

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
October 31, 2017

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 562,587,991.31	1.24%	2.86%	4.33%	12.89%	6.74%	8.77%	4.93%
International Investment Equity	\$ 9,231,850.61	1.86%	4.43%	25.90%	24.64%	8.54%	10.38%	2.45%
Aggressive Equity	\$ 20,304,703.66	1.76%	5.85%	13.58%	26.51%	8.66%	12.86%	6.06%
Real Assets Fund	\$ 322,763.14	0.44%	0.59%	1.64%	3.02%	-1.17%	-0.19%	Not Available
Global Equity	\$ 4,415,925.77	2.09%	4.52%	19.96%	23.56%	8.23%	11.12%	Not Available
Growth and Value Equity	\$ 20,256,782.53	2.58%	5.03%	18.30%	24.54%	10.78%	14.73%	7.30%
S & P 500 Index	\$ 23,656,898.64	2.33%	4.77%	16.88%	23.61%	10.74%	15.15%	7.51%
Target Retirement 2060	\$ 1,044,833.51	1.80%	4.31%	17.15%	20.64%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,828,405.84	1.79%	4.30%	17.14%	20.64%	7.87%	10.70%	Not Available
Target Retirement 2050	\$ 5,396,618.40	1.80%	4.30%	17.14%	20.64%	7.86%	10.70%	5.80%
Target Retirement 2045	\$ 8,169,426.17	1.80%	4.30%	17.15%	20.65%	7.86%	10.70%	5.81%
Target Retirement 2040	\$ 11,470,890.53	1.71%	4.10%	16.46%	19.60%	7.59%	10.51%	5.68%
Target Retirement 2035	\$ 16,287,868.14	1.63%	3.88%	15.66%	18.34%	7.28%	10.00%	5.55%
Target Retirement 2030	\$ 20,584,260.58	1.49%	3.56%	14.56%	16.77%	6.89%	9.44%	5.65%
Target Retirement 2025	\$ 34,125,347.05	1.34%	3.18%	13.19%	15.01%	6.40%	8.68%	5.64%
Target Retirement 2020	\$ 33,609,947.34	1.05%	2.49%	10.68%	11.95%	5.31%	7.44%	5.36%
Target Retirement Income	\$ 24,084,762.76	0.64%	1.51%	6.81%	7.33%	3.49%	4.21%	4.30%
Total Yield Bond Fund	\$ 5,885,537.05	0.22%	0.81%	4.28%	2.70%	2.94%	2.85%	Not Available
Bond Index ¹	\$ 9,935,972.11	0.04%	0.45%	3.15%	0.82%	2.29%	1.83%	3.77%
Voya Fixed Plus III	\$ 34,165,550.62	0.13%	0.38%	1.25%	1.53%	1.74%	1.82%	2.32%
Loan Portfolio	\$ 7,957,164.83							
Self Directed Brokerage	\$ 122,879.88							
Total Assets	\$ 856,446,380.47							

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