

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
May 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	\$ 573,561,282.38	-2.71%	0.57%	0.70%	8.03%	6.26%	7.34%	5.85%
International Investment Equity	\$ 9,144,431.63	-1.60%	-2.12%	-1.56%	9.41%	7.08%	8.10%	3.48%
Aggressive Equity	\$ 20,565,344.39	4.93%	6.29%	5.54%	19.53%	10.35%	10.68%	7.76%
Real Assets Fund	\$ 352,564.70	1.61%	4.43%	-0.22%	4.12%	0.96%	0.19%	Not Available
Global Equity	\$ 6,387,915.58	0.33%	-0.66%	0.28%	12.18%	7.86%	9.29%	Not Available
Growth and Value Equity	\$ 20,222,667.57	2.75%	1.10%	3.31%	15.51%	11.46%	12.79%	9.05%
S & P 500 Index	\$ 26,042,486.19	2.41%	0.18%	2.00%	14.36%	10.94%	12.94%	9.14%
Target Retirement 2060	\$ 1,333,685.47	1.27%	0.83%	0.79%	12.02%	7.65%	Not Available	Not Available
Target Retirement 2055	\$ 3,281,613.56	1.27%	0.82%	0.80%	12.02%	7.65%	9.09%	Not Available
Target Retirement 2050	\$ 5,934,030.66	1.27%	0.82%	0.80%	12.02%	7.64%	9.09%	Not Available
Target Retirement 2045	\$ 8,682,197.47	1.27%	0.82%	0.79%	12.01%	7.64%	9.09%	Not Available
Target Retirement 2040	\$ 12,476,512.89	1.21%	0.75%	0.61%	11.28%	7.28%	8.83%	Not Available
Target Retirement 2035	\$ 17,341,418.20	1.16%	0.68%	0.44%	10.51%	6.94%	8.43%	Not Available
Target Retirement 2030	\$ 21,149,294.86	1.08%	0.65%	0.26%	9.52%	6.51%	7.95%	Not Available
Target Retirement 2025	\$ 35,078,785.36	0.96%	0.65%	0.14%	8.44%	6.00%	7.34%	Not Available
Target Retirement 2020	\$ 32,114,480.56	0.85%	0.75%	-0.02%	6.58%	4.92%	6.22%	Not Available
Target Retirement Income	\$ 21,888,688.89	0.70%	0.82%	-0.05%	4.12%	3.39%	3.76%	Not Available
Total Yield Bond Fund	\$ 5,431,239.50	0.22%	-0.15%	-1.13%	0.67%	2.18%	2.45%	Not Available
Bond Index ¹	\$ 11,294,955.44	0.71%	0.59%	-1.54%	-0.46%	1.32%	1.80%	3.27%
Voya Fixed Plus III	\$ 36,414,697.41	0.13%	0.38%	0.63%	1.50%	1.67%	1.76%	2.20%
Loan Portfolio	\$ 8,169,960.74							
Self Directed Brokerage	\$ 122,868.43							
Total Assets	\$ 876,991,121.88							

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