

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
November 30, 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	\$ 678,876,638.51	7.32%	4.97%	9.93%	12.60%	8.10%	8.84%	8.50%
International Investment Equity	\$ 8,869,067.28	13.36%	9.60%	5.95%	11.63%	4.35%	8.33%	7.48%
Aggressive Equity	\$ 19,268,205.62	18.51%	16.01%	15.87%	18.83%	9.89%	11.43%	11.49%
Real Assets Fund	\$ 359,168.99	5.23%	2.20%	-1.26%	0.07%	2.62%	3.53%	2.19%
ESG US Stock Fund	\$ 1,022,147.01	9.74%	5.50%	22.12%	24.85%	20.99%	17.51%	14.94%
Global Equity	\$ 9,449,203.37	12.27%	6.14%	11.57%	15.51%	9.30%	11.19%	9.72%
Growth and Value Equity	\$ 23,639,976.37	11.89%	5.60%	19.37%	22.78%	14.73%	14.63%	14.21%
S & P 500 Index	\$ 33,134,898.56	10.95%	3.87%	13.97%	17.40%	13.13%	13.96%	14.13%
Target Retirement 2065	\$ 9,154.62	12.06%	6.88%	14.51%	Not Available	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 4,235,950.91	12.06%	6.88%	14.48%	17.75%	9.88%	11.18%	Not Available
Target Retirement 2055	\$ 5,852,981.72	12.06%	6.88%	14.47%	17.76%	9.88%	11.18%	Not Available
Target Retirement 2050	\$ 10,071,973.42	12.06%	6.88%	14.50%	17.78%	9.89%	11.18%	10.41%
Target Retirement 2045	\$ 12,922,968.84	11.66%	6.56%	14.29%	17.50%	9.79%	11.13%	10.38%
Target Retirement 2040	\$ 18,089,443.74	10.93%	6.04%	14.12%	17.15%	9.69%	10.86%	10.24%
Target Retirement 2035	\$ 24,269,812.04	10.14%	5.53%	13.94%	16.78%	9.56%	10.54%	10.05%
Target Retirement 2030	\$ 29,458,114.33	9.24%	4.97%	13.46%	16.08%	9.28%	10.09%	9.80%
Target Retirement 2025	\$ 42,166,111.88	7.90%	4.20%	11.48%	13.85%	8.37%	9.24%	9.18%
Target Retirement 2020	\$ 32,482,363.62	6.05%	3.17%	8.24%	10.25%	6.85%	7.66%	8.08%
Target Retirement Income	\$ 22,177,641.55	4.69%	2.45%	7.44%	8.98%	6.00%	6.04%	5.48%
Total Yield Bond Fund	\$ 6,692,274.50	2.24%	2.00%	7.56%	7.99%	5.42%	4.92%	Not Available
Bond Index <sup>1</sup>	\$ 18,031,858.47	1.00%	0.46%	7.47%	7.39%	5.47%	4.32%	3.38%
Voya Fixed Plus III	\$ 41,664,762.41	0.17%	0.51%	1.92%	2.12%	1.93%	1.83%	1.98%
Loan Portfolio	\$ 7,947,585.18							
Self Directed Brokerage	\$ 213,220.24							
Total Assets	\$ 1,050,905,523.18							

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