

THRIFT PLAN AND TRUST OF LINCOLN

Screens Summary (Data as of 03-31-2020)

⊖ 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	-5.69	6.21	7.15	10.48	✓	13.48	0.87	20.01	✓	■	✓	0.62	✓	
<i># of funds in category</i>			15	8	7	8										
			1,377	1,220	1,054	806										
Vanguard 500 Index Admiral <i>percentile rank</i>	VFIAX	Large Blend Index	-7.01	5.07	6.69	10.49	✓	15.22	1.00	3.93	✓	■	✓	0.04	✓	
<i># of funds in category</i>			26	20	12	7										
			1,377	1,220	1,054	806										
Vanguard Mid Cap Index Admiral <i>percentile rank</i>	VIMAX	Mid-Cap Blend	-16.65	-0.26	2.08	8.86	✓	17.84	0.97	21.88	✓	■	✓	0.05	✓	
<i># of funds in category</i>			20	13	13	8										
			402	363	288	216										
Vanguard Small Cap Index Adm <i>percentile rank</i>	VSMAX	Small Blend	-23.33	-3.27	0.42	7.84	✓	20.52	0.96	3.93	✓	■	✖	0.05	✓	
<i># of funds in category</i>			21	9	14	8										
			686	624	498	358										
Non-US Stock																
American Funds Europacific Growth R6 <i>percentile rank</i>	REGGX	Foreign Large Blend	-12.70	0.28	0.91	3.97	✓	15.57	1.03	18.84	✓	■	✓	0.49	✓	
<i># of funds in category</i>			85	69	57	59										
			466	409	340	251										
Fixed Income																
BlackRock Inflation Protected Bond Instl <i>percentile rank</i>	BPRIX	Inflation- Protected Bond	5.59	2.83	2.06	2.95	✓	3.40	0.97	3.13	✓	—	—	0.65	✓	
<i># of funds in category</i>			36	38	40	39										
			218	196	173	115										
Baird Aggregate Bond Inst <i>percentile rank</i>	BAGIX	Intermediate- Term Bond	7.55	4.54	3.37	4.55	✓	3.44	1.03	19.52	✓	■	—	0.30	✓	
<i># of funds in category</i>			40	25	9	6										
			430	385	332	254										
Federated Government Ultrashrt Dur Instl <i>percentile rank</i>	FGUSX	Ultrashort Bond	1.80	1.69	1.10	0.75	✖	0.38	0.04	22.74	✓	—	—	0.26	✓	
<i># of funds in category</i>			21	28	65	75										
			204	164	131	61										
Balanced																
⚠ BlackRock Global Allocation Instl <i>percentile rank</i>	MALOX	World Allocation	-4.15	1.23	1.72	4.23	✓	9.07	0.96	3.25	✓	■	✓	0.80	✓	
<i># of funds in category</i>			11	15	17	37										
			476	406	338	210										