

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
June 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	\$ 749,469,269.21	0.80%	4.95%	8.63%	27.47%	12.19%	11.15%	8.90%
International Investment Equity	\$ 10,264,892.79	-0.39%	5.61%	9.45%	40.20%	10.61%	11.88%	8.00%
Aggressive Equity	\$ 23,333,547.99	1.89%	5.68%	15.83%	61.88%	15.99%	17.31%	12.57%
Real Assets Fund	\$ 682,304.88	1.69%	8.93%	13.83%	27.65%	7.62%	4.99%	2.89%
ESG US Stock Fund	\$ 1,419,519.24	3.04%	9.73%	12.37%	34.75%	24.05%	21.06%	15.08%
Global Equity	\$ 11,026,432.32	1.36%	7.44%	12.45%	39.46%	14.92%	14.89%	10.22%
Growth and Value Equity	\$ 27,945,896.85	3.01%	8.87%	15.86%	45.50%	20.16%	19.05%	14.91%
S & P 500 Index	\$ 38,249,724.95	2.32%	8.53%	15.21%	40.72%	18.63%	17.61%	14.78%
Target Retirement 2065	\$ 150,042.81	1.35%	6.76%	10.49%	36.38%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 5,379,260.28	1.36%	6.77%	10.48%	36.37%	14.65%	14.07%	Not Available
Target Retirement 2055	\$ 7,450,063.32	1.36%	6.76%	10.49%	36.38%	14.65%	14.07%	10.78%
Target Retirement 2050	\$ 12,571,568.51	1.36%	6.77%	10.49%	36.37%	14.66%	14.08%	10.78%
Target Retirement 2045	\$ 15,993,811.32	1.33%	6.61%	10.03%	34.86%	14.35%	13.89%	10.68%
Target Retirement 2040	\$ 21,219,858.24	1.30%	6.38%	9.32%	32.29%	13.96%	13.36%	10.45%
Target Retirement 2035	\$ 28,712,268.15	1.27%	6.07%	8.49%	29.58%	13.49%	12.73%	10.17%
Target Retirement 2030	\$ 32,715,295.11	1.21%	5.70%	7.70%	26.77%	12.88%	11.95%	9.87%
Target Retirement 2025	\$ 45,922,431.92	1.02%	5.16%	7.19%	23.78%	11.67%	10.81%	9.22%
Target Retirement 2020	\$ 35,061,666.52	0.82%	4.51%	6.37%	19.58%	9.72%	8.87%	8.05%
Target Retirement Income	\$ 23,756,724.66	0.67%	3.82%	5.16%	15.36%	8.33%	6.85%	5.60%
Total Yield Bond Fund	\$ 6,684,388.76	0.63%	1.91%	0.19%	5.27%	6.05%	4.23%	Not Available
Bond Index ¹	\$ 16,530,355.53	0.70%	1.83%	-1.67%	-0.41%	5.35%	3.00%	3.36%
Voya Fixed Plus III	\$ 41,520,931.62	0.15%	0.46%	0.91%	1.95%	2.01%	1.83%	1.93%
Loan Portfolio	\$ 8,103,583.00							
Self Directed Brokerage	\$ 281,705.71							
Total Assets	\$ 1,164,445,543.69							

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