



# TAX DEFERRED ANNUITY PLAN OF

## Screens Summary (Data as of 03-31-2024)

🔴 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  |
| <b>Alternative</b>                       |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| PIMCO Commodity Real Ret Strat Instl     | PCRIX  | Commodities Broad Basket | -1.16                         | 8.24  | 7.35 | -1.11 | ✔️         | 17.75          | 1.10        | 5.42   | ✔️         | —         | —          | 0.99        | ✔️              | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 72                            | 76    | 46   | 58    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 114                           | 108   | 103  | 67    |            |                |             |        |            |           |            |             | 02-29-2024      | —             | —           |          |
| Vanguard Real Estate Index Admiral       | VGSLX  | Real Estate              | 8.54                          | 1.74  | 3.71 | 6.22  | ✔️         | 21.76          | 1.02        | 27.90  | ✔️         | —         | ✔️         | 0.12        | ✔️              | 3             | 1-Low       | Low Risk |
| <i>percentile rank</i>                   |        |                          | 49                            | 68    | 48   | 48    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 276                           | 261   | 240  | 180   |            |                |             |        |            |           |            |             | 02-29-2024      | 02-15-2022    | 12-31-2022  |          |
| <b>Fixed Income</b>                      |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| PIMCO International Bond (USD-Hdg) Instl | PFORX  | Global Bond              | 7.73                          | -0.14 | 1.68 | 3.31  | ✔️         | 4.97           | 0.58        | 9.52   | ✔️         | —         | —          | 0.63        | ✔️              | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 12                            | 3     | 12   | 1     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 113                           | 109   | 101  | 62    |            |                |             |        |            |           |            |             | 02-29-2024      | —             | —           |          |
| BlackRock High Yield Bond K              | BRHYX  | High Yield Bond          | 11.80                         | 2.99  | 4.70 | 4.55  | ✔️         | 8.48           | 1.00        | 14.26  | ✔️         | —         | —          | 0.48        | ✔️              | —             | 2-Basic     | —        |
| <i>percentile rank</i>                   |        |                          | 16                            | 24    | 17   | 11    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 696                           | 633   | 601  | 457   |            |                |             |        |            |           |            |             | —               | 02-15-2022    | —           |          |
| Vanguard Inflation-Protected Secs Adm    | VAIPX  | Inflation-Protected Bond | 0.14                          | -0.72 | 2.34 | 2.11  | ✔️         | 7.08           | 0.99        | 2.39   | ⚠️         | —         | —          | 0.10        | ✔️              | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 68                            | 61    | 61   | 21    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 236                           | 222   | 214  | 156   |            |                |             |        |            |           |            |             | 02-29-2024      | —             | —           |          |
| Baird Aggregate Bond Inst                | BAGIX  | Intermediate-Term Bond   | 2.80                          | -2.17 | 0.81 | 1.97  | ✔️         | 7.37           | 1.01        | 23.52  | ✔️         | 📊         | —          | 0.30        | ✔️              | 4             | 1-Low       | —        |
| <i>percentile rank</i>                   |        |                          | 21                            | 26    | 22   | 10    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 557                           | 503   | 452  | 322   |            |                |             |        |            |           |            |             | 02-29-2024      | 02-15-2022    | —           |          |
| Loomis Sayles Investment Grade Bond N    | LGBNX  | Multisector Bond         | 4.32                          | -0.87 | 2.50 | 2.50  | ✔️         | 6.83           | 0.92        | 17.51  | ✔️         | —         | —          | 0.44        | ✔️              | 2             | 1-Low       | —        |
| <i>percentile rank</i>                   |        |                          | 13                            | 7     | 4    | 7     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 682                           | 611   | 577  | 404   |            |                |             |        |            |           |            |             | 02-29-2024      | 02-15-2022    | —           |          |
| Lincoln Stable Value Account -LNGPA      |        | Stable Value             | —                             | —     | —    | —     | —          | —              | —           | 40.94  | ✔️         | —         | —          | —           | —               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | —                             | —     | —    | —     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 43                            | —     | —    | —     |            |                |             |        |            |           |            |             | —               | —             | —           |          |
| Baird Ultra Short Bond Institutional     | BUBIX  | Ultrashort Bond          | 5.91                          | 2.70  | 2.38 | 1.84  | ✔️         | 0.88           | 0.05        | 10.25  | ✔️         | —         | —          | 0.15        | ✔️              | 3             | 1-Low       | —        |
| <i>percentile rank</i>                   |        |                          | 48                            | 30    | 28   | 32    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 249                           | 214   | 194  | 122   |            |                |             |        |            |           |            |             | 02-29-2024      | 02-15-2022    | —           |          |
| <b>Balanced</b>                          |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| BlackRock 20/80 Target Allocation K      | BKCPX  | Target Risk              | 6.64                          | -0.29 | 3.22 | —     | ✔️         | 8.80           | 1.09        | 8.85   | ✔️         | —         | ✔️         | 0.24        | ✔️              | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 53                            | 70    | 42   | —     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 180                           | 162   | 155  | 119   |            |                |             |        |            |           |            |             | 02-29-2024      | —             | —           |          |
| BlackRock 40/60 Target Allocation K      | BKMPX  | Target Risk              | 10.85                         | 1.83  | 5.96 | —     | ✔️         | 10.60          | 1.07        | 8.85   | ✔️         | —         | ✔️         | 0.25        | ✔️              | 3             | —           | Low Risk |
| <i>percentile rank</i>                   |        |                          | 26                            | 36    | 11   | —     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 530                           | 506   | 473  | 350   |            |                |             |        |            |           |            |             | 02-29-2024      | —             | 09-30-2022  |          |
| BlackRock 60/40 Target Allocation K      | BKGPX  | Target Risk              | 15.73                         | 3.71  | 8.27 | —     | ✔️         | 12.58          | 1.03        | 8.85   | ✔️         | —         | ✔️         | 0.27        | ✔️              | 3             | —           | Low Risk |
| <i>percentile rank</i>                   |        |                          | 44                            | 55    | 31   | —     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 881                           | 828   | 781  | 581   |            |                |             |        |            |           |            |             | 02-29-2024      | —             | 12-31-2022  |          |

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⊖ 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/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure           | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail | Sustain.<br>Rating | Commit.<br>Level | Carbon<br>Risk |
|                                     |        |             |                               |            |            |            |               |                   |                |                  |               |              |               |              | Updated       | Updated            | Updated          |                |
| BlackRock 80/20 Target Allocation K | BKAPX  | Target Risk | 20.47                         | 5.79       | 10.57      | —          | ✔             | 14.54             | 1.03           | 8.85             | ✔             | —            | ✔             | 0.29         | ✔             | 4                  | —                | Low Risk       |
| <i>percentile rank</i>              |        |             | <i>17</i>                     | <i>23</i>  | <i>8</i>   | <i>—</i>   |               |                   |                |                  |               |              |               |              |               |                    |                  |                |
| <i># of funds in category</i>       |        |             | <i>362</i>                    | <i>350</i> | <i>320</i> | <i>262</i> |               |                   |                |                  |               |              |               |              | 02-29-2024    | —                  | 12-31-2022       |                |