

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
2/29/2024

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 728,891,823.43	2.62%	6.61%	3.53%	12.03%	3.03%	7.33%	6.36%
International Investment Equity	\$ 8,925,882.40	3.34%	5.80%	1.42%	11.64%	0.13%	5.56%	4.68%
Aggressive Equity	\$ 19,187,490.99	6.20%	14.26%	3.70%	16.05%	2.30%	9.52%	8.21%
Real Assets Fund	\$ 771,730.58	-0.11%	2.65%	-1.17%	2.77%	4.03%	4.75%	2.50%
ESG US Stock Fund	\$ 2,054,434.01	4.45%	9.28%	4.72%	23.30%	10.38%	14.90%	13.34%
Global Equity	\$ 12,249,261.56	4.45%	10.00%	4.93%	23.59%	7.15%	10.88%	8.71%
Growth and Value Equity	\$ 26,682,505.38	5.25%	12.45%	7.10%	32.77%	9.48%	14.52%	12.29%
S & P 500 Index	\$ 43,176,875.05	5.34%	11.97%	7.10%	30.43%	11.87%	14.73%	12.66%
Target Retirement 2065	\$ 196,124.44	3.73%	9.42%	3.17%	17.93%	N/A	N/A	N/A
Target Retirement 2060	\$ 10,710,389.24	3.73%	9.42%	3.17%	17.93%	3.89%	9.15%	N/A
Target Retirement 2055	\$ 10,347,497.62	3.73%	9.42%	3.17%	17.94%	3.89%	9.15%	7.74%
Target Retirement 2050	\$ 15,755,293.34	3.66%	9.34%	3.12%	17.82%	3.85%	9.13%	7.73%
Target Retirement 2045	\$ 19,766,500.75	3.36%	8.90%	2.90%	17.10%	3.61%	8.84%	7.59%
Target Retirement 2040	\$ 24,217,815.01	3.05%	8.46%	2.64%	16.34%	3.34%	8.47%	7.32%
Target Retirement 2035	\$ 30,564,508.55	2.67%	7.91%	2.30%	15.39%	2.99%	8.04%	7.01%
Target Retirement 2030	\$ 35,092,979.05	2.20%	7.10%	1.93%	14.20%	2.71%	7.56%	6.65%
Target Retirement 2025	\$ 42,318,788.75	1.37%	5.49%	1.21%	11.46%	2.28%	6.68%	6.05%
Target Retirement 2020	\$ 19,338,841.38	0.72%	4.24%	0.63%	9.12%	1.96%	5.46%	5.07%
Target Retirement Income	\$ 18,494,523.65	0.61%	3.98%	0.54%	8.57%	1.71%	4.66%	3.94%
Total Yield Bond Fund	\$ 6,788,772.03	-1.02%	2.87%	-0.90%	4.77%	-1.36%	2.03%	2.33%
Bond Index <sup>1</sup>	\$ 14,032,780.54	-1.40%	2.08%	-1.59%	3.30%	-3.21%	0.53%	1.41%
Voya Fixed Plus III	\$ 49,449,798.17	0.18%	0.56%	0.37%	2.17%	1.91%	2.00%	1.86%
Loan Portfolio	\$ 7,927,020.65							
Self Directed Brokerage	\$ 351,939.51							
<b>Total Assets</b>	<b>\$ 1,147,293,576.08</b>							

<sup>1</sup>Returns prior to 10/31/15 represent the existing OkMRF Bond Fund.