

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
September 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	\$ 583,545,919.03	0.01%	2.78%	3.30%	6.93%	9.16%	7.23%	7.51%
International Investment Equity	\$ 8,651,542.65	-0.56%	-0.32%	-3.78%	0.49%	10.67%	5.83%	6.36%
Aggressive Equity	\$ 21,533,339.24	-2.14%	4.75%	11.07%	16.86%	15.99%	10.18%	10.26%
Real Assets Fund	\$ 465,252.67	-0.64%	-0.50%	0.00%	2.58%	3.38%	1.02%	Not Available
Global Equity	\$ 6,693,214.46	0.47%	4.36%	4.08%	10.09%	13.75%	8.97%	Not Available
Growth and Value Equity	\$ 21,591,294.40	0.42%	7.27%	11.51%	18.67%	16.89%	13.63%	11.74%
S & P 500 Index	\$ 28,108,172.34	0.57%	7.70%	10.53%	17.87%	17.28%	13.91%	11.96%
Target Retirement 2060	\$ 1,463,387.75	-0.23%	3.21%	3.57%	9.12%	12.49%	Not Available	Not Available
Target Retirement 2055	\$ 3,293,920.78	-0.24%	3.21%	3.56%	9.11%	12.49%	8.73%	Not Available
Target Retirement 2050	\$ 6,252,062.65	-0.23%	3.21%	3.57%	9.11%	12.48%	8.72%	Not Available
Target Retirement 2045	\$ 8,938,077.83	-0.24%	3.20%	3.54%	9.09%	12.47%	8.72%	Not Available
Target Retirement 2040	\$ 12,957,792.49	-0.23%	3.04%	3.21%	8.49%	11.92%	8.45%	Not Available
Target Retirement 2035	\$ 18,068,656.20	-0.24%	2.86%	2.87%	7.88%	11.26%	8.11%	Not Available
Target Retirement 2030	\$ 21,788,516.06	-0.24%	2.64%	2.50%	7.12%	10.50%	7.68%	Not Available
Target Retirement 2025	\$ 35,393,206.37	-0.23%	2.38%	2.21%	6.38%	9.67%	7.16%	Not Available
Target Retirement 2020	\$ 33,105,939.82	-0.24%	1.90%	1.67%	4.97%	8.05%	6.11%	Not Available
Target Retirement Income	\$ 21,489,817.43	-0.24%	1.29%	1.13%	3.19%	5.30%	3.88%	Not Available
Total Yield Bond Fund	\$ 5,362,250.59	-0.31%	0.29%	-0.96%	-0.28%	2.62%	2.79%	Not Available
Bond Index ¹	\$ 11,308,015.04	-0.65%	0.02%	-1.64%	-1.28%	1.26%	2.02%	3.33%
Voya Fixed Plus III	\$ 35,453,473.35	0.12%	0.38%	1.13%	1.50%	1.63%	1.72%	2.13%
Loan Portfolio	\$ 8,401,651.29							
Self Directed Brokerage	\$ 115,691.12							
Total Assets	\$ 893,981,193.56							

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