

# SOLUS ALTERNATIVE ASSET MANAGEMENT

## Screens Summary (Data as of 09-30-2024)

🔴 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	Commit. Level	Carbon Risk	
US Stock																		
American Funds Invmt Co of Amer R6	RICGX	Large Blend	39.33	13.42	16.13	12.19	✔️	16.40	0.92	32.61	✔️	🇺🇸	✔️	0.27	✔️	2	–	Low Risk
<i>percentile rank</i>			6	6	16	47												
<i># of funds in category</i>			1,497	1,348	1,236	919									08-31-2024	–	12-31-2022	
Fidelity 500 Index	FXAIX	Large Blend Index	36.33	11.90	15.96	13.37	✔️	17.52	1.00	15.67	✔️	🇺🇸	✔️	0.02	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			23	20	19	8												
<i># of funds in category</i>			1,497	1,348	1,236	919									08-31-2024	07-19-2023	12-31-2022	
American Funds Growth Fund of Amer R6	RGAGX	Large Growth	40.93	7.90	16.78	13.84	✔️	20.35	0.95	30.93	✔️	🇺🇸	✔️	0.30	✔️	1	1-Low	Low Risk
<i>percentile rank</i>			43	56	42	53												
<i># of funds in category</i>			1,172	1,107	1,034	803									08-31-2024	04-07-2022	12-31-2022	
MFS Value R6	MEIKX	Large Value	26.60	8.59	10.52	9.89	✔️	15.59	0.92	18.35	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			59	72	68	33												
<i># of funds in category</i>			1,194	1,108	1,054	820									08-31-2024	02-15-2022	12-31-2022	
Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	31.37	0.90	11.06	11.13	✔️	20.87	0.96	4.71	✔️	🇺🇸	✔️	0.60	✔️	3	–	Medium Risk
<i>percentile rank</i>			19	45	38	29												
<i># of funds in category</i>			548	528	493	389									08-31-2024	–	12-31-2022	
MFS Mid Cap Value R6	MVCKX	Mid-Cap Value	30.08	9.92	12.03	10.09	✔️	18.51	0.93	15.87	✔️	🇺🇸	✔️	0.62	✔️	3	–	Medium Risk
<i>percentile rank</i>			15	26	30	12												
<i># of funds in category</i>			406	388	374	285									08-31-2024	–	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	25.73	-0.95	8.60	9.18	✔️	22.39	0.95	19.76	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			50	56	71	63												
<i># of funds in category</i>			582	558	530	407									08-31-2024	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	28.69	8.22	11.60	9.58	✔️	21.00	0.90	8.43	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			9	26	35	15												
<i># of funds in category</i>			485	456	428	329									08-31-2024	02-15-2022	12-31-2022	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	24.64	1.39	8.37	6.92	✔️	15.99	0.80	25.31	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			38	38	18	1												
<i># of funds in category</i>			805	721	647	431									08-31-2024	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	22.17	4.30	7.58	5.08	✔️	16.70	0.99	16.01	✔️	🇺🇸	✔️	0.54	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			76	56	59	67												
<i># of funds in category</i>			789	723	675	442									08-31-2024	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	24.64	4.80	8.27	5.92	✔️	18.07	1.09	11.61	✔️	🇺🇸	✔️	0.08	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			50	45	38	28												
<i># of funds in category</i>			789	723	675	442									08-31-2024	02-15-2022	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	28.94	-3.65	10.76	8.97	✔️	22.88	1.22	14.77	✔️	🇺🇸	✔️	0.31	✔️	3	–	Low Risk
<i>percentile rank</i>			30	84	8	10												
<i># of funds in category</i>			407	391	342	228									08-31-2024	–	12-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	21.61	5.20	7.89	5.01	✔️	17.26	0.97	14.35	✔️	🇺🇸	✖️	0.39	✔️	3	–	Medium Risk
<i>percentile rank</i>			63	81	55	38												
<i># of funds in category</i>			365	340	314	213									08-31-2024	–	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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
American Funds New Perspective R6	RNPGX	Global Stock	31.71	5.46	13.85	11.77	✔️	18.55	1.10	23.85	✔️	—	✔️	0.42	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			51	34	21	14												
<i># of funds in category</i>			344	324	274	192									08-31-2024	02-15-2022	12-31-2022	

