

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
April 30, 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	\$ 587,326,609.22	3.02%	-0.05%	2.93%	12.05%	7.20%	7.93%	6.20%
International Investment Equity	\$ 9,236,469.32	-0.03%	-5.09%	0.04%	14.69%	7.64%	8.35%	3.86%
Aggressive Equity	\$ 19,640,881.89	0.50%	-2.27%	0.58%	12.85%	8.82%	10.30%	7.91%
Real Assets Fund	\$ 340,297.08	1.11%	-0.80%	-1.79%	1.94%	-0.02%	-1.04%	Not Available
Global Equity	\$ 6,154,375.49	0.67%	-5.39%	-0.05%	14.33%	7.71%	9.07%	Not Available
Growth and Value Equity	\$ 19,832,012.73	0.86%	-5.21%	0.54%	13.98%	11.06%	12.69%	8.94%
S & P 500 Index	\$ 25,398,191.02	0.38%	-5.79%	-0.39%	13.24%	10.54%	12.93%	9.02%
Target Retirement 2060	\$ 1,266,924.41	0.37%	-4.50%	-0.47%	12.45%	7.21%	Not Available	Not Available
Target Retirement 2055	\$ 3,211,465.15	0.37%	-4.50%	-0.47%	12.45%	7.21%	8.75%	Not Available
Target Retirement 2050	\$ 5,794,896.79	0.37%	-4.49%	-0.46%	12.45%	7.20%	8.75%	Not Available
Target Retirement 2045	\$ 8,562,842.40	0.36%	-4.50%	-0.47%	12.44%	7.20%	8.75%	Not Available
Target Retirement 2040	\$ 12,205,665.32	0.31%	-4.36%	-0.59%	11.76%	6.85%	8.51%	Not Available
Target Retirement 2035	\$ 17,227,250.45	0.24%	-4.21%	-0.71%	11.02%	6.52%	8.10%	Not Available
Target Retirement 2030	\$ 20,747,952.27	0.20%	-3.92%	-0.81%	10.04%	6.10%	7.62%	Not Available
Target Retirement 2025	\$ 34,619,662.54	0.23%	-3.52%	-0.81%	8.95%	5.62%	7.00%	Not Available
Target Retirement 2020	\$ 32,012,644.57	0.21%	-2.83%	-0.86%	6.92%	4.57%	5.82%	Not Available
Target Retirement Income	\$ 22,153,740.71	0.18%	-1.80%	-0.74%	4.17%	3.09%	3.29%	Not Available
Total Yield Bond Fund	\$ 5,488,477.27	-0.57%	-1.12%	-1.35%	1.14%	2.09%	2.14%	Not Available
Bond Index ¹	\$ 11,150,682.05	-0.75%	-1.08%	-2.24%	-0.40%	0.99%	1.29%	3.12%
Voya Fixed Plus III	\$ 36,574,832.62	0.13%	0.36%	0.50%	1.51%	1.68%	1.77%	2.22%
Loan Portfolio	\$ 8,060,186.52							
Self Directed Brokerage	\$ 122,325.79							
Total Assets	\$ 887,128,385.61							

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