

**Oklahoma Municipal Retirement Fund**  
**Summary of Assets and Investment Returns**  
**February 28, 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	\$ 570,200,402.49	2.32%	3.06%	7.48%	1.16%	9.07%	5.41%	10.49%
International Investment Equity	\$ 8,214,654.63	1.95%	5.29%	10.70%	-6.82%	11.30%	3.80%	10.91%
Aggressive Equity	\$ 19,211,687.21	5.90%	4.57%	18.01%	6.60%	16.48%	6.90%	15.48%
Real Assets Fund	\$ 407,832.90	0.86%	2.17%	7.05%	6.09%	5.31%	0.30%	Not Available
Global Equity	\$ 6,790,851.19	2.67%	3.01%	10.83%	-0.27%	13.20%	6.58%	Not Available
Growth and Value Equity	\$ 19,484,429.40	3.37%	1.99%	12.26%	4.72%	15.63%	10.10%	16.06%
S & P 500 Index	\$ 27,123,505.43	3.21%	1.41%	11.47%	4.64%	15.25%	10.63%	16.64%
Target Retirement 2060	\$ 1,723,471.45	2.56%	3.56%	10.34%	0.89%	12.08%	Not Available	Not Available
Target Retirement 2055	\$ 3,570,222.34	2.56%	3.57%	10.35%	0.89%	12.08%	6.36%	Not Available
Target Retirement 2050	\$ 6,492,494.36	2.56%	3.56%	10.34%	0.88%	12.08%	6.35%	Not Available
Target Retirement 2045	\$ 9,499,831.55	2.53%	3.53%	10.22%	0.89%	12.08%	6.35%	Not Available
Target Retirement 2040	\$ 13,143,006.48	2.35%	3.51%	9.60%	1.05%	11.60%	6.18%	Not Available
Target Retirement 2035	\$ 18,691,450.16	2.17%	3.49%	8.98%	1.20%	10.97%	5.99%	Not Available
Target Retirement 2030	\$ 21,835,531.93	1.99%	3.49%	8.33%	1.42%	10.27%	5.74%	Not Available
Target Retirement 2025	\$ 35,271,136.38	1.75%	3.33%	7.59%	1.76%	9.55%	5.42%	Not Available
Target Retirement 2020	\$ 32,881,582.62	1.38%	3.09%	6.37%	2.32%	8.18%	4.69%	Not Available
Target Retirement Income	\$ 19,610,736.34	0.98%	2.73%	4.75%	2.70%	5.65%	3.23%	Not Available
Total Yield Bond Fund	\$ 5,223,451.76	0.12%	2.45%	1.32%	2.09%	3.25%	2.62%	Not Available
Bond Index <sup>1</sup>	\$ 12,104,874.80	-0.06%	2.87%	1.02%	3.17%	1.64%	2.20%	3.26%
Voya Fixed Plus III	\$ 36,621,142.78	0.17%	0.49%	0.36%	1.63%	1.62%	1.71%	2.08%
Loan Portfolio	\$ 8,189,254.74							
Self Directed Brokerage	\$ 136,471.76							
Total Assets	\$ 876,428,022.70							

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