

**Oklahoma Municipal Retirement Fund**  
**Summary of Assets and Investment Returns**  
**June 30, 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	\$ 595,481,294.61	3.82%	3.66%	12.91%	6.42%	8.54%	5.79%	9.38%
International Investment Equity	\$ 8,562,628.71	6.28%	3.33%	15.16%	0.99%	9.36%	3.91%	8.54%
Aggressive Equity	\$ 19,461,881.70	6.73%	3.40%	20.05%	1.55%	13.08%	6.83%	13.30%
Real Assets Fund	\$ 316,340.40	1.46%	1.25%	10.31%	3.93%	2.08%	0.01%	Not Available
Global Equity	\$ 7,707,367.58	6.54%	3.71%	16.42%	6.03%	11.83%	6.46%	Not Available
Growth and Value Equity	\$ 20,223,855.17	7.09%	4.47%	19.04%	9.16%	14.58%	10.37%	14.24%
S & P 500 Index	\$ 28,524,694.67	7.04%	4.30%	18.52%	10.39%	14.17%	10.68%	14.67%
Target Retirement 2060	\$ 2,044,869.87	5.81%	3.57%	15.63%	5.33%	10.52%	Not Available	Not Available
Target Retirement 2055	\$ 3,916,163.43	5.81%	3.57%	15.63%	5.33%	10.52%	6.32%	Not Available
Target Retirement 2050	\$ 6,952,711.75	5.81%	3.57%	15.63%	5.33%	10.52%	6.31%	Not Available
Target Retirement 2045	\$ 10,318,373.33	5.75%	3.57%	15.52%	5.37%	10.53%	6.32%	Not Available
Target Retirement 2040	\$ 13,571,819.21	5.48%	3.56%	14.97%	5.68%	10.16%	6.17%	11.05%
Target Retirement 2035	\$ 19,251,688.28	5.19%	3.55%	14.40%	5.97%	9.68%	6.02%	Not Available
Target Retirement 2030	\$ 23,848,203.31	4.82%	3.50%	13.75%	6.22%	9.11%	5.80%	10.64%
Target Retirement 2025	\$ 37,414,537.91	4.26%	3.25%	12.72%	6.24%	8.43%	5.47%	Not Available
Target Retirement 2020	\$ 32,916,817.56	3.48%	2.88%	10.98%	6.19%	7.13%	4.68%	9.34%
Target Retirement Income	\$ 19,857,074.04	2.57%	2.45%	8.70%	5.82%	5.05%	3.37%	6.06%
Total Yield Bond Fund	\$ 5,550,885.96	1.40%	2.94%	5.94%	7.04%	3.36%	3.11%	Not Available
Bond Index <sup>1</sup>	\$ 13,847,507.20	1.26%	3.09%	6.13%	7.89%	2.27%	2.86%	3.50%
Voya Fixed Plus III	\$ 37,409,460.99	0.17%	0.56%	1.10%	1.87%	1.66%	1.74%	2.06%
Loan Portfolio	\$ 8,666,293.07							
Self Directed Brokerage	\$ 134,759.53							
<b>Total Assets</b>	<b>\$ 915,979,228.28</b>							

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