

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
11/30/2024

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 793,164,234.20	3.59%	3.05%	14.48%	17.89%	3.75%	7.60%	7.03%
International Investment Equity	\$ 9,072,512.41	-0.47%	-2.41%	8.66%	13.35%	2.38%	5.69%	5.47%
Aggressive Equity	\$ 20,726,614.33	10.53%	11.25%	21.36%	33.72%	6.32%	11.95%	9.91%
Real Assets Fund	\$ 743,827.20	1.95%	2.06%	7.44%	11.58%	1.95%	5.42%	3.27%
ESG US Stock Fund	\$ 1,725,810.26	4.34%	1.90%	13.11%	18.03%	5.27%	12.77%	13.15%
Global Equity	\$ 13,369,743.24	3.91%	3.87%	20.58%	26.41%	8.06%	11.73%	9.62%
Growth and Value Equity	\$ 30,501,210.75	6.04%	6.94%	26.74%	33.07%	9.81%	15.44%	13.14%
S & P 500 Index	\$ 49,031,344.19	5.87%	7.15%	28.05%	33.86%	11.41%	15.72%	13.31%
Target Retirement 2065	\$ 281,553.32	4.11%	3.50%	16.75%	23.83%	5.25%	N/A	N/A
Target Retirement 2060	\$ 13,716,187.23	4.10%	3.50%	16.75%	23.82%	5.25%	9.75%	N/A
Target Retirement 2055	\$ 12,611,211.30	4.10%	3.50%	16.75%	23.82%	5.25%	9.75%	8.51%
Target Retirement 2050	\$ 18,633,098.55	4.01%	3.39%	16.53%	23.55%	5.17%	9.70%	8.48%
Target Retirement 2045	\$ 23,762,390.51	3.76%	3.09%	15.74%	22.50%	4.79%	9.31%	8.29%
Target Retirement 2040	\$ 27,989,865.23	3.51%	2.81%	14.92%	21.43%	4.42%	8.84%	7.96%
Target Retirement 2035	\$ 34,409,284.01	3.23%	2.52%	13.91%	20.15%	4.00%	8.30%	7.59%
Target Retirement 2030	\$ 39,865,030.09	2.86%	2.31%	12.87%	18.59%	3.64%	7.74%	7.16%
Target Retirement 2025	\$ 45,527,938.88	2.21%	1.95%	10.78%	15.46%	2.93%	6.75%	6.46%
Target Retirement 2020	\$ 19,218,461.70	1.71%	1.54%	8.84%	12.74%	2.47%	5.53%	5.40%
Target Retirement Income	\$ 18,503,368.34	1.69%	1.51%	8.56%	12.28%	2.51%	4.94%	4.44%
Total Yield Bond Fund	\$ 7,847,608.60	1.13%	0.37%	4.90%	8.90%	0.08%	1.85%	2.61%
Bond Index ¹	\$ 15,211,180.84	1.15%	-0.05%	3.10%	6.95%	-1.96%	-0.01%	1.51%
Voya Fixed Plus III	\$ 48,219,767.93	0.18%	0.55%	2.06%	2.25%	2.01%	2.00%	1.89%
Loan Portfolio	\$ 8,955,876.26							
Self Directed Brokerage	\$ 621,493.65							
Total Assets	\$ 1,253,709,613.02							

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