

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
September 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	\$ 640,909,095.15	-1.18%	5.84%	3.49%	9.62%	6.84%	8.21%	8.10%
International Investment Equity	\$ 8,018,604.95	-1.61%	7.32%	-4.89%	4.72%	1.46%	7.10%	6.38%
Aggressive Equity	\$ 16,589,533.68	-3.61%	7.24%	-3.73%	5.16%	4.87%	9.02%	10.12%
Real Assets Fund	\$ 317,687.89	-1.92%	4.46%	-5.24%	-3.77%	1.69%	2.52%	2.01%
ESG US Stock Fund	\$ 716,823.41	-1.13%	10.10%	14.45%	20.64%	20.90%	17.43%	14.76%
Global Equity	\$ 8,540,665.10	-3.10%	8.17%	1.85%	11.01%	7.49%	10.67%	8.87%
Growth and Value Equity	\$ 22,314,097.52	-3.63%	9.98%	8.94%	19.28%	13.21%	14.32%	13.63%
S & P 500 Index	\$ 31,650,300.27	-3.81%	8.93%	5.54%	15.10%	12.25%	14.12%	13.71%
Target Retirement 2065	\$ 10,177.82	-2.60%	7.45%	4.35%	Not Available	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 3,653,422.27	-2.60%	7.45%	4.32%	12.24%	7.87%	10.36%	Not Available
Target Retirement 2055	\$ 5,202,373.39	-2.60%	7.45%	4.32%	12.24%	7.87%	10.37%	Not Available
Target Retirement 2050	\$ 9,113,670.83	-2.61%	7.44%	4.33%	12.26%	7.88%	10.36%	9.66%
Target Retirement 2045	\$ 11,994,011.78	-2.55%	7.24%	4.51%	12.29%	7.92%	10.39%	9.67%
Target Retirement 2040	\$ 16,370,551.74	-2.43%	6.83%	5.00%	12.34%	7.96%	10.21%	9.60%
Target Retirement 2035	\$ 22,482,721.52	-2.30%	6.43%	5.50%	12.35%	7.99%	9.96%	9.47%
Target Retirement 2030	\$ 27,059,366.03	-2.14%	5.96%	5.78%	12.05%	7.86%	9.58%	9.25%
Target Retirement 2025	\$ 39,720,875.16	-1.93%	5.33%	4.92%	10.40%	7.18%	8.83%	8.70%
Target Retirement 2020	\$ 30,699,483.12	-1.60%	4.45%	3.23%	7.62%	5.92%	7.39%	7.73%
Target Retirement Income	\$ 21,692,728.51	-1.26%	3.54%	3.55%	6.82%	5.15%	5.63%	5.23%
Total Yield Bond Fund	\$ 6,512,452.01	-0.05%	2.11%	5.39%	6.25%	4.78%	4.51%	Not Available
Bond Index ¹	\$ 17,221,340.42	-0.07%	0.60%	6.91%	7.08%	5.25%	4.17%	3.30%
Voya Fixed Plus III	\$ 42,082,200.95	0.17%	0.51%	1.58%	2.15%	1.91%	1.82%	1.99%
Loan Portfolio	\$ 8,222,962.91							
Self Directed Brokerage	\$ 216,786.91							
Total Assets	\$ 991,311,933.34							

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