

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
January 31, 2018

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 590,336,645.23	2.98%	5.30%	2.98%	17.08%	8.51%	8.81%	6.28%
International Investment Equity	\$ 9,808,634.53	5.40%	8.07%	5.40%	30.36%	12.10%	10.17%	4.85%
Aggressive Equity	\$ 21,327,697.20	2.91%	6.41%	2.91%	18.93%	11.35%	11.81%	8.41%
Real Assets Fund	\$ 331,796.84	-1.01%	1.10%	-1.01%	2.45%	-0.50%	-0.44%	Not Available
Global Equity	\$ 5,268,738.08	5.64%	9.46%	5.64%	27.84%	12.30%	11.33%	Not Available
Growth and Value Equity	\$ 21,645,114.62	6.07%	10.05%	6.07%	26.94%	14.80%	15.63%	9.67%
S & P 500 Index	\$ 26,489,770.71	5.72%	10.18%	5.72%	26.39%	14.62%	15.88%	9.78%
Target Retirement 2060	\$ 1,223,550.48	4.22%	7.86%	4.22%	23.51%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 3,253,626.64	4.22%	7.86%	4.22%	23.52%	10.75%	10.87%	Not Available
Target Retirement 2050	\$ 5,952,878.46	4.22%	7.86%	4.22%	23.51%	10.74%	10.87%	7.78%
Target Retirement 2045	\$ 8,979,924.78	4.22%	7.86%	4.22%	23.51%	10.74%	10.87%	7.77%
Target Retirement 2040	\$ 12,606,402.27	3.94%	7.42%	3.94%	22.40%	10.27%	10.59%	7.59%
Target Retirement 2035	\$ 17,508,659.95	3.65%	6.96%	3.65%	21.19%	9.73%	10.10%	7.41%
Target Retirement 2030	\$ 22,032,703.81	3.24%	6.31%	3.24%	19.46%	9.04%	9.51%	7.35%
Target Retirement 2025	\$ 35,839,384.71	2.81%	5.59%	2.81%	17.41%	8.23%	8.74%	7.15%
Target Retirement 2020	\$ 34,541,809.61	2.03%	4.25%	2.03%	13.68%	6.69%	7.36%	6.58%
Target Retirement Income	\$ 23,932,853.86	1.08%	2.48%	1.08%	8.37%	4.29%	4.22%	4.70%
Total Yield Bond Fund	\$ 6,012,706.98	-0.23%	0.24%	-0.23%	4.04%	2.55%	2.71%	Not Available
Bond Index ¹	\$ 10,391,415.65	-1.17%	-0.85%	-1.17%	2.09%	1.06%	1.82%	3.29%
Voya Fixed Plus III	\$ 34,372,650.12	0.13%	0.38%	0.13%	1.50%	1.71%	1.79%	2.27%
Loan Portfolio	\$ 7,800,928.68							
Self Directed Brokerage	\$ 126,399.16							
Total Assets	\$ 899,784,292.37							

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