

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
December 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	\$ 707,593,664.67	4.37%	10.87%	14.74%	14.74%	9.32%	9.99%	8.51%
International Investment Equity	\$ 9,526,508.95	7.14%	19.35%	13.52%	13.52%	6.07%	10.44%	7.44%
Aggressive Equity	\$ 20,744,567.64	8.28%	30.32%	25.46%	25.46%	12.62%	14.31%	11.60%
Real Assets Fund	\$ 350,987.87	3.02%	7.35%	1.73%	1.73%	3.24%	4.27%	2.02%
ESG US Stock Fund	\$ 1,173,039.56	2.07%	8.92%	24.65%	24.65%	21.62%	18.29%	14.66%
Global Equity	\$ 9,962,866.35	4.67%	14.66%	16.77%	16.77%	10.42%	12.67%	9.45%
Growth and Value Equity	\$ 24,775,830.80	4.20%	14.18%	24.39%	24.39%	15.90%	16.02%	14.01%
S & P 500 Index	\$ 33,840,519.84	3.84%	12.14%	18.35%	18.35%	14.14%	15.19%	13.85%
Target Retirement 2065	\$ 9,580.59	4.68%	14.87%	19.86%	19.86%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 4,499,142.66	4.68%	14.87%	19.83%	19.83%	11.03%	12.68%	Not Available
Target Retirement 2055	\$ 6,127,409.41	4.68%	14.86%	19.83%	19.83%	11.03%	12.67%	Not Available
Target Retirement 2050	\$ 10,495,407.86	4.68%	14.87%	19.85%	19.85%	11.03%	12.68%	10.26%
Target Retirement 2045	\$ 13,819,249.36	4.51%	14.28%	19.44%	19.44%	10.88%	12.59%	10.21%
Target Retirement 2040	\$ 18,837,726.20	4.22%	13.28%	18.93%	18.93%	10.68%	12.23%	10.04%
Target Retirement 2035	\$ 25,256,826.94	3.91%	12.23%	18.39%	18.39%	10.45%	11.81%	9.85%
Target Retirement 2030	\$ 30,172,695.39	3.57%	11.09%	17.51%	17.51%	10.07%	11.27%	9.61%
Target Retirement 2025	\$ 44,161,214.57	3.18%	9.64%	15.03%	15.03%	9.05%	10.30%	9.01%
Target Retirement 2020	\$ 33,106,505.14	2.65%	7.63%	11.11%	11.11%	7.40%	8.55%	7.91%
Target Retirement Income	\$ 22,952,527.05	2.11%	5.95%	9.71%	9.71%	6.47%	6.70%	5.50%
Total Yield Bond Fund	\$ 6,735,770.71	0.83%	2.90%	8.45%	8.45%	5.54%	5.26%	Not Available
Bond Index ¹	\$ 18,231,071.72	0.14%	0.67%	7.62%	7.62%	5.35%	4.42%	3.51%
Voya Fixed Plus III	\$ 40,889,299.36	0.17%	0.51%	2.10%	2.10%	1.95%	1.83%	1.97%
Loan Portfolio	\$ 7,929,276.16							
Self Directed Brokerage	\$ 237,425.06							
Total Assets	\$ 1,091,429,113.86							

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