



State Teachers Retirement System of Ohio Investment Performance Report

This report reflects historical performance over various time periods. The performance numbers indicated below are as of March 31, 2024.

Variable Investment Choices		Average Annual Rate of Return as of March 31, 2024						
		3 Months ^C	1 Year	3 Years	5 Years	10 Years		
Cash								
STRS Money Market Choice		1.32%	5.30%	2.65%	1.97%	1.35%		
Index: 90-day U.S. Treasury bill		1.29%	5.24%	2.58%	2.02%	1.38%		
Bonds								
STRS Bloomberg U.S. Universal Bond Index Choice ^A		-0.49%	2.62%	-2.17%	0.62%	1.73%		
Index: Bloomberg U.S. Universal Bond Index		-0.47%	2.67%	-2.11%	0.69%	1.83%		
Large-Cap								
STRS Large-Cap Core Choice		10.81%	29.85%	10.80%	14.99%	11.49%		
Index: Russell 1000 [®] Index		10.30%	29.87%	10.45%	14.76%	12.68%		
STRS Russell 1000 Index Choice		10.28%	29.80%	10.40%	14.70%	12.59%		
Index: Russell 1000 [®] Index		10.30%	29.87%	10.45%	14.76%	12.68%		
Mid-Cap								
STRS Russell Midcap Index Choice		8.58%	22.25%	5.99%	11.02%	9.85%		
Index: Russell Midcap [®] Index		8.60%	22.35%	6.07%	11.10%	9.95%		
Small-Cap								
STRS Russell 2000 Index Choice		5.16%	19.62%	-0.17%	8.03%	7.49%		
Index: Russell 2000 [®] Index		5.18%	19.71%	-0.10%	8.11%	7.58%		
International								
STRS MSCI World ex USA Index Choice		5.46%	15.07%	4.80%	7.35%	4.65%		
Index: MSCI World ex USA Index		5.59%	15.29%	4.93%	7.48%	4.81%		
STRS MSCI ACWI ex USA Index Choice		4.49%	12.92%	1.74%	5.78%	N/A	4.69%	7/1/2018
Index: MSCI ACWI ex USA		4.69%	13.26%	1.94%	5.97%	N/A	4.87%	
Specialty/Real Estate								
STRS REIT Index Choice ^B		-0.22%	10.44%	4.04%	4.04%	6.48%		
Index: FTSE NAREIT Equity REIT		-0.20%	10.54%	4.14%	4.15%	6.60%		
Target Choice Options		Average Annual Rate of Return as of March 31, 2024						
		3 Months ^C	1 Year	3 Years	5 Years	10 Years	Since Inception ^D	Inception Date
STRS Target Choice 2025		3.68%	12.82%	3.15%	6.65%	6.17%		
STRS Target Choice 2030		4.47%	14.66%	4.01%	7.51%	6.74%		
STRS Target Choice 2035		5.12%	16.24%	4.75%	8.30%	7.28%		
STRS Target Choice 2040		5.77%	17.84%	5.48%	9.06%	7.79%		
STRS Target Choice 2045		6.43%	19.45%	6.22%	9.84%	8.22%		
STRS Target Choice 2050		6.81%	20.30%	6.54%	10.04%	8.32%		
STRS Target Choice 2055		6.81%	20.30%	6.55%	10.04%	N/A	9.14%	7/1/2018
STRS Target Choice 2060		6.81%	20.30%	6.55%	10.04%	N/A	9.14%	7/1/2018

Historic performance is not necessarily indicative of actual future investment performance, which could differ substantially. A member's units, when redeemed, may be worth more or less than their original cost. All performance figures after June 30, 2001, are provided net of annual fees. All returns are calculated in U.S. dollars. Current performance may be lower or higher than the performance data indicated above. For current performance data, call Nationwide Retirement Solutions toll-free at 866-332-3342 or visit www.strosoh.org.

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^B The performance is based on the actively managed STRS REIT Choice until June 30, 2014, and the performance of the STRS REIT Index Choice after that date.

^C Returns are not annualized.

^D Reflects annualized performance since inception if less than 10 years.

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