Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
8/31/2024

| Option | Value By Fund | 1 Month | 3 Month | Year to Date | 1 Yr | 3 Yr Rolling | 5 Yr Rolling | 10 Yr Rolling |
|---|---|---|---|---|---|---|---|---|
| Defined Benefit | $ 773,353,313.49 | 1.90% | 5.37% | 11.09% | 14.43% | 2.36% | 7.80% | 6.76% |
| International Investment Equity | $ 9,473,784.17 | 2.97% | 5.04% | 11.35% | 18.39% | 1.11% | 7.66% | 5.58% |
| Aggressive Equity | $ 19,058,555.89 | -0.26% | 5.39% | 9.09% | 17.92% | 1.74% | 11.17% | 8.65% |
| Real Assets Fund | $ 729,270.39 | 2.43% | 5.04% | 5.27% | 8.71% | 1.52% | 5.13% | 2.79% |
| ESG US Stock Fund | $ 1,910,029.28 | 1.90% | 6.74% | 11.00% | 17.73% | 4.86% | 12.98% | 13.50% |
| Global Equity | $ 13,204,451.90 | 2.50% | 6.32% | 16.09% | 23.72% | 6.09% | 12.51% | 9.10% |
| Growth and Value Equity | $ 28,821,387.89 | 2.05% | 7.04% | 18.52% | 27.36% | 7.40% | 15.65% | 12.69% |
| S & P 500 Index | $ 47,363,080.31 | 2.43% | 7.39% | 19.50% | 27.10% | 9.36% | 15.88% | 12.95% |
| Target Retirement 2065 | $ 267,684.22 | 2.11% | 6.11% | 12.80% | 20.20% | 3.28% | N/A | N/A |
| Target Retirement 2060 | $ 12,633,257.12 | 2.10% | 6.12% | 12.80% | 20.20% | 3.28% | 10.30% | N/A |
| Target Retirement 2055 | $ 11,777,483.27 | 2.11% | 6.12% | 12.80% | 20.20% | 3.28% | 10.30% | 8.07% |
| Target Retirement 2050 | $ 17,563,085.58 | 2.10% | 6.10% | 12.70% | 20.06% | 3.23% | 10.27% | 8.05% |
| Target Retirement 2045 | $ 23,001,812.43 | 2.10% | 6.05% | 12.27% | 19.40% | 3.00% | 9.92% | 7.89% |
| Target Retirement 2040 | $ 27,097,569.20 | 2.09% | 5.99% | 11.78% | 18.68% | 2.79% | 9.43% | 7.60% |
| Target Retirement 2035 | $ 33,512,538.22 | 2.06% | 5.90% | 11.10% | 17.79% | 2.52% | 8.85% | 7.27% |
| Target Retirement 2030 | $ 38,798,915.80 | 2.00% | 5.70% | 10.32% | 16.64% | 2.30% | 8.21% | 6.88% |
| Target Retirement 2025 | $ 44,278,637.72 | 1.82% | 5.00% | 8.66% | 14.03% | 1.82% | 7.16% | 6.22% |
| Target Retirement 2020 | $ 19,662,040.01 | 1.65% | 4.51% | 7.18% | 11.86% | 1.61% | 5.84% | 5.19% |
| Target Retirement Income | $ 18,753,525.22 | 1.63% | 4.45% | 6.95% | 11.50% | 1.71% | 5.07% | 4.23% |
| Total Yield Bond Fund | $ 8,036,128.54 | 1.55% | 4.93% | 4.52% | 9.19% | -0.19% | 1.80% | 2.59% |
| Bond Index [1] | $ 14,587,675.60 | 1.44% | 4.79% | 3.15% | 7.26% | -2.15% | -0.07% | 1.61% |
| Voya Fixed Plus III | $ 46,904,962.55 | 0.19% | 0.56% | 1.49% | 2.24% | 1.97% | 2.00% | 1.88% |
| Loan Portfolio | $ 8,722,670.82 | | | | | | | |
| Self Directed Brokerage | $ 408,176.65 | | | | | | | |
| Total Assets | **$ 1,219,920,036.27** | | | | | | | |

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