

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
December 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	\$ 532,826,845.93	-4.12%	-8.31%	-5.28%	-5.28%	5.29%	4.18%	8.27%
International Investment Equity	\$ 7,325,850.87	-4.89%	-12.02%	-15.35%	-15.35%	5.23%	1.87%	7.18%
Aggressive Equity	\$ 16,440,741.47	-11.39%	-19.25%	-10.31%	-10.31%	7.01%	3.74%	11.62%
Real Assets Fund	\$ 423,402.06	-4.56%	-5.31%	-5.31%	-5.31%	1.97%	0.18%	Not Available
Global Equity	\$ 6,038,548.26	-7.05%	-12.72%	-9.16%	-9.16%	7.01%	4.54%	Not Available
Growth and Value Equity	\$ 17,639,320.41	-9.14%	-14.51%	-4.68%	-4.68%	8.77%	7.93%	12.66%
S & P 500 Index	\$ 24,085,590.65	-9.03%	-13.52%	-4.42%	-4.42%	9.24%	8.46%	13.11%
Target Retirement 2060	\$ 1,430,037.94	-6.15%	-11.74%	-8.60%	-8.60%	6.65%	Not Available	Not Available
Target Retirement 2055	\$ 3,114,769.26	-6.14%	-11.74%	-8.60%	-8.60%	6.64%	4.68%	Not Available
Target Retirement 2050	\$ 5,754,075.32	-6.15%	-11.75%	-8.60%	-8.60%	6.64%	4.68%	Not Available
Target Retirement 2045	\$ 8,271,919.81	-6.07%	-11.62%	-8.49%	-8.49%	6.69%	4.70%	Not Available
Target Retirement 2040	\$ 11,849,166.86	-5.55%	-10.79%	-7.93%	-7.93%	6.53%	4.65%	Not Available
Target Retirement 2035	\$ 16,720,366.50	-5.04%	-9.95%	-7.36%	-7.36%	6.31%	4.58%	Not Available
Target Retirement 2030	\$ 19,874,577.12	-4.47%	-9.01%	-6.74%	-6.74%	6.05%	4.46%	Not Available
Target Retirement 2025	\$ 32,700,670.42	-3.96%	-7.95%	-5.91%	-5.91%	5.80%	4.31%	Not Available
Target Retirement 2020	\$ 32,306,780.26	-3.08%	-6.10%	-4.53%	-4.53%	5.11%	3.85%	Not Available
Target Retirement Income	\$ 19,373,083.07	-1.93%	-3.89%	-2.81%	-2.81%	3.66%	2.64%	Not Available
Total Yield Bond Fund	\$ 5,317,348.15	1.12%	0.75%	-0.23%	-0.23%	3.12%	2.79%	Not Available
Bond Index ¹	\$ 11,339,409.33	1.84%	1.64%	-0.03%	-0.03%	2.00%	2.40%	3.01%
Voya Fixed Plus III	\$ 37,504,320.31	0.13%	0.38%	1.52%	1.52%	1.60%	1.70%	2.08%
Loan Portfolio	\$ 8,350,494.28							
Self Directed Brokerage	\$ 135,150.33							
Total Assets	\$ 818,822,468.61							

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