

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
February 28, 2021

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 715,623,342.96	1.55%	5.91%	1.47%	21.48%	9.62%	11.05%	8.30%
International Investment Equity	\$ 9,732,973.56	2.59%	9.82%	2.50%	28.49%	6.75%	12.47%	7.40%
Aggressive Equity	\$ 22,567,733.65	6.82%	18.09%	9.07%	51.51%	16.21%	18.40%	11.98%
Real Assets Fund	\$ 439,492.10	2.33%	6.32%	3.20%	9.71%	5.93%	5.53%	1.94%
ESG US Stock Fund	\$ 904,768.30	2.28%	0.55%	-1.50%	28.75%	19.45%	19.17%	13.86%
Global Equity	\$ 10,189,886.24	2.38%	6.65%	1.89%	30.58%	10.76%	14.60%	9.17%
Growth and Value Equity	\$ 25,340,127.59	3.74%	7.52%	3.18%	38.55%	16.27%	18.34%	13.77%
S & P 500 Index	\$ 33,794,212.53	2.76%	5.61%	1.70%	31.23%	14.10%	16.79%	13.37%
Target Retirement 2065	\$ 10,011.69	2.15%	6.57%	1.81%	31.04%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 4,765,815.91	2.15%	6.56%	1.79%	30.99%	11.70%	14.23%	Not Available
Target Retirement 2055	\$ 6,585,642.39	2.15%	6.56%	1.80%	31.00%	11.70%	14.23%	Not Available
Target Retirement 2050	\$ 11,289,027.46	2.15%	6.56%	1.80%	31.03%	11.71%	14.23%	9.95%
Target Retirement 2045	\$ 14,422,531.20	1.99%	6.17%	1.58%	29.95%	11.47%	14.09%	9.88%
Target Retirement 2040	\$ 19,462,427.71	1.74%	5.53%	1.26%	28.09%	11.20%	13.59%	9.68%
Target Retirement 2035	\$ 25,485,970.54	1.48%	4.88%	0.94%	26.16%	10.89%	12.98%	9.47%
Target Retirement 2030	\$ 30,612,015.72	1.23%	4.27%	0.68%	23.86%	10.47%	12.25%	9.24%
Target Retirement 2025	\$ 43,897,054.72	1.11%	3.98%	0.78%	20.56%	9.52%	11.16%	8.68%
Target Retirement 2020	\$ 33,295,460.70	1.01%	3.56%	0.89%	15.64%	8.00%	9.28%	7.62%
Target Retirement Income	\$ 22,912,058.95	0.74%	2.80%	0.67%	12.55%	7.02%	7.08%	5.32%
Total Yield Bond Fund	\$ 6,826,003.83	-0.59%	-0.11%	-0.93%	4.84%	5.56%	4.86%	Not Available
Bond Index ¹	\$ 17,377,410.64	-1.47%	-2.06%	-2.20%	1.45%	5.32%	3.53%	3.54%
Voya Fixed Plus III	\$ 43,071,473.62	0.14%	0.47%	0.30%	2.03%	1.97%	1.83%	1.96%
Loan Portfolio	\$ 7,957,576.05							
Self Directed Brokerage	\$ 238,144.55							
Total Assets	\$ 1,106,801,162.61							

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