

Release Date: 06-30-2022

## Ohio DC International Stock

## Benchmark

MSCI All Country World Ex US  
Index

## Morningstar Category

Global Large-Stock Blend

## Overall Morningstar Rating™

Out of 304 Global Large-Stock 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 Ratings. See disclosure page for

## Morningstar Return

## Morningstar Risk

## Investment Information

## Investment Objective &amp; Strategy

The investment seeks long-term capital appreciation.

The fund is a custom multi-manager fund that invests in a wide array of international stocks. It seeks to exceed the return of the MSCI All Country World Ex US Index by allocating the fund's capital between three active investment managers. It has an established target weighting to each of the three managers, however, due to market movements and cash flows, the fund may deviate from its intended target at times.

## Fees and Expenses as of 03-31-22

Net Annual Operating Expense Ratio	0.53%
Net Annual Operating Expense per \$1000	\$5.30

## Operations

Inception Date	09-11-20
Annual Turnover Ratio %	N/A
Total Fund Assets (\$mil)	468.60

## Management Company(s)

Vanguard	35.0%
Schroder Investment Management	35.0%
Arrowstreet Capital, L.P.	30.0%

## Portfolio Manager(s)

No manager information is available.

## Category Description: Global Large-Stock Blend

Global large-stock blend portfolios invest in a variety of international stocks and typically skew towards large caps that are fairly representative of the global stock market in size, growth rates, and price. World large stock blend portfolios have few geographical limitations. It is common for these portfolios to invest the majority of their assets in developed markets, with the remainder divided among the globe's emerging markets. These portfolios are not significantly overweight U.S. equity exposure relative to the Morningstar Global Market Index and maintain at least a 20% absolute U.S. exposure.

## Volatility Analysis

Low	Moderate	High
	▲ Category	

The volatility measure is not displayed for investments with fewer than three years of history. The category average, however, is shown above.

## Morningstar Proprietary Statistics

Morningstar Rating™	1 Year	3 Year	5 Year	10 Year
Fund Rank Percentile	94	—	—	—
Out of # of Investments	339	—	—	—

## Portfolio Analysis

Composition as of 06-30-22		% Net
U.S. Stocks		5.08
Non-U.S. Stocks		94.02
Bonds		0.00
Cash		0.64
Other		0.27
Total		100.00

Top Holdings as of 06-30-22		% Assets
ASML Holding NV		2.44
Taiwan Semiconductor Manufacturing Co Ltd		1.69
Tencent Holdings Ltd		1.62
Roche Holding AG		1.57
Alibaba Group Holding Ltd Ordinary Shares		1.31
Shell PLC		1.21
Moderna Inc		1.19
Adyen NV		1.17
MercadoLibre Inc		1.08
Kering SA		1.06

Total Number of Stock Holdings	4734
Total Number of Bond Holdings	5

Top 10 Countries as of 06-30-22		% Assets
Japan		14.52
China		9.66
United Kingdom		9.10
Netherlands		7.19
Germany		6.28
Switzerland		5.59
United States		5.12
France		4.64
Taiwan		4.46
South Korea		4.44

Morningstar Equity Style Box™ as of 06-30-22		% Mkt Cap
Giant		43.98
Large		33.58
Medium		19.68
Small		2.28
Micro		0.49

Statistics as of 06-30-22		Portfolio	Category
P/E Ratio	9.11	9.11	15.84
P/B Ratio	1.41	1.41	2.46
P/C Ratio	6.46	6.46	11.76
GeoAvgCap (\$mil)	32,466.40	32,466.40	73,021.93

Risk Measures as of 06-30-22		Portfolio	Category
3 Yr Std Dev	—	—	17.84
3 Yr Beta	—	—	0.96
3 Yr Sharpe Ratio	—	—	0.37
3 Yr Alpha	—	—	-0.14
3 Yr R-squared	—	—	93.31

Morningstar Sectors as of 06-30-22		% Fund
Cyclical		40.17
Basic Materials		8.11
Consumer Cyclical		15.29
Financial Services		16.18
Real Estate		0.59
Sensitive		41.94
Communication Services		6.24
Energy		9.58
Industrials		10.28
Technology		15.84
Defensive		17.89
Consumer Defensive		4.14
Healthcare		11.94
Utilities		1.81

## 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-08510H-OH)