

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
April 30, 2020

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 570,054,630.43	5.91%	-8.48%	-8.64%	-1.49%	4.23%	4.48%	6.80%
International Investment Equity	\$ 6,960,904.66	7.50%	-16.26%	-18.93%	-12.83%	-0.77%	1.22%	5.04%
Aggressive Equity	\$ 14,149,220.64	15.56%	-18.38%	-19.64%	-15.75%	0.88%	3.23%	7.72%
Real Assets Fund	\$ 364,855.37	3.92%	-11.50%	-12.14%	-7.99%	-0.45%	-0.66%	1.59%
ESG US Stock Fund	\$ 31,847.02	12.42%	-4.00%	-2.56%	9.90%	16.95%	12.82%	12.80%
Global Equity	\$ 7,237,235.38	10.93%	-11.62%	-12.89%	-4.77%	4.73%	4.66%	7.22%
Growth and Value Equity	\$ 18,582,574.95	13.54%	-8.90%	-8.55%	0.92%	9.07%	9.29%	11.38%
S & P 500 Index	\$ 27,138,443.18	12.81%	-9.27%	-9.31%	0.82%	9.01%	9.09%	11.67%
Target Retirement 2065	\$ 221.08	10.56%	-9.17%	-9.98%	Not Available	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 2,849,061.73	10.55%	-9.21%	-10.02%	-2.01%	5.11%	4.94%	Not Available
Target Retirement 2055	\$ 4,241,550.21	10.55%	-9.20%	-10.02%	-2.01%	5.11%	4.93%	Not Available
Target Retirement 2050	\$ 7,489,694.38	10.56%	-9.18%	-10.00%	-1.99%	5.11%	4.93%	8.08%
Target Retirement 2045	\$ 10,171,468.76	10.31%	-8.74%	-9.50%	-1.50%	5.28%	5.04%	8.13%
Target Retirement 2040	\$ 14,164,928.93	9.79%	-7.76%	-8.35%	-0.33%	5.51%	5.10%	8.15%
Target Retirement 2035	\$ 19,001,235.23	9.21%	-6.75%	-7.17%	0.82%	5.71%	5.16%	8.13%
Target Retirement 2030	\$ 24,379,398.71	8.53%	-5.85%	-6.08%	1.78%	5.75%	5.12%	8.11%
Target Retirement 2025	\$ 35,419,376.73	7.55%	-5.58%	-5.70%	1.57%	5.31%	4.78%	7.76%
Target Retirement 2020	\$ 28,939,860.27	5.86%	-5.49%	-5.52%	0.77%	4.35%	3.97%	7.04%
Target Retirement Income	\$ 20,466,771.12	4.56%	-3.66%	-3.52%	1.87%	3.67%	3.22%	4.71%
Total Yield Bond Fund	\$ 6,378,990.54	2.51%	-1.63%	-0.09%	5.15%	3.55%	3.16%	Not Available
Bond Index <sup>1</sup>	\$ 17,098,758.09	1.78%	3.05%	5.04%	10.87%	5.16%	3.76%	3.60%
Voya Fixed Plus III	\$ 44,894,129.86	0.17%	0.53%	0.72%	2.24%	1.83%	1.80%	2.02%
Loan Portfolio	\$ 8,395,769.74							
Self Directed Brokerage	\$ 159,639.09							
Total Assets	\$ 888,570,566.10							

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