

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
November 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	\$ 753,675,163.29	-1.32%	-1.06%	9.89%	14.69%	13.27%	10.89%	9.47%
International Investment Equity	\$ 9,630,851.60	-4.84%	-6.02%	2.74%	10.08%	11.27%	10.00%	8.64%
Aggressive Equity	\$ 21,255,214.55	-4.48%	-2.52%	13.69%	23.09%	17.07%	14.16%	13.35%
Real Assets Fund	\$ 869,311.99	-1.77%	0.77%	19.18%	22.78%	9.75%	6.81%	3.70%
ESG US Stock Fund	\$ 1,490,306.17	-0.78%	0.72%	22.68%	25.22%	24.92%	22.71%	17.10%
Global Equity	\$ 11,610,378.55	-2.50%	-1.70%	14.13%	19.46%	16.28%	14.31%	11.63%
Growth and Value Equity	\$ 28,109,516.20	-1.53%	0.06%	21.01%	26.09%	21.54%	18.63%	16.11%
S & P 500 Index	\$ 40,117,589.90	-0.70%	1.33%	23.11%	27.85%	20.33%	17.86%	16.11%
Target Retirement 2065	\$ 177,632.05	-2.74%	-2.22%	10.79%	15.97%	Not Available	Not Available	Not Available
Target Retirement 2060	\$ 5,854,576.33	-2.74%	-2.22%	10.77%	15.96%	15.89%	13.36%	Not Available
Target Retirement 2055	\$ 7,884,712.75	-2.74%	-2.22%	10.78%	15.96%	15.90%	13.37%	11.40%
Target Retirement 2050	\$ 12,639,505.14	-2.75%	-2.22%	10.78%	15.96%	15.91%	13.37%	11.40%
Target Retirement 2045	\$ 16,298,316.49	-2.56%	-2.10%	10.46%	15.44%	15.62%	13.21%	11.32%
Target Retirement 2040	\$ 21,883,443.30	-2.33%	-1.94%	9.89%	14.53%	15.20%	12.79%	11.10%
Target Retirement 2035	\$ 29,658,518.50	-2.09%	-1.80%	9.15%	13.41%	14.67%	12.29%	10.67%
Target Retirement 2030	\$ 33,321,280.30	-1.85%	-1.61%	8.50%	12.38%	14.02%	11.64%	10.18%
Target Retirement 2025	\$ 45,626,990.37	-1.57%	-1.30%	8.24%	11.68%	12.74%	10.62%	9.42%
Target Retirement 2020	\$ 32,997,210.62	-1.32%	-0.98%	7.49%	10.33%	10.57%	8.83%	8.15%
Target Retirement Income	\$ 22,906,929.68	-1.09%	-0.83%	6.18%	8.42%	8.95%	6.98%	5.71%
Total Yield Bond Fund	\$ 6,673,759.30	0.13%	-0.45%	0.42%	1.26%	6.16%	4.44%	Not Available
Bond Index ¹	\$ 16,676,935.18	0.30%	-0.61%	-1.38%	-1.24%	5.52%	3.63%	3.01%
Voya Fixed Plus III	\$ 43,815,076.77	0.15%	0.46%	1.69%	1.87%	2.06%	1.84%	1.90%
Loan Portfolio	\$ 8,042,413.29							
Self Directed Brokerage	\$ 301,429.82							
Total Assets	\$ 1,171,517,062.14							

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