

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
4/30/2023

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 673,690,372.67	0.85%	0.23%	4.77%	0.41%	8.21%	5.07%	6.49%
International Investment Equity	\$ 8,438,261.14	0.77%	-0.50%	8.07%	5.27%	10.23%	2.68%	5.48%
Aggressive Equity	\$ 16,508,261.78	-1.50%	-6.14%	3.43%	-1.24%	14.42%	6.39%	8.32%
Real Assets Fund	\$ 846,779.67	0.23%	-2.95%	1.34%	-10.57%	9.60%	4.96%	1.92%
ESG US Stock Fund	\$ 1,549,316.74	1.38%	0.34%	5.51%	4.08%	13.02%	14.58%	13.69%
Global Equity	\$ 10,800,153.12	1.51%	1.62%	9.10%	2.91%	12.51%	7.43%	8.25%
Growth and Value Equity	\$ 22,110,036.78	1.60%	2.66%	10.03%	2.08%	13.43%	10.69%	11.68%
S & P 500 Index	\$ 34,951,743.16	1.56%	2.71%	9.16%	2.64%	14.47%	11.41%	12.16%
Target Retirement 2065	\$ 172,163.52	0.94%	0.09%	7.79%	1.08%	N/A	N/A	N/A
Target Retirement 2060	\$ 7,876,212.66	0.94%	0.09%	7.80%	1.09%	9.96%	6.54%	N/A
Target Retirement 2055	\$ 8,183,116.24	0.95%	0.09%	7.80%	1.09%	9.96%	6.54%	7.64%
Target Retirement 2050	\$ 12,708,528.49	0.95%	0.09%	7.81%	1.09%	9.95%	6.54%	7.64%
Target Retirement 2045	\$ 16,028,580.20	0.98%	0.26%	7.68%	1.08%	9.58%	6.43%	7.59%
Target Retirement 2040	\$ 20,724,680.49	1.01%	0.39%	7.53%	1.10%	8.85%	6.27%	7.39%
Target Retirement 2035	\$ 26,976,176.86	1.02%	0.50%	7.29%	1.07%	8.05%	6.07%	7.08%
Target Retirement 2030	\$ 29,826,484.99	0.99%	0.55%	6.83%	0.77%	7.31%	5.84%	6.73%
Target Retirement 2025	\$ 38,679,548.34	0.86%	0.40%	5.63%	-0.24%	6.73%	5.44%	6.22%
Target Retirement 2020	\$ 23,475,289.27	0.73%	0.36%	4.55%	-0.84%	5.78%	4.69%	5.26%
Target Retirement Income	\$ 18,872,487.75	0.70%	0.40%	4.21%	-0.70%	4.40%	4.01%	3.65%
Total Yield Bond Fund	\$ 5,747,757.50	0.58%	0.24%	3.47%	-0.35%	0.26%	2.04%	2.09%
Bond Index ¹	\$ 13,887,156.01	0.60%	0.49%	3.74%	-0.48%	-3.18%	1.16%	1.30%
Voya Fixed Plus III	\$ 53,158,239.17	0.16%	0.48%	0.65%	1.79%	1.85%	1.91%	1.84%
Loan Portfolio	\$ 7,314,657.86							
Self Directed Brokerage	\$ 293,705.34							
Total Assets	\$ 1,052,819,709.75							

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