

CITY OF NEWCASTLE OF OK 401K PLAN

Screens Summary (Data as of 06-30-2026)

Fund Removed from Approved List

Fund on Watch List

			Trailing Performance and Risk							Management		Style		Expense		ESG Metrics		
Name	Ticker	Asset Class	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	Sustain. Rating Updated	Commit. Level Updated	Carbon Risk Updated
US Stock																		
Vanguard 500 Index Admiral percentile rank	VFIAX	Large Blend Index	22.27	20.56	13.36	15.46	🟢	13.05	1.00	8.59	🟢	🇺🇸	🟢	0.04	🟢	3	1-Low	Low Risk
# of funds in category			35	27	21	18										06-30-2026	02-15-2022	12-31-2022
			1,444	1,334	1,245	988												
Vanguard Morn Growth Index Admiral percentile rank	VIGAX	Large Growth	18.59	22.91	13.17	18.00	🟢	17.42	1.06	1.36	🔴	🇺🇸	🟢	0.05	🟢	4	1-Low	Low Risk
# of funds in category			42	36	29	23										06-30-2026	02-15-2022	12-31-2022
			1,189	1,108	1,057	865												
Invesco Diversified Dividend R6 percentile rank	LCEFX	Large Value	16.24	14.05	9.83	9.23	🟢	11.20	0.86	10.35	🟢	🇺🇸	🟢	0.47	🟢	4	-	Medium Risk
# of funds in category			79	76	66	91										06-30-2026	-	12-31-2022
			1,214	1,161	1,097	928												
MFS Mid Cap Growth R6 percentile rank	OTCKX	Mid-Cap Growth	3.32	11.42	3.98	12.23	🟢	16.01	0.86	17.62	🟢	🇺🇸	🟢	0.65	🟢	3	2-Basic	Low Risk
# of funds in category			81	70	52	42										06-30-2026	02-15-2022	12-31-2022
			573	553	535	460												
Vanguard Selected Value Inv percentile rank	VASVX	Mid-Cap Value	20.45	14.42	10.41	11.52	🟢	15.62	1.00	21.36	🟢	🇺🇸	🟢	0.34	🟢	4	-	Medium Risk
# of funds in category			55	49	33	29										06-30-2026	-	12-31-2022
			467	439	418	347												
PGIM Jennison Small Company R6 percentile rank	PJSQX	Small Growth	32.59	15.36	7.63	12.64	🟢	17.23	0.75	12.60	🟢	🇺🇸	🔴	0.69	🟢	3	-	Medium Risk
# of funds in category			53	58	23	40										06-30-2026	-	12-31-2022
			641	627	601	491												
DFA US Small Cap Value I percentile rank	DFS VX	Small Value	33.18	17.06	11.43	11.93	🟢	18.50	0.93	14.35	🟢	🇺🇸	🟢	0.31	🟢	3	-	Medium Risk
# of funds in category			48	35	12	16										06-30-2026	-	12-31-2022
			557	534	512	430												
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm percentile rank	VEMAX	Diversified Emerging Mkts	24.01	17.05	5.05	8.43	🟢	12.42	0.65	17.85	🟢	🇺🇸	🟢	0.13	🟢	2	1-Low	Medium Risk
# of funds in category			83	80	74	74										06-30-2026	02-15-2022	12-31-2022
			805	769	707	535												
Vanguard Developed Markets Index Admiral percentile rank	VTMGX	Foreign Large Blend Index	28.62	19.26	10.10	10.50	🟢	13.86	0.97	13.36	🟢	🇺🇸	🟢	0.05	🟢	2	1-Low	Low Risk
# of funds in category			11	19	17	20										06-30-2026	02-15-2022	12-31-2022
			820	784	738	583												
American Funds EUPAC R-6 percentile rank	REGRX	Foreign Large Growth	23.72	16.01	5.51	9.91	🟢	13.84	0.97	25.10	🟢	🇺🇸	🟢	0.47	🟢	2	1-Low	Medium Risk
# of funds in category			15	26	39	30										06-30-2026	02-15-2022	12-31-2022
			423	399	382	265												
DFA International Value I percentile rank	DFIVX	Foreign Large Value	30.34	22.31	14.73	12.00	🟢	12.19	0.82	16.35	🟢	🇺🇸	🟢	0.28	🟢	1	-	Medium Risk
# of funds in category			25	20	9	7										06-30-2026	-	12-31-2022
			400	376	364	289												
American Funds Cptl Wld Gr&Inc R-6 percentile rank	RWIGX	Global Stock	27.62	21.07	11.56	12.63	🟢	12.60	0.98	20.42	🟢	—	🟢	0.41	🟢	2	1-Low	Low Risk
# of funds in category			10	10	16	27										06-30-2026	05-18-2022	12-31-2022
			347	316	310	229												

CITY OF NEWCASTLE OF OK 401K PLAN

Screens Summary (Data as of 06-30-2026)

