

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
April 30, 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	\$ 684,590,929.85	-5.39%	-7.10%	-10.78%	-5.54%	7.53%	7.40%	7.67%
International Investment Equity	\$ 8,417,529.42	-6.67%	-12.80%	-15.41%	-14.47%	3.52%	4.45%	6.43%
Aggressive Equity	\$ 17,531,564.32	-9.49%	-8.04%	-16.54%	-15.07%	8.52%	9.26%	10.18%
Real Assets Fund	\$ 1,280,639.32	-1.17%	3.29%	2.15%	15.19%	10.64%	7.75%	3.73%
ESG US Stock Fund	\$ 1,291,864.41	-6.39%	-8.57%	-16.17%	-0.92%	15.09%	17.28%	14.29%
Global Equity	\$ 10,612,981.58	-8.08%	-9.02%	-13.14%	-5.51%	9.64%	9.72%	9.49%
Growth and Value Equity	\$ 23,255,847.83	-9.73%	-10.34%	-16.03%	-6.20%	13.00%	13.16%	13.06%
S & P 500 Index	\$ 35,608,911.96	-8.72%	-8.17%	-12.93%	0.17%	13.79%	13.62%	13.62%
Target Retirement 2065	\$ 135,613.73	-7.95%	-9.26%	-13.77%	-8.21%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 6,102,527.00	-7.95%	-9.26%	-13.77%	-8.21%	8.82%	8.84%	Not Available
Target Retirement 2055	\$ 7,021,350.44	-7.95%	-9.25%	-13.77%	-8.21%	8.82%	8.84%	9.05%
Target Retirement 2050	\$ 11,682,997.35	-7.95%	-9.26%	-13.78%	-8.22%	8.83%	8.84%	9.05%
Target Retirement 2045	\$ 14,953,835.23	-7.74%	-9.16%	-13.53%	-8.00%	8.64%	8.72%	8.99%
Target Retirement 2040	\$ 19,473,861.22	-7.51%	-9.07%	-13.25%	-7.78%	8.33%	8.42%	8.79%
Target Retirement 2035	\$ 26,457,096.70	-7.20%	-8.89%	-12.88%	-7.56%	7.97%	8.08%	8.44%
Target Retirement 2030	\$ 28,319,931.98	-6.66%	-8.33%	-12.09%	-6.86%	7.67%	7.71%	8.07%
Target Retirement 2025	\$ 41,866,517.04	-5.45%	-6.70%	-9.92%	-4.84%	7.37%	7.31%	7.59%
Target Retirement 2020	\$ 27,592,440.95	-4.15%	-4.98%	-7.47%	-2.86%	6.35%	6.28%	6.63%
Target Retirement Income	\$ 22,021,925.59	-3.59%	-4.47%	-6.67%	-2.69%	5.30%	5.01%	4.54%
Total Yield Bond Fund	\$ 5,650,614.47	-2.51%	-5.53%	-7.02%	-6.02%	2.08%	2.35%	2.85%
Bond Index <sup>1</sup>	\$ 14,732,391.15	-3.82%	-7.52%	-9.49%	-8.55%	0.37%	1.18%	1.70%
Voya Fixed Plus III	\$ 48,183,852.00	0.13%	0.40%	0.54%	1.78%	2.00%	1.85%	1.87%
Loan Portfolio	\$ 7,373,635.08							
Self Directed Brokerage	\$ 287,111.51							
Total Assets	\$ 1,064,445,970.13							

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