

SOLUS ALTERNATIVE ASSET MANAGEMENT

Screens Summary (Data as of 12-31-2025)

⊖ 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																		
American Funds Invmt Co of Amer R6 percentile rank # of funds in category	RICGX	Large Blend	20.86 8 1,379	24.98 7 1,265	15.72 6 1,169	14.43 26 906	✔	11.57	0.94	33.94	✔	🇺🇸	✔	0.27	✔	2	-	Low Risk
Fidelity 500 Index percentile rank # of funds in category	FXAIX	Large Blend Index	17.86 24 1,379	22.99 22 1,265	14.41 19 1,169	14.81 12 906	✔	11.95	1.00	17.01	✔	🇺🇸	✔	0.02	✔	3	1-Low	Low Risk
American Funds Growth Fund of Amer R6 percentile rank # of funds in category	RGAGX	Large Growth	20.28 19 1,098	28.73 48 1,025	12.16 46 958	15.51 46 770	✔	14.70	0.93	24.27	✔	🇺🇸	✔	0.29	✔	2	1-Low	Low Risk
MFS Value R6 percentile rank # of funds in category	MEIKX	Large Value	13.27 70 1,122	11.17 80 1,073	10.20 78 1,011	10.33 64 847	✔	11.42	0.88	19.68	✔	🇺🇸	✔	0.44	✔	2	2-Basic	Low Risk
Neuberger Mid Cap Growth R6 percentile rank # of funds in category	NRMGX	Mid-Cap Growth	5.93 52 503	16.11 38 485	4.78 37 459	11.40 33 384	✔	18.61	1.01	6.05	✔	🇺🇸	✔	0.58	✔	3	-	Medium Risk
MFS Mid Cap Value R6 percentile rank # of funds in category	MVCKX	Mid-Cap Value	6.49 77 424	11.12 55 394	10.43 53 374	10.15 39 301	✔	14.77	0.94	17.21	✔	🇺🇸	✔	0.61	✔	3	-	Medium Risk
Vanguard Small Cap Growth Index Admiral percentile rank # of funds in category	VSGAX	Small Growth	8.44 50 543	15.32 31 529	3.03 51 507	10.25 43 396	✔	19.25	0.93	21.10	✔	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
Vanguard Small Cap Value Index Admiral percentile rank # of funds in category	VSIAX	Small Value	9.09 31 491	12.45 24 468	10.56 35 445	10.15 19 365	✔	17.60	0.85	9.77	✔	🇺🇸	✔	0.07	✔	5	1-Low	Medium Risk
Non-US Stock																		
American Funds New World R6 percentile rank # of funds in category	RNWGX	Diversified Emerging Mkts	28.60 66 756	16.90 37 709	5.62 34 626	9.92 11 462	✔	11.42	0.75	26.64	✔	🇺🇸	✔	0.57	✔	4	1-Low	Medium Risk
American Funds Intl Gr and Inc R6 percentile rank # of funds in category	RIGGX	Foreign Large Blend	35.53 16 756	17.60 34 708	8.73 37 661	8.86 24 506	✔	11.24	0.93	17.35	✔	🇺🇸	✔	0.53	✔	2	1-Low	Low Risk
Vanguard Developed Markets Index Admiral percentile rank # of funds in category	VTMGX	Foreign Large Blend Index	35.17 18 756	17.91 29 708	9.11 26 661	8.71 28 506	✔	12.70	1.05	12.95	✔	🇺🇸	✔	0.05	✔	2	1-Low	Low Risk
Vanguard International Growth Adm percentile rank # of funds in category	VWILX	Foreign Large Growth	20.21 49 391	14.75 40 368	0.75 81 340	10.76 1 224	✔	16.92	1.21	16.10	✔	🇺🇸	✔	0.26	✔	3	-	Low Risk
⚠ Vanguard International Value Inv percentile rank # of funds in category	VTRIX	Foreign Large Value	29.98 90 363	15.11 89 342	7.79 91 324	8.11 63 249	✔	12.86	1.01	15.69	✔	🇺🇸	✖	0.36	✔	3	-	Medium Risk

