

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
6/30/2024

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 749,017,434.27	1.76%	1.30%	7.29%	10.83%	1.92%	7.04%	6.41%
International Investment Equity	\$ 9,243,773.84	0.23%	2.12%	6.26%	11.19%	-0.50%	5.71%	4.81%
Aggressive Equity	\$ 18,432,792.81	-1.11%	-4.50%	2.35%	12.00%	-0.17%	8.86%	7.84%
Real Assets Fund	\$ 742,565.18	0.83%	0.66%	1.05%	5.32%	1.43%	4.59%	2.28%
ESG US Stock Fund	\$ 1,825,616.43	1.53%	-0.06%	5.58%	14.14%	5.93%	12.66%	13.19%
Global Equity	\$ 12,691,813.03	2.07%	2.99%	11.44%	19.61%	5.78%	11.12%	8.77%
Growth and Value Equity	\$ 28,301,159.20	3.52%	3.76%	14.62%	25.54%	7.74%	14.73%	12.53%
S & P 500 Index	\$ 45,893,919.16	3.59%	4.28%	15.27%	24.53%	9.98%	15.01%	12.82%
Target Retirement 2065	\$ 259,716.18	1.17%	1.24%	7.54%	14.72%	2.50%	N/A	N/A
Target Retirement 2060	\$ 11,935,579.99	1.17%	1.24%	7.54%	14.73%	2.50%	9.03%	N/A
Target Retirement 2055	\$ 11,034,999.81	1.17%	1.24%	7.54%	14.72%	2.50%	9.03%	7.67%
Target Retirement 2050	\$ 16,631,479.28	1.18%	1.26%	7.48%	14.62%	2.46%	9.01%	7.65%
Target Retirement 2045	\$ 21,457,625.97	1.23%	1.29%	7.17%	14.01%	2.27%	8.70%	7.50%
Target Retirement 2040	\$ 25,583,370.55	1.25%	1.30%	6.79%	13.35%	2.08%	8.29%	7.22%
Target Retirement 2035	\$ 32,033,535.97	1.27%	1.28%	6.25%	12.59%	1.82%	7.81%	6.91%
Target Retirement 2030	\$ 37,150,027.25	1.23%	1.27%	5.66%	11.81%	1.63%	7.29%	6.54%
Target Retirement 2025	\$ 42,274,194.06	1.04%	1.25%	4.56%	10.18%	1.29%	6.38%	5.92%
Target Retirement 2020	\$ 19,607,200.30	0.91%	1.13%	3.48%	8.56%	1.11%	5.16%	4.92%
Target Retirement Income	\$ 18,350,034.11	0.89%	1.11%	3.30%	8.27%	1.15%	4.45%	3.91%
Total Yield Bond Fund	\$ 7,132,660.27	1.05%	0.52%	0.66%	4.95%	-1.21%	1.44%	2.27%
Bond Index ¹	\$ 14,244,407.35	0.96%	0.13%	-0.62%	2.60%	-3.06%	-0.26%	1.32%
Voya Fixed Plus III	\$ 47,161,710.32	0.18%	0.55%	1.11%	2.23%	1.95%	2.00%	1.87%
Loan Portfolio	\$ 8,576,338.96							
Self Directed Brokerage	\$ 409,409.86							
Total Assets	\$ 1,179,991,364.15							

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