

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
January 31, 2019

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 558,296,752.95	5.05%	1.36%	5.05%	-3.38%	8.17%	5.60%	9.45%
International Investment Equity	\$ 8,103,225.65	8.58%	4.75%	8.58%	-12.79%	10.15%	4.36%	9.43%
Aggressive Equity	\$ 18,167,591.59	11.44%	0.26%	11.44%	-2.88%	14.37%	6.73%	13.59%
Real Assets Fund	\$ 454,073.99	6.14%	2.71%	6.14%	1.52%	4.67%	0.99%	Not Available
Global Equity	\$ 6,495,011.38	7.94%	1.83%	7.94%	-7.18%	11.84%	7.03%	Not Available
Growth and Value Equity	\$ 18,881,432.07	8.59%	0.47%	8.59%	-2.41%	14.10%	10.45%	14.41%
S & P 500 Index	\$ 26,245,022.96	8.01%	0.26%	8.01%	-2.35%	14.00%	10.92%	14.99%
Target Retirement 2060	\$ 1,613,527.13	7.59%	2.46%	7.59%	-5.64%	11.04%	Not Available	Not Available
Target Retirement 2055	\$ 3,399,993.24	7.59%	2.46%	7.59%	-5.64%	11.04%	6.76%	Not Available
Target Retirement 2050	\$ 6,260,952.00	7.59%	2.46%	7.59%	-5.64%	11.04%	6.75%	Not Available
Target Retirement 2045	\$ 9,083,051.23	7.50%	2.45%	7.50%	-5.60%	11.05%	6.76%	Not Available
Target Retirement 2040	\$ 12,734,109.26	7.08%	2.56%	7.08%	-5.14%	10.65%	6.61%	Not Available
Target Retirement 2035	\$ 17,994,714.74	6.66%	2.66%	6.66%	-4.67%	10.11%	6.41%	Not Available
Target Retirement 2030	\$ 21,233,045.82	6.21%	2.72%	6.21%	-4.06%	9.51%	6.14%	Not Available
Target Retirement 2025	\$ 34,725,508.92	5.74%	2.68%	5.74%	-3.23%	8.93%	5.82%	Not Available
Target Retirement 2020	\$ 33,850,192.11	4.92%	2.66%	4.92%	-1.83%	7.71%	5.08%	Not Available
Target Retirement Income	\$ 20,107,830.64	3.74%	2.48%	3.74%	-0.25%	5.37%	3.44%	Not Available
Total Yield Bond Fund	\$ 5,221,516.44	1.20%	2.62%	1.20%	1.21%	3.37%	2.77%	Not Available
Bond Index ¹	\$ 11,692,483.82	1.08%	3.55%	1.08%	2.24%	1.90%	2.32%	3.23%
Voya Fixed Plus III	\$ 36,737,461.93	0.19%	0.44%	0.19%	1.57%	1.62%	1.71%	2.08%
Loan Portfolio	\$ 8,226,938.31							
Self Directed Brokerage	\$ 138,350.47							
Total Assets	\$ 859,662,786.65							

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