

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
9/30/2022

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 616,863,180.22	-5.92%	-4.43%	-18.99%	-15.74%	3.50%	4.29%	6.34%
International Investment Equity	\$ 6,994,038.04	-8.92%	-9.81%	-28.30%	-26.64%	-1.26%	-0.81%	4.47%
Aggressive Equity	\$ 15,042,491.93	-8.92%	-1.21%	-26.42%	-24.19%	5.49%	5.18%	8.71%
Real Assets Fund	\$ 889,400.42	-9.07%	-6.57%	-12.79%	-7.14%	3.89%	4.15%	1.76%
ESG US Stock Fund	\$ 1,184,932.78	-8.06%	-4.06%	-24.79%	-16.09%	8.53%	13.37%	12.97%
Global Equity	\$ 9,227,520.78	-9.56%	-6.96%	-25.56%	-20.40%	4.04%	4.73%	7.58%
Growth and Value Equity	\$ 19,306,241.95	-9.22%	-4.33%	-26.69%	-20.63%	7.72%	8.74%	11.20%
S & P 500 Index	\$ 30,149,684.35	-9.21%	-4.88%	-23.88%	-15.49%	8.12%	9.20%	11.66%
Target Retirement 2065	\$ 150,633.77	-9.37%	-6.80%	-25.82%	-22.00%	N/A	N/A	N/A
Target Retirement 2060	\$ 5,645,955.48	-9.38%	-6.80%	-25.82%	-22.00%	3.08%	4.14%	N/A
Target Retirement 2055	\$ 6,272,482.77	-9.37%	-6.80%	-25.83%	-22.00%	3.08%	4.14%	7.07%
Target Retirement 2050	\$ 10,188,009.34	-9.38%	-6.80%	-25.83%	-22.01%	3.08%	4.14%	7.07%
Target Retirement 2045	\$ 13,150,172.55	-9.13%	-6.75%	-25.29%	-21.52%	3.03%	4.12%	7.06%
Target Retirement 2040	\$ 16,915,321.27	-8.86%	-6.67%	-24.66%	-20.97%	2.80%	4.00%	6.92%
Target Retirement 2035	\$ 22,647,110.44	-8.46%	-6.42%	-23.84%	-20.31%	2.56%	3.87%	6.62%
Target Retirement 2030	\$ 25,056,938.55	-8.07%	-6.12%	-22.60%	-19.22%	2.41%	3.76%	6.30%
Target Retirement 2025	\$ 35,450,839.94	-7.31%	-5.56%	-19.68%	-16.58%	2.54%	3.76%	5.96%
Target Retirement 2020	\$ 22,335,093.57	-6.31%	-4.90%	-16.15%	-13.63%	2.13%	3.30%	5.17%
Target Retirement Income	\$ 18,324,637.23	-5.74%	-4.52%	-14.58%	-12.50%	1.44%	2.58%	3.31%
Total Yield Bond Fund	\$ 5,321,413.90	-3.78%	-3.58%	-11.97%	-12.03%	-1.19%	0.87%	1.89%
Bond Index ¹	\$ 13,903,207.81	-4.32%	-4.74%	-14.58%	-14.61%	-3.26%	-0.29%	0.86%
Voya Fixed Plus III	\$ 54,598,930.34	0.13%	0.41%	1.23%	1.70%	1.92%	1.86%	1.85%
Loan Portfolio	\$ 7,427,407.15							
Self Directed Brokerage	\$ 254,179.33							
Total Assets	\$ 957,299,823.91							

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