

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
May 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	\$ 574,271,920.09	-2.44%	1.18%	8.76%	2.30%	7.40%	5.32%	8.99%
International Investment Equity	\$ 8,044,710.98	-6.19%	-2.12%	8.35%	-6.83%	7.10%	3.04%	7.76%
Aggressive Equity	\$ 18,281,715.54	-7.12%	-4.69%	12.48%	-4.41%	10.49%	6.26%	12.61%
Real Assets Fund	\$ 361,199.82	-0.35%	1.56%	8.72%	3.17%	2.93%	-0.13%	Not Available
Global Equity	\$ 7,205,454.59	-5.87%	-1.41%	9.27%	-1.02%	9.39%	5.52%	Not Available
Growth and Value Equity	\$ 18,921,901.69	-6.57%	-0.98%	11.16%	2.57%	11.82%	9.28%	13.54%
S & P 500 Index	\$ 26,647,740.48	-6.36%	-0.67%	10.72%	3.75%	11.70%	9.63%	13.91%
Target Retirement 2060	\$ 1,903,971.86	-4.77%	-0.97%	9.27%	-0.91%	8.63%	Not Available	Not Available
Target Retirement 2055	\$ 3,752,704.55	-4.77%	-0.97%	9.28%	-0.91%	8.63%	5.56%	Not Available
Target Retirement 2050	\$ 6,595,198.42	-4.77%	-0.97%	9.28%	-0.91%	8.62%	5.56%	Not Available
Target Retirement 2045	\$ 9,656,797.94	-4.67%	-0.89%	9.24%	-0.81%	8.66%	5.58%	Not Available
Target Retirement 2040	\$ 13,051,418.42	-4.27%	-0.55%	9.00%	-0.25%	8.41%	5.47%	Not Available
Target Retirement 2035	\$ 18,501,226.04	-3.86%	-0.20%	8.76%	0.31%	8.09%	5.35%	Not Available
Target Retirement 2030	\$ 22,633,879.34	-3.37%	0.18%	8.52%	0.94%	7.69%	5.17%	Not Available
Target Retirement 2025	\$ 36,049,638.99	-2.83%	0.49%	8.12%	1.59%	7.25%	4.92%	Not Available
Target Retirement 2020	\$ 31,886,378.25	-2.05%	0.83%	7.25%	2.41%	6.28%	4.25%	Not Available
Target Retirement Income	\$ 19,684,171.31	-1.16%	1.17%	5.98%	3.05%	4.55%	3.02%	Not Available
Total Yield Bond Fund	\$ 5,463,028.05	1.22%	3.12%	4.48%	5.44%	3.37%	2.89%	Not Available
Bond Index ¹	\$ 13,467,441.33	1.78%	3.75%	4.81%	6.41%	2.45%	2.61%	3.41%
Voya Fixed Plus III	\$ 36,638,899.81	0.19%	0.56%	0.92%	1.82%	1.66%	1.73%	2.06%
Loan Portfolio	\$ 8,495,842.04							
Self Directed Brokerage	\$ 131,463.74							
Total Assets	\$ 881,646,703.28							

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