SOLUS ALTERNATIVE ASSET MANAGEMENT

Screens Summary (Data as of 12-31-2025)

🚫 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
American Funds New Perspective R6 percentile rank # of funds in category	RNPGX	Global Stock	21.62 14 313	21.22 36 297	9.37 24 271	13.05 18 187	✔️	12.13	1.05	25.18	✔️	—	✔️	0.40	✔️	2 12-31-2025	2-Basic 02-15-2022	Low Risk 12-31-2022

Alternative																		
⚠️ DWS Enhanced Commodity Strategy R6 percentile rank # of funds in category	SKRRX	Commodities Broad Basket	11.79 73 112	2.86 78 102	9.16 89 97	- - 71	✔️	8.70	0.83	15.85	✔️	—	—	0.85	✔️	3 12-31-2025	- -	- -
⚠️ Neuberger Real Estate R6 percentile rank # of funds in category	NRREX	Real Estate	-1.85 85 215	5.03 82 204	3.75 74 195	5.72 25 150	✔️	16.92	1.01	20.10	✔️	—	✔️	0.75	✔️	3 12-31-2025	- -	Low Risk 12-31-2022

Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl percentile rank # of funds in category	PFORX	Global Bond	4.31 66 106	6.47 17 101	1.36 13 96	3.32 15 63	✔️	3.38	0.48	11.36	✔️	—	—	0.57	✔️	3 12-31-2025	- -	- -
BlackRock High Yield K percentile rank # of funds in category	BRHYX	High Yield Bond	9.44 11 626	10.60 6 595	5.13 16 560	6.56 10 452	✔️	4.75	0.99	16.10	✔️	—	—	0.48	✔️	- -	2-Basic 02-15-2022	- -
Vanguard Inflation-Protected Secs Adm percentile rank # of funds in category	VAIPX	Inflation- Protected Bond	6.87 42 158	4.15 45 149	1.03 38 142	2.98 37 118	✔️	4.65	1.01	4.23	✔️	—	—	0.10	✔️	3 12-31-2025	- -	- -
Baird Aggregate Bond Inst percentile rank # of funds in category	BAGIX	Intermediate- Term Bond	7.36 32 512	5.19 25 471	-0.13 27 422	2.43 16 299	✔️	6.13	1.01	25.36	✔️	🗄️	—	0.30	✔️	4 12-31-2025	1-Low 02-15-2022	- -
PIMCO Income Instl percentile rank # of funds in category	PIMIX	Multisector Bond	11.04 4 360	8.57 18 340	3.89 19 309	5.09 10 215	✔️	4.82	0.79	18.85	✔️	—	—	0.54	✔️	4 12-31-2025	- -	- -
Lincoln Stable Value Account -LNGPA percentile rank # of funds in category		Stable Value	- - 37	- - -	- - -	- - -	—	-	-	42.78	✔️	—	—	-	—	- -	- -	- -
Baird Ultra Short Bond Institutional percentile rank # of funds in category	BUBIX	Ultrashort Bond	4.81 48 247	5.39 49 209	3.44 28 182	2.67 37 111	✔️	0.35	0.04	12.09	✔️	—	—	0.15	✔️	3 12-31-2025	1-Low 02-15-2022	- -

Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv percentile rank # of funds in category	VSCGX	Target Risk	12.86 34 238	10.93 16 228	4.24 52 221	6.12 24 182	✔️	7.26	0.96	3.93	✔️	🗄️	✔️	0.12	✔️	3 12-31-2025	1-Low 07-19-2023	- -
Vanguard LifeStrategy Growth Inv percentile rank # of funds in category	VASGX	Target Risk	19.63 27 182	17.08 12 178	8.76 27 174	10.03 14 145	✔️	10.04	0.97	3.93	✔️	🗄️	✔️	0.14	✔️	3 12-31-2025	1-Low 07-19-2023	Low Risk 12-31-2022

SOLUS ALTERNATIVE ASSET MANAGEMENT

Screens Summary (Data as of 12-31-2025)

