

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
May 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	\$ 744,291,705.44	1.31%	6.21%	7.78%	30.18%	11.82%	11.11%	8.68%
International Investment Equity	\$ 10,275,320.33	3.43%	7.21%	9.88%	48.90%	10.04%	11.93%	7.86%
Aggressive Equity	\$ 23,084,558.35	-0.64%	4.23%	13.68%	64.67%	15.45%	16.78%	12.06%
Real Assets Fund	\$ 694,022.61	1.42%	8.47%	11.94%	27.68%	7.28%	5.47%	2.43%
ESG US Stock Fund	\$ 1,223,305.12	-0.34%	10.71%	9.05%	30.90%	23.42%	19.99%	14.57%
Global Equity	\$ 10,792,766.97	1.54%	8.89%	10.95%	42.23%	14.20%	14.52%	9.90%
Growth and Value Equity	\$ 27,196,776.22	0.37%	9.01%	12.48%	45.06%	19.23%	18.23%	14.39%
S & P 500 Index	\$ 37,266,817.84	0.70%	10.71%	12.59%	40.24%	17.96%	17.13%	14.33%
Target Retirement 2065	\$ 147,923.21	1.31%	7.08%	9.02%	38.80%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 5,290,233.86	1.32%	7.08%	9.00%	38.79%	13.96%	13.87%	Not Available
Target Retirement 2055	\$ 7,329,866.54	1.31%	7.08%	9.01%	38.80%	13.96%	13.87%	10.44%
Target Retirement 2050	\$ 12,413,693.16	1.31%	7.08%	9.01%	38.80%	13.97%	13.87%	10.43%
Target Retirement 2045	\$ 15,740,426.23	1.29%	6.90%	8.59%	37.20%	13.67%	13.69%	10.35%
Target Retirement 2040	\$ 20,849,358.39	1.26%	6.58%	7.92%	34.43%	13.30%	13.19%	10.11%
Target Retirement 2035	\$ 28,267,728.60	1.19%	6.14%	7.13%	31.46%	12.85%	12.59%	9.84%
Target Retirement 2030	\$ 32,418,249.09	1.13%	5.70%	6.42%	28.41%	12.28%	11.86%	9.55%
Target Retirement 2025	\$ 45,568,539.82	1.06%	5.29%	6.11%	25.29%	11.18%	10.78%	8.94%
Target Retirement 2020	\$ 34,740,963.76	0.99%	4.58%	5.51%	20.84%	9.35%	8.91%	7.80%
Target Retirement Income	\$ 23,802,985.05	0.86%	3.77%	4.47%	16.33%	8.05%	6.95%	5.47%
Total Yield Bond Fund	\$ 6,605,109.47	0.42%	0.50%	-0.44%	6.15%	5.79%	4.40%	Not Available
Bond Index ¹	\$ 16,555,694.67	0.33%	-0.16%	-2.36%	-0.47%	5.06%	3.22%	3.26%
Voya Fixed Plus III	\$ 41,089,524.57	0.16%	0.46%	0.76%	1.96%	2.00%	1.83%	1.94%
Loan Portfolio	\$ 8,131,290.03							
Self Directed Brokerage	\$ 247,589.43							
Total Assets	\$ 1,154,024,448.76							

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