

# TEXAS BANK 401K PLAN

## Screens Summary (Data as of 09-30-2021)

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													
<b>US Stock</b>																		
American Funds Invmt Co of Amer R6	RICGX	Large Blend	28.03	13.03	13.88	14.98	✓	17.33	0.91	29.60	✓	☐	✓	0.27	✓	2	-	Low Risk
<i>percentile rank</i>			71	74	80	64												
<i># of funds in category</i>			1,391	1,267	1,112	819									08-31-2021	-	06-30-2021	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	29.98	15.96	16.86	16.60	✓	18.82	1.00	5.43	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			49	28	21	15												
<i># of funds in category</i>			1,391	1,267	1,112	819									08-31-2021	10-08-2021	06-30-2021	
State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	27.23	21.95	22.76	19.63	✓	20.18	1.00	22.26	✓	☐	✓	0.04	✓	3	-	Low Risk
<i>percentile rank</i>			46	24	23	19												
<i># of funds in category</i>			1,240	1,138	1,033	766									08-31-2021	-	06-30-2021	
State St Russell Lg Cp Val® Indx NL Cl C		Large Value	34.98	10.14	10.99	13.53	✓	20.15	1.00	22.61	✓	☐	✓	0.04	✓	3	-	Low Risk
<i>percentile rank</i>			48	40	55	28												
<i># of funds in category</i>			1,210	1,149	1,027	751									08-31-2021	-	06-30-2021	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	31.82	19.21	18.17	16.73	✓	21.52	0.97	8.61	✓	☐	✓	0.07	✓	4	1-Low	Low Risk
<i>percentile rank</i>			47	37	52	47												
<i># of funds in category</i>			586	551	497	388									08-31-2021	10-08-2021	06-30-2021	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	40.57	9.88	10.82	14.15	✓	23.22	0.99	15.13	✓	☐	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			76	42	43	15												
<i># of funds in category</i>			410	393	350	252									08-31-2021	10-08-2021	06-30-2021	
State St Russell Sm Cap® Gr Indx NL Cl C		Small Growth	33.19	11.51	15.19	15.64	✓	25.65	1.00	12.08	✓	☐	✓	0.05	✓	2	-	-
<i>percentile rank</i>			73	78	77	70												
<i># of funds in category</i>			613	577	513	390									08-31-2021	-	-	
State St Russell Sm Cp® Val Indx NL Cl C		Small Value	63.61	8.66	11.09	13.22	✓	26.78	0.99	12.08	✓	☐	✓	0.05	✓	2	-	-
<i>percentile rank</i>			45	36	32	32												
<i># of funds in category</i>			434	406	383	290									08-31-2021	-	-	
<b>Non-US Stock</b>																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	18.39	9.58	8.67	6.02	✓	18.90	0.96	13.10	✓	☐	✓	0.14	✓	2	1-Low	Medium Risk
<i>percentile rank</i>			59	41	53	53												
<i># of funds in category</i>			786	708	598	319									08-31-2021	10-08-2021	06-30-2021	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	26.51	8.18	9.18	8.62	✓	18.64	1.04	8.61	✓	☐	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			26	40	30	28												
<i># of funds in category</i>			769	696	596	402									08-31-2021	10-08-2021	06-30-2021	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	24.80	22.26	20.14	14.95	✓	21.51	1.05	18.66	✓	☐	✓	0.33	✓	3	-	Low Risk
<i>percentile rank</i>			21	3	2	3												
<i># of funds in category</i>			439	383	322	225									08-31-2021	-	06-30-2021	
Vanguard International Value Inv	VTRIX	Foreign Large Value	30.88	6.94	8.49	7.89	✓	20.03	1.10	11.35	✓	☐	✓	0.35	✓	2	-	Medium Risk
<i>percentile rank</i>			41	12	4	13												
<i># of funds in category</i>			349	319	271	181									08-31-2021	-	06-30-2021	
Vanguard Total World Stock Index Admiral	VTWAX	World Stock	28.38	-	-	-	-	-	-	8.61	✓	-	✓	0.10	✓	2	1-Low	Low Risk
<i>percentile rank</i>			31	-	-	-												
<i># of funds in category</i>			339	288	254	147									08-31-2021	10-08-2021	06-30-2021	

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																		Updated
<b>Alternative</b>																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	50.62	10.07	6.54	-1.52	✔	18.75	1.19	6.75	✔	—	—	0.82	✔	—	—	—
percentile rank			18	8	19	42												
# of funds in category			113	108	85	52												
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	33.51	12.01	7.54	11.54	✔	18.88	0.94	25.40	✔	—	✔	0.12	✔	3	1-Low	Medium Risk
percentile rank			47	40	46	31												
# of funds in category			247	232	200	148										08-31-2021	10-08-2021	06-30-2021
<b>Fixed Income</b>																		
Western Asset Core Plus Bond IS	WAPSX	Core Plus Bond	1.26	6.76	4.44	4.74	✔	5.58	1.28	14.76	✔	—	—	0.42	✔	—	—	—
percentile rank			47	11	12	9												
# of funds in category			614	571	498	357												
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	8.02	6.45	5.75	6.73	✔	8.34	0.87	13.64	✔	—	—	0.13	✔	—	—	—
percentile rank			81	31	39	35												
# of funds in category			680	633	555	361												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	5.09	7.29	4.16	3.02	✔	3.86	0.94	10.12	✔	—	—	0.10	✔	—	—	—
percentile rank			62	34	42	24												
# of funds in category			206	202	176	125												
Vanguard Total Bond Market Index Adm	VBTIX	Intermediate-Term Bond	-0.92	5.41	2.93	2.96	✔	3.71	1.05	8.61	✔	☒	—	0.05	✔	—	1-Low	—
percentile rank			69	42	52	59												
# of funds in category			411	378	333	249											10-08-2021	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	38.44	✔	—	—	—	—	—	—	—
percentile rank			—	—	—	—												
# of funds in category			30	—	—	—												
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	0.68	2.21	1.88	—	✔	0.96	0.11	4.68	✔	—	—	0.10	✔	3	—	—
percentile rank			33	16	24	—												
# of funds in category			241	213	169	88										08-31-2021	—	—
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	0.75	4.22	3.44	5.06	✔	3.54	0.64	7.02	✔	—	—	0.52	✔	—	—	—
percentile rank			39	56	14	10												
# of funds in category			123	104	77	47												
<b>Balanced</b>																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	10.28	8.47	7.31	7.33	✔	7.95	1.01	27.02	✔	—	✔	0.12	✔	—	1-Low	—
percentile rank			83	33	36	34												
# of funds in category			516	481	429	276											10-08-2021	—
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	22.47	11.54	11.60	11.42	✔	15.04	1.02	27.02	✔	—	✔	0.14	✔	3	1-Low	Low Risk
percentile rank			66	24	25	26												
# of funds in category			312	289	263	189										08-31-2021	10-08-2021	06-30-2021
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	4.52	6.73	5.06	5.17	✔	4.87	0.96	27.02	✔	—	✔	0.11	✔	—	1-Low	—
percentile rank			82	29	50	51												
# of funds in category			196	180	165	108											10-08-2021	—

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Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	16.25	10.04	9.47	9.39	✔	11.44	0.99	27.02	✔	—	✔	0.13	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			<i>82</i>	<i>46</i>	<i>53</i>	<i>56</i>													
<i># of funds in category</i>			<i>690</i>	<i>654</i>	<i>597</i>	<i>428</i>													
															Updated	Updated	Updated		
															08-31-2021	10-08-2021	06-30-2021		