

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
December 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	\$ 573,665,652.45	0.94%	3.52%	15.43%	15.43%	7.26%	8.82%	5.50%
International Investment Equity	\$ 9,413,005.43	1.99%	4.44%	29.09%	29.09%	10.00%	10.00%	3.36%
Aggressive Equity	\$ 20,824,376.37	0.58%	5.21%	17.44%	17.44%	9.43%	12.60%	7.21%
Real Assets Fund	\$ 356,706.34	1.16%	2.58%	3.80%	3.80%	0.68%	0.13%	Not Available
Global Equity	\$ 4,717,919.30	1.51%	5.78%	24.30%	24.30%	9.70%	11.02%	Not Available
Growth and Value Equity	\$ 20,667,071.68	1.08%	6.42%	22.73%	22.73%	11.48%	15.24%	8.18%
S & P 500 Index	\$ 24,832,670.85	1.11%	6.65%	21.81%	21.81%	11.37%	15.76%	8.50%
Target Retirement 2060	\$ 1,128,713.60	1.47%	5.36%	21.24%	21.24%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,996,966.78	1.47%	5.36%	21.24%	21.24%	8.99%	10.81%	Not Available
Target Retirement 2050	\$ 5,656,162.82	1.46%	5.35%	21.23%	21.23%	8.98%	10.80%	6.67%
Target Retirement 2045	\$ 8,611,493.80	1.46%	5.36%	21.24%	21.24%	8.98%	10.81%	6.66%
Target Retirement 2040	\$ 12,032,563.80	1.43%	5.12%	20.36%	20.36%	8.64%	10.59%	6.52%
Target Retirement 2035	\$ 16,978,151.12	1.39%	4.87%	19.35%	19.35%	8.27%	10.10%	6.37%
Target Retirement 2030	\$ 21,380,226.78	1.33%	4.51%	17.96%	17.96%	7.81%	9.53%	6.40%
Target Retirement 2025	\$ 35,289,871.51	1.25%	4.07%	16.24%	16.24%	7.25%	8.77%	6.31%
Target Retirement 2020	\$ 34,666,420.98	1.06%	3.25%	13.10%	13.10%	6.08%	7.46%	5.91%
Target Retirement Income	\$ 23,833,573.81	0.76%	2.04%	8.30%	8.30%	4.17%	4.26%	4.48%
Total Yield Bond Fund	\$ 5,842,621.36	0.49%	0.69%	4.78%	4.78%	3.12%	2.81%	Not Available
Bond Index ¹	\$ 10,311,004.18	0.46%	0.36%	3.49%	3.49%	2.14%	1.90%	3.59%
Voya Fixed Plus III	\$ 33,922,756.78	0.12%	0.37%	1.50%	1.50%	1.71%	1.80%	2.28%
Loan Portfolio	\$ 7,904,479.29							
Self Directed Brokerage	\$ 124,297.69							
Total Assets	\$ 875,156,706.72							

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