

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
June 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	\$ 570,973,171.89	-0.20%	0.59%	0.50%	7.21%	6.64%	7.65%	6.45%
International Investment Equity	\$ 8,859,835.53	-1.94%	-3.54%	-3.47%	7.25%	7.15%	7.97%	4.10%
Aggressive Equity	\$ 20,629,549.23	0.47%	5.94%	6.03%	17.52%	10.70%	11.16%	8.43%
Real Assets Fund	\$ 354,237.37	0.72%	3.47%	0.50%	4.48%	1.60%	1.14%	Not Available
Global Equity	\$ 6,321,057.13	-0.54%	0.45%	-0.26%	11.05%	8.52%	9.72%	Not Available
Growth and Value Equity	\$ 20,306,712.59	0.62%	4.28%	3.95%	15.34%	12.39%	13.27%	10.01%
S & P 500 Index	\$ 26,196,371.16	0.61%	3.42%	2.62%	14.34%	11.89%	13.38%	10.17%
Target Retirement 2060	\$ 1,317,060.42	-0.45%	1.19%	0.34%	10.71%	8.22%	Not Available	Not Available
Target Retirement 2055	\$ 3,160,120.30	-0.45%	1.19%	0.34%	10.71%	8.22%	9.49%	Not Available
Target Retirement 2050	\$ 5,954,294.47	-0.45%	1.19%	0.35%	10.71%	8.22%	9.49%	Not Available
Target Retirement 2045	\$ 8,663,228.09	-0.45%	1.18%	0.33%	10.70%	8.22%	9.49%	Not Available
Target Retirement 2040	\$ 12,444,466.09	-0.44%	1.07%	0.17%	10.05%	7.86%	9.24%	Not Available
Target Retirement 2035	\$ 17,393,346.49	-0.43%	0.96%	0.01%	9.37%	7.51%	8.83%	Not Available
Target Retirement 2030	\$ 21,034,782.53	-0.40%	0.88%	-0.13%	8.52%	7.07%	8.35%	Not Available
Target Retirement 2025	\$ 34,709,809.23	-0.30%	0.88%	-0.17%	7.68%	6.57%	7.77%	Not Available
Target Retirement 2020	\$ 32,360,550.05	-0.20%	0.85%	-0.23%	6.12%	5.47%	6.67%	Not Available
Target Retirement Income	\$ 21,647,038.60	-0.11%	0.77%	-0.16%	3.95%	3.75%	4.15%	Not Available
Total Yield Bond Fund	\$ 5,388,247.20	-0.12%	-0.47%	-1.25%	0.48%	2.48%	2.85%	Not Available
Bond Index ¹	\$ 11,392,317.07	-0.12%	-0.17%	-1.66%	-0.48%	1.64%	2.10%	3.27%
Voya Fixed Plus III	\$ 36,148,179.29	0.12%	0.38%	0.75%	1.50%	1.66%	1.75%	2.18%
Loan Portfolio	\$ 8,190,746.59							
Self Directed Brokerage	\$ 121,688.62							
Total Assets	\$ 873,566,809.94							

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