

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
October 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	\$ 553,607,422.03	-4.97%	-3.84%	-1.84%	0.37%	6.15%	5.56%	8.42%
International Investment Equity	\$ 7,888,558.64	-8.80%	-11.44%	-12.25%	-10.03%	4.81%	3.31%	7.64%
Aggressive Equity	\$ 19,036,031.67	-10.25%	-7.40%	-0.31%	3.08%	10.11%	7.15%	11.99%
Real Assets Fund	\$ 461,673.69	-2.15%	-2.22%	-2.15%	-0.07%	1.91%	0.36%	Not Available
Global Equity	\$ 6,153,644.73	-7.49%	-6.30%	-3.71%	-0.23%	8.08%	6.45%	Not Available
Growth and Value Equity	\$ 19,825,214.54	-7.61%	-4.14%	3.03%	6.89%	11.10%	10.85%	12.89%
S & P 500 Index	\$ 25,766,168.69	-6.84%	-3.26%	2.97%	7.31%	11.50%	11.30%	13.23%
Target Retirement 2060	\$ 1,429,474.15	-7.33%	-6.32%	-4.02%	-0.67%	7.44%	Not Available	Not Available
Target Retirement 2055	\$ 3,140,155.97	-7.32%	-6.32%	-4.02%	-0.66%	7.44%	6.36%	Not Available
Target Retirement 2050	\$ 5,872,997.65	-7.33%	-6.32%	-4.01%	-0.66%	7.43%	6.35%	Not Available
Target Retirement 2045	\$ 8,417,367.06	-7.26%	-6.26%	-3.97%	-0.62%	7.45%	6.37%	Not Available
Target Retirement 2040	\$ 12,293,868.79	-6.86%	-5.91%	-3.87%	-0.65%	7.14%	6.20%	Not Available
Target Retirement 2035	\$ 16,818,620.52	-6.44%	-5.54%	-3.76%	-0.68%	6.78%	5.98%	Not Available
Target Retirement 2030	\$ 20,685,114.89	-5.92%	-5.07%	-3.57%	-0.71%	6.37%	5.71%	Not Available
Target Retirement 2025	\$ 33,490,020.70	-5.20%	-4.42%	-3.10%	-0.49%	5.99%	5.39%	Not Available
Target Retirement 2020	\$ 31,894,278.81	-4.04%	-3.39%	-2.43%	-0.31%	5.09%	4.66%	Not Available
Target Retirement Income	\$ 20,468,963.53	-2.71%	-2.23%	-1.61%	-0.25%	3.47%	2.98%	Not Available
Total Yield Bond Fund	\$ 5,443,915.34	-0.65%	-0.55%	-1.60%	-1.14%	2.27%	2.42%	Not Available
Bond Index ¹	\$ 11,226,797.36	-0.79%	-0.80%	-2.41%	-2.10%	0.99%	1.70%	3.51%
Voya Fixed Plus III	\$ 35,808,025.09	0.13%	0.38%	1.26%	1.51%	1.62%	1.72%	2.12%
Loan Portfolio	\$ 8,343,832.15							
Self Directed Brokerage	\$ 114,923.02							
Total Assets	\$ 848,187,069.02							

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