

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
December 31, 2021

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 771,543,429.31	2.49%	4.01%	12.63%	12.63%	15.81%	11.17%	9.69%
International Investment Equity	\$ 10,139,728.26	4.56%	2.33%	7.42%	7.42%	14.84%	10.60%	9.27%
Aggressive Equity	\$ 21,836,246.95	2.41%	3.04%	16.43%	16.43%	22.85%	14.33%	13.59%
Real Assets Fund	\$ 913,898.44	4.43%	6.47%	24.46%	24.46%	13.10%	7.29%	4.09%
ESG US Stock Fund	\$ 1,658,468.03	5.43%	11.56%	29.33%	29.33%	30.21%	23.96%	17.91%
Global Equity	\$ 12,431,411.42	4.14%	6.94%	18.86%	18.86%	20.77%	14.74%	12.18%
Growth and Value Equity	\$ 29,117,338.32	3.46%	8.26%	25.19%	25.19%	26.92%	19.05%	16.43%
S & P 500 Index	\$ 42,361,458.17	4.48%	11.03%	28.63%	28.63%	26.02%	18.43%	16.50%
Target Retirement 2065	\$ 183,884.90	3.38%	5.15%	14.53%	14.53%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 6,076,083.22	3.39%	5.15%	14.52%	14.52%	19.69%	13.70%	Not Available
Target Retirement 2055	\$ 8,023,423.63	3.38%	5.16%	14.53%	14.53%	19.70%	13.70%	11.75%
Target Retirement 2050	\$ 13,164,544.58	3.38%	5.15%	14.53%	14.53%	19.70%	13.71%	11.75%
Target Retirement 2045	\$ 16,848,972.37	3.27%	5.06%	14.07%	14.07%	19.33%	13.52%	11.66%
Target Retirement 2040	\$ 22,531,087.59	3.10%	4.90%	13.30%	13.30%	18.61%	13.08%	11.42%
Target Retirement 2035	\$ 30,365,092.67	2.92%	4.63%	12.34%	12.34%	17.79%	12.56%	10.96%
Target Retirement 2030	\$ 34,446,281.19	2.74%	4.36%	11.48%	11.48%	16.82%	11.89%	10.42%
Target Retirement 2025	\$ 45,910,980.09	2.47%	3.85%	10.91%	10.91%	15.20%	10.83%	9.61%
Target Retirement 2020	\$ 33,609,663.98	2.05%	3.00%	9.69%	9.69%	12.49%	8.98%	8.29%
Target Retirement Income	\$ 23,946,053.47	1.71%	2.44%	7.99%	7.99%	10.28%	7.14%	5.83%
Total Yield Bond Fund	\$ 6,721,038.39	-0.20%	-0.07%	0.22%	0.22%	5.70%	4.30%	3.84%
Bond Index ¹	\$ 16,606,971.46	-0.30%	-0.03%	-1.67%	-1.67%	4.78%	3.54%	2.86%
Voya Fixed Plus III	\$ 44,680,626.45	0.16%	0.46%	1.85%	1.85%	2.07%	1.84%	1.89%
Loan Portfolio	\$ 7,803,157.95							
Self Directed Brokerage	\$ 306,349.15							
Total Assets	\$ 1,201,226,189.99							

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