

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
May 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	\$ 591,840,938.04	3.97%	-0.89%	-5.01%	4.98%	5.08%	5.20%	7.81%
International Investment Equity	\$ 7,211,342.23	3.34%	-7.49%	-16.23%	-3.97%	-0.71%	1.90%	6.45%
Aggressive Equity	\$ 15,491,880.97	7.77%	-4.10%	-13.39%	-2.25%	3.75%	4.66%	9.47%
Real Assets Fund	\$ 370,287.69	1.51%	-6.80%	-10.82%	-6.28%	0.22%	-0.10%	2.19%
ESG US Stock Fund	\$ 107,518.20	6.58%	8.89%	3.85%	20.51%	18.52%	13.94%	14.43%
Global Equity	\$ 7,293,572.68	4.57%	-0.03%	-8.91%	5.79%	5.51%	5.61%	8.78%
Growth and Value Equity	\$ 19,831,226.45	5.46%	4.11%	-3.55%	13.91%	10.51%	10.10%	12.90%
S & P 500 Index	\$ 28,845,470.55	4.76%	3.59%	-4.99%	12.81%	10.21%	9.83%	13.12%
Target Retirement 2065	\$ 414.21	4.58%	1.09%	-5.86%	Not Available	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 3,079,237.11	4.59%	1.07%	-5.88%	7.62%	6.11%	5.88%	Not Available
Target Retirement 2055	\$ 4,531,553.07	4.59%	1.06%	-5.89%	7.61%	6.10%	5.88%	Not Available
Target Retirement 2050	\$ 7,936,225.19	4.58%	1.08%	-5.87%	7.64%	6.11%	5.87%	9.38%
Target Retirement 2045	\$ 10,888,764.01	4.46%	1.25%	-5.46%	7.93%	6.24%	5.95%	9.42%
Target Retirement 2040	\$ 14,694,200.23	4.18%	1.55%	-4.52%	8.47%	6.39%	5.96%	9.42%
Target Retirement 2035	\$ 19,912,943.04	3.94%	1.85%	-3.52%	8.99%	6.51%	5.98%	9.34%
Target Retirement 2030	\$ 25,230,489.73	3.69%	1.95%	-2.61%	9.21%	6.48%	5.90%	9.21%
Target Retirement 2025	\$ 37,348,592.84	3.30%	1.31%	-2.59%	7.97%	5.95%	5.49%	8.75%
Target Retirement 2020	\$ 29,518,396.92	2.68%	0.08%	-2.99%	5.65%	4.87%	4.56%	7.89%
Target Retirement Income	\$ 20,760,582.76	2.11%	0.39%	-1.48%	5.24%	4.13%	3.69%	5.24%
Total Yield Bond Fund	\$ 6,423,634.47	1.82%	-0.74%	1.72%	5.77%	3.93%	3.54%	Not Available
Bond Index <sup>1</sup>	\$ 17,153,614.64	0.52%	1.76%	5.58%	9.49%	5.07%	3.92%	3.57%
Voya Fixed Plus III	\$ 43,145,380.12	0.16%	0.52%	0.88%	2.21%	1.84%	1.81%	2.01%
Loan Portfolio	\$ 8,244,431.06							
Self Directed Brokerage	\$ 177,767.39							
Total Assets	\$ 920,038,463.60							

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