

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
March 31, 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	\$ 716,779,518.21	2.01%	3.51%	3.51%	37.65%	10.61%	10.59%	8.47%
International Investment Equity	\$ 9,784,475.71	1.11%	3.64%	3.64%	56.01%	7.32%	10.80%	7.62%
Aggressive Equity	\$ 22,805,215.51	0.49%	9.61%	9.61%	97.73%	16.09%	16.71%	11.77%
Real Assets Fund	\$ 412,991.37	1.26%	4.50%	4.50%	25.75%	5.79%	4.56%	2.00%
ESG US Stock Fund	\$ 1,079,749.21	3.96%	2.40%	2.40%	47.65%	21.46%	18.77%	14.16%
Global Equity	\$ 10,228,203.68	2.73%	4.67%	4.67%	55.64%	12.38%	13.58%	9.47%
Growth and Value Equity	\$ 25,982,377.15	3.15%	6.43%	6.43%	64.35%	18.45%	17.52%	14.04%
S & P 500 Index	\$ 35,205,660.09	4.38%	6.16%	6.16%	56.27%	16.74%	16.26%	13.85%
Target Retirement 2065	\$ 140,083.27	1.66%	3.50%	3.50%	52.37%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 4,806,239.65	1.66%	3.48%	3.48%	52.34%	12.62%	13.15%	Not Available
Target Retirement 2055	\$ 6,751,817.92	1.66%	3.49%	3.49%	52.35%	12.62%	13.15%	Not Available
Target Retirement 2050	\$ 11,545,103.97	1.66%	3.49%	3.49%	52.36%	12.63%	13.15%	10.08%
Target Retirement 2045	\$ 14,781,469.13	1.60%	3.21%	3.21%	50.27%	12.37%	13.00%	10.01%
Target Retirement 2040	\$ 19,714,082.51	1.49%	2.76%	2.76%	46.41%	12.03%	12.53%	9.79%
Target Retirement 2035	\$ 26,521,592.76	1.34%	2.29%	2.29%	42.48%	11.64%	11.97%	9.56%
Target Retirement 2030	\$ 30,985,409.28	1.21%	1.90%	1.90%	38.36%	11.14%	11.29%	9.33%
Target Retirement 2025	\$ 44,503,808.22	1.15%	1.93%	1.93%	33.72%	10.14%	10.28%	8.76%
Target Retirement 2020	\$ 33,367,305.98	0.88%	1.78%	1.78%	26.71%	8.42%	8.46%	7.68%
Target Retirement Income	\$ 22,858,954.10	0.62%	1.29%	1.29%	20.43%	7.26%	6.52%	5.36%
Total Yield Bond Fund	\$ 6,769,851.63	-0.76%	-1.69%	-1.69%	9.40%	5.22%	4.37%	Not Available
Bond Index ¹	\$ 16,811,834.44	-1.26%	-3.43%	-3.43%	0.70%	4.66%	3.08%	3.41%
Voya Fixed Plus III	\$ 43,086,095.30	0.16%	0.45%	0.45%	2.00%	1.98%	1.83%	1.95%
Loan Portfolio	\$ 8,130,751.64							
Self Directed Brokerage	\$ 225,129.18							
Total Assets	\$ 1,113,277,719.91							

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