPX	Target Risk	4.35	-1.78	1.80	—	✔️	8.10	1.09	8.35	✔️	—	✔️	0.23	✔️	3	—	—
<i>percentile rank</i>			62	70	46	—												
<i># of funds in category</i>			178	167	155	113									08-31-2023	—	—	
BlackRock 40/60 Target Allocation K	BKMPX	Target Risk	8.23	0.89	3.76	—	✔️	10.20	1.07	8.35	✔️	—	✔️	0.25	✔️	3	—	Low Risk
<i>percentile rank</i>			34	46	12	—												
<i># of funds in category</i>			529	503	468	340									08-31-2023	—	09-30-2022	
BlackRock 60/40 Target Allocation K	BKGPX	Target Risk	12.39	3.12	5.07	—	✔️	12.44	1.03	8.35	✔️	—	✔️	0.26	✔️	3	—	Low Risk
<i>percentile rank</i>			30	56	32	—												
<i># of funds in category</i>			894	831	784	577									08-31-2023	—	12-31-2022	

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															Updated	Updated	Updated	
BlackRock 80/20 Target Allocation K	BKAPX	Target Risk	16.55	5.62	6.51	—		14.69	1.03	8.35		—		0.27		4	—	Low Risk
<i>percentile rank</i>			<i>16</i>	<i>37</i>	<i>9</i>	<i>—</i>												
<i># of funds in category</i>			<i>380</i>	<i>351</i>	<i>328</i>	<i>252</i>									08-31-2023	—	12-31-2022	