

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
July 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	\$ 579,176,310.88	1.57%	-0.83%	2.08%	7.36%	6.88%	7.28%	6.74%
International Investment Equity	\$ 9,105,746.57	2.65%	-0.96%	-0.92%	6.10%	8.14%	7.27%	4.78%
Aggressive Equity	\$ 21,055,426.69	1.54%	7.04%	7.66%	17.83%	11.52%	10.00%	8.81%
Real Assets Fund	\$ 454,929.57	-0.43%	1.90%	0.07%	2.80%	2.04%	0.84%	Not Available
Global Equity	\$ 6,503,726.60	3.04%	2.82%	2.77%	11.29%	9.29%	9.35%	Not Available
Growth and Value Equity	\$ 21,021,508.68	3.39%	6.89%	7.47%	17.11%	12.85%	12.90%	10.46%
S & P 500 Index	\$ 27,293,947.45	3.72%	6.86%	6.44%	16.21%	12.49%	13.09%	10.67%
Target Retirement 2060	\$ 1,388,565.24	2.11%	2.94%	2.45%	10.60%	8.77%	Not Available	Not Available
Target Retirement 2055	\$ 3,303,669.93	2.11%	2.94%	2.46%	10.61%	8.78%	9.01%	Not Available
Target Retirement 2050	\$ 6,139,513.39	2.11%	2.94%	2.46%	10.60%	8.77%	9.00%	Not Available
Target Retirement 2045	\$ 8,689,635.73	2.10%	2.92%	2.44%	10.58%	8.77%	9.00%	Not Available
Target Retirement 2040	\$ 12,812,211.55	2.00%	2.78%	2.17%	9.92%	8.36%	8.74%	Not Available
Target Retirement 2035	\$ 17,827,616.73	1.88%	2.62%	1.89%	9.22%	7.96%	8.36%	Not Available
Target Retirement 2030	\$ 21,266,601.78	1.72%	2.41%	1.59%	8.33%	7.47%	7.91%	Not Available
Target Retirement 2025	\$ 35,314,699.95	1.55%	2.21%	1.38%	7.43%	6.91%	7.36%	Not Available
Target Retirement 2020	\$ 32,617,185.92	1.22%	1.87%	0.99%	5.75%	5.73%	6.29%	Not Available
Target Retirement Income	\$ 21,537,090.75	0.79%	1.38%	0.63%	3.57%	3.96%	3.94%	Not Available
Total Yield Bond Fund	\$ 5,403,929.20	0.20%	0.30%	-1.06%	0.22%	2.42%	2.82%	Not Available
Bond Index ¹	\$ 11,463,157.17	0.03%	0.62%	-1.63%	-0.87%	1.42%	2.09%	3.28%
Voya Fixed Plus III	\$ 35,716,645.98	0.13%	0.38%	0.88%	1.50%	1.65%	1.74%	2.17%
Loan Portfolio	\$ 8,112,929.43							
Self Directed Brokerage	\$ 119,280.49							
Total Assets	\$ 886,324,329.68							

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