

# 400 CAPITAL MANAGEMENT LLC 401K

## Screens Summary (Data as of 03-31-2023)

🚫 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	
<b>US Stock</b>																		
MFS Massachusetts Investors Tr R6	MITJX	Large Blend	-7.14	16.74	9.81	11.20	✔️	18.20	0.94	11.00	✔️	🇺🇸	✔️	0.37	✔️	4	–	Low Risk
<i>percentile rank</i>			43	75	58	52												
<i># of funds in category</i>			1,372	1,240	1,130	835									02-28-2023	–	12-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-7.77	18.56	11.15	12.20	✔️	19.23	1.00	6.93	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			53	31	21	11												
<i># of funds in category</i>			1,372	1,240	1,130	835									02-28-2023	02-15-2022	12-31-2022	
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	-9.06	19.71	15.11	15.80	✔️	22.76	0.96	18.67	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			22	6	4	3												
<i># of funds in category</i>			1,253	1,142	1,056	813									02-28-2023	04-07-2022	12-31-2022	
American Funds Washington Mutual R6	RWMGX	Large Value	-5.32	18.12	9.96	11.34	✔️	16.80	0.83	25.76	✔️	🇺🇸	✖️	0.26	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			23	49	55	47												
<i># of funds in category</i>			1,372	1,240	1,130	835									02-28-2023	02-15-2022	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	-11.75	16.18	9.28	10.55	✔️	23.16	1.00	10.11	✔️	🇺🇸	✔️	0.07	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			56	37	31	47												
<i># of funds in category</i>			582	534	503	392									02-28-2023	02-15-2022	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-8.26	20.86	6.61	9.46	✔️	19.20	0.95	16.63	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			75	66	52	19												
<i># of funds in category</i>			400	386	366	268									02-28-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-12.03	13.49	6.32	8.85	✔️	23.61	0.96	18.26	✔️	🇺🇸	✖️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			54	70	61	67												
<i># of funds in category</i>			608	578	540	406									02-28-2023	02-15-2022	12-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	-3.50	31.25	7.19	8.54	✔️	23.44	1.00	11.09	✔️	🇺🇸	✔️	0.30	✔️	2	–	Medium Risk
<i>percentile rank</i>			23	19	23	27												
<i># of funds in category</i>			482	453	430	323									02-28-2023	–	12-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-6.90	12.18	4.10	5.50	✔️	18.28	0.86	23.80	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			24	22	3	1												
<i># of funds in category</i>			835	746	657	398									02-28-2023	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	0.14	13.55	3.38	4.77	✔️	18.68	1.05	14.50	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			18	30	36	45												
<i># of funds in category</i>			749	697	630	425									02-28-2023	02-15-2022	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	-6.81	13.48	6.54	8.79	✔️	25.16	1.20	13.26	✔️	🇺🇸	✔️	0.34	✔️	3	–	Low Risk
<i>percentile rank</i>			67	12	13	5												
<i># of funds in category</i>			449	404	350	235									02-28-2023	–	12-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	1.16	15.30	3.19	4.96	✔️	19.28	1.02	12.85	✔️	🇺🇸	✖️	0.38	✔️	2	–	Medium Risk
<i>percentile rank</i>			30	41	25	20												
<i># of funds in category</i>			365	334	311	195									02-28-2023	–	12-31-2022	
American Funds New Perspective R6	RNPGX	Global Stock	-8.85	16.61	9.35	10.70	✔️	21.06	1.14	22.34	✔️	—	✔️	0.41	✔️	2	2-Basic	Low Risk
<i>percentile rank</i>			53	14	16	9												
<i># of funds in category</i>			365	306	269	180									02-28-2023	02-15-2022	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	
																	Updated	Updated	Updated
<b>Alternative</b>																			
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-14.75	25.82	6.73	-1.64	✔	18.26	1.12	4.41	✔	—	—	0.76	✔	3	—	—	
<i>percentile rank</i>			86	33	31	67													
<i># of funds in category</i>			114	108	93	65									12-31-2022	—	—		
Neuberger Berman Real Estate R6	NRREX	Real Estate	-20.12	8.45	6.93	6.64	✔	19.77	0.96	17.26	✔	—	✔	0.75	✔	4	—	Low Risk	
<i>percentile rank</i>			55	89	14	13													
<i># of funds in category</i>			261	237	213	156									02-28-2023	—	12-31-2022		
<b>Fixed Income</b>																			
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-3.68	-0.44	1.02	2.74	✔	4.61	0.62	8.52	✔	—	—	0.51	✔	3	—	—	
<i>percentile rank</i>			19	20	10	1													
<i># of funds in category</i>			130	113	99	59									02-28-2023	—	—		
BlackRock High Yield Bond K	BRHYX	High Yield Bond	-2.99	6.46	3.38	4.31	✔	9.11	1.00	15.26	✔	—	—	0.51	✔	—	2-Basic	—	
<i>percentile rank</i>			38	26	17	8													
<i># of funds in category</i>			689	622	580	415									—	02-15-2022	—		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-6.22	1.67	2.85	1.39	✔	7.02	0.99	1.39	✖	—	—	0.10	✔	3	—	—	
<i>percentile rank</i>			63	65	39	32													
<i># of funds in category</i>			215	202	195	137									02-28-2023	—	—		
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-4.67	-1.98	1.16	1.75	✔	6.54	1.04	22.52	✔	📊	—	0.30	✔	3	1-Low	—	
<i>percentile rank</i>			29	34	20	9													
<i># of funds in category</i>			465	418	382	286									02-28-2023	02-15-2022	—		
PIMCO Income Instl	PIMIX	Multisector Bond	-1.30	3.59	2.26	3.98	✔	6.04	0.86	16.01	✔	—	—	0.51	✔	—	—	—	
<i>percentile rank</i>			17	41	22	1													
<i># of funds in category</i>			346	292	255	158									—	—	—		
Lincoln NY Stable Value Account -LYGPA		Stable Value	—	—	—	—	—	—	—	26.51	✔	—	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—													
<i># of funds in category</i>			—	—	—	—									—	—	—		
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	2.12	1.01	1.38	—	✔	0.64	0.05	25.74	✔	—	—	0.24	✔	—	—	—	
<i>percentile rank</i>			48	72	63	—													
<i># of funds in category</i>			237	216	180	106									—	—	—		
<b>Target Date</b>																			
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	-5.26	6.90	4.30	5.77	✔	10.66	0.89	10.11	✔	—	✔	0.08	✔	3	1-Low	—	
<i>percentile rank</i>			29	53	42	25													
<i># of funds in category</i>			146	135	121	56									02-28-2023	02-15-2022	—		
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	-5.91	8.31	4.77	6.35	✔	12.34	0.95	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			45	39	37	18													
<i># of funds in category</i>			215	190	170	103									02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	-6.22	9.67	5.21	6.89	✔	13.51	0.96	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			40	50	40	26													
<i># of funds in category</i>			217	190	170	97									02-28-2023	02-15-2022	12-31-2022		

