

CITY OF NEWCASTLE OF OK 401K PLAN

Screens Summary (Data as of 03-31-2026)

⊖ 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	Sustain. Rating Updated	Commit. Level Updated	Carbon Risk Updated	
US Stock																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	17.75	18.27	12.02	14.12	✓	12.06	1.00	8.34	✓	☒	✓	0.04	✓	3	1-Low	Low Risk
percentile rank			34	25	19	15												
# of funds in category			1,457	1,349	1,250	987									02-28-2026	02-15-2022	12-31-2022	
Vanguard Growth Index Admiral	VIGAX	Large Growth	18.25	21.13	11.80	16.12	✓	15.54	1.02	31.27	✓	☒	✓	0.05	✓	3	1-Low	Low Risk
percentile rank			38	32	24	20												
# of funds in category			1,213	1,135	1,073	882									02-28-2026	02-15-2022	12-31-2022	
Invesco Diversified Dividend R6	LCEFX	Large Value	14.03	12.96	9.32	8.91	✓	11.79	0.91	10.10	✓	☒	✓	0.47	✓	4	-	Medium Risk
percentile rank			60	66	60	90												
# of funds in category			1,198	1,155	1,089	918									02-28-2026	-	12-31-2022	
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	3.42	8.03	2.60	10.86	✓	15.66	0.85	17.37	✓	☒	✓	0.65	✓	3	2-Basic	Low Risk
percentile rank			80	68	47	39												
# of funds in category			584	566	545	460									02-28-2026	02-15-2022	12-31-2022	
Vanguard Selected Value Inv	VASVX	Mid-Cap Value	13.88	12.92	8.94	10.40	✓	16.32	1.02	21.11	✓	☒	✓	0.34	✓	4	-	Medium Risk
percentile rank			55	43	38	30												
# of funds in category			482	455	432	354									02-28-2026	-	12-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	18.05	10.18	5.48	10.99	✓	17.04	0.79	12.35	✓	☒	✗	0.69	✓	3	-	Medium Risk
percentile rank			49	47	14	36												
# of funds in category			643	626	602	489									02-28-2026	-	12-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	26.13	14.71	9.98	10.88	✓	19.17	0.97	14.10	✓	☒	✓	0.31	✓	3	-	Medium Risk
percentile rank			20	17	7	13												
# of funds in category			563	541	517	427									02-28-2026	-	12-31-2022	
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	21.91	13.33	3.85	7.52	✓	11.85	0.72	17.60	✓	☒	✓	0.13	✓	2	1-Low	Medium Risk
percentile rank			85	73	60	58												
# of funds in category			816	775	697	531									02-28-2026	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	29.60	15.96	8.80	9.20	✓	13.68	1.00	13.11	✓	☒	✓	0.05	✓	2	1-Low	Low Risk
percentile rank			12	22	22	22												
# of funds in category			839	800	749	589									02-28-2026	02-15-2022	12-31-2022	
American Funds EUPAC R6	REGX	Foreign Large Growth	22.30	11.67	4.08	8.40	✓	13.26	0.93	24.85	✓	☒	✓	0.47	✓	2	1-Low	Medium Risk
percentile rank			16	25	40	36												
# of funds in category			432	409	382	268									02-28-2026	02-15-2022	12-31-2022	
DFA International Value I	DFIVX	Foreign Large Value	38.20	22.16	14.68	11.42	✓	12.90	0.88	16.10	✓	☒	✓	0.28	✓	1	-	Medium Risk
percentile rank			17	12	5	4												
# of funds in category			399	376	358	286									02-28-2026	-	12-31-2022	
American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	23.63	17.21	9.39	11.06	✓	11.49	0.96	20.17	✓	—	✓	0.41	✓	2	1-Low	Low Risk
percentile rank			14	14	37	32												
# of funds in category			347	322	316	226									02-28-2026	05-18-2022	12-31-2022	

