

Oklahoma Municipal Retirement Fund
 Summary of Assets and Investment Returns
 November 30, 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	\$ 569,244,257.98	1.29%	3.87%	14.35%	15.70%	6.81%	8.88%	5.33%
International Investment Equity	\$ 9,252,887.55	0.54%	4.58%	26.57%	28.80%	8.27%	10.07%	2.92%
Aggressive Equity	\$ 20,706,436.88	2.80%	9.93%	16.76%	18.69%	9.44%	13.07%	7.10%
Real Assets Fund	\$ 328,676.93	0.95%	1.32%	2.61%	4.79%	-0.64%	-0.04%	Not Available
Global Equity	\$ 4,537,902.25	2.07%	6.23%	22.45%	25.12%	8.36%	11.29%	Not Available
Growth and Value Equity	\$ 20,516,668.39	2.64%	7.34%	21.42%	23.37%	10.88%	15.12%	7.98%
S & P 500 Index	\$ 24,351,750.24	3.07%	7.65%	20.47%	22.84%	10.87%	15.71%	8.30%
Target Retirement 2060	\$ 1,111,717.28	2.00%	5.75%	19.49%	21.71%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,948,478.99	2.00%	5.75%	19.49%	21.72%	8.05%	10.88%	Not Available
Target Retirement 2050	\$ 5,555,666.43	2.00%	5.75%	19.49%	21.72%	8.04%	10.88%	6.43%
Target Retirement 2045	\$ 8,440,829.94	2.00%	5.76%	19.49%	21.73%	8.04%	10.88%	6.43%
Target Retirement 2040	\$ 11,778,037.04	1.89%	5.39%	18.66%	20.79%	7.72%	10.67%	6.29%
Target Retirement 2035	\$ 16,632,736.63	1.78%	5.01%	17.71%	19.71%	7.39%	10.14%	6.15%
Target Retirement 2030	\$ 21,013,446.30	1.61%	4.50%	16.41%	18.28%	6.96%	9.54%	6.19%
Target Retirement 2025	\$ 34,754,738.77	1.43%	3.95%	14.81%	16.56%	6.44%	8.75%	6.11%
Target Retirement 2020	\$ 34,407,111.59	1.10%	3.01%	11.91%	13.42%	5.33%	7.46%	5.73%
Target Retirement Income	\$ 23,765,479.20	0.63%	1.69%	7.48%	8.54%	3.54%	4.23%	4.39%
Total Yield Bond Fund	\$ 5,860,363.77	-0.02%	0.13%	4.26%	4.72%	2.85%	2.78%	Not Available
Bond Index ¹	\$ 10,225,164.39	-0.14%	-0.58%	3.01%	3.15%	2.01%	1.78%	3.57%
Voya Fixed Plus III	\$ 33,815,636.40	0.12%	0.37%	1.38%	1.52%	1.73%	1.81%	2.30%
Loan Portfolio	\$ 8,011,228.07							
Self Directed Brokerage	\$ 121,753.85							
Total Assets	\$ 867,380,968.87							

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