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														Updated	Updated	Updated		
Vanguard Target Retirement 2035 Fund <i>percentile rank</i> <i># of funds in category</i>	VTHX	Target Date	-6.36 35 208	11.12 57 183	5.68 45 167	7.43 31 100	✔️	14.54	0.95	10.11	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2040 Fund <i>percentile rank</i> <i># of funds in category</i>	VFORX	Target Date	-6.53 33 212	12.58 64 184	6.12 40 170	7.91 25 97	✔️	15.57	0.96	10.11	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2045 Fund <i>percentile rank</i> <i># of funds in category</i>	VTIVX	Target Date	-6.70 36 208	14.06 46 183	6.59 32 167	8.22 18 100	✔️	16.65	0.98	10.11	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2050 Fund <i>percentile rank</i> <i># of funds in category</i>	VFIFX	Target Date	-6.71 34 209	14.17 49 184	6.66 34 170	8.26 20 97	✔️	16.89	0.98	10.11	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2055 Fund <i>percentile rank</i> <i># of funds in category</i>	VFFVX	Target Date	-6.67 32 208	14.17 60 183	6.66 37 167	8.24 27 82	✔️	16.88	0.98	10.11	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2060 Fund <i>percentile rank</i> <i># of funds in category</i>	VTTSX	Target Date	-6.67 34 208	14.16 64 178	6.65 38 157	8.24 1 8	✔️	16.86	1.31	10.11	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2065 Fund <i>percentile rank</i> <i># of funds in category</i>	VLXVX	Target Date	-6.64 24 158	14.17 70 66	6.64 50 10	— — —	✖️	16.86	1.31	5.72	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2070 Fund <i>percentile rank</i> <i># of funds in category</i>	VSVNX	Target Date	— — 158	— — 66	— — 10	— — —	—	—	—	0.76	✖️	—	✔️	0.08	✔️	3	—	Low Risk
														02-28-2023	—	12-31-2022		
Vanguard Target Retirement Income Fund <i>percentile rank</i> <i># of funds in category</i>	VTINX	Target Date	-4.50 39 157	3.83 53 140	3.26 35 123	3.79 39 82	✔️	8.42	0.90	10.11	✔️	—	✔️	0.08	✔️	3	1-Low	—
														02-28-2023	02-15-2022	—		
<b>Balanced</b>																		
Vanguard LifeStrategy Cnsvr Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSCGX	Target Risk	-5.55 50 479	4.62 80 441	3.55 38 417	4.59 24 302	✔️	10.13	1.02	1.09	✖️	—	✔️	0.12	✔️	3	1-Low	—
														02-28-2023	02-15-2022	—		
Vanguard LifeStrategy Growth Inv <i>percentile rank</i> <i># of funds in category</i>	VASGX	Target Risk	-6.60 48 333	12.16 56 297	6.03 35 282	7.54 27 224	✔️	15.48	1.02	1.09	✖️	—	✔️	0.14	✔️	3	1-Low	Low Risk
														02-28-2023	02-15-2022	12-31-2022		
Vanguard LifeStrategy Income Inv <i>percentile rank</i> <i># of funds in category</i>	VASIX	Target Risk	-5.11 63 145	0.89 84 132	2.17 54 130	3.00 41 93	✔️	7.72	1.00	1.09	✖️	—	✔️	0.11	✔️	3	1-Low	—
														02-28-2023	02-15-2022	—		
Vanguard LifeStrategy Moderate Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSMGX	Target Risk	-6.05 40 750	8.35 82 683	4.82 57 656	6.09 49 485	✔️	12.76	0.99	1.09	✖️	—	✔️	0.13	✔️	3	1-Low	Low Risk
														02-28-2023	02-15-2022	12-31-2022		