Alternative																		
DWS Enhanced Commodity Strategy R6	SKRRX	Commodities Broad Basket	3.01	2.25	7.76	—	✔️	13.94	0.88	14.51	✔️	—	✔️	0.89	✔️	3	—	—
<i>percentile rank</i>			24	91	63	—												
<i># of funds in category</i>			115	106	101	66									08-31-2024	—	—	
Neuberger Berman Real Estate R6	NRREX	Real Estate	35.71	2.90	5.57	8.33	✔️	21.96	1.01	18.76	✔️	—	✔️	0.76	✔️	3	—	Low Risk
<i>percentile rank</i>			12	50	25	12												
<i># of funds in category</i>			247	238	219	156									08-31-2024	—	12-31-2022	

Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	10.77	0.93	1.37	3.15	✔️	5.06	0.57	10.02	✔️	—	—	0.75	✔️	3	—	—
<i>percentile rank</i>			57	4	15	1												
<i># of funds in category</i>			107	105	97	60									03-31-2024	—	—	
BlackRock High Yield K	BRHYX	High Yield Bond	15.92	3.72	4.99	5.07	✔️	8.58	0.99	14.76	✔️	—	—	0.48	✔️	—	2-Basic	—
<i>percentile rank</i>			16	24	19	11												
<i># of funds in category</i>			670	614	579	435									—	02-15-2022	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	9.82	-0.62	2.52	2.45	✔️	7.13	0.99	2.90	✖️	—	—	0.10	✔️	3	—	—
<i>percentile rank</i>			37	37	43	24												
<i># of funds in category</i>			161	153	145	107									08-31-2024	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	12.58	-1.10	0.78	2.25	✔️	7.74	1.01	24.02	✔️	📄	—	0.30	✔️	4	1-Low	—
<i>percentile rank</i>			13	27	27	13												
<i># of funds in category</i>			525	464	415	287									08-31-2024	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	12.73	2.43	3.61	4.36	✔️	6.61	0.81	17.52	✔️	—	—	0.83	✔️	4	—	—
<i>percentile rank</i>			51	23	21	3												
<i># of funds in category</i>			363	331	282	195									08-31-2024	—	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.44	✔️	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			14	—	—	—									—	—	—	
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	6.29	3.70	2.71	2.10	✔️	0.89	0.05	10.76	✔️	—	—	0.15	✔️	3	1-Low	—
<i>percentile rank</i>			54	26	25	35												
<i># of funds in category</i>			252	204	185	114									08-31-2024	02-15-2022	—	

Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	18.82	2.39	5.06	5.24	✔️	10.34	1.03	2.60	✖️	—	✔️	0.12	✔️	3	1-Low	—
<i>percentile rank</i>			35	56	57	25												
<i># of funds in category</i>			465	452	415	306									08-31-2024	07-19-2023	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	26.88	5.87	9.82	8.37	✔️	14.58	1.03	2.60	✖️	—	✔️	0.14	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			27	41	30	28												
<i># of funds in category</i>			313	307	280	231									08-31-2024	07-19-2023	12-31-2022	

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															Updated	Updated	Updated			
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	14.87	0.59	2.59	3.57	✔	8.46	1.02	2.60	✖	—	✔	0.11	✔	4	1-Low	—		
<i>percentile rank</i>			47	78	79	51														
<i># of funds in category</i>			152	141	137	105												08-31-2024	07-19-2023	—
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	22.82	4.14	7.45	6.84	✔	12.43	1.01	2.60	✖	—	✔	0.13	✔	3	1-Low	Low Risk		
<i>percentile rank</i>			44	63	62	51														
<i># of funds in category</i>			743	694	655	497												08-31-2024	07-19-2023	12-31-2022