

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
March 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	\$ 576,907,018.37	1.35%	8.93%	8.93%	3.27%	8.07%	5.70%	10.16%
International Investment Equity	\$ 8,352,900.71	0.68%	11.45%	11.45%	-5.72%	8.39%	4.27%	10.36%
Aggressive Equity	\$ 18,879,897.81	-1.61%	16.11%	16.11%	4.05%	12.94%	6.70%	14.50%
Real Assets Fund	\$ 420,617.62	1.77%	8.95%	8.95%	6.21%	3.88%	0.58%	Not Available
Global Equity	\$ 7,177,435.92	1.28%	12.25%	12.25%	2.70%	11.00%	6.75%	Not Available
Growth and Value Equity	\$ 19,678,739.75	1.50%	13.94%	13.94%	8.96%	13.69%	10.42%	15.38%
S & P 500 Index	\$ 27,973,938.99	1.94%	13.63%	13.63%	9.45%	13.48%	10.87%	15.88%
Target Retirement 2060	\$ 1,800,921.00	1.17%	11.64%	11.64%	2.90%	10.14%	Not Available	Not Available
Target Retirement 2055	\$ 3,659,665.71	1.18%	11.65%	11.65%	2.91%	10.15%	6.53%	Not Available
Target Retirement 2050	\$ 6,617,064.23	1.18%	11.64%	11.64%	2.90%	10.14%	6.53%	Not Available
Target Retirement 2045	\$ 9,683,551.03	1.20%	11.54%	11.54%	2.93%	10.15%	6.53%	Not Available
Target Retirement 2040	\$ 13,093,345.23	1.30%	11.02%	11.02%	3.14%	9.79%	6.38%	Not Available
Target Retirement 2035	\$ 18,773,709.30	1.38%	10.48%	10.48%	3.33%	9.33%	6.21%	Not Available
Target Retirement 2030	\$ 22,180,612.53	1.45%	9.90%	9.90%	3.53%	8.80%	5.97%	Not Available
Target Retirement 2025	\$ 35,503,295.96	1.46%	9.17%	9.17%	3.80%	8.22%	5.66%	Not Available
Target Retirement 2020	\$ 33,196,980.20	1.42%	7.88%	7.88%	4.09%	7.02%	4.92%	Not Available
Target Retirement Income	\$ 19,877,143.32	1.29%	6.10%	6.10%	4.08%	4.97%	3.49%	Not Available
Total Yield Bond Fund	\$ 5,359,049.52	1.58%	2.92%	2.92%	3.50%	3.24%	2.92%	Not Available
Bond Index ¹	\$ 12,550,646.17	1.92%	2.96%	2.96%	4.49%	1.98%	2.63%	3.31%
Voya Fixed Plus III	\$ 36,596,708.05	0.18%	0.54%	0.54%	1.69%	1.63%	1.72%	2.07%
Loan Portfolio	\$ 8,177,679.83							
Self Directed Brokerage	\$ 134,394.55							
Total Assets	\$ 886,595,315.80							

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