

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
August 31, 2020

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 649,286,332.25	3.29%	10.25%	4.73%	11.56%	7.73%	8.16%	8.89%
International Investment Equity	\$ 8,229,641.77	3.38%	15.39%	-3.33%	9.03%	2.73%	6.60%	7.52%
Aggressive Equity	\$ 17,468,371.23	6.35%	15.32%	-0.12%	10.07%	7.93%	8.85%	11.75%
Real Assets Fund	\$ 321,015.59	2.46%	8.33%	-3.38%	-1.42%	2.32%	2.71%	2.66%
ESG US Stock Fund	\$ 797,199.33	5.21%	11.46%	15.75%	21.71%	22.07%	17.35%	16.17%
Global Equity	\$ 8,919,791.72	6.14%	15.39%	5.11%	17.01%	9.33%	10.56%	10.22%
Growth and Value Equity	\$ 23,105,627.52	7.66%	17.21%	13.04%	25.50%	15.35%	14.43%	15.08%
S & P 500 Index	\$ 33,186,218.92	7.19%	15.48%	9.72%	21.90%	14.49%	14.43%	15.13%
Target Retirement 2065	\$ 13,296.18	5.10%	13.80%	7.14%	Not Available	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 3,772,515.87	5.11%	13.81%	7.11%	16.93%	9.49%	10.26%	Not Available
Target Retirement 2055	\$ 5,392,483.90	5.10%	13.81%	7.11%	16.93%	9.49%	10.26%	Not Available
Target Retirement 2050	\$ 9,326,200.09	5.10%	13.81%	7.13%	16.95%	9.50%	10.26%	10.87%
Target Retirement 2045	\$ 12,440,406.77	4.93%	13.45%	7.25%	16.87%	9.51%	10.27%	10.87%
Target Retirement 2040	\$ 16,789,296.94	4.59%	12.71%	7.61%	16.65%	9.46%	10.10%	10.79%
Target Retirement 2035	\$ 22,704,380.69	4.19%	11.92%	7.98%	16.34%	9.37%	9.87%	10.61%
Target Retirement 2030	\$ 27,946,309.44	3.75%	10.99%	8.09%	15.63%	9.11%	9.51%	10.31%
Target Retirement 2025	\$ 40,682,819.82	3.41%	9.82%	6.99%	13.51%	8.28%	8.76%	9.67%
Target Retirement 2020	\$ 31,555,760.16	2.86%	8.15%	4.91%	10.10%	6.79%	7.33%	8.58%
Target Retirement Income	\$ 21,983,701.22	2.17%	6.44%	4.87%	8.63%	5.74%	5.70%	5.74%
Total Yield Bond Fund	\$ 6,636,921.90	0.11%	3.66%	5.45%	6.00%	4.77%	4.52%	Not Available
Bond Index ¹	\$ 17,665,648.81	-0.81%	1.32%	6.98%	6.56%	5.10%	4.31%	3.31%
Voya Fixed Plus III	\$ 41,643,917.02	0.17%	0.52%	1.41%	2.17%	1.89%	1.82%	1.99%
Loan Portfolio	\$ 8,275,323.65							
Self Directed Brokerage	\$ 248,001.88							
Total Assets	\$ 1,008,391,182.67							

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