

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
July 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	\$ 629,393,054.91	3.69%	10.98%	1.39%	7.30%	6.68%	6.66%	8.28%
International Investment Equity	\$ 8,025,933.88	5.51%	15.35%	-6.49%	2.33%	1.73%	4.65%	6.82%
Aggressive Equity	\$ 16,617,367.34	4.62%	16.87%	-6.08%	-1.92%	5.38%	6.62%	10.45%
Real Assets Fund	\$ 304,743.48	3.95%	7.33%	-5.71%	-2.80%	1.57%	1.61%	2.35%
ESG US Stock Fund	\$ 455,616.00	5.84%	12.91%	10.02%	18.25%	20.30%	14.97%	15.12%
Global Equity	\$ 8,079,275.59	5.18%	13.68%	-0.97%	7.82%	7.33%	7.71%	9.17%
Growth and Value Equity	\$ 21,758,362.07	6.01%	14.81%	5.00%	14.18%	12.71%	11.94%	13.74%
S & P 500 Index	\$ 31,040,880.21	5.64%	12.86%	2.36%	11.92%	11.98%	11.45%	13.81%
Target Retirement 2065	\$ 9,605.70	4.97%	13.24%	1.94%	Not Available	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 3,477,000.48	4.97%	13.25%	1.91%	9.85%	7.91%	7.89%	Not Available
Target Retirement 2055	\$ 5,115,276.79	4.97%	13.25%	1.91%	9.86%	7.91%	7.89%	Not Available
Target Retirement 2050	\$ 8,809,045.66	4.97%	13.25%	1.93%	9.88%	7.91%	7.89%	9.94%
Target Retirement 2045	\$ 11,875,862.53	4.88%	12.94%	2.21%	10.08%	7.99%	7.94%	9.96%
Target Retirement 2040	\$ 16,032,469.04	4.70%	12.27%	2.90%	10.56%	8.07%	7.88%	9.92%
Target Retirement 2035	\$ 21,780,722.46	4.55%	11.65%	3.64%	11.04%	8.13%	7.81%	9.81%
Target Retirement 2030	\$ 26,931,859.62	4.36%	10.92%	4.18%	11.19%	8.03%	7.63%	9.61%
Target Retirement 2025	\$ 39,771,129.25	3.86%	9.71%	3.46%	9.71%	7.32%	7.05%	9.07%
Target Retirement 2020	\$ 30,793,007.38	3.20%	7.96%	1.99%	7.10%	6.00%	5.89%	8.08%
Target Retirement Income	\$ 21,521,655.67	2.64%	6.38%	2.64%	6.72%	5.14%	4.75%	5.42%
Total Yield Bond Fund	\$ 6,641,132.68	2.04%	5.42%	5.33%	7.67%	4.96%	4.39%	Not Available
Bond Index <sup>1</sup>	\$ 17,287,401.50	1.49%	2.68%	7.85%	10.22%	5.70%	4.45%	3.52%
Voya Fixed Plus III	\$ 42,577,886.91	0.17%	0.51%	1.24%	2.19%	1.88%	1.81%	2.00%
Loan Portfolio	\$ 8,288,078.22							
Self Directed Brokerage	\$ 223,787.66							
Total Assets	\$ 976,811,155.03							

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