



# 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.

<b>Variable Investment Choices</b>		Average Annual Rate of Return as of March 31, 2024					
	3 Months <sup>C</sup>	1 Year	3 Years	5 Years	10 Years		
<b>Cash</b>							
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%		
<b>Bonds</b>							
STRS Bloomberg U.S. Universal Bond Index Choice <sup>A</sup>	-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%		
<b>Large-Cap</b>							
STRS Large-Cap Core Choice	10.81%	29.85%	10.80%	14.99%	11.49%		
Index: Russell 1000 <sup>*</sup> 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 <sup>*</sup> Index	10.30%	29.87%	10.45%	14.76%	12.68%		
<b>Mid-Cap</b>							
STRS Russell Midcap Index Choice	8.58%	22.25%	5.99%	11.02%	9.85%		
Index: Russell Midcap <sup>*</sup> Index	8.60%	22.35%	6.07%	11.10%	9.95%		
<b>Small-Cap</b>							
STRS Russell 2000 Index Choice	5.16%	19.62%	-0.17%	8.03%	7.49%		
Index: Russell 2000 <sup>*</sup> Index	5.18%	19.71%	-0.10%	8.11%	7.58%		
<b>International</b>							
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%	
<b>Specialty/Real Estate</b>							
STRS REIT Index Choice <sup>B</sup>	-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%		
<b>Target Choice Options</b>		Average Annual Rate of Return as of March 31, 2024					
	3 Months <sup>C</sup>	1 Year	3 Years	5 Years	10 Years	Since Inception <sup>D</sup>	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](http://www.strosoh.org).

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<sup>B</sup> 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.

<sup>C</sup> Returns are not annualized.

<sup>D</sup> Reflects annualized performance since inception if less than 10 years.

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