

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
July 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	\$ 754,311,507.52	0.79%	2.93%	9.49%	23.90%	11.90%	10.88%	9.10%
International Investment Equity	\$ 10,235,533.27	-1.36%	1.63%	7.97%	31.08%	9.15%	10.71%	7.95%
Aggressive Equity	\$ 22,517,976.94	-1.66%	-0.44%	13.90%	52.16%	14.76%	15.79%	12.80%
Real Assets Fund	\$ 753,322.94	3.27%	6.50%	17.55%	26.81%	8.93%	5.63%	2.96%
ESG US Stock Fund	\$ 1,485,055.60	5.65%	8.49%	18.71%	34.50%	24.66%	21.45%	15.78%
Global Equity	\$ 11,369,771.47	0.72%	3.66%	13.26%	33.55%	14.05%	14.15%	10.48%
Growth and Value Equity	\$ 28,328,829.22	1.81%	5.26%	17.96%	39.74%	19.55%	18.51%	15.40%
S & P 500 Index	\$ 38,745,667.21	2.35%	5.46%	17.92%	36.34%	18.10%	17.31%	15.29%
Target Retirement 2065	\$ 150,765.45	0.41%	3.11%	10.95%	30.46%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 5,546,851.21	0.41%	3.11%	10.94%	30.45%	14.01%	13.32%	Not Available
Target Retirement 2055	\$ 7,491,999.03	0.41%	3.11%	10.94%	30.45%	14.01%	13.32%	10.99%
Target Retirement 2050	\$ 12,566,078.96	0.41%	3.11%	10.95%	30.45%	14.02%	13.33%	10.99%
Target Retirement 2045	\$ 16,186,070.90	0.49%	3.14%	10.57%	29.21%	13.74%	13.16%	10.91%
Target Retirement 2040	\$ 21,552,995.16	0.58%	3.16%	9.95%	27.09%	13.43%	12.68%	10.68%
Target Retirement 2035	\$ 28,988,852.38	0.65%	3.15%	9.20%	24.75%	13.03%	12.12%	10.38%
Target Retirement 2030	\$ 33,102,509.97	0.77%	3.14%	8.53%	22.42%	12.53%	11.42%	10.06%
Target Retirement 2025	\$ 45,991,108.97	1.01%	3.13%	8.28%	20.39%	11.47%	10.39%	9.40%
Target Retirement 2020	\$ 36,000,673.29	1.15%	2.98%	7.60%	17.21%	9.69%	8.59%	8.20%
Target Retirement Income	\$ 22,737,785.67	1.12%	2.67%	6.34%	13.66%	8.45%	6.77%	5.65%
Total Yield Bond Fund	\$ 6,868,950.32	0.59%	1.64%	0.77%	3.77%	6.19%	4.12%	Not Available
Bond Index ¹	\$ 16,968,975.91	1.12%	2.17%	-0.57%	-0.78%	5.73%	3.10%	3.32%
Voya Fixed Plus III	\$ 41,750,200.73	0.16%	0.46%	1.07%	1.93%	2.02%	1.83%	1.93%
Loan Portfolio	\$ 8,138,985.59							
Self Directed Brokerage	\$ 315,908.36							
Total Assets	\$ 1,172,106,376.07							

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