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			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 Real Ret Strat Instl	PCRIX	Commodities Broad Basket	30.78	13.56	13.44	8.70	✔	12.05	0.95	7.42	✔	—	—	0.90	✔	2	-	-
percentile rank			57	51	59	53												
# of funds in category			127	118	112	83									02-28-2026	-	-	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	1.84	6.41	3.17	4.64	✔	16.54	1.01	29.90	✔	—	✔	0.13	✔	2	1-Low	Low Risk
percentile rank			65	56	63	57												
# of funds in category			248	237	230	185									02-28-2026	02-15-2022	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	2.41	4.92	1.32	2.88	✔	3.70	0.52	11.52	✔	—	—	0.57	✔	4	-	-
percentile rank			89	20	19	15												
# of funds in category			130	126	122	86									02-28-2026	-	-	
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	7.10	7.81	4.10	5.38	✔	4.08	0.91	3.59	✔	—	—	0.12	✔	1	-	-
percentile rank			30	57	38	47												
# of funds in category			661	637	594	481									02-28-2026	-	-	
DFA Inflation-Protected Securities I	DIPSX	Inflation-Protected Bond	2.90	3.14	1.43	2.65	✔	4.43	1.03	19.55	✔	—	—	0.11	✔	3	-	-
percentile rank			53	42	37	28												
# of funds in category			181	174	166	140									02-28-2026	-	-	
Nuveen Core Impact Bond R6	TSBIX	Intermediate-Term Bond	4.86	4.28	0.52	2.07	✔	5.54	0.98	13.53	✔	⚠	—	0.35	✔	4	4-Leader	-
percentile rank			14	14	24	21												
# of funds in category			551	515	468	345									05-31-2025	02-15-2022	-	
PIMCO Income Instl	PIMIX	Multisector Bond	6.91	7.46	3.81	4.85	✔	4.65	0.82	19.02	✔	—	—	0.54	✔	4	-	-
percentile rank			11	22	16	13												
# of funds in category			396	379	345	253									02-28-2026	-	-	
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	4.47	5.22	3.29	2.63	✔	0.69	0.10	6.37	✔	—	—	0.09	✔	3	-	-
percentile rank			33	50	69	49												
# of funds in category			256	219	187	117									02-28-2026	-	-	
Target Date																		
T. Rowe Price Retirement 2005 I	TRAJX	Target Date	9.54	-	-	-	—	-	-	10.67	✔	—	✔	0.34	✔	3	1-Low	-
percentile rank			27	-	-	-												
# of funds in category			110	97	87	64									02-28-2026	02-15-2022	-	
T. Rowe Price Retirement 2010 I	TRPUX	Target Date	10.00	-	-	-	—	-	-	10.67	✔	—	✔	0.34	✔	3	1-Low	-
percentile rank			9	-	-	-												
# of funds in category			110	97	87	64									02-28-2026	02-15-2022	-	
T. Rowe Price Retirement 2015 I	TRUBX	Target Date	10.34	-	-	-	—	-	-	10.67	✔	—	✔	0.34	✔	3	1-Low	-
percentile rank			29	-	-	-												
# of funds in category			116	105	99	74									02-28-2026	02-15-2022	-	
T. Rowe Price Retirement 2020 I	TRDBX	Target Date	10.81	-	-	-	—	-	-	10.67	✔	—	✔	0.36	✔	3	1-Low	-
percentile rank			43	-	-	-												
# of funds in category			150	136	123	84									02-28-2026	02-15-2022	-	

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															Updated	Updated	Updated			
T. Rowe Price Retirement 2025 I	TREHX	Target Date	11.35	-	-	-	-	-	-	10.67	✓	-	✓	0.37	✓	3	1-Low	-		
percentile rank			53	-	-	-														
# of funds in category			191	176	162	114												02-28-2026	02-15-2022	-
T. Rowe Price Retirement 2030 I	TRFHX	Target Date	12.81	-	-	-	-	-	-	10.67	✓	-	✓	0.39	✓	3	1-Low	-		
percentile rank			48	-	-	-														
# of funds in category			275	258	243	168												02-28-2026	02-15-2022	-
T. Rowe Price Retirement 2035 I	TRFX	Target Date	14.68	-	-	-	-	-	-	10.67	✓	-	✓	0.41	✓	3	1-Low	-		
percentile rank			48	-	-	-														
# of funds in category			270	254	234	168												02-28-2026	02-15-2022	-
T. Rowe Price Retirement 2040 I	TRHDX	Target Date	16.11	-	-	-	-	-	-	10.67	✓	-	✓	0.42	✓	3	1-Low	-		
percentile rank			68	-	-	-														
# of funds in category			270	251	236	168												02-28-2026	02-15-2022	-
T. Rowe Price Retirement 2045 I	TRIXX	Target Date	17.29	-	-	-	-	-	-	10.67	✓	-	✓	0.43	✓	3	1-Low	-		
percentile rank			66	-	-	-														
# of funds in category			264	249	234	168												02-28-2026	02-15-2022	-
T. Rowe Price Retirement 2050 I	TRLX	Target Date	17.60	-	-	-	-	-	-	10.67	✓	-	✓	0.44	✓	3	1-Low	-		
percentile rank			75	-	-	-														
# of funds in category			269	251	236	168												02-28-2026	02-15-2022	-
T. Rowe Price Retirement 2055 I	TRIMX	Target Date	17.82	-	-	-	-	-	-	10.67	✓	-	✓	0.45	✓	3	1-Low	-		
percentile rank			76	-	-	-														
# of funds in category			263	248	233	168												02-28-2026	02-15-2022	-
T. Rowe Price Retirement 2060 I	TRLNX	Target Date	17.78	-	-	-	-	-	-	10.67	✓	-	✓	0.46	✓	3	1-Low	-		
percentile rank			79	-	-	-														
# of funds in category			262	247	232	126												02-28-2026	02-15-2022	-
T. Rowe Price Retirement 2065 I	TRMOX	Target Date	17.80	-	-	-	-	-	-	5.47	✓	-	✓	0.46	✓	3	1-Low	-		
percentile rank			84	-	-	-														
# of funds in category			378	248	184	-												02-28-2026	02-15-2022	-
Balanced																				
American Funds American Balanced R6	RLBGX	Moderate Allocation	17.76	14.65	8.86	9.82	✓	8.74	1.02	27.26	✓	-	✓	0.25	✓	3	1-Low	Low Risk		
percentile rank			8	5	4	8														
# of funds in category			541	517	499	419												02-28-2026	02-15-2022	12-31-2022