

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
October 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	\$ 633,421,915.71	-1.03%	1.02%	2.43%	6.96%	6.40%	7.28%	7.70%
International Investment Equity	\$ 7,890,559.47	-1.73%	-0.04%	-6.53%	-0.39%	0.25%	5.21%	5.77%
Aggressive Equity	\$ 16,337,169.51	-2.43%	0.34%	-0.63%	5.42%	5.88%	8.47%	8.22%
Real Assets Fund	\$ 312,781.64	-0.98%	-0.49%	-6.17%	-5.80%	1.21%	1.89%	1.50%
ESG US Stock Fund	\$ 713,277.89	-2.77%	1.14%	11.28%	17.49%	18.54%	15.24%	14.07%
Global Equity	\$ 8,370,274.89	1.56%	4.10%	-2.23%	5.36%	4.80%	8.31%	9.87%
Growth and Value Equity	\$ 21,281,203.20	-2.06%	1.61%	6.69%	14.11%	11.48%	12.19%	12.97%
S & P 500 Index	\$ 30,475,277.89	-2.67%	0.35%	2.72%	9.66%	10.39%	11.68%	12.95%
Target Retirement 2065	\$ 8,171.60	-2.07%	0.24%	2.18%	Not Available	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 3,667,352.61	-2.07%	0.25%	2.16%	7.45%	6.49%	8.56%	Not Available
Target Retirement 2055	\$ 5,143,549.77	-2.08%	0.24%	2.15%	7.45%	6.49%	8.56%	Not Available
Target Retirement 2050	\$ 8,938,257.24	-2.07%	0.24%	2.17%	7.47%	6.49%	8.56%	9.11%
Target Retirement 2045	\$ 11,653,343.66	-2.06%	0.15%	2.36%	7.55%	6.53%	8.58%	9.12%
Target Retirement 2040	\$ 16,260,102.57	-2.02%	-0.02%	2.87%	7.77%	6.62%	8.46%	9.05%
Target Retirement 2035	\$ 21,994,426.69	-1.94%	-0.18%	3.45%	8.02%	6.71%	8.30%	8.95%
Target Retirement 2030	\$ 26,469,039.48	-1.81%	-0.30%	3.87%	8.05%	6.67%	8.03%	8.78%
Target Retirement 2025	\$ 38,959,546.27	-1.53%	-0.14%	3.32%	6.96%	6.16%	7.44%	8.29%
Target Retirement 2020	\$ 30,702,456.19	-1.13%	0.07%	2.07%	4.95%	5.16%	6.25%	7.38%
Target Retirement Income	\$ 21,381,563.12	-0.89%	-0.02%	2.62%	4.72%	4.61%	4.92%	4.92%
Total Yield Bond Fund	\$ 6,585,061.75	-0.18%	-0.12%	5.20%	5.66%	4.64%	4.39%	Not Available
Bond Index ¹	\$ 17,752,665.96	-0.47%	-1.34%	6.41%	6.27%	5.07%	4.06%	3.22%
Voya Fixed Plus III	\$ 41,733,370.97	0.17%	0.51%	1.75%	2.13%	1.92%	1.82%	1.98%
Loan Portfolio	\$ 7,922,095.79							
Self Directed Brokerage	\$ 219,006.14							
Total Assets	\$ 978,192,470.01							

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