

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
March 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	\$ 570,512,461.13	-0.73%	-0.09%	-0.09%	10.41%	6.52%	7.61%	6.25%
International Investment Equity	\$ 9,338,342.32	-0.49%	0.07%	0.07%	18.48%	8.66%	8.91%	4.37%
Aggressive Equity	\$ 19,668,741.52	0.81%	0.08%	0.08%	13.65%	8.08%	10.10%	8.45%
Real Assets Fund	\$ 339,599.28	1.65%	-2.87%	-2.87%	0.59%	-0.31%	-0.88%	Not Available
Global Equity	\$ 5,961,075.10	-1.65%	-0.71%	-0.71%	15.38%	8.51%	9.56%	Not Available
Growth and Value Equity	\$ 19,723,514.09	-2.45%	-0.32%	-0.32%	14.46%	10.98%	12.94%	9.45%
S & P 500 Index	\$ 25,292,294.88	-2.55%	-0.77%	-0.77%	13.97%	10.75%	13.27%	9.50%
Target Retirement 2060	\$ 1,205,906.10	-0.80%	-0.83%	-0.83%	13.69%	7.67%	Not Available	Not Available
Target Retirement 2055	\$ 3,124,538.40	-0.81%	-0.84%	-0.84%	13.68%	7.70%	9.16%	Not Available
Target Retirement 2050	\$ 5,698,920.58	-0.81%	-0.83%	-0.83%	13.68%	7.68%	9.15%	Not Available
Target Retirement 2045	\$ 8,536,048.09	-0.80%	-0.83%	-0.83%	13.69%	7.69%	9.16%	Not Available
Target Retirement 2040	\$ 12,066,204.47	-0.76%	-0.89%	-0.89%	13.01%	7.35%	8.93%	Not Available
Target Retirement 2035	\$ 17,039,001.82	-0.71%	-0.95%	-0.95%	12.29%	7.01%	8.52%	Not Available
Target Retirement 2030	\$ 20,836,438.32	-0.62%	-1.01%	-1.01%	11.29%	6.57%	8.03%	Not Available
Target Retirement 2025	\$ 34,453,319.16	-0.53%	-1.04%	-1.04%	10.06%	6.04%	7.39%	Not Available
Target Retirement 2020	\$ 31,905,264.90	-0.30%	-1.07%	-1.07%	7.86%	4.95%	6.22%	Not Available
Target Retirement Income	\$ 22,369,877.10	-0.06%	-0.92%	-0.92%	4.78%	3.32%	3.54%	Not Available
Total Yield Bond Fund	\$ 5,568,679.63	0.20%	-0.78%	-0.78%	2.60%	2.30%	2.45%	Not Available
Bond Index ¹	\$ 11,073,075.72	0.63%	-1.50%	-1.50%	1.13%	1.12%	1.64%	3.18%
Voya Fixed Plus III	\$ 36,848,361.18	0.13%	0.37%	0.37%	1.50%	1.69%	1.78%	2.23%
Loan Portfolio	\$ 7,899,819.55							
Self Directed Brokerage	\$ 122,231.72							
Total Assets	\$ 869,583,715.06							

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