

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
March 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	\$ 724,954,278.57	0.98%	-5.70%	-5.70%	2.61%	10.37%	8.92%	8.26%
International Investment Equity	\$ 9,039,299.18	-1.11%	-9.37%	-9.37%	-6.06%	7.19%	6.59%	7.03%
Aggressive Equity	\$ 19,366,363.77	0.65%	-7.79%	-7.79%	-2.06%	13.77%	11.73%	11.27%
Real Assets Fund	\$ 1,164,901.18	3.90%	3.35%	3.35%	23.10%	11.13%	7.95%	3.98%
ESG US Stock Fund	\$ 1,387,449.14	3.52%	-10.45%	-10.45%	13.09%	19.03%	19.65%	14.95%
Global Equity	\$ 11,603,330.75	2.04%	-5.50%	-5.50%	7.31%	14.03%	11.93%	10.30%
Growth and Value Equity	\$ 25,802,955.84	2.21%	-6.98%	-6.98%	9.42%	18.62%	15.79%	14.21%
S & P 500 Index	\$ 39,141,987.49	3.71%	-4.61%	-4.61%	15.59%	18.88%	15.95%	14.59%
Target Retirement 2065	\$ 147,301.59	0.92%	-6.31%	-6.31%	3.68%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 6,438,058.70	0.93%	-6.32%	-6.32%	3.68%	12.90%	10.98%	Not Available
Target Retirement 2055	\$ 7,558,655.99	0.93%	-6.32%	-6.32%	3.68%	12.90%	10.98%	9.92%
Target Retirement 2050	\$ 12,641,115.70	0.93%	-6.33%	-6.33%	3.66%	12.90%	10.98%	9.91%
Target Retirement 2045	\$ 16,242,752.93	0.78%	-6.28%	-6.28%	3.58%	12.61%	10.81%	9.83%
Target Retirement 2040	\$ 21,364,573.98	0.60%	-6.21%	-6.21%	3.41%	12.13%	10.44%	9.60%
Target Retirement 2035	\$ 28,359,937.03	0.38%	-6.12%	-6.12%	3.11%	11.56%	10.01%	9.23%
Target Retirement 2030	\$ 30,508,816.37	0.23%	-5.81%	-5.81%	3.05%	10.97%	9.50%	8.82%
Target Retirement 2025	\$ 44,034,267.27	0.19%	-4.73%	-4.73%	3.66%	10.09%	8.79%	8.23%
Target Retirement 2020	\$ 28,938,239.59	0.11%	-3.46%	-3.46%	4.04%	8.40%	7.42%	7.14%
Target Retirement Income	\$ 23,035,674.46	-0.11%	-3.19%	-3.19%	3.21%	6.96%	5.94%	4.98%
Total Yield Bond Fund	\$ 5,809,832.03	-1.89%	-4.62%	-4.62%	-2.77%	3.05%	3.05%	3.17%
Bond Index ¹	\$ 15,391,636.32	-2.77%	-5.90%	-5.90%	-4.17%	1.68%	2.13%	2.21%
Voya Fixed Plus III	\$ 48,524,896.55	0.14%	0.40%	0.40%	1.80%	2.02%	1.85%	1.88%
Loan Portfolio	\$ 7,528,401.71							
Self Directed Brokerage	\$ 306,326.17							
Total Assets	\$ 1,129,291,052.31							

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