

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
12/31/2024

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 774,109,076.62	-2.29%	-0.49%	11.86%	11.86%	2.11%	6.59%	6.81%
International Investment Equity	\$ 8,899,316.09	-1.60%	-5.97%	6.92%	6.92%	0.33%	4.26%	5.59%
Aggressive Equity	\$ 19,347,278.32	-7.23%	1.94%	12.59%	12.59%	2.88%	9.72%	9.02%
Real Assets Fund	\$ 759,120.32	-2.84%	-3.29%	4.38%	4.38%	-0.47%	4.53%	3.26%
ESG US Stock Fund	\$ 1,736,405.70	-3.86%	-3.14%	8.74%	8.74%	2.08%	11.39%	12.69%
Global Equity	\$ 12,917,038.83	-2.42%	-0.97%	17.66%	17.66%	5.74%	10.42%	9.59%
Growth and Value Equity	\$ 29,541,332.05	-2.84%	2.30%	23.14%	23.14%	7.53%	14.13%	12.88%
S & P 500 Index	\$ 47,524,340.67	-2.39%	2.40%	24.99%	24.99%	8.91%	14.49%	13.07%
Target Retirement 2065	\$ 295,581.85	-3.46%	-2.28%	12.72%	12.72%	2.88%	N/A	N/A
Target Retirement 2060	\$ 13,452,231.26	-3.45%	-2.28%	12.72%	12.72%	2.88%	8.37%	N/A
Target Retirement 2055	\$ 12,355,074.63	-3.45%	-2.29%	12.72%	12.72%	2.88%	8.37%	8.25%
Target Retirement 2050	\$ 18,129,330.22	-3.40%	-2.32%	12.57%	12.57%	2.82%	8.33%	8.23%
Target Retirement 2045	\$ 23,060,670.65	-3.25%	-2.42%	11.98%	11.98%	2.54%	7.99%	8.06%
Target Retirement 2040	\$ 27,062,707.21	-3.08%	-2.47%	11.38%	11.38%	2.29%	7.60%	7.75%
Target Retirement 2035	\$ 33,515,245.78	-2.90%	-2.50%	10.61%	10.61%	2.00%	7.14%	7.39%
Target Retirement 2030	\$ 39,027,191.35	-2.58%	-2.29%	9.95%	9.95%	1.81%	6.69%	6.99%
Target Retirement 2025	\$ 44,077,170.19	-2.01%	-1.95%	8.55%	8.55%	1.41%	5.88%	6.35%
Target Retirement 2020	\$ 18,776,840.12	-1.59%	-1.75%	7.11%	7.11%	1.24%	4.81%	5.34%
Target Retirement Income	\$ 18,131,735.62	-1.56%	-1.73%	6.87%	6.87%	1.40%	4.31%	4.38%
Total Yield Bond Fund	\$ 8,007,825.42	-1.26%	-2.28%	3.58%	3.58%	-0.27%	1.51%	2.51%
Bond Index ¹	\$ 15,099,738.93	-1.70%	-3.04%	1.34%	1.34%	-2.43%	-0.34%	1.32%
Voya Fixed Plus III	\$ 48,718,254.17	0.19%	0.56%	2.25%	2.25%	2.02%	2.00%	1.89%
Loan Portfolio	\$ 8,814,255.00							
Self Directed Brokerage	\$ 507,340.34							
Total Assets	\$ 1,223,865,101.34							

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