

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
1/31/2023

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 675,711,659.27	4.53%	7.08%	5.44%	-6.94%	4.98%	5.01%	6.89%
International Investment Equity	\$ 8,475,304.15	8.62%	21.14%	8.62%	-7.75%	4.08%	1.71%	5.86%
Aggressive Equity	\$ 17,829,870.87	10.20%	8.84%	10.20%	-3.23%	9.21%	7.25%	9.51%
Real Assets Fund	\$ 950,555.76	4.42%	5.40%	4.42%	-4.82%	6.28%	5.43%	2.45%
ESG US Stock Fund	\$ 1,538,186.72	5.15%	8.31%	5.15%	-5.16%	11.37%	13.62%	14.10%
Global Equity	\$ 10,538,534.36	7.36%	11.22%	7.36%	-7.87%	7.40%	5.91%	8.58%
Growth and Value Equity	\$ 21,670,852.06	7.18%	5.64%	7.18%	-10.84%	9.00%	8.93%	12.23%
S & P 500 Index	\$ 33,554,756.63	6.28%	5.75%	6.28%	-8.24%	9.83%	9.50%	12.64%
Target Retirement 2065	\$ 172,199.56	7.70%	11.64%	7.70%	-8.36%	N/A	N/A	N/A
Target Retirement 2060	\$ 7,347,984.94	7.70%	11.64%	7.70%	-8.35%	6.44%	5.55%	N/A
Target Retirement 2055	\$ 7,909,595.81	7.70%	11.64%	7.70%	-8.35%	6.44%	5.55%	8.18%
Target Retirement 2050	\$ 12,424,829.59	7.71%	11.64%	7.71%	-8.35%	6.45%	5.55%	8.18%
Target Retirement 2045	\$ 15,630,814.45	7.40%	11.34%	7.40%	-8.41%	6.20%	5.40%	8.10%
Target Retirement 2040	\$ 20,234,949.32	7.12%	11.05%	7.12%	-8.42%	5.82%	5.25%	7.89%
Target Retirement 2035	\$ 26,365,979.93	6.76%	10.59%	6.76%	-8.38%	5.39%	5.05%	7.55%
Target Retirement 2030	\$ 29,971,644.22	6.25%	9.75%	6.25%	-8.12%	4.99%	4.88%	7.17%
Target Retirement 2025	\$ 38,038,047.74	5.20%	8.06%	5.20%	-7.30%	4.56%	4.60%	6.65%
Target Retirement 2020	\$ 24,022,757.24	4.18%	6.51%	4.18%	-6.12%	3.68%	4.02%	5.67%
Target Retirement Income	\$ 19,330,889.50	3.80%	5.94%	3.80%	-5.51%	2.98%	3.55%	3.89%
Total Yield Bond Fund	\$ 5,517,183.70	3.22%	6.18%	3.22%	-6.08%	-0.36%	1.77%	2.24%
Bond Index <sup>1</sup>	\$ 14,564,927.21	3.23%	6.34%	3.23%	-8.41%	-2.37%	0.84%	1.41%
Voya Fixed Plus III	\$ 53,927,598.73	0.17%	0.46%	0.17%	1.70%	1.87%	1.88%	1.84%
Loan Portfolio	\$ 7,433,054.97							
Self Directed Brokerage	\$ 283,790.36							
Total Assets	\$ 1,053,445,967.09							

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