

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
August 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	\$ 593,149,698.86	-0.66%	3.75%	12.83%	3.47%	7.57%	5.72%	8.48%
International Investment Equity	\$ 8,124,034.06	-2.97%	1.64%	10.12%	-3.66%	5.89%	3.53%	6.81%
Aggressive Equity	\$ 17,963,887.59	-5.24%	2.41%	15.19%	-8.98%	9.30%	6.18%	11.59%
Real Assets Fund	\$ 331,951.34	1.03%	3.00%	11.98%	5.35%	3.12%	0.51%	Not Available
Global Equity	\$ 7,666,733.09	-2.20%	4.33%	14.00%	-0.03%	9.47%	5.81%	8.87%
Growth and Value Equity	\$ 19,917,267.48	-2.05%	6.38%	18.25%	1.52%	12.66%	9.80%	13.04%
S & P 500 Index	\$ 28,616,097.48	-1.59%	6.86%	18.32%	2.90%	12.68%	10.08%	13.42%
Target Retirement 2060	\$ 2,163,305.54	-1.26%	4.74%	14.45%	0.78%	8.71%	Not Available	Not Available
Target Retirement 2055	\$ 3,934,161.57	-1.25%	4.74%	14.46%	0.78%	8.71%	5.88%	Not Available
Target Retirement 2050	\$ 7,013,942.71	-1.25%	4.74%	14.46%	0.78%	8.71%	5.88%	Not Available
Target Retirement 2045	\$ 10,287,922.96	-1.16%	4.77%	14.45%	0.91%	8.75%	5.90%	Not Available
Target Retirement 2040	\$ 13,626,971.30	-0.88%	4.81%	14.24%	1.68%	8.55%	5.81%	9.81%
Target Retirement 2035	\$ 19,475,264.68	-0.56%	4.84%	14.03%	2.44%	8.28%	5.72%	Not Available
Target Retirement 2030	\$ 23,869,951.46	-0.23%	4.83%	13.76%	3.26%	7.92%	5.57%	9.53%
Target Retirement 2025	\$ 36,902,970.56	-0.05%	4.46%	12.94%	3.73%	7.39%	5.28%	Not Available
Target Retirement 2020	\$ 31,951,278.95	0.06%	3.77%	11.30%	4.25%	6.34%	4.55%	8.41%
Target Retirement Income	\$ 21,159,456.99	0.37%	3.12%	9.29%	4.78%	4.74%	3.41%	5.60%
Total Yield Bond Fund	\$ 5,698,290.87	1.69%	3.43%	8.07%	8.54%	3.53%	3.39%	Not Available
Bond Index ¹	\$ 14,140,938.81	2.60%	4.11%	9.12%	10.18%	3.04%	3.26%	3.52%
Voya Fixed Plus III	\$ 37,298,077.23	0.18%	0.56%	1.49%	2.00%	1.69%	1.75%	2.05%
Loan Portfolio	\$ 8,760,174.27							
Self Directed Brokerage	\$ 180,312.39							
Total Assets	\$ 912,232,690.19							

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