

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
September 30, 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	\$ 744,727,989.59	-2.50%	-0.32%	8.28%	20.05%	11.05%	10.43%	9.97%
International Investment Equity	\$ 9,927,939.30	-3.97%	-4.09%	4.98%	25.30%	9.20%	9.50%	9.56%
Aggressive Equity	\$ 21,451,501.95	-3.12%	-2.45%	12.99%	47.25%	13.27%	15.21%	14.96%
Real Assets Fund	\$ 875,625.19	-1.16%	2.69%	16.89%	25.49%	8.76%	5.80%	4.05%
ESG US Stock Fund	\$ 1,421,815.26	-4.81%	3.18%	15.94%	26.28%	21.97%	21.03%	17.35%
Global Equity	\$ 11,268,137.25	-4.27%	-1.16%	11.15%	27.44%	12.86%	13.50%	12.27%
Growth and Value Equity	\$ 27,065,719.87	-4.38%	-0.19%	15.64%	32.04%	17.31%	17.90%	16.78%
S & P 500 Index	\$ 37,738,571.98	-4.65%	0.56%	15.85%	29.92%	15.94%	16.86%	16.58%
Target Retirement 2065	\$ 148,644.04	-3.87%	-1.42%	8.92%	25.11%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 5,569,602.22	-3.87%	-1.42%	8.91%	25.11%	12.90%	12.72%	Not Available
Target Retirement 2055	\$ 7,685,367.21	-3.87%	-1.42%	8.92%	25.11%	12.91%	12.72%	12.19%
Target Retirement 2050	\$ 12,181,858.13	-3.87%	-1.42%	8.92%	25.12%	12.91%	12.72%	12.20%
Target Retirement 2045	\$ 15,894,313.65	-3.77%	-1.32%	8.58%	24.09%	12.65%	12.56%	12.11%
Target Retirement 2040	\$ 21,469,228.69	-3.62%	-1.20%	8.01%	22.35%	12.38%	12.11%	11.89%
Target Retirement 2035	\$ 28,887,018.09	-3.40%	-1.03%	7.37%	20.49%	12.04%	11.59%	11.42%
Target Retirement 2030	\$ 32,442,272.24	-3.13%	-0.82%	6.82%	18.66%	11.60%	10.93%	10.87%
Target Retirement 2025	\$ 45,098,120.01	-2.61%	-0.37%	6.80%	17.09%	10.66%	9.95%	10.07%
Target Retirement 2020	\$ 35,019,863.84	-1.90%	0.11%	6.49%	14.62%	9.07%	8.25%	8.77%
Target Retirement Income	\$ 22,949,962.35	-1.53%	0.24%	5.42%	11.69%	7.96%	6.51%	6.08%
Total Yield Bond Fund	\$ 6,716,922.86	-0.59%	0.10%	0.29%	3.20%	5.98%	3.92%	Not Available
Bond Index <sup>1</sup>	\$ 16,293,497.04	-0.88%	0.03%	-1.64%	-0.98%	5.35%	2.92%	2.98%
Voya Fixed Plus III	\$ 42,991,144.97	0.15%	0.46%	1.38%	1.90%	2.04%	1.83%	1.91%
Loan Portfolio	\$ 8,090,199.36							
Self Directed Brokerage	\$ 292,824.76							
Total Assets	\$ 1,156,208,139.85							

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