

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
October 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 | \$ 764,527,784.79 | 2.84% | 1.70% | 11.36% | 24.74% | 14.00% | 11.32% | 9.54% |
| International Investment Equity | \$ 10,169,430.75 | 2.84% | 0.00% | 7.96% | 31.13% | 13.66% | 10.49% | 8.86% |
| Aggressive Equity | \$ 22,442,223.42 | 5.34% | 4.49% | 19.02% | 52.73% | 19.48% | 17.33% | 13.87% |
| Real Assets Fund | \$ 881,268.40 | 3.79% | 3.22% | 21.33% | 31.54% | 10.92% | 7.03% | 3.68% |
| ESG US Stock Fund | \$ 1,476,102.61 | 6.64% | 4.15% | 23.63% | 38.50% | 26.54% | 23.20% | 17.03% |
| Global Equity | \$ 11,813,680.41 | 5.32% | 3.36% | 17.06% | 37.57% | 17.85% | 15.07% | 11.65% |
| Growth and Value Equity | \$ 28,601,684.46 | 6.27% | 4.18% | 22.89% | 43.28% | 22.91% | 19.84% | 16.26% |
| S & P 500 Index | \$ 40,226,614.18 | 7.01% | 5.14% | 23.98% | 42.84% | 21.43% | 18.89% | 16.16% |
| Target Retirement 2065 | \$ 182,908.65 | 4.58% | 2.67% | 13.91% | 33.61% | Not Available | Not Available | Not Available |
| Target Retirement 2060 | \$ 6,072,791.86 | 4.58% | 2.67% | 13.90% | 33.60% | 17.55% | 14.25% | Not Available |
| Target Retirement 2055 | \$ 8,175,370.39 | 4.58% | 2.67% | 13.91% | 33.61% | 17.55% | 14.25% | 11.60% |
| Target Retirement 2050 | \$ 12,938,479.37 | 4.58% | 2.67% | 13.91% | 33.62% | 17.56% | 14.25% | 11.61% |
| Target Retirement 2045 | \$ 16,610,863.01 | 4.40% | 2.52% | 13.36% | 32.28% | 17.19% | 14.05% | 11.51% |
| Target Retirement 2040 | \$ 22,315,621.98 | 4.17% | 2.33% | 12.51% | 30.08% | 16.65% | 13.53% | 11.26% |
| Target Retirement 2035 | \$ 30,159,022.62 | 3.83% | 2.09% | 11.48% | 27.58% | 16.00% | 12.90% | 10.82% |
| Target Retirement 2030 | \$ 33,653,512.97 | 3.49% | 1.86% | 10.55% | 25.07% | 15.20% | 12.13% | 10.32% |
| Target Retirement 2025 | \$ 46,511,929.36 | 2.96% | 1.56% | 9.96% | 22.43% | 13.75% | 10.99% | 9.54% |
| Target Retirement 2020 | \$ 33,526,284.19 | 2.28% | 1.23% | 8.92% | 18.57% | 11.42% | 9.07% | 8.25% |
| Target Retirement Income | \$ 23,438,765.54 | 1.83% | 0.94% | 7.35% | 14.76% | 9.61% | 7.11% | 5.76% |
| Total Yield Bond Fund | \$ 6,738,969.41 | 0.01% | -0.47% | 0.30% | 3.40% | 6.22% | 4.00% | Not Available |
| Bond Index ¹ | \$ 16,422,300.25 | -0.03% | -1.11% | -1.67% | -0.55% | 5.62% | 3.07% | 2.97% |
| Voya Fixed Plus III | \$ 44,654,965.25 | 0.16% | 0.46% | 1.54% | 1.88% | 2.05% | 1.83% | 1.91% |
| Loan Portfolio | \$ 7,987,780.06 | | | | | | | |
| Self Directed Brokerage | \$ 309,220.15 | | | | | | | |
| Total Assets | \$ 1,189,837,574.08 | | | | | | | |

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