

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
6/30/2022

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 648,555,677.30	-4.92%	-10.11%	-15.23%	-12.12%	5.25%	5.88%	7.33%
International Investment Equity	\$ 7,860,742.29	-7.54%	-12.29%	-20.50%	-21.98%	1.50%	2.52%	6.35%
Aggressive Equity	\$ 15,377,014.63	-9.00%	-19.23%	-25.52%	-25.14%	4.78%	6.54%	9.48%
Real Assets Fund	\$ 1,042,081.03	-6.66%	-9.69%	-6.66%	2.06%	6.97%	5.86%	2.86%
ESG US Stock Fund	\$ 1,086,121.87	-5.74%	-12.45%	-21.60%	-9.77%	11.27%	15.29%	14.09%
Global Equity	\$ 9,774,969.30	-8.39%	-15.34%	-20.00%	-15.44%	6.57%	7.34%	9.06%
Growth and Value Equity	\$ 20,811,672.17	-8.45%	-17.62%	-23.37%	-17.20%	9.59%	10.63%	12.32%
S & P 500 Index	\$ 32,221,103.14	-8.26%	-16.11%	-19.97%	-10.65%	10.55%	11.27%	12.91%
Target Retirement 2065	\$ 157,401.77	-7.93%	-15.05%	-20.41%	-17.50%	N/A	N/A	N/A
Target Retirement 2060	\$ 5,766,735.90	-7.93%	-15.05%	-20.41%	-17.50%	5.68%	6.60%	N/A
Target Retirement 2055	\$ 6,560,732.56	-7.94%	-15.04%	-20.41%	-17.50%	5.68%	6.60%	8.45%
Target Retirement 2050	\$ 10,750,073.79	-7.94%	-15.05%	-20.43%	-17.52%	5.68%	6.60%	8.45%
Target Retirement 2045	\$ 14,028,048.24	-7.61%	-14.52%	-19.89%	-16.95%	5.62%	6.57%	8.43%
Target Retirement 2040	\$ 18,242,698.40	-7.23%	-13.93%	-19.27%	-16.33%	5.42%	6.39%	8.28%
Target Retirement 2035	\$ 24,365,979.55	-6.90%	-13.31%	-18.61%	-15.72%	5.15%	6.15%	7.92%
Target Retirement 2030	\$ 26,269,427.77	-6.51%	-12.47%	-17.55%	-14.66%	4.94%	5.90%	7.53%
Target Retirement 2025	\$ 38,197,164.78	-5.81%	-10.72%	-14.94%	-12.00%	4.88%	5.70%	7.10%
Target Retirement 2020	\$ 24,205,872.30	-4.94%	-8.67%	-11.84%	-9.08%	4.18%	4.97%	6.19%
Target Retirement Income	\$ 19,100,266.14	-4.38%	-7.59%	-10.54%	-8.14%	3.35%	3.96%	4.14%
Total Yield Bond Fund	\$ 5,715,678.16	-1.90%	-4.28%	-8.70%	-8.67%	0.58%	1.82%	2.58%
Bond Index ¹	\$ 14,583,599.85	-1.58%	-4.72%	-10.34%	-10.34%	-0.95%	0.85%	1.51%
Voya Fixed Plus III	\$ 53,869,451.38	0.13%	0.41%	0.81%	1.75%	1.97%	1.85%	1.86%
Loan Portfolio	\$ 7,729,436.93							
Self Directed Brokerage	\$ 263,400.04							
Total Assets	\$ 1,006,535,349.29							

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