

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
February 28, 2022

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 718,760,461.54	-2.77%	-4.29%	-6.62%	3.65%	10.50%	8.93%	8.26%
International Investment Equity	\$ 9,312,454.25	-5.52%	-4.17%	-8.35%	-3.94%	7.84%	7.47%	7.17%
Aggressive Equity	\$ 19,542,008.61	0.95%	-6.18%	-8.39%	-2.21%	12.91%	11.57%	11.35%
Real Assets Fund	\$ 1,013,740.00	0.58%	3.89%	-0.52%	19.97%	10.36%	6.80%	3.57%
ESG US Stock Fund	\$ 1,332,541.76	-5.66%	-8.81%	-13.50%	13.57%	19.14%	19.09%	14.97%
Global Equity	\$ 11,602,781.72	-3.00%	-3.56%	-7.40%	8.03%	13.75%	11.76%	10.15%
Growth and Value Equity	\$ 25,631,229.01	-2.82%	-5.85%	-8.99%	10.42%	18.34%	15.41%	14.36%
S & P 500 Index	\$ 38,584,447.32	-2.99%	-3.90%	-8.02%	16.34%	18.20%	15.13%	14.54%
Target Retirement 2065	\$ 145,906.13	-2.32%	-4.03%	-7.17%	4.43%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 6,344,189.94	-2.33%	-4.04%	-7.18%	4.43%	12.99%	10.94%	Not Available
Target Retirement 2055	\$ 7,481,483.86	-2.32%	-4.04%	-7.18%	4.43%	12.99%	10.94%	9.95%
Target Retirement 2050	\$ 12,471,909.82	-2.32%	-4.05%	-7.19%	4.41%	12.99%	10.95%	9.95%
Target Retirement 2045	\$ 15,925,258.09	-2.30%	-3.96%	-7.00%	4.42%	12.76%	10.81%	9.88%
Target Retirement 2040	\$ 21,215,391.57	-2.27%	-3.87%	-6.77%	4.32%	12.39%	10.47%	9.67%
Target Retirement 2035	\$ 28,674,769.30	-2.19%	-3.74%	-6.47%	4.09%	11.93%	10.07%	9.31%
Target Retirement 2030	\$ 31,025,951.12	-2.01%	-3.44%	-6.02%	4.06%	11.42%	9.58%	8.90%
Target Retirement 2025	\$ 43,617,987.10	-1.51%	-2.56%	-4.91%	4.65%	10.55%	8.86%	8.29%
Target Retirement 2020	\$ 30,324,247.16	-0.97%	-1.59%	-3.57%	4.84%	8.87%	7.46%	7.19%
Target Retirement Income	\$ 23,072,223.62	-0.80%	-1.43%	-3.08%	3.96%	7.46%	5.99%	5.05%
Total Yield Bond Fund	\$ 5,972,340.03	-1.22%	-2.99%	-2.79%	-1.66%	4.25%	3.46%	3.36%
Bond Index ¹	\$ 16,095,563.95	-1.11%	-3.50%	-3.21%	-2.69%	3.29%	2.69%	2.44%
Voya Fixed Plus III	\$ 46,870,902.99	0.13%	0.42%	0.26%	1.82%	2.03%	1.84%	1.88%
Loan Portfolio	\$ 7,575,471.29							
Self Directed Brokerage	\$ 302,797.83							
Total Assets	\$ 1,122,896,058.01							

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