

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
2/28/2025

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 788,670,591.87	-0.23%	-0.16%	2.18%	10.41%	5.22%	7.97%	6.79%
International Investment Equity	\$ 9,198,057.68	0.82%	2.22%	3.88%	9.52%	4.61%	7.16%	5.48%
Aggressive Equity	\$ 18,792,222.00	-5.78%	-9.19%	-2.12%	6.28%	5.18%	11.51%	8.41%
Real Assets Fund	\$ 794,334.52	2.46%	1.24%	4.20%	10.05%	1.08%	6.33%	3.48%
ESG US Stock Fund	\$ 1,707,882.37	-1.18%	-0.69%	3.30%	7.27%	8.30%	13.18%	12.60%
Global Equity	\$ 13,027,383.09	-0.36%	0.51%	3.00%	15.50%	9.56%	13.16%	9.46%
Growth and Value Equity	\$ 29,253,761.17	-1.89%	-1.47%	1.41%	16.60%	11.48%	16.21%	12.73%
S & P 500 Index	\$ 47,758,104.10	-1.31%	-0.98%	1.44%	18.38%	12.53%	16.82%	12.95%
Target Retirement 2065	\$ 325,536.67	-0.21%	-0.56%	3.00%	12.53%	6.51%	N/A	N/A
Target Retirement 2060	\$ 14,332,989.70	-0.22%	-0.57%	2.99%	12.52%	6.51%	10.57%	N/A
Target Retirement 2055	\$ 12,865,542.94	-0.21%	-0.56%	2.99%	12.53%	6.51%	10.57%	8.17%
Target Retirement 2050	\$ 18,995,084.92	-0.10%	-0.47%	3.03%	12.47%	6.46%	10.54%	8.15%
Target Retirement 2045	\$ 23,918,276.67	0.09%	-0.30%	3.04%	12.14%	6.11%	10.14%	7.98%
Target Retirement 2040	\$ 28,421,524.10	0.30%	-0.11%	3.07%	11.84%	5.77%	9.59%	7.68%
Target Retirement 2035	\$ 34,601,856.85	0.49%	0.06%	3.05%	11.41%	5.35%	8.96%	7.34%
Target Retirement 2030	\$ 41,088,678.32	0.61%	0.26%	2.92%	11.01%	4.94%	8.30%	6.95%
Target Retirement 2025	\$ 43,319,778.36	0.77%	0.68%	2.74%	10.19%	4.06%	7.29%	6.30%
Target Retirement 2020	\$ 19,116,621.32	0.94%	0.92%	2.55%	9.15%	3.33%	5.99%	5.30%
Target Retirement Income	\$ 18,664,338.53	0.93%	0.93%	2.53%	8.99%	3.32%	5.23%	4.43%
Total Yield Bond Fund	\$ 8,249,611.11	1.97%	1.47%	2.77%	7.42%	1.59%	1.57%	2.65%
Bond Index ¹	\$ 15,438,981.28	2.20%	0.98%	2.73%	5.79%	-0.47%	-0.54%	1.48%
Voya Fixed Plus III	\$ 48,240,274.25	0.17%	0.55%	0.36%	2.24%	2.05%	2.00%	1.90%
Loan Portfolio	\$ 8,730,957.84							
Self Directed Brokerage	\$ 674,327.94							
Total Assets	\$ 1,246,186,717.60							

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