

# LifePath® Index 2060 Fund N

**Benchmark**  
LifePath 2060 Custom Benchmark

**Morningstar Category**  
Target-Date 2060+

**Overall Morningstar Rating™**  
★★★

**Morningstar Return**  
Average

**Morningstar Risk**  
Average

Out of 125 Target-Date 2060+ 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

## Investment Information

### Investment Objective & Strategy

The LifePath® Index 2060 Fund F (the "Fund") seeks to provide for retirement outcomes consistent with investor preferences throughout the savings and drawdown phase based on quantitatively measured risk that investors, on average, may be willing to accept. The Fund will be diversified across global asset classes, with allocations changing over the investment horizon to become more heavily oriented toward debt and debt-like securities, on the premise that individuals investing for retirement desire to reduce investment risk in their retirement accounts as their retirement date approaches.

### Fees and Expenses as of 12-31-18

Net Annual Operating Expense Ratio	0.06%
Net Annual Operating Expense per \$1000	\$0.60

### Operations

Inception Date	08-15-17
Annual Turnover Ratio %	11.58
Total Fund Assets (\$mil)	314.26

### Management Company(s)

BlackRock Institutional Trust Company NA

### Category Description: Target-Date 2060+

Target-date portfolios provide a diversified exposure to stocks, bonds, and cash for those investors who have a specific date in mind (in this case, the years 2056-2060 and beyond) for retirement. These portfolios aim to provide investors with an optimal level of return and risk, based solely on the target date. Management adjusts the allocation among asset classes to more-conservative mixes as the target date approaches, following a preset glide path. A target-date portfolio is part of a series of funds offering multiple retirement dates to investors.

## Volatility Analysis

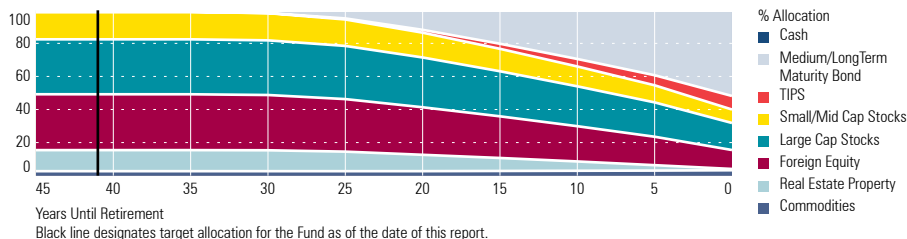


In the past, this investment has shown a relatively moderate range of price fluctuations relative to other investments. This investment may experience larger or smaller price declines or price increases depending on market conditions. Some of this risk may be offset by owning other investments with different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

## Morningstar Proprietary Statistics

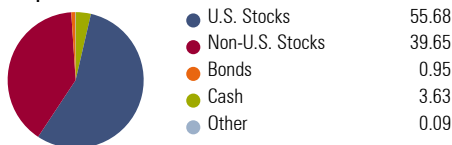
Morningstar Rating™	1 Year	3 Year	5 Year	10 Year
Fund Rank Percentile	8	★★★	—	—
Out of # of Investments	206	125	—	—

## Allocation of Assets

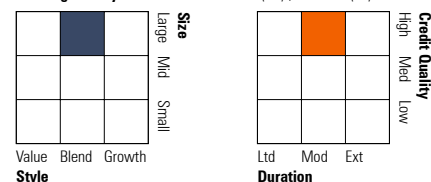


## Portfolio Analysis

### Composition as of 03-31-19



### Morningstar Style Box™ as of 03-31-19(EQ) ; 03-31-19(F-I)



### Top Holdings as of 03-31-19

Russell 1000 Index Fund	47.91
BlackRock MSCI ACWI ex-US IMI Index Fd E	33.62
Developed Real Estate Index Fund E	12.88
Commodity Index Daily Fund E	2.79
Russell 2000 Index Fund	1.80
U.S. Debt Index Fund E	1.00

### Morningstar F-I Sectors as of 03-31-19

Government	9.62	26.35
Corporate	5.35	18.63
Securitized	5.72	12.78
Municipal	0.13	0.19
Cash/Cash Equivalents	79.18	34.46
Other	0.00	7.58

### Credit Analysis: % Bonds as of 03-31-19

AAA	72.43	BB	0.00
AA	3.64	B	0.00
A	10.51	Below B	0.00
BBB	13.43	Not Rated	0.00

### Statistics as of 03-31-19

P/E Ratio	16.73	Portfolio	17.08
P/B Ratio	2.04	Category	2.25
P/C Ratio	10.99		11.04
GeoAvgCap (\$mil)	36,532.58		38,956.64

### Risk Measures as of 03-31-19

3 Yr Std Dev	9.54	Portfolio	9.46
3 Yr Beta	1.54	Category	1.51
3 Yr Sharpe Ratio	0.95		0.94
3 Yr Alpha	-1.17		-1.14
3 Yr R-squared	97.92		95.53

### Morningstar Equity Sectors as of 03-31-19

Cyclical	46.37
Basic Materials	4.32
Consumer Cyclical	10.27
Financial Services	14.94
Real Estate	16.84
Sensitive	33.67
Communication Services	3.03
Energy	5.04
Industrials	9.62
Technology	15.98
Defensive	19.97
Consumer Defensive	7.07
Healthcare	10.13
Utilities	2.77

## 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