

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
11/30/2023

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 686,885,921.21	6.07%	0.03%	8.10%	5.44%	2.81%	6.60%	5.98%
International Investment Equity	\$ 8,323,257.52	8.52%	1.93%	9.90%	7.85%	1.39%	5.46%	4.35%
Aggressive Equity	\$ 16,934,410.42	9.81%	-1.90%	10.14%	3.78%	3.43%	7.60%	7.24%
Real Assets Fund	\$ 748,218.16	4.83%	-0.57%	0.87%	-1.70%	5.25%	4.65%	2.89%
ESG US Stock Fund	\$ 1,743,902.57	11.13%	1.64%	13.37%	9.06%	7.36%	14.01%	12.75%
Global Equity	\$ 11,079,821.48	9.14%	1.67%	17.00%	12.05%	6.05%	9.43%	7.93%
Growth and Value Equity	\$ 23,803,107.06	9.17%	2.35%	23.45%	15.92%	7.85%	12.30%	11.45%
S & P 500 Index	\$ 38,465,016.53	9.13%	1.73%	20.78%	13.82%	9.72%	12.48%	11.78%
Target Retirement 2065	\$ 178,831.56	9.23%	0.47%	12.63%	8.29%	N/A	N/A	N/A
Target Retirement 2060	\$ 9,267,877.83	9.24%	0.48%	12.64%	8.30%	2.98%	7.95%	N/A
Target Retirement 2055	\$ 9,254,566.40	9.24%	0.47%	12.64%	8.31%	2.98%	7.95%	7.16%
Target Retirement 2050	\$ 14,069,314.02	9.20%	0.47%	12.63%	8.28%	2.97%	7.95%	7.16%
Target Retirement 2045	\$ 17,617,772.27	8.93%	0.48%	12.07%	7.93%	2.74%	7.74%	7.06%
Target Retirement 2040	\$ 22,199,820.32	8.65%	0.48%	11.50%	7.57%	2.40%	7.47%	6.83%
Target Retirement 2035	\$ 28,337,550.52	8.28%	0.51%	10.85%	7.20%	2.02%	7.14%	6.57%
Target Retirement 2030	\$ 32,459,099.14	7.53%	0.63%	10.16%	6.81%	1.79%	6.83%	6.27%
Target Retirement 2025	\$ 40,092,064.11	6.06%	0.69%	8.34%	5.56%	1.79%	6.24%	5.82%
Target Retirement 2020	\$ 21,046,041.45	4.90%	0.75%	6.57%	4.42%	1.74%	5.23%	4.97%
Target Retirement Income	\$ 17,660,175.72	4.61%	0.81%	6.05%	4.18%	1.32%	4.41%	3.75%
Total Yield Bond Fund	\$ 6,252,950.67	4.17%	0.64%	3.01%	2.88%	-2.32%	1.95%	2.23%
Bond Index ¹	\$ 13,387,947.58	4.52%	0.24%	1.75%	1.11%	-4.53%	0.69%	1.34%
Voya Fixed Plus III	\$ 51,395,400.31	0.18%	0.55%	1.93%	2.08%	1.88%	1.99%	1.85%
Loan Portfolio	\$ 7,727,688.22							
Self Directed Brokerage	\$ 339,831.40							
Total Assets	\$ 1,079,270,586.47							

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