

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
5/31/2023

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 667,046,631.72	-0.83%	1.01%	3.91%	-0.35%	6.52%	5.36%	6.35%
International Investment Equity	\$ 8,151,848.39	-3.13%	0.52%	4.69%	0.33%	7.88%	2.36%	5.19%
Aggressive Equity	\$ 16,169,395.41	-1.03%	-5.61%	2.36%	-0.33%	11.22%	5.15%	7.88%
Real Assets Fund	\$ 827,827.83	-3.27%	-2.71%	-1.98%	-11.64%	7.85%	3.94%	2.04%
ESG US Stock Fund	\$ 1,481,707.55	-2.10%	2.81%	3.29%	2.69%	9.86%	13.75%	13.24%
Global Equity	\$ 10,470,699.46	-1.13%	3.58%	7.86%	1.19%	10.43%	7.11%	8.20%
Growth and Value Equity	\$ 22,251,633.47	1.14%	6.42%	11.28%	3.57%	11.86%	10.34%	11.56%
S & P 500 Index	\$ 34,585,812.34	0.44%	5.74%	9.63%	2.89%	12.87%	10.97%	11.95%
Target Retirement 2065	\$ 171,820.19	-1.49%	1.60%	6.18%	-0.67%	N/A	N/A	N/A
Target Retirement 2060	\$ 7,970,196.31	-1.49%	1.61%	6.19%	-0.66%	7.78%	5.95%	N/A
Target Retirement 2055	\$ 8,172,616.82	-1.50%	1.60%	6.19%	-0.67%	7.78%	5.95%	7.51%
Target Retirement 2050	\$ 12,702,282.61	-1.50%	1.61%	6.19%	-0.66%	7.78%	5.96%	7.51%
Target Retirement 2045	\$ 15,962,337.13	-1.48%	1.78%	6.08%	-0.70%	7.46%	5.85%	7.45%
Target Retirement 2040	\$ 20,528,079.57	-1.47%	1.93%	5.95%	-0.70%	6.84%	5.70%	7.26%
Target Retirement 2035	\$ 26,781,306.40	-1.44%	2.01%	5.74%	-0.74%	6.16%	5.52%	6.96%
Target Retirement 2030	\$ 29,551,763.73	-1.40%	1.96%	5.33%	-0.94%	5.53%	5.31%	6.62%
Target Retirement 2025	\$ 37,969,847.33	-1.39%	1.58%	4.15%	-1.88%	5.09%	4.94%	6.14%
Target Retirement 2020	\$ 22,379,603.29	-1.34%	1.32%	3.15%	-2.40%	4.38%	4.23%	5.22%
Target Retirement Income	\$ 18,823,717.53	-1.29%	1.27%	2.86%	-2.23%	3.23%	3.59%	3.67%
Total Yield Bond Fund	\$ 5,759,380.62	-0.85%	1.42%	2.59%	-1.30%	-0.62%	1.83%	2.14%
Bond Index ¹	\$ 13,566,346.03	-1.10%	2.03%	2.60%	-2.22%	-3.70%	0.80%	1.37%
Voya Fixed Plus III	\$ 53,072,051.88	0.18%	0.51%	0.84%	1.83%	1.85%	1.92%	1.84%
Loan Portfolio	\$ 7,428,220.38							
Self Directed Brokerage	\$ 286,536.84							
Total Assets	\$ 1,042,111,662.83							

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