

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
August 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	\$ 584,963,156.93	1.19%	2.58%	3.29%	8.30%	8.65%	7.88%	6.75%
International Investment Equity	\$ 8,723,406.05	-2.35%	-1.71%	-3.24%	3.21%	9.44%	7.06%	4.91%
Aggressive Equity	\$ 22,083,271.62	5.43%	7.55%	13.50%	25.50%	15.11%	11.86%	9.19%
Real Assets Fund	\$ 466,141.75	0.57%	0.86%	0.65%	3.16%	3.24%	1.35%	Not Available
Global Equity	\$ 6,588,275.92	0.80%	3.30%	3.59%	11.71%	12.19%	9.98%	Not Available
Growth and Value Equity	\$ 21,713,474.39	3.32%	7.48%	11.04%	20.47%	15.48%	14.30%	10.69%
S & P 500 Index	\$ 28,037,276.48	3.26%	7.75%	9.91%	19.63%	16.08%	14.49%	10.86%
Target Retirement 2060	\$ 1,448,288.11	1.32%	2.99%	3.81%	11.38%	11.40%	Not Available	Not Available
Target Retirement 2055	\$ 3,315,855.07	1.32%	2.99%	3.81%	11.38%	11.41%	9.72%	Not Available
Target Retirement 2050	\$ 6,281,137.76	1.32%	2.98%	3.81%	11.38%	11.40%	9.72%	Not Available
Target Retirement 2045	\$ 8,918,687.57	1.32%	2.98%	3.79%	11.36%	11.40%	9.71%	Not Available
Target Retirement 2040	\$ 12,992,441.72	1.25%	2.82%	3.45%	10.58%	10.90%	9.43%	Not Available
Target Retirement 2035	\$ 18,028,487.76	1.20%	2.66%	3.11%	9.78%	10.34%	9.03%	Not Available
Target Retirement 2030	\$ 21,714,056.24	1.14%	2.48%	2.75%	8.80%	9.68%	8.55%	Not Available
Target Retirement 2025	\$ 35,559,569.59	1.06%	2.31%	2.45%	7.83%	8.93%	7.96%	Not Available
Target Retirement 2020	\$ 33,776,325.15	0.92%	1.94%	1.92%	6.10%	7.46%	6.83%	Not Available
Target Retirement Income	\$ 21,373,985.80	0.74%	1.42%	1.37%	3.86%	5.04%	4.35%	Not Available
Total Yield Bond Fund	\$ 5,392,796.92	0.40%	0.48%	-0.66%	-0.03%	2.73%	3.03%	Not Available
Bond Index ¹	\$ 11,359,050.58	0.64%	0.55%	-1.00%	-1.12%	1.70%	2.33%	3.26%
Voya Fixed Plus III	\$ 35,389,805.71	0.13%	0.38%	1.00%	1.50%	1.64%	1.73%	2.15%
Loan Portfolio	\$ 8,320,911.11							
Self Directed Brokerage	\$ 115,232.78							
Total Assets	\$ 896,561,635.01							

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