

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
January 31, 2021

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 706,028,268.62	-0.73%	11.94%	-0.73%	14.86%	8.22%	10.68%	8.36%
International Investment Equity	\$ 9,433,791.14	-0.09%	21.34%	-0.09%	17.16%	4.20%	11.64%	7.42%
Aggressive Equity	\$ 21,075,949.79	2.10%	31.01%	2.10%	30.09%	12.32%	16.90%	11.64%
Real Assets Fund	\$ 365,615.60	0.85%	9.34%	0.85%	3.34%	3.88%	4.83%	1.95%
ESG US Stock Fund	\$ 932,272.42	-3.70%	7.88%	-3.70%	18.28%	17.49%	18.59%	13.97%
Global Equity	\$ 9,809,846.70	-0.48%	16.95%	-0.48%	17.91%	8.24%	13.83%	9.23%
Growth and Value Equity	\$ 24,450,875.64	-0.54%	15.95%	-0.54%	23.23%	13.44%	17.31%	13.72%
S & P 500 Index	\$ 32,877,662.24	-1.03%	14.03%	-1.03%	17.18%	11.66%	16.13%	13.47%
Target Retirement 2065	\$ 9,649.21	-0.34%	16.91%	-0.34%	20.53%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 4,636,035.73	-0.35%	16.89%	-0.35%	20.49%	9.38%	13.69%	Not Available
Target Retirement 2055	\$ 6,373,466.04	-0.34%	16.90%	-0.34%	20.49%	9.38%	13.68%	Not Available
Target Retirement 2050	\$ 10,943,015.86	-0.34%	16.90%	-0.34%	20.52%	9.39%	13.69%	10.08%
Target Retirement 2045	\$ 14,225,792.09	-0.40%	16.22%	-0.40%	19.96%	9.22%	13.58%	10.03%
Target Retirement 2040	\$ 19,034,076.62	-0.47%	15.07%	-0.47%	19.14%	9.10%	13.15%	9.85%
Target Retirement 2035	\$ 25,247,214.86	-0.53%	13.83%	-0.53%	18.31%	8.95%	12.61%	9.66%
Target Retirement 2030	\$ 30,027,276.48	-0.54%	12.52%	-0.54%	17.16%	8.71%	11.96%	9.44%
Target Retirement 2025	\$ 43,395,365.87	-0.33%	10.97%	-0.33%	14.79%	7.93%	10.92%	8.87%
Target Retirement 2020	\$ 33,689,065.07	-0.12%	8.73%	-0.12%	11.02%	6.64%	9.07%	7.80%
Target Retirement Income	\$ 22,621,772.82	-0.07%	6.83%	-0.07%	9.46%	6.07%	6.95%	5.40%
Total Yield Bond Fund	\$ 6,838,215.74	-0.35%	2.73%	-0.35%	6.41%	5.50%	5.09%	Not Available
Bond Index ¹	\$ 18,313,323.17	-0.74%	0.39%	-0.74%	4.81%	5.51%	3.98%	3.43%
Voya Fixed Plus III	\$ 41,811,879.86	0.15%	0.49%	0.15%	2.06%	1.96%	1.83%	1.96%
Loan Portfolio	\$ 8,118,191.75							
Self Directed Brokerage	\$ 240,532.73							
Total Assets	\$ 1,090,499,156.05							

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