

THRIFT PLAN AND TRUST OF LINCOLN

Screens Summary (Data as of 03-31-2019)

⊖ 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	12.63	13.36	11.03	15.30	✓	9.45	0.85	19.01	✓	☐	✓	0.64	✓	
<i># of funds in category</i>			6	21	8	36										
			1,418	1,224	1,085	817										
Vanguard 500 Index Admiral <i>percentile rank</i>	VFIAX	Large Blend Index	9.46	13.47	10.87	15.90	✓	10.73	1.00	2.93	✘	☐	✓	0.04	✓	
<i># of funds in category</i>			22	17	10	15										
			1,418	1,224	1,085	817										
Vanguard Mid Cap Index Admiral <i>percentile rank</i>	VIMAX	Mid-Cap Blend	5.98	11.59	8.85	16.67	✓	12.05	0.98	20.87	✓	☐	✓	0.05	✓	
<i># of funds in category</i>			21	28	11	11										
			456	376	329	234										
Vanguard Small Cap Index Adm <i>percentile rank</i>	VSMAX	Small Blend	5.58	12.78	7.91	16.97	✓	14.41	0.89	2.93	✘	☐	✘	0.05	✓	
<i># of funds in category</i>			9	15	10	7										
			736	632	519	382										
Non-US Stock																
American Funds Europacific Growth R6 <i>percentile rank</i>	REGGX	Foreign Large Blend	-4.66	9.33	4.27	—	✓	11.38	1.01	27.27	✓	☐	✓	0.49	✓	
<i># of funds in category</i>			64	31	39	—										
			442	373	314	235										
Fixed Income																
BlackRock Inflation Protected Bond Instl <i>percentile rank</i>	BPRIX	Inflation- Protected Bond	1.86	1.60	1.41	3.06	✓	2.99	0.98	2.12	✘	—	—	0.50	✓	
<i># of funds in category</i>			80	46	47	48										
			225	200	170	105										
Baird Aggregate Bond Inst <i>percentile rank</i>	BAGIX	Intermediate- Term Bond	4.59	2.55	3.13	5.18	✓	2.97	1.00	18.51	✓	☐	—	0.30	✓	
<i># of funds in category</i>			17	38	14	29										
			1,024	901	769	564										
Federated Government Ultrashrt Dur Instl <i>percentile rank</i>	FGUSX	Ultrashort Bond	2.03	1.34	0.82	0.71	✘	0.25	0.01	21.74	✓	—	—	0.26	✓	
<i># of funds in category</i>			85	80	83	79										
			187	151	134	63										
Balanced																
⚠ BlackRock Global Allocation Instl <i>percentile rank</i>	MALOX	World Allocation	-0.04	5.75	3.46	7.53	✓	6.39	0.97	15.26	✓	☐	✓	0.80	✓	
<i># of funds in category</i>			53	61	45	74										
			467	397	323	165										