

SOLUS ALTERNATIVE ASSET MANAGEMENT

Screens Summary (Data as of 03-31-2025)

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
			US Stock																			
American Funds Invmt Co of Amer R6 percentile rank # of funds in category	RICGX	Large Blend	10.09 7 1,457	11.70 4 1,331	18.77 19 1,218	11.75 35 912	🟢	16.21	0.92	33.10	🟢	🇺🇸	🟢	0.27	🟢	2	—	Low Risk				
Fidelity 500 Index percentile rank # of funds in category	FXAIX	Large Blend Index	8.24 19 1,457	9.05 22 1,331	18.58 23 1,218	12.49 7 912	🟢	17.31	1.00	16.17	🟢	🇺🇸	🟢	0.02	🟢	3	1-Low	Low Risk				
American Funds Growth Fund of Amer R6 percentile rank # of funds in category	RGAGX	Large Growth	7.12 28 1,103	8.90 39 1,052	17.59 42 972	12.90 45 759	🟢	19.80	0.94	23.43	🟢	🇺🇸	🟢	0.30	🟢	1	1-Low	Low Risk				
MFS Value R6 percentile rank # of funds in category	MEIKX	Large Value	7.00 46 1,175	7.21 47 1,109	15.27 72 1,049	9.26 42 824	🟢	15.53	0.90	18.85	🟢	🇺🇸	🟢	0.44	🟢	3	2-Basic	Low Risk				
Neuberger Berman Mid Cap Growth R6 percentile rank # of funds in category	NRMGX	Mid-Cap Growth	-1.17 35 509	3.27 30 493	13.19 34 459	9.10 36 369	🟢	21.90	0.97	5.21	🟢	🇺🇸	🟢	0.59	🟢	3	—	Medium Risk				
MFS Mid Cap Value R6 percentile rank # of funds in category	MVCKX	Mid-Cap Value	2.05 35 424	5.58 33 397	17.80 43 373	8.56 23 285	🟢	18.96	0.94	16.37	🟢	🇺🇸	🟢	0.62	🟢	3	—	Medium Risk				
Vanguard Small Cap Growth Index Admiral percentile rank # of funds in category	VSGAX	Small Growth	-2.83 32 559	1.18 37 543	11.47 58 528	7.30 50 398	🟢	23.14	0.95	20.26	🟢	🇺🇸	🟢	0.07	🟢	4	1-Low	Medium Risk				
Vanguard Small Cap Value Index Admiral percentile rank # of funds in category	VSIAX	Small Value	-0.78 28 503	4.21 32 482	18.41 38 456	7.70 19 365	🟢	22.00	0.90	8.93	🟢	🇺🇸	🟢	0.07	🟢	4	1-Low	Medium Risk				
Non-US Stock																						
American Funds New World R6 percentile rank # of funds in category	RNWGX	Diversified Emerging Mkts	3.31 68 787	3.31 25 724	10.83 24 646	6.44 3 439	🟢	15.36	0.78	25.81	🟢	🇺🇸	🟢	0.57	🟢	3	1-Low	Medium Risk				
American Funds Intl Gr and Inc R6 percentile rank # of funds in category	RIGGX	Foreign Large Blend	5.25 66 761	6.28 34 706	11.90 44 662	5.30 50 445	🟢	16.15	0.97	16.51	🟢	🇺🇸	🟢	0.54	🟢	3	1-Low	Low Risk				
Vanguard Developed Markets Index Admiral percentile rank # of funds in category	VTMGX	Foreign Large Blend Index	4.73 75 761	5.31 56 706	12.15 36 662	5.60 33 445	🟢	17.95	1.09	12.11	🟢	🇺🇸	🟢	0.05	🟢	3	1-Low	Low Risk				
Vanguard International Growth Adm percentile rank # of funds in category	VWILX	Foreign Large Growth	5.46 20 392	1.83 60 372	10.61 36 338	8.25 6 218	🟢	22.22	1.21	15.27	🟢	🇺🇸	🟢	0.25	🟢	3	—	Low Risk				
Vanguard International Value Inv percentile rank # of funds in category	VTRIX	Foreign Large Value	1.59 97 369	4.54 89 347	11.60 81 323	4.65 67 230	🟢	17.13	0.99	14.85	🟢	🇺🇸	🔴	0.36	🟢	3	—	Medium Risk				

