

**Oklahoma Municipal Retirement Fund**  
**Summary of Assets and Investment Returns**  
**7/31/2023**

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 703,837,837.95	2.07%	4.99%	10.00%	6.83%	6.23%	6.27%	6.78%
International Investment Equity	\$ 8,578,625.54	2.87%	4.28%	12.70%	12.89%	6.59%	3.74%	5.49%
Aggressive Equity	\$ 18,094,865.55	5.11%	12.71%	16.57%	12.93%	13.05%	7.49%	8.74%
Real Assets Fund	\$ 786,780.40	2.66%	1.84%	3.20%	-6.03%	7.70%	4.95%	2.87%
ESG US Stock Fund	\$ 1,671,686.31	2.49%	6.31%	12.17%	7.85%	10.77%	14.38%	13.77%
Global Equity	\$ 11,178,545.58	3.57%	8.50%	18.37%	13.18%	10.77%	8.59%	8.97%
Growth and Value Equity	\$ 24,393,634.17	3.64%	11.49%	22.66%	13.63%	12.32%	11.62%	12.26%
S & P 500 Index	\$ 38,676,046.98	3.21%	10.51%	20.63%	12.98%	13.67%	12.16%	12.62%
Target Retirement 2065	\$ 187,982.00	3.36%	7.38%	15.75%	10.18%	N/A	N/A	N/A
Target Retirement 2060	\$ 8,741,855.38	3.36%	7.38%	15.75%	10.18%	8.02%	7.45%	N/A
Target Retirement 2055	\$ 9,050,328.15	3.37%	7.38%	15.76%	10.19%	8.02%	7.45%	8.22%
Target Retirement 2050	\$ 14,038,577.59	3.34%	7.34%	15.72%	10.14%	8.01%	7.44%	8.22%
Target Retirement 2045	\$ 17,589,279.30	3.10%	6.75%	14.95%	9.35%	7.54%	7.21%	8.10%
Target Retirement 2040	\$ 22,388,808.24	2.86%	6.18%	14.18%	8.56%	6.84%	6.97%	7.85%
Target Retirement 2035	\$ 28,590,086.19	2.59%	5.50%	13.19%	7.63%	6.03%	6.66%	7.51%
Target Retirement 2030	\$ 32,065,778.21	2.39%	4.83%	11.98%	6.40%	5.31%	6.33%	7.12%
Target Retirement 2025	\$ 40,264,430.21	2.13%	3.61%	9.44%	3.89%	4.71%	5.73%	6.54%
Target Retirement 2020	\$ 22,303,640.52	1.76%	2.42%	7.09%	1.91%	3.94%	4.81%	5.54%
Target Retirement Income	\$ 18,476,886.26	1.63%	2.06%	6.36%	1.53%	2.97%	4.15%	4.04%
Total Yield Bond Fund	\$ 6,586,433.28	0.31%	-0.58%	2.87%	-1.07%	-1.68%	1.86%	2.34%
Bond Index <sup>1</sup>	\$ 13,328,396.87	-0.08%	-1.52%	2.16%	-3.43%	-4.52%	0.73%	1.47%
Voya Fixed Plus III	\$ 52,369,961.92	0.18%	0.54%	1.19%	1.92%	1.86%	1.94%	1.84%
Loan Portfolio	\$ 7,766,608.19							
Self Directed Brokerage	\$ 301,058.05							
Total Assets	\$ 1,101,268,132.84							

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