

SOLUS ALTERNATIVE ASSET MANAGEMENT

Screens Summary (Data as of 06-30-2025)

🚫 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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>	
US Stock																			
American Funds Invmt Co of Amer R6 <i>percentile rank</i> <i># of funds in category</i>	RICGX	Large Blend	21.19 4 1,431	23.46 3 1,323	17.75 7 1,210	13.21 23 916	✔️	14.61	0.90	33.35	✔️	📊	✔️	0.27	✔️	2 04-30-2025	— —	Low Risk 12-31-2022	
Fidelity 500 Index <i>percentile rank</i> <i># of funds in category</i>	FXAIX	Large Blend Index	15.15 26 1,431	19.70 22 1,323	16.63 19 1,210	13.63 8 916	✔️	15.80	1.00	16.42	✔️	📊	✔️	0.02	✔️	3 04-30-2025	1-Low 07-19-2023	Low Risk 12-31-2022	
American Funds Growth Fund of Amer R6 <i>percentile rank</i> <i># of funds in category</i>	RGAGX	Large Growth	21.77 14 1,107	24.99 39 1,057	16.05 37 977	14.62 48 768	✔️	17.68	0.92	23.68	✔️	📊	✔️	0.30	✔️	1 05-31-2025	1-Low 04-07-2022	Low Risk 12-31-2022	
MFS Value R6 <i>percentile rank</i> <i># of funds in category</i>	MEIKX	Large Value	12.31 54 1,157	12.02 63 1,105	12.84 72 1,042	9.50 46 837	✔️	14.45	0.90	19.10	✔️	📊	✔️	0.44	✔️	3 05-31-2025	2-Basic 02-15-2022	Low Risk 12-31-2022	
Neuberger Berman Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	NRMGX	Mid-Cap Growth	22.30 20 507	18.85 19 492	11.52 24 459	10.93 28 379	✔️	20.87	0.98	5.46	✔️	📊	✔️	0.59	✔️	3 05-31-2025	— —	Medium Risk 12-31-2022	
MFS Mid Cap Value R6 <i>percentile rank</i> <i># of funds in category</i>	MVCKX	Mid-Cap Value	8.15 55 421	11.55 36 392	14.36 47 366	8.95 28 287	✔️	17.76	0.94	16.62	✔️	📊	✔️	0.62	✔️	3 05-31-2025	— —	Medium Risk 12-31-2022	
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	11.33 24 554	12.77 29 537	7.36 60 522	8.30 49 405	✔️	21.82	0.95	20.51	✔️	📊	✔️	0.07	✔️	4 05-31-2025	1-Low 02-15-2022	Medium Risk 12-31-2022	
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	9.12 19 501	11.65 22 484	15.18 35 453	8.39 20 373	✔️	20.93	0.89	9.18	✔️	📊	✔️	0.07	✔️	4 05-31-2025	1-Low 02-15-2022	Medium Risk 12-31-2022	
Non-US Stock																			
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWGX	Diversified Emerging Mkts	15.53 29 778	13.74 12 720	8.82 28 638	7.83 2 459	✔️	14.09	0.74	26.05	✔️	📊	✔️	0.57	✔️	3 05-31-2025	1-Low 02-15-2022	Medium Risk 12-31-2022	
American Funds Intl Gr and Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RIGGX	Foreign Large Blend	18.79 39 764	15.13 48 713	11.36 31 669	6.53 40 469	✔️	15.10	0.98	16.76	✔️	📊	✔️	0.54	✔️	3 05-31-2025	1-Low 02-15-2022	Low Risk 12-31-2022	
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	19.25 36 764	15.40 43 713	11.30 33 669	6.79 27 469	✔️	16.61	1.08	12.36	✔️	📊	✔️	0.05	✔️	3 05-31-2025	1-Low 02-15-2022	Low Risk 12-31-2022	
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	17.94 32 391	13.87 48 368	7.34 55 336	9.60 6 224	✔️	20.94	1.23	15.52	✔️	📊	✔️	0.25	✔️	3 05-31-2025	— —	Low Risk 12-31-2022	
⚠️ Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	13.71 97 359	12.51 92 344	10.70 83 325	5.58 77 241	✔️	16.02	1.00	15.10	✔️	📊	❌	0.36	✔️	3 05-31-2025	— —	Medium Risk 12-31-2022	

