

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
November 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	\$ 556,143,295.28	0.63%	-4.36%	-1.22%	-0.28%	6.43%	5.36%	9.01%
International Investment Equity	\$ 7,896,482.20	1.43%	-8.02%	-11.00%	-9.23%	6.02%	3.25%	8.48%
Aggressive Equity	\$ 19,220,719.71	1.53%	-10.82%	1.22%	1.80%	9.64%	6.88%	13.47%
Real Assets Fund	\$ 424,473.14	1.39%	-1.43%	-0.79%	0.36%	3.38%	1.15%	Not Available
Global Equity	\$ 6,264,308.45	1.50%	-5.66%	-2.27%	-0.79%	8.90%	6.46%	Not Available
Growth and Value Equity	\$ 20,165,082.23	1.83%	-5.51%	4.92%	6.05%	11.60%	10.59%	13.90%
S & P 500 Index	\$ 26,394,824.23	2.04%	-4.40%	5.06%	6.23%	12.14%	11.08%	14.31%
Target Retirement 2060	\$ 1,533,546.53	1.47%	-6.18%	-2.61%	-1.18%	8.17%	Not Available	Not Available
Target Retirement 2055	\$ 3,227,596.64	1.46%	-6.19%	-2.62%	-1.19%	8.16%	6.38%	Not Available
Target Retirement 2050	\$ 6,100,257.59	1.46%	-6.19%	-2.61%	-1.19%	8.16%	6.37%	Not Available
Target Retirement 2045	\$ 8,703,049.67	1.46%	-6.13%	-2.58%	-1.15%	8.18%	6.38%	Not Available
Target Retirement 2040	\$ 12,469,484.96	1.41%	-5.77%	-2.52%	-1.12%	7.85%	6.20%	Not Available
Target Retirement 2035	\$ 17,307,492.28	1.35%	-5.40%	-2.45%	-1.09%	7.47%	5.99%	Not Available
Target Retirement 2030	\$ 20,934,790.64	1.23%	-4.99%	-2.38%	-1.08%	7.03%	5.72%	Not Available
Target Retirement 2025	\$ 33,967,984.26	1.11%	-4.37%	-2.03%	-0.80%	6.63%	5.41%	Not Available
Target Retirement 2020	\$ 31,821,660.05	0.95%	-3.36%	-1.50%	-0.46%	5.68%	4.70%	Not Available
Target Retirement Income	\$ 20,557,347.04	0.73%	-2.23%	-0.89%	-0.14%	3.98%	3.09%	Not Available
Total Yield Bond Fund	\$ 5,438,349.09	0.28%	-0.67%	-1.33%	-0.84%	2.47%	2.51%	Not Available
Bond Index ¹	\$ 11,199,761.94	0.60%	-0.84%	-1.83%	-1.38%	1.28%	1.91%	3.21%
Voya Fixed Plus III	\$ 36,175,613.37	0.12%	0.38%	1.39%	1.51%	1.61%	1.71%	2.10%
Loan Portfolio	\$ 8,331,967.46							
Self Directed Brokerage	\$ 121,823.83							
Total Assets	\$ 854,399,910.59							

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