

# US Large Company Stock Index

**Benchmark**  
S&P 500 TR USD

**Morningstar Category**  
Large Blend

**Overall Morningstar Rating™**  
★★★★★

**Morningstar Return**  
High

**Morningstar Risk**  
Average

Out of 1292 Large Blend investments. An investment's overall Morningstar Rating, based on its risk-adjusted return, is a weighted average of its applicable 3-, 5-, and 10-year Ratios. See disclosure page for details.

## Investment Information

### Investment Objective & Strategy

The fund seeks to provide an investment return that approximates as closely as practicable, before expenses, the performance of the S&P 500® Index over the long term. The fund is a custom fund that currently invests exclusively in units of a collective investment trust (CIT), which uses an indexing investment approach to track, before expenses, the performance of the S&P 500® Index, a market capitalization-weighted index designed to measure the performance of the stocks of large United States companies. The fund will generally attempt to invest in the stocks comprising the Index in the same proportions as the Index, but it may invest in other securities, use sampling, or employ other techniques to construct the portfolio and manage exposure. It is possible that the fund's return may not match the return of the Index.

### Fees and Expenses as of 12-31-23

Net Annual Operating Expense Ratio	0.01%
Net Annual Operating Expense per \$1000	\$0.10

### Operations

Inception Date	12-09-22
Annual Turnover Ratio %	3.87
Total Fund Assets (\$mil)	33,570.89

### Management Company(s)

State Street Global Advisors

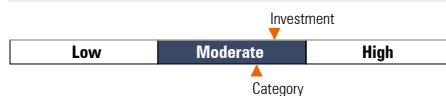
### Portfolio Manager(s)

Management Team

### Category Description: Large Blend

Large-blend portfolios are fairly representative of the overall US stock market in size, growth rates and price. Stocks in the top 70% of the capitalization of the US equity market are defined as large cap. The blend style is assigned to portfolios where neither growth nor value characteristics predominate. These portfolios tend to invest across the spectrum of US industries, and owing to their broad exposure, the portfolios' returns are often similar to those of the S&P 500 Index.

## Volatility Analysis



In the past, this investment has shown a relatively moderate range of price fluctuations relative to other investments. This investment may experience larger or smaller price declines or price increases depending on market conditions. Some of this risk may be offset by owning other investments with different portfolio makeups or investment strategies.

## Morningstar Proprietary Statistics

	1 Year	3 Year	5 Year	10 Year
Morningstar Rating™	—	★★★★★	★★★★★	★★★★★
Fund Rank Percentile	22	19	19	8
Out of # of Investments	1,414	1,292	1,189	895

## Portfolio Analysis

### Composition as of 09-30-24



### Morningstar Equity Style Box™ as of 09-30-24

Style	% Mkt Cap
Giant	46.75
Large	34.87
Medium	17.85
Small	0.54
Micro	0.00

### Top Holdings as of 09-30-24

Company	% Assets
Apple Inc	7.20
Microsoft Corp	6.50
NVIDIA Corp	6.08
Amazon.com Inc	3.54
Meta Platforms Inc Class A	2.54
Alphabet Inc Class A	1.98
Berkshire Hathaway Inc Class B	1.71
Alphabet Inc Class C	1.63
Broadcom Inc	1.63
Tesla Inc	1.48

### Statistics as of 09-30-24

Statistic	Portfolio	Category
P/E Ratio	27.47	25.41
P/B Ratio	4.80	4.31
P/C Ratio	18.92	17.49
GeoAvgCap (\$mil)	327,413.55	234,340.16

### Risk Measures as of 09-30-24

Metric	Portfolio	Category
5 Yr Std Dev	18.04	18.13
5 Yr Beta	1.00	0.98
5 Yr Sharpe Ratio	0.78	0.70
5 Yr Alpha	-0.01	-1.16
5 Yr R-squared	100.00	94.73

### Total Number of Stock Holdings

504

### Total Number of Bond Holdings

0

### Morningstar Sectors as of 09-30-24

Sector	% Fund
Cyclical	27.11
Basic Materials	2.00
Consumer Cyclical	10.29
Financial Services	12.48
Real Estate	2.34
Sensitive	52.72
Communication Services	8.86
Energy	3.31
Industrials	7.58
Technology	32.97
Defensive	20.16
Consumer Defensive	5.87
Healthcare	11.62
Utilities	2.67

## Notes

The Investment Profile is authorized for Ohio Deferred Compensation Program participant use only, and it is supplemented by the Disclosure Statement and Explanation of Terms, a current plan performance summary, and a prospectus, if applicable. These can be obtained at Ohio457.org and should be read carefully before investing or sending money. The Investment Performance Report containing performance results is available at Ohio457.org.

Morningstar ratings reflect the reduction of the fund's expense ratio. However, Ohio DC charges an administrative fee, which is not reflected in this rating.

NOT A DEPOSIT — NOT FDIC INSURED — NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY — NOT GUARANTEED BY THE INSTITUTION — MAY GO DOWN IN VALUE (NRF-10110H-OH)