

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
March 31, 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	\$ 539,461,973.99	-9.99%	-13.74%	-13.74%	-4.82%	2.77%	3.50%	6.41%
International Investment Equity	\$ 6,430,713.58	-16.72%	-24.59%	-24.59%	-15.96%	-2.09%	0.33%	4.51%
Aggressive Equity	\$ 12,300,425.87	-23.00%	-30.46%	-30.46%	-23.96%	-3.48%	-0.03%	6.61%
Real Assets Fund	\$ 413,036.33	-11.65%	-15.46%	-15.46%	-11.34%	-1.79%	-1.38%	1.62%
Global Equity	\$ 6,508,804.31	-13.81%	-21.47%	-21.47%	-11.22%	1.70%	3.10%	6.13%
ESG US Stock Fund	\$ 67,909.59	-9.12%	-13.33%	-13.33%	1.24%	13.76%	10.22%	11.72%
Growth and Value Equity	\$ 16,377,981.77	-13.05%	-19.45%	-19.45%	-7.19%	5.00%	6.69%	10.12%
S & P 500 Index	\$ 24,168,677.11	-12.35%	-19.61%	-19.61%	-6.99%	5.08%	6.70%	10.50%
Target Retirement 2065	\$ -	Not Available	Not Available	Not Available	Not Available	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 2,351,498.73	-12.59%	-18.60%	-18.60%	-8.89%	2.15%	3.19%	Not Available
Target Retirement 2055	\$ 3,719,094.91	-12.59%	-18.60%	-18.60%	-8.89%	2.15%	3.21%	Not Available
Target Retirement 2050	\$ 6,632,328.68	-12.57%	-18.59%	-18.59%	-8.88%	2.15%	3.21%	7.18%
Target Retirement 2045	\$ 8,983,693.28	-12.14%	-17.96%	-17.96%	-8.27%	2.39%	3.35%	7.26%
Target Retirement 2040	\$ 12,972,261.76	-11.21%	-16.52%	-16.52%	-6.89%	2.77%	3.51%	7.33%
Target Retirement 2035	\$ 16,995,953.47	-10.27%	-15.00%	-15.00%	-5.48%	3.12%	3.66%	7.37%
Target Retirement 2030	\$ 22,035,561.97	-9.40%	-13.46%	-13.46%	-4.17%	3.36%	3.73%	7.42%
Target Retirement 2025	\$ 32,807,661.05	-8.81%	-12.32%	-12.32%	-3.75%	3.22%	3.56%	7.17%
Target Retirement 2020	\$ 27,534,382.50	-7.94%	-10.76%	-10.76%	-3.38%	2.75%	3.06%	6.62%
Target Retirement Income	\$ 19,765,300.70	-5.97%	-7.72%	-7.72%	-1.55%	2.40%	2.48%	4.40%
Total Yield Bond Fund	\$ 6,212,938.27	-4.91%	-2.54%	-2.54%	2.88%	2.99%	2.66%	Not Available
Bond Index ¹	\$ 17,526,959.25	-0.54%	3.20%	3.20%	8.95%	4.80%	3.31%	3.52%
Voya Fixed Plus III	\$ 44,448,564.95	0.19%	0.55%	0.55%	2.27%	1.82%	1.80%	2.02%
Loan Portfolio	\$ 8,612,234.48							
Self Directed Brokerage	\$ 153,525.95							
Total Assets	\$ 836,481,482.50							

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