

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
January 31, 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	\$ 740,282,253.30	-3.96%	-2.86%	-3.96%	8.25%	12.40%	9.95%	8.89%
International Investment Equity	\$ 9,919,508.29	-2.99%	-3.48%	-2.99%	4.30%	10.61%	8.99%	8.36%
Aggressive Equity	\$ 19,524,352.69	-9.25%	-11.23%	-9.25%	3.48%	14.73%	11.77%	11.75%
Real Assets Fund	\$ 937,451.99	-1.10%	1.45%	-1.10%	22.06%	10.46%	6.99%	3.57%
ESG US Stock Fund	\$ 1,450,617.07	-8.32%	-4.09%	-8.32%	23.13%	23.73%	21.20%	16.27%
Global Equity	\$ 11,967,796.51	-4.53%	-3.07%	-4.53%	14.02%	15.93%	13.08%	11.03%
Growth and Value Equity	\$ 27,112,375.62	-6.35%	-4.60%	-6.35%	17.88%	20.81%	16.91%	15.22%
S & P 500 Index	\$ 39,830,556.25	-5.18%	-1.62%	-5.18%	23.24%	20.66%	16.74%	15.38%
Target Retirement 2065	\$ 175,316.68	-4.96%	-4.44%	-4.96%	9.21%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 5,907,164.23	-4.97%	-4.44%	-4.97%	9.22%	14.84%	12.04%	Not Available
Target Retirement 2055	\$ 7,540,306.95	-4.97%	-4.45%	-4.97%	9.21%	14.84%	12.04%	10.63%
Target Retirement 2050	\$ 12,650,076.48	-4.98%	-4.46%	-4.98%	9.20%	14.85%	12.04%	10.63%
Target Retirement 2045	\$ 16,187,574.47	-4.81%	-4.22%	-4.81%	9.02%	14.59%	11.90%	10.56%
Target Retirement 2040	\$ 21,648,475.03	-4.60%	-3.93%	-4.60%	8.60%	14.13%	11.54%	10.34%
Target Retirement 2035	\$ 28,969,857.59	-4.37%	-3.64%	-4.37%	8.00%	13.57%	11.10%	9.94%
Target Retirement 2030	\$ 32,506,034.63	-4.10%	-3.28%	-4.10%	7.50%	12.91%	10.53%	9.48%
Target Retirement 2025	\$ 44,247,138.38	-3.45%	-2.62%	-3.45%	7.43%	11.76%	9.66%	8.78%
Target Retirement 2020	\$ 31,695,789.71	-2.63%	-1.94%	-2.63%	6.94%	9.73%	8.07%	7.58%
Target Retirement Income	\$ 23,163,597.08	-2.30%	-1.72%	-2.30%	5.58%	8.10%	6.43%	5.29%
Total Yield Bond Fund	\$ 6,582,419.74	-1.58%	-1.66%	-1.58%	-1.03%	4.72%	3.87%	3.55%
Bond Index ¹	\$ 16,143,244.57	-2.12%	-2.12%	-2.12%	-3.04%	3.66%	3.06%	2.55%
Voya Fixed Plus III	\$ 45,363,521.76	0.14%	0.45%	0.14%	1.83%	2.05%	1.84%	1.89%
Loan Portfolio	\$ 7,772,903.59							
Self Directed Brokerage	\$ 291,298.72							
Total Assets	\$ 1,151,869,631.33							

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