SOLUS ALTERNATIVE ASSET MANAGEMENT

Screens Summary (Data as of 03-31-2025)

🔴 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
American Funds New Perspective R6 percentile rank # of funds in category	RNPGX	Global Stock	5.96 22 342	5.89 36 328	15.61 16 280	10.74 14 196	🟢	17.66	1.07	24.35	🟢	—	🟢	0.41	🟢	3	2-Basic	Low Risk
																02-28-2025	02-15-2022	12-31-2022

Alternative

⚠️ DWS Enhanced Commodity Strategy R6	SKRRX	Commodities Broad Basket	9.57	-1.87	13.09	—	✖	11.53	0.87	15.01	✓	—	✓	0.89	✓	3	—	—
<i>percentile rank</i>			58	84	91	—												
<i># of funds in category</i>			110	101	95	67										02-28-2025	—	—
Neuberger Berman Real Estate R6	NRREX	Real Estate	10.60	-2.17	8.38	6.07	✓	20.52	0.99	19.26	✓	—	✓	0.75	✓	3	—	Low Risk
<i>percentile rank</i>			21	60	83	11												
<i># of funds in category</i>			229	221	204	152										02-28-2025	—	12-31-2022

Fixed Income

PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	4.69	2.80	2.17	2.69	✓	4.95	0.54	10.52	✓	—	—	0.75	✓	3	—	—
<i>percentile rank</i>			42	12	13	7												
<i># of funds in category</i>			109	104	99	60										02-28-2025	—	—
BlackRock High Yield K	BRHYX	High Yield Bond	7.29	5.18	7.68	5.04	✓	8.37	1.00	15.26	✓	—	—	0.48	✓	—	2-Basic	—
<i>percentile rank</i>			29	19	23	11												
<i># of funds in category</i>			632	600	551	434										—	02-15-2022	—
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation- Protected Bond	6.24	-0.08	2.25	2.41	✓	7.24	1.00	3.39	✓	—	—	0.10	✓	3	—	—
<i>percentile rank</i>			36	50	53	35												
<i># of funds in category</i>			158	150	141	117										02-28-2025	—	—
Baird Aggregate Bond Inst	BAGIX	Intermediate- Term Bond	5.22	1.03	0.37	1.86	✓	7.75	1.01	24.52	✓	📊	—	0.30	✓	4	1-Low	—
<i>percentile rank</i>			28	21	27	16												
<i># of funds in category</i>			529	470	423	294										02-28-2025	02-15-2022	—
PIMCO Income Instl	PIMIX	Multisector Bond	7.41	4.63	5.23	4.41	✓	6.54	0.83	18.02	✓	—	—	0.83	✓	4	—	—
<i>percentile rank</i>			29	17	40	3												
<i># of funds in category</i>			375	346	295	204										02-28-2025	—	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.94	✓	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			10	—	—	—										—	—	—
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.50	4.66	3.16	2.32	✓	0.65	0.04	11.25	✓	—	—	0.15	✓	3	1-Low	—
<i>percentile rank</i>			47	32	44	36												
<i># of funds in category</i>			255	201	183	113										02-28-2025	02-15-2022	—

Balanced

Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	5.53	3.19	5.90	4.69	✓	10.32	1.03	3.10	✓	—	✓	0.12	✓	3	1-Low	—
<i>percentile rank</i>			41	40	72	30												
<i># of funds in category</i>			447	435	399	293										02-28-2025	07-19-2023	—
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	6.37	5.55	12.18	7.67	✓	14.41	1.03	3.10	✓	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			20	28	41	29												
<i># of funds in category</i>			306	297	267	220										02-28-2025	07-19-2023	12-31-2022

SOLUS ALTERNATIVE ASSET MANAGEMENT

Screens Summary (Data as of 03-31-2025)

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	5.11	1.95	2.78	3.10		8.45	1.03	3.10		—		0.11		4	1-Low	—
percentile rank			55	68	90	62												
# of funds in category			158	148	142	111										02-28-2025	07-19-2023	—
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	5.93	4.37	9.01	6.20		12.34	1.01	3.10		—		0.13		3	1-Low	Low Risk
percentile rank			33	45	74	52												
# of funds in category			715	690	638	496										02-28-2025	07-19-2023	12-31-2022