⊖ 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	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	9.42	7.83	1.92	4.06	✔	6.11	0.93	3.93	✔	☒	✔	0.11	✔	3	1-Low	-
percentile rank			48	52	85	62												
# of funds in category			89	86	81	71									12-31-2025	07-19-2023	-	
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	16.24	13.98	6.49	8.09	✔	8.60	0.95	3.93	✔	☒	✔	0.13	✔	3	1-Low	Low Risk
percentile rank			41	19	40	18												
# of funds in category			425	418	405	327									12-31-2025	07-19-2023	12-31-2022	

SOLUS ALTERNATIVE ASSET MANAGEMENT

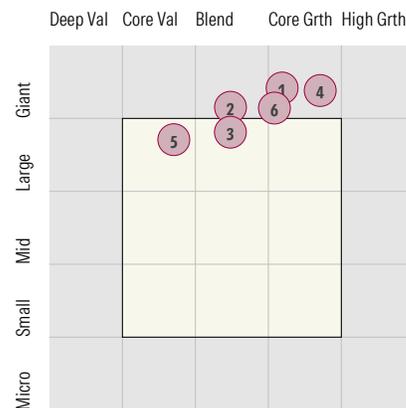
Style Analysis (Data as of 12-31-2025)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$	
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign		
1	American Funds Invmt Co of Amer R6	Large Blend	22.56	20.14	57.29	2.67	87.54	9.18	440.71
2	Fidelity 500 Index	Large Blend Index	26.56	16.99	56.44	0.01	99.48	0.51	465.35
3	American Funds Growth Fund of Amer R6	Large Growth	24.43	14.84	60.73	2.02	87.30	9.14	357.59
4	MFS Value R6	Large Value	39.06	28.73	32.22	0.33	94.00	5.67	130.20
5	Neuberger Mid Cap Growth R6	Mid-Cap Growth	30.85	19.03	50.10	1.24	93.21	5.55	38.14
6	MFS Mid Cap Value R6	Mid-Cap Value	39.51	23.10	37.39	0.72	93.59	5.04	19.28
7	Vanguard Small Cap Growth Index Admiral	Small Growth	23.27	20.82	55.91	1.63	96.17	2.11	10.33
8	Vanguard Small Cap Value Index Admiral	Small Value	47.49	17.76	34.74	0.63	97.42	1.85	8.11

Non-US Stock Funds

	Category	Super Sectors %			Regional Exposure %			Market Maturity %			
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$	
1	American Funds New World R6	Diversified Emerging Mkts	39.93	11.22	48.85	28.89	48.96	22.16	58.82	41.18	106.08
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	40.74	18.81	40.44	11.18	30.42	58.41	87.65	12.35	70.46
3	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	43.12	18.49	38.37	11.99	35.46	52.55	99.16	0.84	43.13
4	Vanguard International Growth Adm	Foreign Large Growth	32.43	15.91	51.66	19.93	37.49	42.58	81.08	18.92	104.79
5	Vanguard International Value Inv	Foreign Large Value	51.47	16.71	31.84	12.87	39.32	47.81	83.76	16.24	33.51
6	American Funds New Perspective R6	Global Stock	28.91	18.59	52.51	60.61	13.03	26.35	96.59	3.41	231.04

Fixed Income Funds

	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) Instl	Global Bond	44.35	9.26	4.31	0.00	7.49	96.20	3.80	0.00
2	BlackRock High Yield K	High Yield Bond	0.00	0.00	83.32	0.00	2.71	5.02	93.75	1.23
3	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.88	0.00	0.00	0.00	6.55	99.77	0.00	0.23
4	Baird Aggregate Bond Inst	Intermediate-Term Bond	29.47	19.85	42.33	0.00	5.98	99.70	0.30	0.00
5	PIMCO Income Instl	Multisector Bond	30.67	17.06	10.74	0.00	5.10	88.79	11.21	0.00
6	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7	Baird Ultra Short Bond Institutional	Ultrashort Bond	18.08	0.00	53.72	0.00	0.50	99.80	0.00	0.20