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	Pass/ Fail	Sustain. Rating Updated	Commit. Level Updated	Carbon Risk Updated
Alternative																		
PIMCO Commodity and Real Ret Bd Alp Inst percentile rank # of funds in category	PCRIX	Commodities Broad Basket	26.75 40 128	12.87 39 119	8.92 64 113	6.63 51 85	🟢	12.93	0.95	7.67	🟢	—	—	0.90	🟢	3	-	-
Vanguard Real Estate Index Admiral percentile rank # of funds in category	VGSLX	Real Estate	12.49 71 248	9.14 57 239	2.81 68 231	4.92 65 185	🟢	16.72	1.00	1.36	🔴	—	🟢	0.13	🟢	3	1-Low	Low Risk
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl percentile rank # of funds in category	PFORX	Global Bond	2.93 67 132	5.57 20 126	1.81 13 123	2.81 15 86	🟢	3.72	0.53	11.77	🟢	—	—	0.57	🟢	3	-	-
Vanguard High-Yield Corporate Adm percentile rank # of funds in category	VWEAX	High Yield Bond	5.72 45 654	8.18 53 628	4.05 38 591	5.26 40 483	🟢	3.99	0.91	3.84	🟢	—	—	0.12	🟢	1	-	-
DFA Inflation-Protected Securities I percentile rank # of funds in category	DIPSX	Inflation- Protected Bond	3.18 65 176	4.03 32 169	0.96 35 162	2.56 30 137	🟢	4.35	1.03	19.79	🟢	—	—	0.11	🟢	3	-	-
Nuveen Core Impact Bond R6 percentile rank # of funds in category	TSBIX	Intermediate- Term Bond	4.41 12 545	4.80 11 509	0.29 24 471	1.90 24 351	🟢	5.47	0.98	13.78	🟢	🟡	—	0.35	🟢	4	4-Leader	-
PIMCO Income Instl percentile rank # of funds in category	PIMIX	Multisector Bond	6.78 12 408	7.77 21 387	3.83 17 352	4.81 11 262	🟢	4.62	0.83	19.27	🟢	—	—	0.54	🟢	4	-	-
Vanguard Ultra-Short-Term Bond Admiral percentile rank # of funds in category	VUSFX	Ultrashort Bond	4.20 43 254	5.28 40 231	3.45 74 189	2.68 49 123	🟢	0.67	0.09	6.62	🟢	—	—	0.09	🟢	3	-	-
Target Date																		
T. Rowe Price Retirement 2005 I percentile rank # of funds in category	TRAJX	Target Date	11.23 14 105	- - 100	- - 84	- - 61	—	-	-	10.92	🟢	—	🟢	0.34	🟢	3	1-Low	-
T. Rowe Price Retirement 2010 I percentile rank # of funds in category	TRPUX	Target Date	11.95 5 105	- - 100	- - 84	- - 61	—	-	-	10.92	🟢	—	🟢	0.34	🟢	3	1-Low	-
T. Rowe Price Retirement 2015 I percentile rank # of funds in category	TRUBX	Target Date	12.46 12 103	- - 100	- - 88	- - 64	—	-	-	10.92	🟢	—	🟢	0.34	🟢	3	1-Low	-
T. Rowe Price Retirement 2020 I percentile rank # of funds in category	TRDBX	Target Date	13.09 20 145	- - 139	- - 121	- - 84	—	-	-	10.92	🟢	—	🟢	0.36	🟢	3	1-Low	-

CITY OF NEWCASTLE OF OK 401K PLAN

Screens Summary (Data as of 06-30-2026)

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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
																Updated	Updated	Updated
T. Rowe Price Retirement 2025 I percentile rank # of funds in category	TREHX	Target Date	13.76 32 176	- - 169	- - 150	- - 102	— - -	- - -	- - -	10.92	🟢 - -	— - -	🟢 - -	0.37	🟢 - -	3	1-Low	-
T. Rowe Price Retirement 2030 I percentile rank # of funds in category	TRFHX	Target Date	15.60 30 270	- - 261	- - 241	- - 171	— - -	- - -	- - -	10.92	🟢 - -	— - -	🟢 - -	0.39	🟢 - -	3	1-Low	-
T. Rowe Price Retirement 2035 I percentile rank # of funds in category	TRFIX	Target Date	18.08 22 265	- - 257	- - 237	- - 168	— - -	- - -	- - -	10.92	🟢 - -	— - -	🟢 - -	0.41	🟢 - -	3	1-Low	-
T. Rowe Price Retirement 2040 I percentile rank # of funds in category	TRHDX	Target Date	20.09 28 270	- - 259	- - 239	- - 171	— - -	- - -	- - -	10.92	🟢 - -	— - -	🟢 - -	0.42	🟢 - -	3	1-Low	-
T. Rowe Price Retirement 2045 I percentile rank # of funds in category	TRIXX	Target Date	21.64 28 264	- - 257	- - 237	- - 168	— - -	- - -	- - -	10.92	🟢 - -	— - -	🟢 - -	0.43	🟢 - -	3	1-Low	-
T. Rowe Price Retirement 2050 I percentile rank # of funds in category	TRLX	Target Date	22.15 56 269	- - 259	- - 239	- - 171	— - -	- - -	- - -	10.92	🟢 - -	— - -	🟢 - -	0.44	🟢 - -	3	1-Low	-
T. Rowe Price Retirement 2055 I percentile rank # of funds in category	TRIMX	Target Date	22.36 61 263	- - 256	- - 236	- - 168	— - -	- - -	- - -	10.92	🟢 - -	— - -	🟢 - -	0.45	🟢 - -	3	1-Low	-
T. Rowe Price Retirement 2060 I percentile rank # of funds in category	TRLNX	Target Date	22.32 70 262	- - 255	- - 235	- - 127	— - -	- - -	- - -	10.92	🟢 - -	— - -	🟢 - -	0.46	🟢 - -	3	1-Low	-
T. Rowe Price Retirement 2065 I percentile rank # of funds in category	TRMOX	Target Date	22.42 65 249	- - 236	- - 188	- - -	— - -	- - -	- - -	5.72	🟢 - -	— - -	🟢 - -	0.46	🟢 - -	3	1-Low	-

Balanced

American Funds American Balanced R-6	RLBGX	Moderate Allocation	21.02	17.32	10.06	10.67		9.32	1.03	27.51		-		0.25		3	1-Low	Low Risk
percentile rank			7	3	1	7												
# of funds in category			535	512	494	423										06-30-2026	02-15-2022	12-31-2022