

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
February 28, 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	\$ 576,315,763.62	-2.28%	1.59%	0.64%	7.36%	6.64%	8.15%	6.26%
International Investment Equity	\$ 9,209,801.43	-4.59%	2.57%	0.57%	22.71%	8.41%	9.34%	4.36%
Aggressive Equity	\$ 19,771,502.85	-3.53%	-0.14%	-0.71%	12.64%	7.88%	10.75%	8.24%
Real Assets Fund	\$ 325,262.56	-3.48%	-3.34%	-4.45%	-2.56%	-1.50%	-0.95%	Not Available
Global Equity	\$ 4,877,034.57	-4.44%	2.48%	0.95%	18.80%	8.56%	10.32%	Not Available
Growth and Value Equity	\$ 20,387,771.95	-3.66%	3.29%	2.19%	17.98%	11.27%	14.49%	9.56%
S & P 500 Index	\$ 24,824,741.20	-3.69%	2.95%	1.82%	17.08%	11.11%	14.70%	9.73%
Target Retirement 2060	\$ 1,202,680.53	-4.08%	1.43%	-0.03%	15.48%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 3,161,522.63	-4.07%	1.44%	-0.03%	15.49%	7.65%	9.86%	Not Available
Target Retirement 2050	\$ 5,755,068.97	-4.07%	1.44%	-0.02%	15.50%	7.64%	9.85%	7.49%
Target Retirement 2045	\$ 8,639,495.33	-4.07%	1.43%	-0.03%	15.49%	7.64%	9.86%	7.48%
Target Retirement 2040	\$ 12,251,620.56	-3.92%	1.29%	-0.14%	14.71%	7.29%	9.62%	7.32%
Target Retirement 2035	\$ 16,922,432.54	-3.76%	1.14%	-0.24%	13.86%	6.94%	9.17%	7.16%
Target Retirement 2030	\$ 21,223,074.67	-3.52%	0.94%	-0.39%	12.65%	6.48%	8.63%	7.12%
Target Retirement 2025	\$ 35,858,057.11	-3.24%	0.73%	-0.51%	11.20%	5.93%	7.93%	6.95%
Target Retirement 2020	\$ 32,885,962.61	-2.73%	0.29%	-0.76%	8.54%	4.78%	6.67%	6.42%
Target Retirement Income	\$ 23,138,685.15	-1.92%	-0.11%	-0.86%	4.94%	3.16%	3.77%	4.54%
Total Yield Bond Fund	\$ 5,914,072.95	-0.75%	-0.50%	-0.98%	2.47%	2.30%	2.47%	Not Available
Bond Index <sup>1</sup>	\$ 10,631,526.79	-0.96%	-1.67%	-2.11%	0.43%	1.06%	1.52%	3.18%
Voya Fixed Plus III	\$ 35,743,726.52	0.11%	0.37%	0.25%	1.50%	1.70%	1.78%	2.25%
Loan Portfolio	\$ 7,777,108.57							
Self Directed Brokerage	\$ 122,225.44							
Total Assets	\$ 876,939,138.55							

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