

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
April 30, 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	\$ 735,818,694.32	2.77%	6.46%	6.38%	33.60%	10.52%	11.01%	8.48%
International Investment Equity	\$ 10,025,039.34	2.51%	6.34%	6.24%	48.77%	8.22%	10.93%	7.27%
Aggressive Equity	\$ 23,510,508.76	4.39%	12.06%	14.41%	78.61%	17.56%	17.34%	11.95%
Real Assets Fund	\$ 473,209.81	5.62%	9.44%	10.37%	27.79%	7.34%	5.24%	2.16%
ESG US Stock Fund	\$ 1,217,339.94	6.86%	13.63%	9.43%	39.99%	24.18%	20.54%	14.65%
Global Equity	\$ 10,747,153.45	4.39%	9.79%	9.26%	46.47%	13.74%	14.21%	9.50%
Growth and Value Equity	\$ 27,350,163.77	5.30%	12.67%	12.06%	52.42%	20.16%	18.59%	14.26%
S & P 500 Index	\$ 37,508,578.65	5.33%	12.97%	11.81%	45.91%	18.62%	17.38%	14.11%
Target Retirement 2065	\$ 145,791.85	3.97%	7.96%	7.60%	43.28%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 5,120,944.99	3.97%	7.96%	7.59%	43.27%	13.95%	13.68%	Not Available
Target Retirement 2055	\$ 7,132,468.09	3.97%	7.97%	7.60%	43.28%	13.95%	13.68%	10.16%
Target Retirement 2050	\$ 12,150,768.34	3.97%	7.97%	7.60%	43.28%	13.96%	13.68%	10.15%
Target Retirement 2045	\$ 15,489,598.20	3.87%	7.63%	7.20%	41.49%	13.66%	13.51%	10.07%
Target Retirement 2040	\$ 20,476,618.53	3.71%	7.09%	6.58%	38.31%	13.28%	13.01%	9.84%
Target Retirement 2035	\$ 27,885,562.96	3.50%	6.44%	5.87%	35.03%	12.84%	12.42%	9.59%
Target Retirement 2030	\$ 31,951,908.80	3.27%	5.80%	5.23%	31.65%	12.26%	11.70%	9.34%
Target Retirement 2025	\$ 46,180,539.55	3.00%	5.34%	4.99%	28.07%	11.14%	10.63%	8.76%
Target Retirement 2020	\$ 34,143,035.88	2.66%	4.61%	4.48%	22.87%	9.30%	8.74%	7.66%
Target Retirement Income	\$ 23,184,332.79	2.25%	3.64%	3.57%	17.77%	8.00%	6.77%	5.37%
Total Yield Bond Fund	\$ 6,655,513.94	0.85%	-0.50%	-0.85%	7.63%	5.72%	4.34%	Not Available
Bond Index ¹	\$ 16,596,878.49	0.78%	-1.96%	-2.68%	-0.29%	5.20%	3.16%	3.36%
Voya Fixed Plus III	\$ 41,721,853.67	0.15%	0.45%	0.60%	1.98%	1.99%	1.83%	1.94%
Loan Portfolio	\$ 8,165,698.52							
Self Directed Brokerage	\$ 234,599.68							
Total Assets	\$ 1,143,886,802.32							

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