

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

REVISED 09 24 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	\$ 764,233,221.40	1.43%	3.05%	11.06%	21.68%	11.99%	11.06%	9.67%
International Investment Equity	\$ 10,285,668.71	1.25%	-0.51%	9.32%	28.38%	10.48%	10.69%	8.88%
Aggressive Equity	\$ 22,707,276.93	2.39%	2.59%	16.62%	46.49%	13.65%	16.06%	14.01%
Real Assets Fund	\$ 743,402.90	0.61%	5.65%	18.26%	24.52%	8.90%	6.12%	3.17%
ESG US Stock Fund	\$ 1,534,761.64	2.60%	11.68%	21.79%	31.16%	24.51%	22.12%	16.84%
Global Equity	\$ 11,739,767.73	2.52%	4.65%	16.11%	29.00%	14.70%	14.64%	11.59%
Growth and Value Equity	\$ 28,971,580.36	2.53%	7.52%	20.94%	33.08%	19.24%	19.02%	16.37%
S & P 500 Index	\$ 39,392,329.28	3.04%	7.92%	21.50%	31.06%	18.02%	17.98%	16.28%
Target Retirement 2065	\$ 154,181.79	2.12%	3.93%	13.30%	26.76%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 5,776,029.37	2.12%	3.94%	13.29%	26.75%	14.31%	13.75%	Not Available
Target Retirement 2055	\$ 7,747,330.53	2.13%	3.94%	13.30%	26.76%	14.31%	13.75%	11.82%
Target Retirement 2050	\$ 12,717,331.30	2.12%	3.93%	13.30%	26.76%	14.32%	13.75%	11.82%
Target Retirement 2045	\$ 16,455,483.15	2.04%	3.90%	12.83%	25.66%	14.01%	13.56%	11.73%
Target Retirement 2040	\$ 22,157,612.82	1.93%	3.85%	12.07%	23.86%	13.68%	13.07%	11.49%
Target Retirement 2035	\$ 29,572,984.18	1.79%	3.75%	11.15%	21.87%	13.25%	12.48%	11.10%
Target Retirement 2030	\$ 33,896,129.96	1.61%	3.63%	10.28%	19.89%	12.70%	11.74%	10.66%
Target Retirement 2025	\$ 46,805,898.31	1.28%	3.35%	9.66%	17.91%	11.56%	10.64%	9.89%
Target Retirement 2020	\$ 36,285,869.22	0.89%	2.89%	8.55%	14.96%	9.68%	8.77%	8.58%
Target Retirement Income	\$ 22,828,371.28	0.68%	2.49%	7.06%	12.00%	8.43%	6.93%	5.92%
Total Yield Bond Fund	\$ 6,905,450.95	0.11%	1.32%	0.88%	3.76%	6.08%	4.07%	Not Available
Bond Index ¹	\$ 16,604,072.93	-0.20%	1.63%	-0.77%	-0.17%	5.44%	3.08%	3.15%
Voya Fixed Plus III	\$ 42,317,676.17	0.16%	0.46%	1.23%	1.91%	2.03%	1.83%	1.92%
Loan Portfolio	\$ 8,118,381.72							
Self Directed Brokerage	\$ 308,313.39							
Total Assets	\$ 1,188,259,126.02							

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