

**Oklahoma Municipal Retirement Fund**  
**Summary of Assets and Investment Returns**  
**5/31/2024**

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 737,427,397.90	2.66%	1.84%	5.43%	12.96%	1.60%	7.47%	6.39%
International Investment Equity	\$ 9,253,189.51	3.72%	4.52%	6.01%	16.09%	-0.71%	6.96%	4.98%
Aggressive Equity	\$ 18,649,140.66	3.45%	-0.18%	3.51%	22.72%	0.83%	10.54%	8.38%
Real Assets Fund	\$ 737,422.70	2.73%	1.40%	0.22%	7.12%	1.72%	4.72%	2.27%
ESG US Stock Fund	\$ 1,866,297.33	2.91%	-0.69%	3.99%	19.11%	6.46%	13.73%	13.12%
Global Equity	\$ 12,765,494.23	4.46%	4.06%	9.18%	24.16%	5.54%	12.08%	8.75%
Growth and Value Equity	\$ 27,412,830.73	4.59%	3.38%	10.73%	28.98%	7.56%	15.51%	12.35%
S & P 500 Index	\$ 44,462,446.31	4.96%	3.90%	11.28%	28.16%	9.53%	15.76%	12.66%
Target Retirement 2065	\$ 255,707.91	4.12%	3.04%	6.30%	19.59%	2.56%	N/A	N/A
Target Retirement 2060	\$ 11,614,866.43	4.11%	3.03%	6.30%	19.58%	2.56%	10.01%	N/A
Target Retirement 2055	\$ 10,873,797.63	4.11%	3.03%	6.30%	19.59%	2.56%	10.01%	7.77%
Target Retirement 2050	\$ 16,641,227.62	4.08%	3.01%	6.22%	19.45%	2.52%	9.99%	7.75%
Target Retirement 2045	\$ 21,084,625.13	3.97%	2.89%	5.87%	18.38%	2.30%	9.66%	7.60%
Target Retirement 2040	\$ 25,274,785.23	3.84%	2.75%	5.47%	17.28%	2.09%	9.18%	7.31%
Target Retirement 2035	\$ 31,600,110.01	3.63%	2.56%	4.92%	16.01%	1.82%	8.63%	6.98%
Target Retirement 2030	\$ 36,646,100.64	3.32%	2.39%	4.37%	14.68%	1.62%	8.04%	6.60%
Target Retirement 2025	\$ 41,904,095.88	2.75%	2.24%	3.49%	12.19%	1.29%	7.05%	5.98%
Target Retirement 2020	\$ 19,633,124.15	2.28%	1.91%	2.55%	9.76%	1.08%	5.69%	4.97%
Target Retirement Income	\$ 18,611,227.92	2.20%	1.84%	2.39%	9.18%	1.07%	4.80%	3.90%
Total Yield Bond Fund	\$ 7,199,414.06	1.67%	0.52%	-0.39%	3.83%	-1.35%	1.51%	2.20%
Bond Index <sup>1</sup>	\$ 14,322,490.01	1.68%	0.03%	-1.57%	1.27%	-3.15%	-0.20%	1.23%
Voya Fixed Plus III	\$ 47,418,567.64	0.19%	0.56%	0.93%	2.22%	1.94%	2.00%	1.87%
Loan Portfolio	\$ 8,217,216.15							
Self Directed Brokerage	\$ 417,285.97							
Total Assets	\$ 1,164,288,861.75							

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