

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
2/28/2023

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 663,884,642.81	-1.58%	0.33%	2.87%	-5.81%	5.85%	5.16%	6.65%
International Investment Equity	\$ 8,137,090.16	-4.11%	2.21%	4.15%	-6.37%	4.94%	1.81%	5.51%
Aggressive Equity	\$ 17,540,121.48	-1.59%	2.18%	8.45%	-5.67%	11.81%	7.68%	9.20%
Real Assets Fund	\$ 911,336.68	-3.51%	-1.81%	0.76%	-8.69%	6.32%	5.42%	2.19%
ESG US Stock Fund	\$ 1,479,696.17	-4.45%	-3.35%	0.47%	-3.95%	11.99%	13.20%	13.51%
Global Equity	\$ 10,316,130.28	-3.01%	-0.28%	4.13%	-7.87%	9.13%	6.22%	8.25%
Growth and Value Equity	\$ 21,121,388.40	-2.44%	-1.82%	4.56%	-10.50%	11.04%	9.21%	11.82%
S & P 500 Index	\$ 32,757,723.89	-2.44%	-2.29%	3.68%	-7.72%	12.10%	9.78%	12.21%
Target Retirement 2065	\$ 167,057.57	-2.96%	0.48%	4.51%	-8.96%	7.60%	N/A	N/A
Target Retirement 2060	\$ 7,313,406.08	-2.96%	0.48%	4.51%	-8.95%	7.59%	5.79%	N/A
Target Retirement 2055	\$ 7,790,723.86	-2.96%	0.49%	4.51%	-8.95%	7.59%	7.81%	5.38%
Target Retirement 2050	\$ 12,176,592.89	-2.96%	0.49%	4.52%	-8.95%	7.60%	5.79%	7.80%
Target Retirement 2045	\$ 15,301,235.99	-2.96%	0.37%	4.22%	-9.03%	7.27%	5.64%	7.73%
Target Retirement 2040	\$ 19,826,082.93	-2.96%	0.28%	3.95%	-9.07%	6.71%	5.46%	7.52%
Target Retirement 2035	\$ 25,709,966.49	-2.90%	0.25%	3.66%	-9.04%	6.10%	5.24%	7.18%
Target Retirement 2030	\$ 29,270,179.55	-2.77%	0.17%	3.31%	-8.83%	5.52%	5.04%	6.82%
Target Retirement 2025	\$ 37,205,153.57	-2.53%	-0.09%	2.54%	-8.26%	4.99%	4.75%	6.33%
Target Retirement 2020	\$ 23,351,861.87	-2.28%	-0.25%	1.81%	-7.35%	3.95%	4.11%	5.38%
Target Retirement Income	\$ 18,716,969.00	-2.15%	-0.23%	1.57%	-6.79%	2.93%	3.50%	3.64%
Total Yield Bond Fund	\$ 5,409,787.94	-2.01%	1.02%	1.15%	-6.83%	-1.33%	1.51%	1.99%
Bond Index ¹	\$ 14,288,918.06	-2.59%	-0.08%	0.56%	-9.78%	-3.79%	0.51%	1.09%
Voya Fixed Plus III	\$ 53,437,409.70	0.15%	0.47%	0.32%	1.73%	1.86%	1.89%	1.84%
Loan Portfolio	\$ 7,270,762.87							
Self Directed Brokerage	\$ 265,229.96							
Total Assets	\$ 1,033,649,468.20							

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