

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
August 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	\$ 656,690,088.26	-2.20%	-3.42%	-13.89%	-12.68%	5.83%	5.84%	7.20%
International Investment Equity	\$ 7,659,543.27	-4.30%	-8.44%	-21.28%	-22.65%	2.68%	1.49%	5.77%
Aggressive Equity	\$ 16,642,969.42	-1.79%	-1.30%	-19.22%	-19.35%	9.15%	8.24%	10.00%
Real Assets Fund	\$ 982,670.75	-3.12%	-4.09%	-4.09%	0.94%	7.40%	6.13%	2.75%
ESG US Stock Fund	\$ 1,254,453.99	-4.86%	-1.64%	-18.19%	-13.12%	11.52%	15.69%	14.22%
Global Equity	\$ 10,153,008.50	-3.95%	-5.76%	-17.70%	-15.75%	8.34%	7.27%	9.01%
Growth and Value Equity	\$ 21,547,654.87	-3.97%	-3.51%	-19.24%	-16.40%	11.77%	11.30%	12.53%
S & P 500 Index	\$ 33,149,734.12	-4.08%	-3.89%	-16.16%	-11.24%	12.35%	11.79%	13.03%
Target Retirement 2065	\$ 161,934.76	-3.66%	-5.33%	-18.15%	-17.27%	N/A	N/A	N/A
Target Retirement 2060	\$ 6,183,749.66	-3.66%	-5.32%	-18.15%	-17.26%	7.04%	6.60%	N/A
Target Retirement 2055	\$ 6,933,581.22	-3.65%	-5.32%	-18.15%	-17.27%	7.04%	6.60%	8.40%
Target Retirement 2050	\$ 11,294,809.91	-3.65%	-5.32%	-18.16%	-17.27%	7.04%	6.60%	8.40%
Target Retirement 2045	\$ 14,471,491.55	-3.65%	-5.19%	-17.79%	-16.88%	6.87%	6.53%	8.36%
Target Retirement 2040	\$ 18,470,480.53	-3.63%	-5.01%	-17.33%	-16.42%	6.49%	6.31%	8.18%
Target Retirement 2035	\$ 24,940,798.76	-3.60%	-4.83%	-16.79%	-15.90%	6.04%	6.04%	7.80%
Target Retirement 2030	\$ 27,010,847.51	-3.55%	-4.54%	-15.81%	-14.89%	5.67%	5.80%	7.41%
Target Retirement 2025	\$ 39,132,262.17	-3.32%	-4.04%	-13.34%	-12.36%	5.46%	5.58%	6.96%
Target Retirement 2020	\$ 24,323,581.48	-2.95%	-3.51%	-10.51%	-9.57%	4.61%	4.83%	6.03%
Target Retirement Income	\$ 19,493,341.37	-2.74%	-3.15%	-9.39%	-8.60%	3.60%	3.89%	4.04%
Total Yield Bond Fund	\$ 5,669,587.17	-1.74%	-1.69%	-8.51%	-9.11%	-0.01%	1.64%	2.36%
Bond Index ¹	\$ 14,570,697.80	-2.82%	-2.01%	-10.73%	-11.54%	-2.00%	0.50%	1.32%
Voya Fixed Plus III	\$ 53,260,966.75	0.14%	0.41%	1.10%	1.72%	1.93%	1.86%	1.85%
Loan Portfolio	\$ 7,614,598.99							
Self Directed Brokerage	\$ 250,841.48							
Total Assets	\$ 1,021,863,694.29							

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