

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
10/31/2023

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 649,381,062.77	-2.18%	-7.35%	1.92%	4.40%	3.21%	5.49%	5.52%
International Investment Equity	\$ 7,660,236.77	-2.99%	-10.14%	1.28%	12.95%	2.87%	4.04%	3.68%
Aggressive Equity	\$ 15,339,682.79	-6.19%	-13.96%	0.30%	-0.94%	6.09%	5.92%	6.54%
Real Assets Fund	\$ 709,603.91	-1.84%	-6.76%	-3.78%	-2.88%	5.39%	3.96%	2.14%
ESG US Stock Fund	\$ 1,518,076.52	-2.65%	-9.05%	2.02%	5.08%	6.92%	12.33%	12.04%
Global Equity	\$ 9,993,625.05	-2.86%	-9.43%	7.20%	11.06%	7.05%	7.86%	7.15%
Growth and Value Equity	\$ 22,143,986.48	-1.77%	-7.81%	13.09%	11.47%	8.74%	10.75%	10.80%
S & P 500 Index	\$ 35,151,173.68	-2.11%	-8.25%	10.67%	10.12%	10.32%	10.97%	11.14%
Target Retirement 2065	\$ 169,521.94	-3.74%	-10.91%	3.11%	6.89%	N/A	N/A	N/A
Target Retirement 2060	\$ 8,239,708.30	-3.75%	-10.92%	3.12%	6.88%	3.86%	6.37%	N/A
Target Retirement 2055	\$ 8,325,291.44	-3.75%	-10.92%	3.12%	6.89%	3.86%	6.37%	6.37%
Target Retirement 2050	\$ 12,772,725.17	-3.72%	-10.87%	3.14%	6.91%	3.86%	6.38%	6.37%
Target Retirement 2045	\$ 16,000,859.43	-3.56%	-10.50%	2.88%	6.65%	3.59%	6.22%	6.29%
Target Retirement 2040	\$ 20,334,460.91	-3.41%	-10.12%	2.62%	6.39%	3.12%	5.99%	6.09%
Target Retirement 2035	\$ 25,981,394.32	-3.21%	-9.56%	2.37%	6.05%	2.60%	5.73%	5.86%
Target Retirement 2030	\$ 30,027,293.14	-2.81%	-8.52%	2.44%	5.82%	2.33%	5.55%	5.63%
Target Retirement 2025	\$ 37,671,530.06	-2.11%	-6.66%	2.15%	4.92%	2.38%	5.23%	5.31%
Target Retirement 2020	\$ 20,428,125.05	-1.57%	-5.13%	1.60%	3.88%	2.11%	4.43%	4.54%
Target Retirement Income	\$ 17,187,961.77	-1.44%	-4.68%	1.38%	3.47%	1.34%	3.62%	3.30%
Total Yield Bond Fund	\$ 6,157,057.22	-1.39%	-3.87%	-1.12%	1.71%	-2.92%	1.18%	1.80%
Bond Index ¹	\$ 12,723,122.12	-1.59%	-4.70%	-2.65%	0.29%	-5.62%	-0.08%	0.86%
Voya Fixed Plus III	\$ 51,791,326.37	0.19%	0.55%	1.75%	2.04%	1.87%	1.97%	1.85%
Loan Portfolio	\$ 7,772,393.55							
Self Directed Brokerage	\$ 316,300.92							
Total Assets	\$ 1,017,796,519.68							

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