Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
9/30/2023

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	$ 664,845,408.67	-3.60%	-3.33%	4.18%	9.96%	3.61%	4.88%	6.05%
International Investment Equity	$ 7,962,018.59	-3.18%	-4.71%	4.40%	19.98%	3.32%	2.77%	4.28%
Aggressive Equity	$ 16,515,049.86	-4.77%	-3.59%	6.93%	15.81%	8.94%	4.99%	7.56%
Real Assets Fund	$ 729,737.72	-3.38%	-2.49%	-1.98%	1.32%	5.69%	3.89%	2.45%
ESG US Stock Fund	$ 1,566,105.08	-6.05%	-4.24%	4.80%	15.21%	6.87%	11.90%	12.86%
Global Equity	$ 10,407,140.69	-4.11%	-3.44%	10.35%	21.47%	7.21%	6.81%	7.88%
Growth and Value Equity	$ 22,865,222.10	-4.56%	-2.72%	15.13%	22.33%	8.63%	9.41%	11.50%
S & P 500 Index	$ 35,995,784.28	-4.77%	-3.27%	13.05%	21.59%	10.11%	9.88%	11.88%
Target Retirement 2065	$ 174,383.61	-4.44%	-4.34%	7.12%	16.79%	N/A	N/A	N/A
Target Retirement 2060	$ 8,268,781.88	-4.44%	-4.33%	7.13%	16.80%	4.46%	5.57%	N/A
Target Retirement 2055	$ 8,424,875.65	-4.44%	-4.33%	7.13%	16.80%	4.46%	5.57%	7.14%
Target Retirement 2050	$ 13,209,628.72	-4.44%	-4.33%	7.13%	16.78%	4.45%	5.57%	7.13%
Target Retirement 2045	$ 16,362,841.77	-4.35%	-4.32%	6.68%	15.91%	4.12%	5.40%	7.05%
Target Retirement 2040	$ 21,001,282.43	-4.26%	-4.28%	6.24%	15.01%	3.61%	5.22%	6.82%
Target Retirement 2035	$ 26,625,619.99	-4.10%	-4.14%	5.77%	13.97%	3.05%	5.02%	6.55%
Target Retirement 2030	$ 30,572,036.86	-3.72%	-3.63%	5.40%	12.93%	2.68%	4.86%	6.26%
Target Retirement 2025	$ 38,488,375.65	-3.02%	-2.63%	4.35%	10.52%	2.58%	4.55%	5.85%
Target Retirement 2020	$ 20,793,917.94	-2.41%	-1.91%	3.22%	8.03%	2.26%	3.90%	5.00%
Target Retirement Income	$ 17,831,778.74	-2.23%	-1.72%	2.85%	7.09%	1.53%	3.35%	3.62%
Total Yield Bond Fund	$ 6,237,805.59	-2.03%	-2.22%	0.28%	2.00%	-2.53%	1.33%	2.05%
Bond Index [1]	$ 12,915,222.58	-2.55%	-3.24%	-1.08%	0.57%	-5.26%	0.08%	1.10%
Voya Fixed Plus III	$ 51,469,578.36	0.17%	0.54%	1.55%	2.00%	1.87%	1.96%	1.84%
Loan Portfolio	$ 7,913,505.11							
Self Directed Brokerage	$ 312,627.90							
Total Assets	$ 1,041,488,729.77							

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