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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	
															<i>Updated</i>	<i>Updated</i>	<i>Updated</i>	
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	Global Stock	18.08	18.88	13.84	12.17	🟢	15.79	1.05	24.59	🟢	—	🟢	0.41	🟢	2	2-Basic	Low Risk
			23	32	15	15												
			338	323	285	193										05-31-2025	02-15-2022	12-31-2022

Alternative

! DWS Enhanced Commodity Strategy R6	SKRRX	Commodities Broad Basket	3.67	-0.69	10.98	—	✖	10.16	0.86	15.26	✔	—	—	0.89	✔	3	—	—
percentile rank			59	64	95	—												
# of funds in category			109	100	96	69										05-31-2025	—	—
Neuberger Berman Real Estate R6	NRREX	Real Estate	9.23	2.66	5.79	6.98	✔	19.79	1.00	19.51	✔	—	✔	0.75	✔	3	—	Low Risk
percentile rank			46	76	78	12												
# of funds in category			225	218	201	153										05-31-2025	—	12-31-2022

Fixed Income

PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	6.67	5.24	1.82	3.32	✓	4.53	0.54	10.77	✓	—	—	0.75	✓	3	—	—
percentile rank			27	10	9	3												
# of funds in category			107	101	96	60										05-31-2025	—	—
BlackRock High Yield K	BRHYX	High Yield Bond	10.08	10.36	6.54	5.42	✓	6.81	1.00	15.51	✓	—	—	0.48	✓	—	2-Basic	—
percentile rank			21	8	18	9												
# of funds in category			629	602	560	437										—	02-15-2022	—
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	5.68	2.16	1.52	2.58	✓	6.88	1.00	3.64	✓	—	—	0.10	✓	3	—	—
percentile rank			57	62	49	36												
# of funds in category			161	152	141	117										05-31-2025	—	—
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	6.21	3.18	-0.33	2.15	✓	7.36	1.01	24.77	✓	☒	—	0.30	✓	4	1-Low	—
percentile rank			33	20	30	17												
# of funds in category			523	480	423	301										05-31-2025	02-15-2022	—
PIMCO Income Instl	PIMIX	Multisector Bond	9.31	7.29	4.37	4.53	✓	5.95	0.81	18.27	✓	—	—	0.83	✓	4	—	—
percentile rank			16	29	24	7												
# of funds in category			377	356	310	213										05-31-2025	—	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	42.19	✓	—	—	—	—	—	—	—
percentile rank			—	—	—	—												
# of funds in category			13	—	—	—										—	—	—
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.30	5.06	3.05	2.42	✓	0.51	0.04	11.50	✓	—	—	0.15	✓	3	1-Low	—
percentile rank			55	42	34	38												
# of funds in category			257	212	188	114										05-31-2025	02-15-2022	—

Balanced

Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	10.51	8.47	5.11	5.38	🟢	9.47	0.98	3.35	🟢	📊	🟢	0.12	🟢	3	1-Low	—
percentile rank			24	25	57	15												
# of funds in category			248	—	—	—										05-31-2025	07-19-2023	—
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	14.51	14.09	10.75	8.66	🟢	13.15	0.99	3.35	🟢	📊	🟢	0.14	🟢	3	1-Low	Low Risk
percentile rank			29	21	28	15												
# of funds in category			200	—	—	—										05-31-2025	07-19-2023	12-31-2022

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																Updated	Updated	Updated
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	8.31	5.63	2.27	3.62		7.83	0.94	3.35				0.11		4	1-Low	—
percentile rank			36	68	86	54												
# of funds in category			77	—	—	—										05-31-2025	07-19-2023	—
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	12.53	11.28	7.92	7.05		11.27	0.98	3.35				0.13		3	1-Low	Low Risk
percentile rank			24	26	44	14												
# of funds in category			467	—	—	—										05-31-2025	07-19-2023	12-31-2022