

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
10/31/2024

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 766,880,412.48	-1.68%	1.37%	10.52%	20.72%	2.09%	7.26%	6.77%
International Investment Equity	\$ 9,075,905.89	-3.99%	0.96%	9.17%	23.59%	0.86%	6.03%	5.66%
Aggressive Equity	\$ 18,960,309.95	-0.59%	0.38%	9.79%	32.85%	1.27%	10.82%	8.88%
Real Assets Fund	\$ 736,999.35	-2.36%	2.54%	5.38%	14.74%	0.69%	4.82%	3.00%
ESG US Stock Fund	\$ 1,820,700.97	-3.44%	-0.48%	8.40%	25.71%	3.52%	12.54%	13.00%
Global Equity	\$ 12,525,112.24	-2.33%	2.46%	16.04%	32.77%	5.79%	11.42%	9.38%
Growth and Value Equity	\$ 28,614,492.10	-0.71%	2.92%	19.53%	37.01%	7.13%	14.99%	12.74%
S & P 500 Index	\$ 46,513,134.10	-0.91%	3.66%	20.95%	37.98%	9.06%	15.23%	12.97%
Target Retirement 2065	\$ 268,907.10	-2.78%	1.52%	12.15%	29.93%	2.89%	N/A	N/A
Target Retirement 2060	\$ 12,919,457.67	-2.77%	1.52%	12.15%	29.94%	2.90%	9.36%	N/A
Target Retirement 2055	\$ 12,001,865.90	-2.78%	1.52%	12.15%	29.94%	2.90%	9.36%	8.23%
Target Retirement 2050	\$ 17,766,211.92	-2.79%	1.50%	12.03%	29.71%	2.84%	9.33%	8.21%
Target Retirement 2045	\$ 22,811,133.82	-2.80%	1.44%	11.54%	28.60%	2.62%	8.98%	8.05%
Target Retirement 2040	\$ 27,258,328.22	-2.78%	1.40%	11.02%	27.46%	2.42%	8.54%	7.75%
Target Retirement 2035	\$ 33,412,292.67	-2.74%	1.36%	10.34%	26.02%	2.18%	8.02%	7.40%
Target Retirement 2030	\$ 39,200,420.08	-2.49%	1.46%	9.73%	23.98%	2.03%	7.50%	7.01%
Target Retirement 2025	\$ 44,833,859.37	-2.10%	1.57%	8.38%	19.81%	1.65%	6.58%	6.36%
Target Retirement 2020	\$ 19,110,105.14	-1.85%	1.48%	7.00%	16.27%	1.44%	5.37%	5.33%
Target Retirement Income	\$ 18,599,402.75	-1.83%	1.46%	6.76%	15.51%	1.57%	4.72%	4.32%
Total Yield Bond Fund	\$ 8,002,653.08	-2.14%	0.78%	3.73%	12.18%	-0.25%	1.63%	2.52%
Bond Index <sup>1</sup>	\$ 14,632,768.96	-2.48%	0.24%	1.93%	10.52%	-2.24%	-0.25%	1.46%
Voya Fixed Plus III	\$ 47,076,800.52	0.19%	0.56%	1.87%	2.25%	1.99%	2.00%	1.88%
Loan Portfolio	\$ 8,987,387.24							
Self Directed Brokerage	\$ 441,216.93							
Total Assets	\$ 1,212,449,878.45							

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